

Type of Security	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
A. EQUITIES																			
Brokerage Firms																			
Banks						24,000.00								4,540,800.00		%2.54	02.55		
SUBGROUP TOTAL																			
Banks						438,000.00								7,251,600.00		%4.05	04.08		
Other Financial Institutions																			
Banks						9,000.00								1,630,350.00		%0.91	00.92		
Food, Beverages and Tobacco																			
Banks						29,000.00								2,275,050.00		%1.27	01.28		
SUBGROUP TOTAL																			
Banks						75,000.00								859,500.00		%0.48	00.48		
Paper Products, Printing and Publishing																			
Banks						101,000.00								9,551,750.00		%5.34	05.37		
Technology																			
Banks						144,000.00								4,491,250.00		%2.51	02.52		
SUBGROUP TOTAL																			
Banks						115,000.00								6,974,250.00		%3.90	03.92		
C. FOREIGN SECURITIES																			
Banks						32,500.00								591,825.00		%0.33	00.33		
GROUP TOTAL																			
Banks						209,500.00								3,688,500.00		%2.06	02.07		
GROUP TOTAL																			
Banks						84,500.00								4,030,570.00		%2.25	02.27		
GROUP TOTAL																			
Banks						4,600.00								1,058,000.00		%0.59	00.59		
GROUP TOTAL																			
Banks						218,000.00								2,205,200.00		%1.23	01.24		
CASH AND CASH EQUIVALENTS (+)																			
Banks						7,000.00								2,509,500.00		%1.40	01.41		
LIABILITIES (-)																			
Banks						7,000.00								1,767,500.00		%0.99	00.99		
FUND PORTFOLIO VALUE						1,498,100.00								53,425,645.00		%29.86	30.03		
FOREIGN CURRENCY BALANCES																			
GROUP TOTAL																			
Banks						16,000,000.00								16,565,091.61		%9.26	09.31		
CORPORATE BOND																			
Banks						12,000,000.00								13,017,204.26		%7.28	07.32		
FUND PORTFOLIO VALUE						28,000,000.00								29,582,295.87		%16.54	16.63		

C. FOREIGN SECURITIES																			
D. PRECIOUS METALS																			
E. PARTICIPATION CERTIFICATES																			
FUND PORTFOLIO VALUE						428,668.00								7,964,921.93		%4.45	04.48		
F. OPTION TRANSACTIONS																			
G. FOREIGN EQUITIES																			
H. REVERSE REPO																			
FUND PORTFOLIO VALUE						74,145,161.65					6,171,780.00			74,145,161.64		%41.45	41.67		
I. PARTICIPATION ACCOUNT																			
J. TIME DEPOSITS																			
K. MONEY MARKET																			
FUND PORTFOLIO VALUE						691,465.07								691,465.07		%0.39	00.39		
L. WARRANT TRANSACTIONS																			
M. COLLATERAL TRANSACTIONS																			
FUND PORTFOLIO VALUE						13,085,660.81								13,085,660.81		%7.31	07.35		
N. SWAPS																			
O. EUROBOND REPO																			
TOTAL PORTFOLIO VALUE														178,895,150.32			100.54		
CASH AND CASH EQUIVALENTS (+)														436,222.97					
RECEIVABLES (+)														0.00					
OTHER ASSETS (+)														1,744,716.70					
LIABILITIES (-)														3,144,439.56					
TOTAL VALUE														177,931,650.43					
TOTAL VALUE / NUMBER OF SHARES														8.90					
FUND PORTFOLIO VALUE						117,849,055.53					6,171,780.00			178,895,150.32			100.54		01
FOREIGN CURRENCY BALANCES																			
FUND PORTFOLIO VALUE						436,222.97								436,222.97		%0.24	00.25		