

Type of Security	Issuing Institution	Maturity	Security Description	Nominal Interest Rate	Number of Coupon Payments	Nominal Value / Number of Contracts	Purchase Price	Purchase Date	Internal Rate Of Return	Contract No.	Repo Collateral Amount	Daily Unit Value	Daily Exchange Rate	Total Value	Group (%)	Total (%)	F.T.D. (%)	Custody	Days to Maturity
A. EQUITIES																			
Brokerage Firms																			
<i>Banks</i>						19,000.00								3,885,500.00		%2.13	02.15		
SUBGROUP TOTAL																			
<i>Banks</i>						336,000.00								6,084,500.00		%3.34	03.36		
Food, Beverages and Tobacco																			
<i>Banks</i>						29,000.00								2,366,400.00		%1.30	01.31		
SUBGROUP TOTAL																			
<i>Banks</i>						75,000.00								884,250.00		%0.48	00.49		
Paper Products, Printing and Publishing																			
<i>Banks</i>						98,000.00								8,968,000.00		%4.92	04.96		
Technology																			
<i>Banks</i>						143,500.00								4,885,875.00		%2.68	02.70		
SUBGROUP TOTAL																			
<i>Banks</i>						100,000.00								6,674,000.00		%3.66	03.69		
C. FOREIGN SECURITIES																			
<i>Banks</i>						32,500.00								756,600.00		%0.41	00.42		
GROUP TOTAL																			
<i>Banks</i>						209,500.00								4,158,375.00		%2.28	02.30		
GROUP TOTAL																			
<i>Banks</i>						84,500.00								4,777,440.00		%2.62	02.64		
GROUP TOTAL																			
<i>Banks</i>						4,600.00								1,237,400.00		%0.68	00.68		
GROUP TOTAL																			
<i>Banks</i>						218,000.00								2,924,200.00		%1.60	01.62		
CASH AND CASH EQUIVALENTS (+)																			
<i>Banks</i>						5,000.00								1,743,750.00		%0.96	00.96		
LIABILITIES (-)																			
<i>Banks</i>						6,000.00								1,705,500.00		%0.94	00.94		
FUND PORTFOLIO VALUE						1,360,600.00								51,051,790.00		%28.00	28.23		
FOREIGN CURRENCY BALANCES																			
GROUP TOTAL																			
<i>Banks</i>						16,000,000.00								17,095,798.99		%9.38	09.45		
CORPORATE BOND																			
<i>Banks</i>						12,000,000.00								12,683,121.78		%6.96	07.01		
FUND PORTFOLIO VALUE						28,000,000.00								29,778,920.77		%16.33	16.46		
C. FOREIGN SECURITIES																			
D. PRECIOUS METALS																			
E. PARTICIPATION CERTIFICATES																			
FUND PORTFOLIO VALUE						428,668.00								7,949,644.63		%4.36	04.40		

F. OPTION TRANSACTIONS																			
G. FOREIGN EQUITIES																			
H. REVERSE REPO																			
FUND PORTFOLIO VALUE						80,080,569.86				9,427,120.00				80,080,569.86		%43.92	44.28		
I. PARTICIPATION ACCOUNT																			
J. TIME DEPOSITS																			
K. MONEY MARKET																			
FUND PORTFOLIO VALUE						660,690.74								660,690.74		%0.36	00.37		
L. WARRANT TRANSACTIONS																			
M. COLLATERAL TRANSACTIONS																			
FUND PORTFOLIO VALUE						12,824,966.47								12,824,966.47		%7.03	07.09		
N. SWAPS																			
O. EUROBOND REPO																			
TOTAL PORTFOLIO VALUE														182,346,582.48			100.82		
CASH AND CASH EQUIVALENTS (+)														53,634.70					
RECEIVABLES (+)														0.00					
OTHER ASSETS (+)														1,736,136.70					
LIABILITIES (-)														3,272,025.35					
TOTAL VALUE														180,864,328.53					
TOTAL VALUE / NUMBER OF SHARES														9.04					
FUND PORTFOLIO VALUE						123,355,495.07				9,427,120.00				182,346,582.48			100.82		01
FOREIGN CURRENCY BALANCES																			
FUND PORTFOLIO VALUE						53,634.70								53,634.70		%0.03	00.03		