

SECURITIES AND EXCHANGE COMMISSION

Washington D.C. 20549

FORM 11-K

FOR ANNUAL REPORTS OF EMPLOYEE STOCK PURCHASE, SAVINGS
AND SIMILAR PLANS PURSUANT TO SECTION 15(d) OF THE
SECURITIES EXCHANGE ACT OF 1934

(Mark One)

ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES
EXCHANGE ACT OF 1934

For the fiscal year ended November 30, 1997

OR

TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES
EXCHANGE ACT OF 1934

For the transition period from ___ to ___

Commission File No. 1 - 6033

A. United Air Lines, Inc.
Pilots' Directed Account Retirement Income Plan
(Full title of the Plan)

United Air Lines, Inc.
(Employer sponsoring the Plan)

B. UAL Corporation
(Issuer of the shares held pursuant to the Plan)

1200 Algonquin Road, Elk Grove Township, Illinois
Mailing Address: P.O. Box 66100, Chicago, Illinois 60666
(Address of principal executive offices)

REPORT OF INDEPENDENT PUBLIC ACCOUNTANTS

To the Board of Directors
of United Air Lines, Inc.:

We have audited the accompanying statement of net assets available for plan benefits of the United Air Lines, Inc. Pilots' Directed Account Retirement Income Plan as of November 30, 1997 and 1996, and the related statement of changes in net assets available for plan benefits for the years then ended. These financial statements and supplementary schedules referred to below are the responsibility of the Plan Administrator. Our responsibility is to express an opinion on these financial statements and supplementary schedules based on our audits.

We conducted our audits in accordance with generally accepted auditing standards. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements. An audit also includes assessing the accounting principles used and significant estimates made by the Plan Administrator, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for plan benefits of the United Air Lines, Inc. Pilots' Directed Account Retirement Income Plan as of November 30, 1997 and 1996, and the changes in its net assets available for plan benefits for the years then ended in conformity with generally accepted accounting principles.

Our audits were made for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental

schedule of reportable transactions or series of transactions and the supplemental schedule of plan assets are presented for purposes of additional analysis and are not a required part of the basic financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and disclosure under the Employee Retirement Income Security Act of 1974. The supplemental schedules have been subjected to the auditing procedures applied in the audits of the basic financial statements and, in our opinion, are fairly stated, in all material respects, in relation to the basic financial statements taken as a whole.

/s/ ARTHUR ANDERSEN LLP

ARTHUR ANDERSEN LLP

Chicago, Illinois
May 22, 1998

Signature

Pursuant to the requirements of the Securities Exchange Act of 1934, the United Air Lines, Inc. Pension and Welfare Plans Administration Committee has duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

United Air Lines, Inc.
Pilots' Directed Account
Retirement Income Plan

Dated May 27, 1998

By /s/ Douglas A. Hacker

Douglas A. Hacker
Member, United Air
Lines, Inc. Pension
and Welfare Plans
Administration Committee

UNITED AIR LINES, INC.
PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN
STATEMENT OF NET ASSETS AVAILABLE FOR PLAN BENEFITS
(In Thousands)

| INVESTMENTS, at fair value | November 30 | |
|---------------------------------------|-------------|------------|
| | 1997 | 1996 |
| Money Market Fund | \$ 479,902 | \$ 496,528 |
| UAL Stock Fund | 158,049 | 174,307 |
| Short-Term Government Securities Fund | 90,689 | 91,701 |
| Intermediate/Long-Term Bond Fund | 98,057 | 93,333 |
| Government Bond Fund | 59,912 | 76,246 |
| Income/Value Equity Fund | 184,543 | 165,529 |
| Growth Equity Fund | 281,629 | 226,295 |
| Small Cap Equity Fund | 320,969 | 287,355 |
| International Equity Fund | 133,590 | 163,422 |
| S & P 500 Index Fund | 346,384 | 265,822 |
| Individual Brokerage Account Option | 88,043 | 60,135 |

| | | |
|--|-------------|-------------|
| Mutual Fund Option | 56,713 | 41,811 |
| Participant Loan Fund | 19,129 | - |
| NET ASSETS AVAILABLE FOR PLAN BENEFITS | \$2,317,609 | \$2,142,484 |

The accompanying notes to financial statements are an integral part of these statements.

UNITED AIR LINES, INC.
PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN
STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS
(In Thousands)

| | Year Ended November 30 | |
|---|------------------------|-------------|
| | 1997 | 1996 |
| NET ASSETS AVAILABLE FOR PLAN BENEFITS, beginning of year | \$2,142,484 | \$2,006,566 |
| CONTRIBUTIONS | | |
| Employer | 10,223 | 8,215 |
| Employee | 2,136 | 1,068 |
| | 12,359 | 9,283 |
| TRANSFERS BETWEEN FUNDS | - | - |
| RESULTS OF INVESTMENT ACTIVITY | | |
| Dividends | 14,917 | 14,792 |
| Interest | 50,550 | 51,645 |
| Other income (expense), net | 23 | (1,453) |
| Net appreciation (depreciation) in value of investments | 301,254 | 220,993 |
| | 366,744 | 285,977 |
| BENEFIT PAYMENTS | (190,457) | (147,248) |
| ADMINISTRATIVE EXPENSES | (13,521) | (12,094) |
| NET ASSETS AVAILABLE FOR PLAN BENEFITS, end of year | \$2,317,609 | \$2,142,484 |

The accompanying notes to financial statements are an integral part of these statements.

UNITED AIR LINES, INC.
PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN
NOTES TO FINANCIAL STATEMENTS

1. DESCRIPTION OF THE PLAN

This description is for general information purposes only. Participants should refer to their summary plan description for detailed benefit information.

a. General and Plan Participants

United Air Lines, Inc. ("United") established the Pilots' Variable Benefit Retirement Income Plan ("Variable Plan") in 1955 to provide retirement income and other benefits for the pilots of United. On September 1, 1982 the Variable Plan was amended and restructured, retroactive to February 1, 1981, and for active participants is now known as the United Air Lines, Inc. Pilots' Directed Account Retirement Income Plan (the "Directed Account Plan" or "Plan"). All active participants in the Variable Plan automatically became

participants in the Directed Account Plan. Therefore, after these actions, the Variable Plan covered essentially only retired participants and the Directed Account Plan covered only active participants. The transition from the Variable Plan to the Directed Account Plan did not constitute a termination of the Variable Plan. The Plan is a defined contribution plan and is subject to the Employee Retirement Income Security Act of 1974, as amended.

United pilots are eligible to become participants in the Plan on the first anniversary of their initial employment.

b. Directed Account Plan Investment Options

Participants are able to individually allocate their account balances among twelve different investment options. The investment funds consist of the Money Market Fund, the UAL Stock Fund, the Short-Term Government Securities Fund, the Intermediate/Long-Term Bond Fund, the Government Bond Fund, the Income/Value Equity Fund, the Growth Equity Fund, the Small Cap Equity Fund, the International Equity Fund, the S&P 500 Index Fund, the Individual Brokerage Account Option and the Mutual Fund Option. If a participant does not allocate his account balance among the investment funds, his balance will be invested in the Money Market Fund. Participants may reallocate their fund balances or change their future contribution allocation daily. Automatic daily reallocation is accomplished in three Balanced Funds that invest in the other investment funds in predetermined portions.

As of December 11, 1995, two investment options were added to the Pilots' Directed Account Retirement Income Plan. The Mutual Fund Option allows participants to invest in a wide range of mutual funds publicly traded on the New York Stock Exchange ("NYSE"). There is no minimum investment required for this option; however, all investments must be transferred to and from the Money Market Fund. The Individual Brokerage Account Option allows the participant to invest in more than 850 mutual funds, stocks listed on every major U.S. exchange, money market funds, bonds and other fixed-income investments. There is a required minimum initial investment of \$1,000. Like the Mutual Fund Option, all investments must be transferred to and from the Money Market Fund. These options were added to provide participants with the opportunity to assume greater responsibility for their investments. Participants who choose to invest in these options must sign disclaimers which provide that they will accept the liability of any potential losses.

Participants may invest in the UAL Stock Fund only through transfers from the Money Market Fund. Existing balances from Company contributions, 401(k) contributions, after-tax contributions, rollover contributions from qualified defined contribution plans and earnings from all money types may be invested in the UAL Stock Fund. On July 12, 1994, UAL Corporation underwent a recapitalization under Section 368(a)(1)(E) of the Internal Revenue Code of 1986, pursuant to which the shareholders engaged in a recapitalization exchange with UAL Corporation. Each share of Old Common Stock was exchanged for a package consisting of one half of a share of New Common Stock and \$84.81 in cash. The cash consideration received by the Trustee on behalf of Plan participants was used to purchase additional shares of New Common Stock or, at the direction of Plan participants, was transferred to other investment funds. Pursuant to the terms of the recapitalization, fund transfers into the UAL Stock Fund were temporarily suspended from July 12, 1994 to July 19, 1994 and from January 12, 1995 to March 15, 1995. On May 20, 1996 (with a May 6, 1996 record date), UAL Common Stock underwent a 4 for 1 stock split. Shares held in the UAL Stock Fund were adjusted accordingly.

c. Contributions and Vesting

Prior to July 12, 1994, United made a contribution in an amount equivalent to 9% of a pilot's earnings to the Plan. In connection with the July 12, 1994 recapitalization, this contribution was reduced to 1% of earnings. Company contributions on behalf of a participant are allocated directly to each participant's account. Pilots may also elect to voluntarily contribute, in multiples of 1%, any percentage, up to 50% (subject to the 25% overall limit discussed below) of each paycheck received. Pilots immediately vest in company and voluntary contributions.

Pilot pre-tax election deferrals to the Plan can be made, subject to a maximum of \$9,500 in 1997 and \$10,000 in 1998, on a pretax basis as permitted by Section 401(k) of the Internal Revenue Code. Lower limits may apply to certain highly compensated participants if the Plan does not pass certain nondiscrimination tests required by law. Based on expectations that no pilot would pass this test for the plan years ending November 30, 1997 and 1996, pre-tax and post-tax salary deferrals were prohibited for that year. During the plan year ending November 30, 1995, only post-tax salary deferrals were prohibited. During each calendar year a pilot's

pre-tax election deferrals will be changed from a pretax basis to an after tax basis if the pilot elects and if the legal limit for pretax contributions is exceeded. Section 415 of the Internal Revenue Code limits the total amount of contributions from all qualified defined contribution retirement plans to the lesser of 25% of annual taxable earnings or \$30,000.

Contributions to the Plan include \$2,135,432 and \$1,067,835 for 1997 and 1996, respectively, which were transferred from other qualified plans as rollovers under Internal Revenue Code Section 401(a).

d. Withdrawals

Withdrawals from the Plan may be made as follows, as applicable to the participant's eligibility, amount requested, and existing balances:

Participants who have separated from service (for reasons other than death) may elect payment in the form of a lump sum, periodic distributions, irregular partial distributions, or through the purchase of an annuity. Taxable or taxable portions of distributions may also be directly rolled over into an IRA or qualified plan (with the exception of periodic distributions of 10 years or more duration).

Withdrawals are normally made in the form of a fixed life annuity, if the participant is unmarried, or a 50% contingent annuity with the spouse as the contingent annuitant, if the participant is married. Spousal consent is required if the participant elects to take a distribution in the form of a lump sum payment, periodic distributions, irregular partial distributions, and other forms of annuities. Participants who have terminated employment are able to defer the distribution of the account until April 1 of the next calendar year after reaching age 70-1/2.

Distributions of accounts due to the death of a participant may be taken by the participant's beneficiary in the form of a lump sum payment or through the purchase of an annuity. The participant's surviving spouse, if any, is automatically the beneficiary of half of the account, unless the spouse waives this right.

In-service withdrawals for participants who are actively employed or are absent due to reasons of illness (other than grounded status), layoff, or approved leave of absence and maintain an employer-employee relationship with United Air Lines, Inc. are permitted as follows:

- Discretionary withdrawals of post-tax contributions and earnings
- Hardship withdrawals from 401(k) account, subject to restrictions described in the Plan
- After reaching age 59-1/2, subject to certain requirements specified in the Plan, all or a portion of the participant's 401(k) account may be withdrawn
- Upon reaching age 70-1/2, minimum distributions required under Internal Revenue Code 401(a)(9) must be taken no later than April 1 following the calendar year that the participant has reached age 70-1/2. Effective January 1, 1997, active participants that have reached age 70-1/2 may choose to defer distribution.

If a participant's account has never exceeded \$3,500, total distribution of the account will be made in a lump sum payment upon termination of employment or death.

Generally, withdrawals are allocated pro-rata to the balances of each of the investment funds in the participant's account. Alternatively, the participant may specify which fund(s) that distribution is made from. Distributions from the UAL Stock Fund, may be made in cash, or in whole shares of UAL Corporation common stock, with fractional shares distributed in cash.

e. Plan Termination Provisions

If the Plan is terminated, all amounts credited to a participant's account at the time of termination shall be retained in the Trust and will be distributed in accordance with the normal distribution rules of the Plan.

f. Trustee

The Frank Russell Trust Company serves as Plan trustee.

2. SIGNIFICANT ACCOUNTING POLICIES

a. Basis of Accounting

The financial statements are presented on the accrual basis.

b. Investments

Domestic investments are stated at fair value, generally, as determined by market prices quoted on U.S. securities exchanges. The fair value of foreign securities and foreign currency deposits is based on market prices quoted on foreign securities exchanges and this value is converted to U.S. dollars using the exchange rate in effect at plan year-end. Assets in the UAL Stock Fund are invested in UAL Corporation common stock and are valued at market prices quoted on the New York Stock Exchange ("NYSE"). Transfers into the UAL Stock Fund are made as of the close of the NYSE on a daily basis.

c. Net Appreciation (Depreciation) in Value of Investments

Net appreciation or depreciation in value of investments includes realized and unrealized gains and losses. Realized and unrealized gains and losses are calculated as the difference between fair value at December 1, or date of purchase if subsequent to December 1, and fair value at date of sale or the current year-end. The unrealized gain or loss on investments in the International Fund represents the difference between fair value at December 1, or date of purchase, and the fair value at the date of sale or the current year-end plus, where applicable, the change in the exchange rate between the U.S. dollar and the foreign currency in which the assets are denominated from December 1, or the date of purchase, to the date of sale or the current year-end.

d. Plan Expenses

Management fees are paid to the trustee based upon investment fund balances. Brokerage and other investment fees are included in the cost of the related security. United performs certain administrative functions for the Plan without charge.

e. Participant Loans

Effective April 1, 1997, the Pilots' Directed Account Retirement Income Plan was amended to allow participants to obtain loans from the total vested balance of their account. Participants may borrow up to fifty percent of their total vested account balance, not to exceed \$50,000. The minimum that may be borrowed is \$1,000. Loans will be funded by charging the participant's interest in the Money Market Fund. No loan will be funded from any investment fund other than the Money Market Fund and applications which designate an amount which cannot be fully funded from this fund will be denied. Generally, loan repayments will be made through payroll deductions on an after-tax basis for the term of the loan, which is a minimum of six months to a maximum of sixty months. The term of the loan may be extended to a period longer than sixty months if the loan is used to acquire a principal residence. Prepayment of the full balance of the loan is allowed after six months from the date of the loan without penalty. Participants may only have one loan outstanding at any time and are able to take out another loan after twelve months from the date the old loan is retired. An administrative fee of \$90 is charged to each participant taking a loan and is automatically deducted from the participant's account.

3. INVESTMENT ADMINISTRATION

Plan assets are invested by a group of investment managers. The investment managers buy or sell securities on behalf of the Plan, in accordance with the investment objectives and guidelines established for each of the first ten different investment funds.

As of November 30, 1997, the investment managers were as follows:

| | |
|---------------------------------------|---|
| Money Market Fund | - Frank Russell Trust Company |
| UAL Stock Fund | - Frank Russell Trust Company |
| Short-Term Government Securities Fund | - Pacific Investment Management Company |
| Intermediate/Long-Term Bond Fund | - Sanford C. Bernstein & Co., Inc. |
| Government Bond Fund | - Frank Russell Trust Company |
| Income/Value Equity Fund | - Brandywine Asset Management - Dodge & Cox, Inc. - Frank Russell Trust Company |
| Growth Equity Fund | - Alliance Capital Management - Chancellor LGT Asset Management - Frank Russell Trust Company |

Small Cap Equity Fund

- Jacobs Levy Equity Management, Inc.
- Peregrine Capital Management
- Turner Investment Partners, Inc.
- Frank Russell Trust Company

International Equity Fund

- Capital Guardian Trust Company
- Rowe Price-Fleming International, Inc.
- The Boston Company Asset Management, Inc.

S & P 500 Index Fund

- PanAgora Asset Management

As of November 30, 1996, plan assets can also be invested in two investment options as follows:

Individual Brokerage Account Option

- Self-Directed Account with Charles Schwab

Mutual Fund Option

- Self-Directed Account

4. TAX STATUS

The Plan obtained its latest determination letter on June 18, 1996. The Internal Revenue Service confirmed that the Plan, as written, was in compliance with the requirements of the Internal Revenue Code and that the trust was tax exempt.

5. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1997 were:

| | Money Market Fund | UAL Stock Fund | Short-Term Government Securities Fund (In Thousands) | Intermediate/ Long-Term Bond Fund | Government Bond Fund |
|---|-------------------------|----------------------|--|--|----------------------------|
| Investments, at fair value | | | | | |
| Short-term securities | \$479,493 | \$ - | \$ - | \$ - | \$ - |
| Notes and bonds | - | - | 124,027 | 106,924 | 56,436 |
| Common stock and common stock funds | - | 158,006 | - | - | - |
| Preferred securities | - | - | - | - | - |
| Mutual funds | - | - | - | - | - |
| | 479,493 | 158,006 | 124,027 | 106,924 | 56,436 |
| Miscellaneous assets, primarily pending foreign exchange purchases | 162 | - | - | - | (57) |
| Due from brokers for securities sold | - | 102 | 23,000 | 520 | - |
| Cash and cash equivalents | 254 | (41) | 2,211 | 2,229 | 3,540 |
| Miscellaneous liabilities, primarily pending foreign exchange sales | (7) | (18) | (13) | (15) | (7) |
| Due to brokers for securities purchased | - | - | (58,536) | (11,601) | - |
| | \$479,902 | \$158,049 | \$ 90,689 | \$ 98,057 | \$ 59,912 |

5. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1997 were:

| | Income/ Value Equity Fund | Growth Equity Fund | Small Cap Equity Fund (In Thousands) | International Equity Fund | S & P 500 Index Fund |
|---|------------------------------------|--------------------------|--|---------------------------------|-------------------------------|
| Investments, at fair value | | | | | |
| Short-term securities | \$ 8,377 | \$ 37,885 | \$ 25,671 | \$ - | \$ - |
| Notes and bonds | 1,003 | 1,704 | 1,604 | 3,133 | 669 |
| Common stock and common stock funds | 166,891 | 233,270 | 283,357 | 117,439 | 331,498 |
| Preferred securities | 1,664 | - | - | 2,468 | - |
| Mutual funds | - | - | - | - | - |
| | 177,935 | 272,859 | 310,632 | 123,040 | 332,167 |
| Miscellaneous assets, primarily pending foreign exchange purchases | 35 | 126 | 192 | 35,484 | 4 |
| Due from brokers for securities sold | 145 | 1,961 | 7,053 | 239 | - |
| Cash and cash equivalents | 6,823 | 7,660 | 9,321 | 10,219 | 14,248 |
| Miscellaneous liabilities, primarily pending foreign exchange sales | (32) | (44) | (72) | (35,392) | (35) |
| Due to brokers for securities purchased | (363) | (933) | (6,157) | - | - |
| | \$184,543 | \$281,629 | \$320,969 | \$133,590 | \$346,384 |

5. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1997 were:

| | Individual Brokerage Account Option | Mutual Fund Option (In Thousands) | Participant Loan Fund | Total |
|-------------------------------------|--|---|-----------------------------|------------|
| Investments, at fair value | | | | |
| Short-term securities | \$ 10,018 | \$ - | \$ - | \$ 561,444 |
| Notes and bonds | 148 | - | - | 295,648 |
| Common stock and common stock funds | 33,663 | - | - | 1,324,124 |
| Preferred | | | | |

| | | | | |
|---|-----------|-----------|-----------|-------------|
| securities | 10 | - | - | 4,142 |
| Mutual funds | 43,870 | 56,713 | - | 100,583 |
| | 87,709 | 56,713 | - | 2,285,941 |
| Miscellaneous assets, primarily pending foreign exchange purchases | - | - | 19,129 | 55,075 |
| Due from brokers for securities sold | - | - | - | 33,020 |
| Cash and cash equivalents | 334 | - | - | 56,798 |
| Miscellaneous liabilities, primarily pending foreign exchange sales | - | - | - | (35,635) |
| Due to brokers for securities purchased | - | - | - | (77,590) |
| | \$ 88,043 | \$ 56,713 | \$ 19,129 | \$2,317,609 |

5. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1996 were:

| | Money Market Fund | UAL Stock Fund | Short-Term Government Securities Fund (In Thousands) | Intermediate/ Long-Term Bond Fund | Government Bond Fund |
|---|-------------------------|----------------------|--|--|----------------------------|
| Investments, at fair value | | | | | |
| Short-term securities | \$498,522 | \$ 2,903 | \$ 20,049 | \$ 6,147 | \$ 4,529 |
| Notes and bonds | - | - | 80,184 | 95,747 | 71,879 |
| Common stock and common stock funds | - | 168,978 | - | - | - |
| Preferred securities | - | - | - | - | - |
| Mutual funds | - | - | - | - | - |
| | 498,522 | 171,881 | 100,233 | 101,894 | 76,408 |
| Miscellaneous assets, primarily pending foreign exchange purchases | (1,986) | - | - | - | (152) |
| Due from brokers for securities sold | - | 2,448 | 10,979 | - | - |
| Cash and cash equivalents | - | - | (1,891) | - | - |
| Miscellaneous liabilities, primarily pending foreign exchange sales | (8) | (22) | (13) | (14) | (10) |
| Due to brokers for securities purchased | - | - | (17,607) | (8,547) | - |
| | \$496,528 | \$174,307 | \$ 91,701 | 93,333 | \$ 76,246 |

5. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1996 were:

| | Income/ Value Equity Fund | Growth Equity Fund | Small Cap Equity Fund (In Thousands) | International Equity Fund | S & P 500 Index Fund |
|---|------------------------------------|--------------------------|--|---------------------------------|-------------------------------|
| Investments, at fair value | | | | | |
| Short-term securities | \$ 12,775 | \$ 29,179 | \$ 26,415 | \$ - | \$ 13,083 |
| Notes and bonds | 991 | 991 | 1,585 | 3,990 | 439 |
| Common stock and common stock funds | 149,003 | 196,383 | 258,414 | 139,510 | 259,940 |
| Preferred securities | 2,773 | - | - | 2,855 | - |
| Mutual funds | - | - | - | - | - |
| | 165,542 | 226,553 | 286,414 | 146,355 | 273,462 |
| Miscellaneous assets, primarily pending foreign exchange purchases | 26 | 63 | 13 | 37,440 | 2 |
| Due from brokers for securities sold | 287 | 178 | 2,061 | 502 | - |
| Cash and cash equivalents | - | - | (386) | 16,478 | - |
| Miscellaneous liabilities, primarily pending foreign exchange sales | (29) | (36) | (64) | (36,931) | (27) |
| Due to brokers for securities purchased | (297) | (463) | (683) | (422) | (7,615) |
| | \$165,529 | \$226,295 | \$287,355 | \$163,422 | \$265,822 |

5. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1996 were:

| | Individual Brokerage Account Option | Mutual Fund Option (In Thousands) | Total |
|-------------------------------------|--|---|------------|
| Investments, at fair value | | | |
| Short-term securities | \$ 10,734 | \$ - | \$ 624,336 |
| Notes and bonds | 236 | - | 256,042 |
| Common stock and common stock funds | 17,002 | - | 1,189,230 |
| Preferred | | | |

| | | | |
|---|-----------|-----------|-------------|
| securities | - | - | 5,628 |
| Mutual funds | 31,888 | 41,811 | 73,699 |
| | 59,860 | 41,811 | 2,148,935 |
| Miscellaneous assets, primarily pending foreign exchange purchases | - | - | 35,406 |
| Due from brokers for securities sold | - | - | 16,455 |
| Cash and cash equivalents | 275 | - | 14,476 |
| Miscellaneous liabilities, primarily pending foreign exchange sales | - | - | (37,154) |
| Due to brokers for securities purchased | - | - | (35,634) |
| | \$ 60,135 | \$ 41,811 | \$2,142,484 |

6. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1997 were:

| | Money Market Fund | UAL Stock Fund | Short-Term Government Securities Fund (In Thousands) | Intermediate/ Long-Term Bond Fund | Government Bond Fund |
|--|-------------------------|----------------------|--|--|----------------------------|
| Net assets at beginning of year | \$496,528 | \$174,307 | \$ 91,701 | \$ 93,333 | \$ 76,246 |
| Contributions | | | | | |
| Employer | 3,030 | - | 229 | 425 | 141 |
| Employee | 892 | - | 169 | 51 | 3 |
| | 3,922 | - | 398 | 476 | 144 |
| Transfers between funds | 90,752 | (74,488) | 1,526 | 6,693 | (18,300) |
| Investment activity | | | | | |
| Dividends | - | - | - | - | - |
| Interest | 29,724 | 95 | 6,763 | 5,419 | 1,331 |
| Other income (expense), net | (138) | (7) | (32) | (34) | (153) |
| Net appreciation (depreciation) in value of investments | - | 58,901 | (316) | 1,093 | 3,606 |
| Benefit payments | (118,402) | (1) | (8,816) | (8,335) | (2,620) |
| Participant loans | (20,272) | - | - | - | - |
| Administrative expenses | (2,212) | (758) | (535) | (588) | (342) |
| Net assets at end of year | \$479,902 | \$158,049 | \$ 90,689 | \$ 98,057 | \$ 59,912 |

6. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1997 were:

| | Income/ Value Equity Fund | Growth Equity Fund | Small Cap Equity Fund (In Thousands) | International Equity Fund | S & P 500 Index Fund |
|---|------------------------------------|--------------------------|--|---------------------------------|-------------------------------|
| Net assets at beginning of year | \$165,529 | \$226,295 | \$287,355 | \$163,422 | \$265,822 |
| Contributions | | | | | |
| Employer | 799 | 1,300 | 1,969 | 939 | 1,391 |
| Employee | 190 | 192 | 252 | 80 | 307 |
| | 989 | 1,492 | 2,221 | 1,019 | 1,698 |
| Transfers between funds | (14,690) | 7,815 | (9,140) | (30,294) | 18,148 |
| Investment activity | | | | | |
| Dividends | 3,509 | 2,081 | 1,451 | 2,369 | 5,283 |
| Interest | 1,038 | 1,576 | 1,881 | 1,235 | 382 |
| Other income (expense), net | 59 | 42 | 41 | 55 | 25 |
| Net appreciation (depreciation) in value of investments | 36,346 | 53,539 | 53,955 | 7,497 | 68,275 |
| Benefit payments | (6,965) | (9,564) | (13,971) | (9,770) | (12,013) |
| Participant loans | - | - | - | - | - |
| Administrative expenses | (1,272) | (1,647) | (2,824) | (1,943) | (1,236) |
| Net assets at end of year | \$184,543 | \$281,629 | \$320,969 | \$133,590 | \$346,384 |

6. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1997 were:

| | Individual Brokerage Account | Mutual Fund Option (In Thousands) | Participant Loan Fund | Total |
|---|------------------------------------|--|-----------------------------|-------------|
| Net assets at beginning of year | \$ 60,135 | \$ 41,811 | \$ - | \$2,142,484 |
| Contributions | | | | |
| Employer | - | - | - | 10,223 |
| Employee | - | - | - | 2,136 |
| | - | - | - | 12,359 |
| Transfers between funds | 17,229 | 6,643 | (1,894) | - |
| Investment activity | | | | |
| Dividends | 224 | - | - | 14,917 |
| Interest | 520 | - | 586 | 50,550 |
| Other income (expense), net | - | - | 165 | 23 |
| Net appreciation (depreciation) in value of investments | 9,935 | 8,423 | - | 301,254 |
| Benefit payments | - | - | - | (190,457) |
| Participant loans | - | - | 20,272 | - |
| Administrative | | | | |

| | | | | |
|---------------------------|-----------|-----------|-----------|-------------|
| expenses | - | (164) | - | (13,521) |
| Net assets at end of year | \$ 88,043 | \$ 56,713 | \$ 19,129 | \$2,317,609 |

6. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1996 were:

| | Money Market Fund | UAL Stock Fund | Short-Term Government Securities Fund (In Thousands) | Intermediate/ Long-Term Bond Fund | Government Bond Fund |
|---|-------------------------|----------------------|--|--|----------------------------|
| Net assets at beginning of year | \$583,878 | \$104,235 | \$108,212 | \$101,444 | \$ 87,136 |
| Contributions | | | | | |
| Employer | 2,007 | - | 243 | 364 | 172 |
| Employee | 127 | - | - | 11 | - |
| | 2,134 | - | 243 | 375 | 172 |
| Transfers between funds | (28,515) | 48,013 | (15,998) | (8,495) | (9,694) |
| Investment activity | | | | | |
| Dividends | - | - | - | - | - |
| Interest | 30,195 | 116 | 7,932 | 6,277 | 1,937 |
| Other income (expense), net | (2,696) | 68 | (57) | 1,947 | 110 |
| Net appreciation (depreciation) in value of investments | - | 22,591 | (510) | (1,452) | 2,207 |
| Benefit payments | (86,644) | - | (7,565) | (6,171) | (5,225) |
| Administrative expenses | (1,824) | (716) | (556) | (592) | (397) |
| Net assets at end of year | \$496,528 | \$174,307 | \$ 91,701 | \$ 93,333 | \$ 76,246 |

6. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1996 were:

| | Income/ Value Equity Fund | Growth Equity Fund | Small Cap Equity Fund (In Thousands) | International Equity Fund | S & P 500 Index Fund |
|---------------------------------|------------------------------------|--------------------------|--|---------------------------------|-------------------------------|
| Net assets at beginning of year | \$163,820 | \$215,063 | \$260,831 | \$154,950 | \$226,997 |
| Contributions | | | | | |
| Employer | 788 | 1,099 | 1,591 | 896 | 1,055 |
| Employee | 7 | 30 | 600 | 252 | 41 |
| | 795 | 1,129 | 2,191 | 1,148 | 1,096 |
| Transfers between funds | (27,059) | (24,166) | (10,884) | (6,267) | (7,637) |
| Investment activity | | | | | |
| Dividends | 3,447 | 1,716 | 1,502 | 2,978 | 5,043 |

| | | | | | |
|--|-----------|-----------|-----------|-----------|-----------|
| Interest | 1,030 | 1,349 | 1,922 | 203 | 335 |
| Other income (expense), net | (84) | (493) | (1,196) | 194 | 1,152 |
| Net appreciation (depreciation) in value of investments | 30,296 | 39,570 | 46,323 | 20,167 | 50,558 |
| Benefit payments | (5,581) | (6,517) | (10,695) | (8,073) | (10,777) |
| Administrative expenses | (1,135) | (1,356) | (2,639) | (1,878) | (945) |
| Net assets at end of year | \$165,529 | \$226,295 | \$287,355 | \$163,422 | \$265,822 |

6. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1996 were:

| | Individual Brokerage Account | Mutual Fund Option (In Thousands) | Total |
|--|------------------------------------|--|-------------|
| Net assets at beginning of year | \$ - | \$ - | \$2,006,566 |
| Contributions | | | |
| Employer | - | - | 8,215 |
| Employee | - | - | 1,068 |
| | - | - | 9,283 |
| Transfers between funds | 54,750 | 35,952 | - |
| Investment activity | | | |
| Dividends | 106 | - | 14,792 |
| Interest | 349 | - | 51,645 |
| Other income (expense), net | 1 | (399) | (1,453) |
| Net appreciation (depreciation) in value of investments | 4,932 | 6,311 | 220,993 |
| Benefit payments | - | - | (147,248) |
| Administrative expenses | (3) | (53) | (12,094) |
| Net assets at end of year | \$ 60,135 | \$ 41,811 | \$2,142,484 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY | PAR VALUE | COST | CURRENT VALUE |
|---|--------------|-------------|------------------|
| ----- | ----- | ----- | ----- |
| NON-INTEREST BEARING CASH | | | |
| ===== | | | |
| CASH BALANCE | | 71.62 | 71.62 |
| AUSTRIAN SCHILLING | | | |
| CASH BALANCE | | -120,673.39 | -115,600.00 |
| AUSTRALIAN DOLLAR | | | |
| CASH BALANCE | | 23.99 | 23.99 |
| BELGIAN FRANC | | | |

| | | |
|---------------------|-------------|-------------|
| CASH BALANCE | 260.28 | 260.28 |
| CANADIAN DOLLAR | | |
| CASH BALANCE | -608,379.03 | -600,287.75 |
| SWISS FRANC | | |
| CASH BALANCE | 194,459.63 | 201,185.00 |
| GERMAN DEUTSCHEMARK | | |
| CASH BALANCE | 3.58 | 3.58 |
| DANISH KRONER | | |
| CASH BALANCE | 1,394.87 | 1,394.87 |
| SPANISH PESETA | | |
| CASH BALANCE | -159,517.99 | -145,929.17 |
| FRENCH FRANC | | |
| CASH BALANCE | -398,303.17 | -416,666.00 |
| BRITISH STERLING | | |
| CASH BALANCE | -292,022.32 | -296,649.15 |
| HONG KONG DOLLAR | | |
| CASH BALANCE | 0.20 | 0.20 |
| INDONESIAN RUPIAH | | |
| CASH BALANCE | 1,083.43 | 1,083.43 |
| ITALIAN LIRE | | |
| CASH BALANCE | -651,015.97 | -587,668.00 |
| JAPANESE YEN | | |
| CASH BALANCE | 80.49 | 80.49 |
| MALAYSIAN RINGGIT | | |
| CASH BALANCE | 301.14 | 301.14 |
| NETHERLAND GUILDERS | | |
| CASH BALANCE | 77.27 | 77.27 |
| NORWEGIAN KRONER | | |
| CASH BALANCE | 450.86 | 450.86 |
| NEW ZEALAND DOLLAR | | |
| CASH BALANCE | 91.64 | 91.64 |
| PORTUGUESE ESCUDO | | |
| CASH BALANCE | 11,156.08 | 11,156.08 |
| SWEDISH KRONER | | |

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00-01666 PLAN TRUST - SUPERCONSOLIDATED

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY | PAR VALUE | COST | CURRENT VALUE |
|---|--------------|---------------|------------------|
| - - - - - | ----- | ----- | ----- |
| CASH BALANCE | | 925.02 | 925.02 |
| SINGAPORE DOLLAR | | | |
| CASH BALANCE | | 94.66 | 94.66 |
| MEX NUEVO PESO | | | |
| CASH | | -1,001,909.04 | -1,001,909.04 |
| TOTAL NON-INTEREST BEARING CASH | | -3,021,346.15 | -2,947,501.96 |
| RECEIVABLES - OTHER | | | |
| ===== | | | |
| FOREIGN CURRENCY PURCHASE | | 1,356,150.00 | 1,283,617.78 |
| AUSTRALIAN DOLLAR | | | |
| FOREIGN CURRENCY PURCHASE | | 2,529,172.55 | 2,521,408.56 |
| GERMAN DEUTSCHEMARK | | | |
| FOREIGN CURRENCY PURCHASE | | 2,673,248.36 | 2,679,807.00 |
| FRENCH FRANC | | | |
| FOREIGN CURRENCY PURCHASE | | 4,717,618.47 | 4,875,703.13 |
| BRITISH STERLING | | | |
| FOREIGN CURRENCY PURCHASE | | 10,052,219.43 | 9,514,699.77 |
| JAPANESE YEN | | | |
| FOREIGN CURRENCY PURCHASE | | 13,839,219.28 | 13,839,219.28 |
| UNITED STATES DOLLAR | | | |
| FOREIGN CURRENCY SALE | | -821,095.52 | -798,834.31 |
| AUSTRALIAN DOLLAR | | | |
| FOREIGN CURRENCY SALE | | -55,056.46 | -55,147.24 |
| BELGIAN FRANC | | | |
| FOREIGN CURRENCY SALE | | -260.07 | -260.28 |
| CANADIAN DOLLAR | | | |
| FOREIGN CURRENCY SALE | | -211,000.00 | -205,502.78 |
| SWISS FRANC | | | |
| FOREIGN CURRENCY SALE | | -1,386,818.40 | -1,379,997.56 |
| GERMAN DEUTSCHEMARK | | | |
| FOREIGN CURRENCY SALE | | -301.09 | -301.46 |
| DANISH KRONER | | | |
| FOREIGN CURRENCY SALE | | -79,000.00 | -79,785.65 |
| SPANISH PESETA | | | |
| FOREIGN CURRENCY SALE | | -1,450,504.62 | -1,447,100.52 |

| | | |
|-----------------------|---------------|---------------|
| FRENCH FRANC | | |
| FOREIGN CURRENCY SALE | -1,823,085.00 | -1,860,147.57 |
| BRITISH STERLING | | |
| FOREIGN CURRENCY SALE | -264,016.16 | -267,739.36 |
| HONG KONG DOLLAR | | |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|----------------|---------------------------|
| FOREIGN CURRENCY SALE ITALIAN LIRE | | -24,255.06 | -24,299.97 |
| FOREIGN CURRENCY SALE JAPANESE YEN | | -7,659,804.80 | -7,165,156.50 |
| FOREIGN CURRENCY SALE MALAYSIAN RINGGIT | | -46,876.91 | -47,055.00 |
| FOREIGN CURRENCY SALE NETHERLAND GUILDERS | | -80,560.90 | -80,684.50 |
| FOREIGN CURRENCY SALE NORWEGIAN KRONER | | -147,000.00 | -147,280.52 |
| FOREIGN CURRENCY SALE NEW ZEALAND DOLLAR | | -11,860.34 | -11,874.80 |
| FOREIGN CURRENCY SALE SWEDISH KRONER | | -101,000.00 | -100,873.36 |
| FOREIGN CURRENCY SALE UNITED STATES DOLLAR | | -21,005,132.76 | -21,005,132.76 |
| PENDING PURCHASE | | 0.00 | 0.00 |
| PENDING PURCHASE | | 0.00 | 0.00 |
| BRITISH STERLING PENDING SALE | | 9,512.59 | 9,382.35 |
| AUSTRALIAN DOLLAR PENDING SALE | | 126,414.64 | 125,286.34 |
| FRENCH FRANC PENDING SALE | | 46,687.06 | 46,661.05 |
| SWEDISH KRONER PENDING SALE | | 57,767.10 | 57,767.10 |
| UNITED STATES DOLLAR DUE FROM BROKER ON PENDING TRADES | | 33,477,987.00 | 33,477,987.00 |
| DUE TO BROKER ON PENDING TRADES | | -78,287,497.00 | -78,287,497.00 |
| TOTAL RECEIVABLES - OTHER | | -44,569,088.61 | -44,534,132.04 |
| INTEREST BEARING CASH ===== | | | |
| CASH BALANCE UNITED STATES DOLLAR | | 10,253,781.35 | 10,253,781.35 |
| CASH ON CALL | | 1,288.86 | 1,288.86 |
| AUSTRIAN SCHILLING CASH ON CALL | | 15,053.54 | 15,053.54 |
| AUSTRALIAN DOLLAR | | | |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| CASH ON CALL | | 55,262.43 | 55,262.43 |
| BELGIAN FRANC | | | |
| CASH ON CALL | | 601,809.64 | 601,809.64 |
| SWISS FRANC | | | |
| CASH ON CALL | | 193,327.10 | 193,327.10 |
| GERMAN DEUTSCHEMARK | | | |
| CASH ON CALL | | 297.87 | 297.87 |
| DANISH KRONER | | | |
| CASH ON CALL | | 8,046.94 | 8,046.94 |
| SPANISH PESETA | | | |
| CASH ON CALL | | 0.00 | 0.00 |
| FINNISH MARK | | | |
| CASH ON CALL | | 146,355.09 | 146,355.09 |
| FRENCH FRANC | | | |
| CASH ON CALL | | 239,242.51 | 239,242.51 |
| BRITISH STERLING | | | |
| CASH ON CALL | | 91,717.01 | 91,717.01 |
| HONG KONG DOLLAR | | | |
| CASH ON CALL | | 23,726.17 | 23,726.17 |
| ITALIAN LIRE | | | |
| CASH ON CALL | | 71,145.94 | 71,145.94 |
| JAPANESE YEN | | | |
| CASH ON CALL | | 46,977.94 | 46,977.94 |
| MALAYSIAN RINGGIT | | | |
| CASH ON CALL | | 88,030.38 | 88,030.38 |
| NETHERLAND GUILDERS | | | |
| CASH ON CALL | | 0.00 | 0.00 |
| NORWEGIAN KRONER | | | |
| CASH ON CALL | | 16,652.28 | 16,652.28 |
| NEW ZEALAND DOLLAR | | | |
| CASH ON CALL | | 849.01 | 849.01 |
| PORTUGUESE ESCUDO | | | |
| CASH ON CALL | | 36,264.73 | 36,264.73 |
| SWEDISH KRONER | | | |
| CASH ON CALL | | 154,469.25 | 154,469.25 |
| SINGAPORE DOLLAR | | | |
| CASH ON CALL | | 365.39 | 365.39 |
| MEX NUEVO PESO | | | |
| MFO SCHWAB FAMILY FD MONEY MARKET FD | 10,511,745.71 | 10,510,160.47 | 10,511,746.00 |
| MFO SCHWAB TEN TRUST STOIR 1997 SER A | 1,000.00 | 10,000.00 | 10,070.00 |
| MFO UAL FRANK RUSSELL STIF UNIT SECURITY | 71,610,664.49 | 71,610,664.49 | 71,610,664.49 |
| FBO MANAGED ACCOUNTS | | | |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|----------------|---------------------------|
| COLTV SHORT TERM INVT FD | 47,104,080.73 | 47,104,080.73 | 47,104,080.73 |
| INVESTED CASH | | | |
| TOTAL INTEREST BEARING CASH | | 141,279,569.12 | 141,281,224.60 |
| US GOVERNMENT SECURITIES ===== | | | |
| &&& UNITED STATES TREAS 6.25% BD DUE 08-15-2023 (CV HELD AS STATE DEPOSIT) | 10,000.00 | 8,920.88 | 9,661.00 |
| ##FHLMC CORP CMO SER J CL J-4 10.25% BD DUE 12-31-2014 DO NOT USE SEE 3113369 | 3,459,221.00 | 3,787,846.99 | 3,805,143.10 |
| CUBES STRIPPED TREASURY COUPON DUE 11-15-98 BOOK ENTRY ONLY | 2,716,250.00 | 568,998.90 | 2,571,691.18 |
| CUBES STRIPPED TREASURY COUPON DUE 2-15-2000 BOOK ENTRY ONLY | 2,000,000.00 | 536,623.78 | 1,757,200.00 |
| CUBES STRIPPED TREASURY COUPON DUE 5-15-2005 BOOK ENTRY ONLY | 1,080,625.00 | 205,221.49 | 689,654.88 |
| FEDERAL HOME LN BKS FLTG RT CONS BD DUE 02-11-1998 | 2,000,000.00 | 1,909,000.00 | 1,992,860.00 |
| FEDERAL HOME LOAN BANK CONSOLIDATED 9.50% BD DUE 2-25-04 REG | 180,000.00 | 219,937.50 | 210,994.20 |
| FEDERAL HOME LOAN MORTGAGE CORPORAION MULTICLASS SERIES 1083 CLASS 1083-K 8.50% GTD MTG PARTN CTF DUE 03-15-06 | 904,697.55 | 952,194.16 | 907,520.21 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION RESIDENTIAL 8.90% BD DUE 6-12-2000 REG | 310,000.00 | 364,496.87 | 328,937.90 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 9.20% DEB DUE 9-11-2000 REG | 525,000.00 | 600,593.76 | 568,149.75 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 7.05% BD DUE 12-10-98 REG | 275,000.00 | 281,617.19 | 278,352.25 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 7.850% BD DUE 9-10-98 REG | 510,000.00 | 563,231.25 | 516,772.80 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 8.15% DEB DUE 5-11-98 REG | 430,000.00 | 468,656.25 | 434,166.70 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 7.55% BD DUE 4-22-02 REG | 720,000.00 | 756,320.31 | 760,500.00 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 8.25% DEB DUE 12-18-00 REG | 605,000.00 | 682,843.76 | 640,356.20 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 8.45% BD DUE 7-12-99 REG | 675,000.00 | 769,589.06 | 697,990.50 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION 8.35% BD DUE 11-10-99 REG | 1,360,000.00 | 1,496,365.38 | 1,398,039.20 |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| FEDERAL NATL MTG ASSN 5.05 DEB DUE 11-10-98 REG | 145,000.00 | 136,300.00 | 143,844.35 |
| FHA FED HSG ADMIN USGI POOL# 221-D4 7.44% MTG PARTN CTF DUE 08-25-2022 | 2,842,526.27 | 2,856,738.90 | 2,992,526.38 |
| FHA INSD MTG P/T #091 REILLY 7.43% BD DUE 07-01-2023 | 1,540,380.93 | 1,659,087.31 | 1,566,844.67 |
| FHA INSURED PROJECT GMAC POOL #1 7.483% DUE 03-15-2019 REG | 5,007,998.26 | 5,086,972.44 | 5,191,992.12 |
| FHA ONE HUNDRED TWENTY NINE FWD PROJ REILLY 129 P7-01 7.43 DUE 8-1-2023 REG | 1,105,550.30 | 1,184,666.23 | 1,145,626.50 |
| FHA POOL #42 USGI INC 7.43% DUE 09-01-2022 | 893,054.90 | 851,384.98 | 940,279.64 |
| FHLB 5.04% 8-20-98 REG | 315,000.00 | 295,410.94 | 313,276.95 |
| FHLB 7.31% CONS DTD 6-6-94 BD DUE 06-16-2004 | 85,000.00 | 89,356.25 | 90,432.35 |
| FHLMC GROUP #A0-0952 9.0% MTG PARTN CTF DUE 09-01-2000 REGISTERED | 2,712,093.73 | 2,883,294.66 | 2,922,796.29 |
| FHLMC GROUP #B0-0083 8.5% MTG PARTN CTF DUE 11-01-2002 REGISTERED | 1,556,406.88 | 1,630,336.21 | 1,594,429.90 |
| FHLMC GROUP #B00549 8.5% MTG PARTN CTF DUE 04-01-2004 REGISTERED | 1,477,061.10 | 1,517,911.09 | 1,506,129.66 |
| FHLMC GROUP #W10002 6.775% MTG PARTN CTF DUE 11-01-2003 REGISTERED | 1,240,000.00 | 1,264,066.34 | 1,267,229.94 |
| FHLMC GROUP #25-4527 8.0% MTG PARTN CTF DUE 01-01-2009 REGISTERED | 113,122.79 | 104,002.30 | 116,499.51 |
| FHLMC GROUP #255850 8.00% MORTGAGE PARTICIPATION CERTIFICATE DUE 6-1-15 REGISTERED | 89,903.33 | 84,993.74 | 92,864.75 |
| FHLMC GROUP #296016 8.50000% MTG PARTN CTF DUE 06-01-2017 REGISTERED | 162,248.93 | 170,919.11 | 171,352.72 |
| FHLMC GROUP #555234 11.5% MTG PARTN CTF DUE 05-01-2019 REGISTERED | 163,479.19 | 179,673.82 | 185,099.31 |
| FHLMC MULTICLASS SERIES 1564 CLASS I 6.5% MTG PARTN CTF DUE 05-15-2007 REGISTERED | 1,861,384.20 | 295,494.74 | 169,479.03 |
| FHLMC MULTICLASS SERIES 1265 CLASS F 7.0% MTG PARTN CTF DUE 10-15-2017 REGISTERED | 2,175,738.50 | 2,181,007.87 | 2,178,458.17 |
| FHLMC MULTICLASS SERIES 1555 CLASS PC 5.5% MTG PARTN CTF DUE 11-15-2004 REGISTERED | 1,292,351.00 | 1,282,254.51 | 1,287,091.13 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| FHLMC MULTICLASS SERIES 1618 6.0% MTG PARTN CTF DUE 10-15-2007 REGISTERED | 5,502,927.28 | 819,420.27 | 466,318.06 |
| FHLMC MULTICLASS SERIES 1577 CLASS PL 6.5% MTG PARTN CTF DUE 07-15-2018 REGISTERED | 5,297,671.50 | 733,810.29 | 434,462.04 |
| FHLMC MULTICLASS SERIES 1475 CLASS H 6.75% MTG PARTN CTF DUE 04-15-2006 REGISTERED | 250,000.00 | 252,031.25 | 252,577.50 |
| FHLMC MULTICLASS SERIES 1608 CLASS D 5.25% MTG PARTN CTF DUE 09-15-2013 REGISTERED | 500,000.00 | 494,511.72 | 497,810.00 |
| FHLMC MULTICLASS SERIES 88 CLASS G 8.0% MTG PARTN CTF DUE 04-15-2019 REGISTERED | 80,850.00 | 84,437.72 | 80,520.94 |
| FHLMC MULTICLASS SER 1869 CL J 8.0% MTG PARTN CTF DUE 12-15-2024 REG | 1,000,000.00 | 1,032,500.00 | 1,029,000.00 |
| FHLMC MULTICLASS SERIES 21 CLASS C 5.15% MTG PARTN CTF DUE 12-25-2011 REG | 2,534,233.50 | 2,500,080.74 | 2,517,583.59 |
| FHLMC MULTICLASS SERIES 41 CLASS E 7.25% MTG PARTN CTF DUE 04-25-2024 REGISTERED | 4,778,776.92 | 4,803,417.49 | 4,808,835.43 |
| FHLMC MULTICLASS SERIES 41 CLASS B 7.25% MTG PARTN CTF DUE 04-25-2024 REGISTERED | 2,829,988.50 | 2,844,138.44 | 2,847,817.43 |
| FHLMC MULTICLASS SERIES 1983 CLASS CJ 6.4% MTG PARTN CTF DUE 12-15-2017 REGISTERED | 2,000,000.00 | 1,999,062.50 | 1,990,860.00 |
| FHLMC MULTICLASS SERIES 1931 CLASS A 7.25% MTG PARTN CTF DUE 06-15-2021 REGISTERED | 1,810,514.80 | 1,829,751.52 | 1,825,741.23 |
| FHLMC MULTICLASS SERIES 1594 CLASS J 6.0% MTG PARTN CTF DUE 10-15-2008 REGISTERED | 190,000.00 | 183,350.00 | 185,367.80 |
| FHLMC POOL #306670 11.25% GTD PARTN CTF DUE 04-01-2019 REGISTERED | 131,257.26 | 144,136.85 | 147,618.48 |
| FHLMC TBA GROUP #9999999 7.5% MTG PARTN CTF DUE 12-01-2027 REGISTERED | 2,695,000.00 | 2,748,900.00 | 2,781,725.10 |
| FHLMC 7.750% DEB DUE 11-7-2001 REG | 210,000.00 | 215,484.38 | 222,436.20 |
| FHLMC 7.90% DEBENTURE DUE 9-19-2001 REG | 400,000.00 | 436,906.25 | 425,064.00 |
| FNMA POOL #300309 6.374% GTD MTG PASS THRU CTF DUE 12-01-2024 REGISTERED | 1,483,646.09 | 1,483,770.61 | 1,479,477.04 |
| FNMA POOL #313497 7.043% GTD MTG PASS THRU CTF DUE 12-01-2006 REGISTERED | 919,023.58 | 949,620.59 | 976,094.94 |
| FNMA POOL #313543 6.98% GTD MTG PASS THRU CTF DUE 06-01-2007 REGISTERED | 477,914.72 | 491,897.47 | 491,475.55 |
| FNMA POOL #313672 7.032% GTD MTG PASS THRU CTF DUE 06-01-2007 REGISTERED | 907,769.31 | 930,676.30 | 930,675.96 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| FNMA POOL #313709 6.907% GTD MTG PASS THRU CTF DUE 06-01-2007 REGISTERED | 1,197,316.76 | 1,219,018.13 | 1,218,988.19 |
| FNMA POOL #66414 6.984% GTD MTG PASS THRU CTF DUE 09-01-2028 REGISTERED | 2,186,329.40 | 2,213,658.52 | 2,268,666.57 |
| FNMA POOL #67329 10.0% GTD MTG PASS THRU CTF DUE 11-01-2001 REGISTERED | 68,573.59 | 71,134.38 | 70,598.57 |
| FNMA POOL #73565 7.31% GTD MTG PASS THRU CTF DUE 07-01-2003 REGISTERED | 89,035.73 | 90,134.76 | 93,645.11 |
| FNMA POOL #73706 7.28% GTD MTG PASS THRU CTF DUE 10-01-2006 REGISTERED | 89,238.49 | 92,041.14 | 92,040.58 |
| FNMA POOL #73733 7.06% GTD MTG PASS THRU CTF DUE 11-01-2003 REGISTERED | 104,125.47 | 105,882.58 | 106,364.17 |
| FNMA POOL #73980 7.04% GTD MTG PASS THRU CTF DUE 03-01-2007 REGISTERED | 89,504.97 | 90,980.40 | 90,981.80 |
| FNMA POOL #80323 8.875% GTD MTG PASS THRU CTF DUE 06-01-2007 REGISTERED | 1,615,659.95 | 1,690,384.21 | 1,670,188.47 |
| FNMA POOL #86655 5.986% FNARM GTD MTG PASS THRU CTF DUE 09-01-2029 REGISTERED | 1,158,058.88 | 1,154,078.05 | 1,154,804.73 |
| FNMA REMIC TRUST SERIES 94-75 CLASS C 6.0% GTD MTG PASS THRU CTF DUE 01-25-2013 REGISTERED | 769,849.66 | 766,571.78 | 767,201.38 |
| FNMA REMIC TRUST SERIES 1993-147 CLASS K 7.0% GTD MTG PASS THRU CTF DUE 06-25-2020 REGISTERED | 3,308,051.30 | 467,262.25 | 410,496.09 |
| FNMA REMIC TRUST SER 1993-162 CL C 3.0% GTD MTG PASS THRU CTF DUE 08-25-2023 REG | 1,000,000.00 | 933,750.00 | 949,680.00 |
| FNMA REMIC TRUST SERIES 1992-12 CLASS E 6.625% GTD MTG PASS THRU CTF DUE 06-25-2019 REGISTERED | 44,486.83 | 44,792.67 | 44,347.59 |
| FNMA REMIC TRUST SERIES 97-15 6.5% GTD MTG PASS THRU CTF DUE 05-18-2013 REGISTERED | 3,913,438.32 | 3,923,221.92 | 3,922,674.03 |
| FNMA REMIC TRUST SER 1996-39 CL H 8.0% GTD MTG PASS THRU CTF DUE 11-25-2023 REG | 1,712,544.00 | 1,710,670.93 | 1,766,386.38 |
| FNMA REMIC TRUST SERIES 97-M2 CLASS Z VAR RT GTD MTG PASS THRU CTF DUE 01-17-2037 REGISTERED | 365,284.09 | 332,328.96 | 330,888.94 |
| FNMA REMIC TRUST SERIES G93-2 CLASS D 6.0% GTD MTG PASS THRU CTF DUE 10-25-2012 REGISTERED | 49,350.58 | 49,103.83 | 49,165.52 |
| FNMA REMIC TRUST SERIES 1993-110 CLASS D 5.7% GTD MTG PASS THRU CTF DUE 06-25-2016 REGISTERED | 613,155.49 | 608,413.13 | 610,469.87 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| FNMA REMIC TRUST SERIES 1994-90 CLASS PC 6.5% GTD MTG PASS THRU CTF DUE 07-25-2001 REGISTERED | 278,134.85 | 277,656.81 | 277,611.96 |
| FNMA REMIC TRUST SERIES 93-245 CLASS PC 5.0% GTD MTG PASS THRU CTF DUE 07-25-2013 REGISTERED | 1,395,315.30 | 1,386,376.57 | 1,388,771.27 |
| FNMA REMIC TRUST SER 1997-M5 CL C 6.74% GTD MTG PASS THRU CTF DUE 08-25-2007 REG | 450,000.00 | 454,500.00 | 460,494.00 |
| FNMA REMIC TRUST SERIES 1992-10 CLASS ZA 8.0% GTD MTG PASS THRU CTF DUE 09-25-2018 REGISTERED | 458,680.72 | 469,854.91 | 467,565.37 |
| FNMA REMIC TRUST SERIES 1992-103 CLASS JC 5.0% GTD MTG PASS THRU CTF DUE 11-25-2020 REGISTERED | 1,000,000.00 | 929,375.00 | 935,310.00 |
| FNMA REMIC TRUST SERIES 1996-49 CLASS BA 7.0% GTD MTG PASS THRU CTF DUE 08-25-2020 REGISTERED | 463,899.20 | 467,668.39 | 467,086.19 |
| FNMA REMIC TRUST SERIES 1990-68 CLASS J 6.95% GTD MTG PASS THRU CTF DUE 07-25-2020 REGISTERED | 2,500,000.00 | 2,393,750.00 | 2,505,450.00 |
| FNMA REMIC TRUST SERIES 93-25 CLASS C 5.00000% GTD MTG PASS THRU CTF DUE 1-25-2017 REG | 476,868.49 | 469,044.87 | 469,715.46 |
| FNMA TBA POOL #9999999 VAR GTD MTG PASS THRU CTF DUE 01-01-2028 REGISTERED | 3,000,000.00 | 2,993,437.50 | 2,993,437.50 |
| FNMA 6.01% MTN DUE 10-9-98 REG | 420,000.00 | 422,034.38 | 420,327.60 |
| FNMA 6.16% MTN DUE 03-29-2001 REG | 500,000.00 | 501,550.00 | 502,345.00 |
| FNMA 6.36% MTN DUE 8-16-00 REG | 210,000.00 | 210,853.13 | 212,263.80 |
| FNMA 7.05% DEB DUE 11-12-02 REG | 475,000.00 | 509,140.62 | 494,741.00 |
| FNMA-GNMA REMIC TRUST SER G94-6 CL PY 7.75% GTD MTG PASS THRU CTF DUE 5-17-24 | 240,000.00 | 252,375.00 | 257,548.80 |
| GNMA TBA POOL #9999999 SER 2027 7.5% DUE 12-15-2027 REG | 3,725,000.00 | 3,797,838.28 | 3,799,500.00 |
| GNMA TBA POOL #9999999 SER 2028 7.5%, DUE 01-15-2028 REGISTERED | 1,150,000.00 | 1,171,562.50 | 1,173,000.00 |
| GNMA, POOL# 00140133 SERIES 00002000 A 11.0000 %, DUE 10-15-2000 REGISTERED | 55,637.23 | 60,296.86 | 57,952.30 |
| GNMA, POOL #101395 SERIES 1998 11.0%, DUE 08-15-1998 REGISTERED | 2,647.19 | 2,868.90 | 2,670.25 |
| GNMA, POOL #126705 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 20,470.98 | 22,185.43 | 21,322.78 |
| GNMA, POOL #127639 SERIES 2000 11.0%, DUE 07-15-2000 REGISTERED | 17,654.29 | 19,132.84 | 18,388.89 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| GNMA, POOL #127644 SERIES 2000 11.0%, DUE 09-15-2000 REGISTERED | 8,784.84 | 9,520.57 | 9,150.38 |
| GNMA, POOL #133328 SERIES 2000 11.0%, DUE 09-15-2000 REGISTERED | 10,898.74 | 11,811.52 | 11,352.24 |
| GNMA, POOL #134323 SERIES 2000 11.0%, DUE 09-15-2000 REGISTERED | 51,732.82 | 56,065.47 | 53,885.42 |
| GNMA, POOL #135153 SERIES 2000 11.0%, DUE 09-15-2000 REGISTERED | 25,936.85 | 28,109.06 | 27,016.08 |
| GNMA, POOL #136150 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 97,210.12 | 105,351.48 | 101,255.03 |
| GNMA, POOL #136356 SERIES 2000 11.0%, DUE 08-15-2000 REGISTERED | 63,941.79 | 69,296.89 | 66,602.41 |
| GNMA, POOL #137147 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 15,293.39 | 16,574.21 | 15,929.75 |
| GNMA, POOL #137268 SERIES 2000 11.0%, DUE 08-15-2000 REGISTERED | 25,989.35 | 28,165.95 | 27,070.77 |
| GNMA, POOL #137279 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 57,101.04 | 61,883.27 | 59,477.01 |
| GNMA, POOL #137395 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 14,698.72 | 15,929.75 | 15,310.33 |
| GNMA, POOL #138029 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 73,040.28 | 79,157.40 | 76,079.49 |
| GNMA, POOL #138389 SERIES 2000 11.0%, DUE 09-15-2000 REGISTERED | 26,951.78 | 29,209.00 | 28,073.24 |
| GNMA, POOL #139503 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 38,909.92 | 42,168.60 | 40,528.96 |
| GNMA, POOL #139778 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 67,621.93 | 73,285.26 | 70,435.68 |
| GNMA, POOL #139816 SERIES 2000 11.0%, DUE 08-15-2000 REGISTERED | 48,173.07 | 52,207.56 | 50,177.55 |
| GNMA, POOL #140090 SERIES 2000 11.0%, DUE 09-15-2000 REGISTERED | 14,783.30 | 16,021.41 | 15,398.43 |
| GNMA, POOL #140171 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 10,800.36 | 11,704.89 | 11,249.76 |
| GNMA, POOL #140233 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 16,085.33 | 17,432.49 | 16,754.64 |
| GNMA, POOL #141455 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 26,723.52 | 28,961.61 | 27,835.49 |
| GNMA, POOL #141635 SERIES 2000 11.0%, DUE 09-15-2000 REGISTERED | 52,150.57 | 56,518.18 | 54,320.56 |
| GNMA, POOL #141681 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 30,970.98 | 33,564.76 | 32,259.68 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| GNMA, POOL #141953 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 22,072.29 | 23,920.85 | 22,990.72 |
| GNMA, POOL #141964 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 2,439.27 | 2,643.57 | 2,540.77 |
| GNMA, POOL #141965 SERIES 2000 11.0%, DUE 10-15-2000 REGISTERED | 32,622.78 | 35,354.94 | 33,980.21 |
| GNMA, POOL #200107 SERIES 2020 9.0%, DUE 01-15-2020 REGISTERED | 561,027.54 | 592,413.61 | 605,287.00 |
| GNMA, POOL #312690 SERIES 2023 7.5%, DUE 07-15-2023 REGISTERED | 97,897.54 | 98,019.93 | 100,160.93 |
| GNMA, POOL #342726 SERIES 2023 7.5%, DUE 07-15-2023 REGISTERED | 64,866.72 | 64,947.81 | 66,366.44 |
| GNMA, POOL #343742 SERIES 2023 7.5%, DUE 04-15-2023 REGISTERED | 118,376.44 | 118,524.42 | 121,113.30 |
| GNMA, POOL #344095 SERIES 2023 7.5%, DUE 08-15-2023 REGISTERED | 25,444.66 | 25,476.46 | 26,032.94 |
| GNMA, POOL #344129 SERIES 2023 7.5%, DUE 08-15-2023 REGISTERED | 74,122.18 | 74,214.82 | 75,835.88 |
| GNMA, POOL #349628 SERIES 2023 7.5%, DUE 06-15-2023 REGISTERED | 30,076.75 | 30,114.37 | 30,772.12 |
| GNMA, POOL #385808 SERIES 2024 8.0%, DUE 07-15-2024 REGISTERED | 865,010.29 | 898,664.60 | 895,553.80 |
| GNMA, POOL #416011 SERIES 2025 7.5%, DUE 10-15-2025 REGISTERED | 1,105,643.54 | 1,119,464.07 | 1,128,441.91 |
| GNMA, POOL #416022 SERIES 2025 7.5%, DUE 11-15-2025 REGISTERED | 1,403,284.48 | 1,420,825.53 | 1,432,220.21 |
| GNMA, POOL #437435 SERIES 2027 7.5%, DUE 11-15-2027 REGISTERED | 148,501.00 | 149,614.76 | 151,471.02 |
| GNMA, POOL #780049 SERIES 2021 9.5%, DUE 11-15-2021 REGISTERED | 507,381.88 | 542,185.11 | 551,042.09 |
| GNMA, POOL #780074 SERIES 2022 9.0%, DUE 12-15-2022 REGISTERED | 571,882.24 | 605,278.49 | 617,981.67 |
| GNMA, POOL #780118 SERIES 2021 9.5%, DUE 08-15-2021 REGISTERED | 1,471,130.19 | 1,552,182.97 | 1,597,353.16 |
| GNMA, POOL #780254 SERIES 2021 9.5%, DUE 11-15-2021 REGISTERED | 510,689.95 | 547,714.98 | 554,379.48 |
| GNMA, POOL #90741 SERIES 2010 11.0%, DUE 01-15-2010 REGISTERED | 16,221.07 | 17,777.30 | 17,504.64 |
| GNMA, POOL #90947 SERIES 2010 11.0%, DUE 01-15-2010 REGISTERED | 43,355.00 | 47,514.38 | 46,785.68 |
| GNMA, POOL #92213 SERIES 2010 11.0%, DUE 07-15-2010 REGISTERED | 27,449.15 | 30,082.54 | 29,621.20 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| GNMA, POOL #92304 SERIES 2010 11.0%, DUE 08-15-2010 REGISTERED | 36,659.97 | 40,177.03 | 39,560.87 |
| GNMA, POOL #92923 SERIES 2010 11.0%, DUE 09-15-2010 REGISTERED | 49,631.06 | 54,392.53 | 53,558.37 |
| GNMA, POOL #93487 SERIES 2010 11.0%, DUE 09-15-2010 REGISTERED | 73,293.35 | 80,324.92 | 79,093.05 |
| GNMA, POOL #98572 SERIES 2013 11.0%, DUE 06-15-2013 REGISTERED | 186,579.58 | 204,479.53 | 203,209.42 |
| GNMA, POOL #99264 SERIES 2013 10.5%, DUE 07-15-2013 REGISTERED | 2,830.91 | 3,075.08 | 3,130.25 |
| GNMA, POOL #99519 SERIES 2013 10.5%, DUE 08-15-2013 REGISTERED | 40,795.86 | 44,314.52 | 45,109.61 |
| GNMA, TBA POOL#99999999 SERIES 2027 8.0% DUE 12-15-2027 REGISTERED | 4,080,000.00 | 4,191,553.12 | 4,218,964.80 |
| GNMAII POOL 8482 SERIES 2024 7.25% DUE 08-20-2024 REGISTERED | 612,308.24 | 623,214.99 | 626,660.75 |
| GNMAII, POOL #00058 SERIES 2022 9.0%, DUE 07-20-2022 REGISTERED | 134,057.94 | 140,928.43 | 143,525.11 |
| GNMAII, POOL #8484 SERIES 2024 7.0%, DUE 08-20-2024 REGISTERED ARM | 598,393.12 | 609,893.52 | 612,419.45 |
| GNMAII, POOL #8639 SERIES 2025 7.125% DUE 06-20-2025 REGISTERED | 560,737.96 | 569,849.96 | 575,720.88 |
| GNMAII, POOL #8660 SERIES 2025 7.125% DUE 7-20-2025 REGISTERED | 619,261.16 | 626,614.89 | 633,002.57 |
| GNMAII, POOL #8682 SERIES 2025 ARMS DUE 08-20-2025 REG | 1,824,766.88 | 1,803,809.30 | 1,863,835.14 |
| GNMAII, POOL #8781 SERIES 2026 VAR RATE DUE 01-20-2026 REGISTERED | 513,551.51 | 508,903.24 | 522,780.03 |
| GNMAII, POOL #8814 SERIES 2026 VAR RATE DUE 02-20-2026 REGISTERED | 1,394,701.69 | 1,366,371.82 | 1,419,764.48 |
| GNMAII, POOL #8945 SERIES 2026 5.5%, DUE 08-20-2026 REGISTERED | 1,218,687.03 | 1,187,839.00 | 1,241,537.41 |
| I/O FNMA REMIC TRUST SER 1993-131 CL JB 7.0% GTD MTG PASS THRU CTF DUE 05-25-2005 REG | 7,167,549.36 | 599,722.30 | 447,971.84 |
| P/O FFLMC MULTICLASS SER 1750-C CLASS PB 0.00001% MTG PARTN CTF DUE 03-15-2024 REGISTERED | 626,270.90 | 522,740.49 | 600,067.73 |
| REPO WITH UBS SECURITIES BKD BY \$19,770M TREASURY BOND AT 7.250% DUE 08-15-2022 CUSIP 912810EM 2.980% DTD 08-24-1993 DUE | 20,000.00 | 20,149.00 | 22,818.76 |
| RESOLUTION FDG CORP PRIN STRIPS GENERIC PRIN PMT 1-15-2030 B/E | 6,150,000.00 | 822,303.45 | 873,238.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| RESOLUTION FDG CORP PRIN STRIPS GENERIC PRIN PMT DUE 4-15-2030 B/E | 17,375,000.00 | 2,193,174.09 | 2,437,712.50 |
| SLMA FLTG RT MTN BD DUE 06-30-2000/98 CPN RT=6.08% TO 6/98 THEREAFTER 1YR T-BILL +25BP OR 3M0 T-BILL +30BP | 2,000,000.00 | 1,997,000.00 | 1,995,180.00 |
| STUDENT LN MKTG ASSOC SER 1995-1 CL A1 FLTG RT BD DUE 04-25-2004 REG | 1,283,926.63 | 1,279,713.74 | 1,283,515.77 |
| TREASURY INVESTMENT GROWTH RECEIPT, SERIES 12, REPRESENTING INTEREST PAYMENT ON THE 11-15-2001 COUPON OF A 13.25% USA | 1,063,000.00 | 137,203.54 | 845,488.94 |
| U.S. TREASURY STRIPPED SECS INT GENERIC TINT PMT DUE 2-15-05 BEO | 1,480,000.00 | 638,938.08 | 972,004.80 |
| U.S. TREASURY STRIPPED SECS INT GENERIC TINT PMT DUE 5-15-12 REG | 150,000.00 | 50,500.50 | 62,358.00 |
| U.S. TREASURY STRIPPED SECS INT PMT GENERIC TINT PMT DUE 5-15-11 REG | 110,000.00 | 42,203.70 | 48,782.80 |
| U.S. TREAS STRIPPED SECS INT PMT GENERIC TINT PMT DUE 11-15-13 REG | 215,000.00 | 46,337.13 | 81,285.05 |
| U.S. TREASURY SEC STRIPPED IN PMT GENERIC TINT PAYMENT DUE 8-15-2020 | 215,000.00 | 41,376.95 | 53,625.30 |
| U.S. TREASURY STRIPPED SECS INT GENERIC TINT PMT DUE 8-15-10 REG | 675,000.00 | 273,082.39 | 314,178.75 |
| U.S. TREASURY STRIPPED SECS INT PMT GENERIC TINT PMT DUE 2-15-11 BEO | 15,000.00 | 4,223.72 | 6,757.50 |
| U.S. TREASURY STRIPPED SECS INT GEN INT PMT DUE 8-15-11 | 140,000.00 | 45,806.05 | 61,112.80 |
| U.S. TREASURY STRIPPED SECS INT GEN TINT PMT DUE 8-15-12 BEO | 220,000.00 | 68,198.31 | 90,013.00 |
| U.S. TREASURY STRIPPED SECS INT GEN INT PMT DUE 8-15-14 BEO | 1,145,000.00 | 310,617.98 | 412,852.65 |
| U.S. TREASURY STRIPPED SECS INT PMT GEN TINT PMT DUE 8-15-13 REG | 335,000.00 | 99,369.05 | 128,690.25 |
| U.S. TREASURY STRIPPED SECS INT PMT REPSTG INT PMT ON 5-15-05 CPN GEN TINT | 1,020,000.00 | 417,707.34 | 659,032.20 |
| U.S. TREASURY STRIPPED SECS INT PMT GENERIC TINT PMT DUE 5-15-10 REG | 635,000.00 | 249,476.54 | 299,694.60 |
| U.S. TREASURY STRIPPED SECS INT PMT GEN TINT PMT DUE 2-15-12 REG | 185,000.00 | 55,635.23 | 78,188.40 |
| U.S. TREASURY STRIPPED SECS INT PMT GENERIC TINT PMT DUE 11-15-11 REG | 150,000.00 | 40,363.92 | 64,455.00 |
| U.S. TREASURY STRIPPED SECS INT PMT GENERIC TINT PMT DUE 5-15-13 REG | 225,000.00 | 60,377.39 | 87,763.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| U.S. TREASURY STRIPPED SECS INT PMT GEN TINT PMT DUE 5-15-14 REG | 1,189,000.00 | 262,598.77 | 435,328.57 |
| U.S. TREASURY STRIPPED SECS INT PMT GEN TINT PMT DUE 2-15-14 REG | 1,080,000.00 | 247,827.67 | 402,116.40 |
| U.S. TREASURY STRIPPED SECS INT PMT GENERIC TINT PMT DUE 2-15-10 REG | 1,255,000.00 | 522,971.73 | 601,985.85 |
| U.S. TREASURY STRIPPED SECS INT PMT GENERIC TINT PMT DUE 11-15-12 REG | 255,000.00 | 73,601.63 | 102,614.55 |
| U.S. TREASURY STRIPPED SECS INT PMT GENERIC TINT PMT DUE 11-15-10 REG | 1,367,000.00 | 601,051.66 | 626,017.65 |
| U.S. TREASURY STRIPPED SECS INT GENERIC TINT PMT DUE 8-15-15 BEO | 275,000.00 | 86,059.05 | 93,203.00 |
| UNITED STATES TREAS 5.75% NTS DUE 10-31-2000 | 4,800,000.00 | 4,782,450.27 | 4,790,976.00 |
| UNITED STATES TREAS SEC STRIPPED NT PMT GENERIC TINT PYMT DUE 2-15-2007 REG | 470,000.00 | 252,343.71 | 272,115.90 |
| UNITED STATES TREAS SEC STRIPPED INT PMT GENERIC TINT PMT DUE 11-15-2015 REG | 335,000.00 | 86,807.79 | 111,823.00 |
| UNITED STATES TREAS SEC STRIPPED INT PMT DUE 2-15-2020 GENERIC INT PMT | 570,000.00 | 110,913.50 | 146,267.70 |
| UNITED STATES TREAS SEC STRIPPED INT GENERIC TINT DUE 8-15-21 REG | 650,000.00 | 123,743.58 | 152,678.50 |
| UNITED STATES TREAS SEC STRIPPED INT PYMT GENERIC TINT PYMT DUE 11-15-03 REG | 1,145,000.00 | 590,554.50 | 811,724.85 |
| UNITED STATES TREAS SEC STRIPPED INT PMT REP INT GENERIC TINT PMT DUE 5-15-04 | 610,000.00 | 294,574.24 | 419,350.60 |
| UNITED STATES TREAS SEC STRIPPED INT PMT GENERIC TINT PMT REPRESENTING INTEREST PMT ON THE 2-15-2003 CPN OF A 11.25% USA | 1,025,000.00 | 580,070.16 | 758,407.75 |
| UNITED STATES TREAS SEC STRIPPED INT PMT GENERIC TINT PMT REPRESENTING INT PMT ON THE 11-15-2002 CPN OF A 11.625% USA | 1,305,000.00 | 634,384.24 | 980,877.15 |
| UNITED STATES TREAS SEC STRIPPED INTEREST PAYMENT GENERIC TINT PAYMENT DUE 5-15-2008 REG | 580,000.00 | 227,996.35 | 310,537.80 |
| UNITED STATES TREAS NTS 5.0% DTD 2-15-96 DUE 2-15-1999 | 2,985,000.00 | 2,949,498.06 | 2,958,403.65 |
| UNITED STATES TREAS NOTE 6.125% NT DUE 07-31-2000 | 990,000.00 | 979,219.27 | 997,583.40 |
| UNITED STATES TREAS 5.875% NTS DUE 10-31-1998 | 27,300,000.00 | 27,354,338.20 | 27,329,757.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| UNITED STATES TREAS SEC STRIPPED INT PMT GENERIC TINT PMT ON 2-15-18 REG | 425,000.00 | 113,861.75 | 123,513.50 |
| UNITED STATES TREAS SEC STRIPPED INT PMT GENERIC TINT PMT DUE 8-15-2019 B/E | 660,000.00 | 138,600.00 | 174,444.60 |
| UNITED STATES TREAS 8.75% NT STRIPPED PRIN PMT DUE 8-15-2000 REG | 185,000.00 | 148,571.65 | 158,352.60 |
| UNITED STATES TREAS BD STRIPPED PRIN PMT 0% BD DUE 8-15-2021 REG | 16,400,000.00 | 3,442,196.00 | 3,838,912.00 |
| UNITED STATES TREASURY SECURITIES, STRIPPED INTEREST GENERIC TINT PAYMENT DUE 11-15-99 B/E | 770,000.00 | 542,322.84 | 688,664.90 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST PMT GENERIC TINT PMT DUE 2-15-06 | 295,000.00 | 154,941.02 | 181,894.05 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 8-15-2009 B/E | 465,000.00 | 209,814.48 | 230,384.25 |
| UNITED STATES TREASURY, SECURITIES STRIPPED INTEREST, GENERIC TINT PAYMENT DUE 2-15-2009 | 500,000.00 | 177,182.11 | 255,545.00 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST PAYMENT GENERIC TINT PAYMENT DUE 2-15-98 | 220,000.00 | 146,482.40 | 217,525.00 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 8-15-2003 B/E | 865,000.00 | 475,160.77 | 622,116.65 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 8-15-2004 B/E | 865,000.00 | 386,396.20 | 585,483.90 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST PAYMENT, GENERIC TINT PAYMENT DUE 8-15-98, REGISTERED | 325,000.00 | 214,431.10 | 312,422.50 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 8-15-2002 B/E | 1,370,000.00 | 732,549.63 | 1,044,625.00 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 8-15-2001 B/E | 640,000.00 | 311,504.53 | 516,755.20 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 2-15-2001 B/E | 700,000.00 | 351,876.44 | 582,197.00 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 2-15-2004 B/E | 1,025,000.00 | 372,760.46 | 715,347.50 |
| UNITED STATES TREASURY SECURITY STRIPPED INTEREST GENERIC TINT PAYMENT DUE 8-15-2006 B/E | 314,000.00 | 159,312.38 | 187,668.38 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 8-15-2005 B/E | 1,227,000.00 | 495,730.79 | 781,218.63 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST PAYMENT, GENERIC TINT DUE 11-15-2009 | 455,000.00 | 151,581.81 | 221,826.15 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST PAYMENT GENERIC TINT PAYMENT DUE 8-15-99 REG | 100,000.00 | 56,519.33 | 90,741.00 |
| UNITED STATES TREASURY SEC STRIPPED INT PYMT GENERIC TINT PYMT DUE 11-15-16 REG | 50,000.00 | 12,422.60 | 15,715.00 |
| UNITED STATES TREASURY SECURITIES, STRIPPED INTEREST GENERIC TINT PAYMENT DUE 2-15-2002 B/E | 1,420,000.00 | 766,346.05 | 1,113,933.20 |
| UNITED STATES TREASURY SECURITIES, STRIPPED INTEREST PAYMENT, GENERIC TINT PAYMENT DUE 11-15-2004, REGISTERED. | 740,000.00 | 387,747.46 | 493,328.40 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 2-15-2008 B/E | 295,000.00 | 105,469.57 | 160,474.10 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 8-15-2007 B/E | 483,000.00 | 233,021.59 | 270,953.34 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 8-15-2008 B/E | 475,000.00 | 182,038.55 | 250,538.75 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 2-15-1999 B/E | 740,000.00 | 425,840.29 | 690,997.20 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST PAYMENT GENERIC TINT PAYMENT DUE 5-15-1998 REG | 95,000.00 | 74,592.77 | 92,670.60 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 5-15-2000 B/E | 575,000.00 | 324,586.74 | 499,795.75 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 11-15-2000 B/E | 381,000.00 | 201,815.61 | 321,480.18 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 5-15-2007 B/E | 400,000.00 | 177,066.06 | 227,872.00 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 11-15-2007 B/E | 477,000.00 | 186,057.93 | 263,518.65 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST PAYMENT GENERIC TINT PAYMENT DUE 11-15-2014 REG | 1,205,000.00 | 251,009.59 | 427,570.15 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 11-15-2008 B/E | 385,000.00 | 180,216.50 | 199,961.30 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST, GENERIC TINT PAYMENT DUE 5-15-2009 | 450,000.00 | 129,308.36 | 226,332.00 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 5-15-2001 B/E | 480,000.00 | 205,447.60 | 393,278.40 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST GENERIC TINT PAYMENT DUE 11-15-2006 B/E | 400,000.00 | 202,979.39 | 235,472.00 |
| UNITED STATES TREASURY SECURITIES, STRIPPED INTEREST GENERIC TINT PMT DUE 11-15-2005 B/E | 1,780,000.00 | 715,930.75 | 1,116,006.60 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST PAYMENT GENERIC TINT PAYMENT DUE 5-15-1999, REG | 415,000.00 | 236,264.95 | 382,019.95 |
| UNITED STATES TREASURY 6.125% NT DUE 08-31-1998 | 6,040,000.00 | 6,055,571.87 | 6,056,972.40 |
| UNITED STATES TREASURY SEC STRIPPED INT PMT GENERIC TINT PAYMENT DUE 8-15-2017 B/E | 920,000.00 | 254,508.99 | 275,935.60 |
| UNITED STATES TREASURY SECURITIES STRIPPED INTEREST PAYMENT GENERIC TINT PAYMENT DUE 8-15-2018 REG | 975,000.00 | 225,976.26 | 274,550.25 |
| US TREAS BD STRIPPED PRIN PMT ZERO CPN BD DUE 8-15-20 REG (CV OVER 1 BILLION DO NOT ##) | 250,000.00 | 52,610.00 | 62,355.00 |
| US TREAS BD STRIPPED PRIN PMT REPRESENTING INTEREST PAYMENT ON THE 8-15-2017 CPN OF 8.875% U.S.A TREAS BOND | 725,000.00 | 211,292.50 | 217,449.25 |
| US TREAS BILL DUE 06-25-1998 | 5,920,000.00 | 5,621,306.00 | 5,741,510.88 |
| US TREAS BILLS DUE 12-11-1997 | 680,000.00 | 672,442.56 | 678,773.04 |
| US TREAS DET CPN EXCL | 1,000,000.00 | 147,670.00 | 784,460.00 |
| US TREAS NT SER S-1999 7.125 BD DUE 9-30-1999 | 155,000.00 | 154,772.85 | 158,512.30 |
| US TREAS SER AE-1998 5.125% NT DUE 12-31-1998 REG | 25,000.00 | 24,043.27 | 24,839.75 |
| US TREAS STRIPPED PRIN PMT BD DUE DUE 11-15-2016 REG | 100,000.00 | 24,578.20 | 31,312.50 |
| US TREAS 6.25% NT DUE 05-31-1999 | 1,100,000.00 | 1,108,765.62 | 1,107,392.00 |
| US TREAS 6.375% BD DUE 8-15-2027 | 500,000.00 | 512,205.59 | 519,920.00 |
| US TREAS 6.375% NT DUE 04-30-1999 | 3,865,000.00 | 3,875,939.88 | 3,897,002.20 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| US TREAS 6.75% NT DUE 4-30-2000 | 3,800,000.00 | 3,865,262.76 | 3,878,964.00 |
| US TREAS 6.875 NT DUE 3-31-2000 | 1,080,000.00 | 1,099,575.00 | 1,104,634.80 |
| US TREASURY INFLATION INDEX 3.625% NT DUE 07-15-2002 CV OVER 1 BILLION SEE 3985330 | 16,610,000.00 | 16,614,582.16 | 16,643,718.30 |
| US TREASURY INFLATION INDEX 3.375% NT DUE 01-15-2007 | 2,205,000.00 | 2,206,193.40 | 2,214,530.54 |
| US TREASURY INFLATION INDEX 3.375% NT DUE 01-15-2007 CV OVER 1BIL SEE 3980812 AND 3980811 | 3,250,000.00 | 3,238,858.48 | 3,264,047.28 |
| US TREASURY NOTE SER F-1998 7.875% NTS DUE 4-15-1998 REG | 165,000.00 | 181,173.73 | 166,392.60 |
| US TREASURY SECURITIES STRIPPED TINT DUE 5-15-2015 REG | 160,000.00 | 36,672.75 | 55,110.40 |
| US TREASURY SER B-2002 6.375% NT DUE 8-15-2002 | 55,000.00 | 57,137.77 | 56,142.90 |
| US TREASURY SER E-2000 6.375% NOTE DUE 1-15-2000 REG | 100,000.00 | 96,002.45 | 101,141.00 |
| US TREASURY SER F-1999 7.00% NT DUE 4-15-1999 REG | 555,000.00 | 593,925.83 | 563,929.95 |
| US TREASURY SER M-1998 5.125% NT DUE 4-30-1998 REG | 4,300,000.00 | 4,295,172.32 | 4,292,604.00 |
| US TREASURY SER Q-1998 5.25 7-31-1998 REG | 30,000.00 | 27,857.81 | 29,915.70 |
| US TREASURY SERIES B-2001 8.00% NOTES DUE 5-15-2001 REG | 35,000.00 | 38,229.08 | 37,313.15 |
| US TREASURY SERIES B-1999 9.125% NOTE DUE 5-15-1999 REG | 495,000.00 | 545,918.15 | 517,814.55 |
| US TREASURY SERIES B-2000 8.875% NOTE DUE 5-15-2000 REG | 195,000.00 | 207,080.16 | 208,618.80 |
| US TREASURY SERIES C-2000 8.75% NOTE DUE 8-15-2000 REG | 405,000.00 | 431,946.42 | 434,236.95 |
| US TREASURY SERIES D-1999 7.875% NOTE DUE 11-15-1999 REG | 1,250,000.00 | 1,319,782.93 | 1,297,462.50 |
| US TREASURY SERIES F-2000 5.50% NOTE DUE 4-15-2000 REG | 115,000.00 | 104,002.57 | 114,245.60 |
| US TREASURY SERIES U-1997 6.00% NT DUE 12-31-1997 | 40,000.00 | 39,257.58 | 40,018.80 |
| US TREASURY 6.125% NT DUE 09-30-2000 | 395,000.00 | 392,562.11 | 398,084.95 |
| US TREASURY 7.5% NT DUE 02-15-2005 REG | 70,000.00 | 75,642.83 | 76,486.20 |
| US TREASURY 7.5% NT DUE 10-31-1999 REG | 375,000.00 | 386,425.78 | 386,366.25 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|----------------|---------------------------|
| US TREASURY 7.50% BOND DUE 11-15-2016 (CV OVER 1 BILLION SEE #3062620) | 14,515,000.00 | 15,471,270.86 | 16,728,537.50 |
| US TREASURY 7.875% NOTES DUE 8-15-2001 REG | 95,000.00 | 106,444.33 | 101,264.30 |
| US TREASURY, SERIES D-2000, 8.50% NOTE DUE 11-15-2000 | 245,000.00 | 255,642.19 | 262,495.45 |
| US TREASURY, SERIES E-1998, 7.875% NOTE DUE 1-15-98 | 145,000.00 | 151,561.46 | 145,430.65 |
| US TREAS5.875% NT DUE 04-30-1998 | 1,600,000.00 | 1,590,155.41 | 1,602,256.00 |
| USA TREASURY BONDS COUPONS DUE 5-15-2003 STRIPPED FROM 14% USA TREASURY BONDS DUE 2006-11 | 885,000.00 | 468,586.47 | 645,103.05 |
| USA TREASURY NTS 5.125% 30/4/98 USD1000 | 3,000,000.00 | 2,996,250.00 | 2,994,840.00 |
| USA TREASURY SEC STRIPPED INTEREST PAYMENT DUE 5-15-2006 GENERIC TINT PMT | 345,000.00 | 153,599.01 | 209,363.25 |
| USA TREASURY SEC STRIPPED INT PMT GENERIC TINT PMT DUE 5-15-2017 | 925,000.00 | 267,963.25 | 281,986.25 |
| USA TREASURY SECURITIES STRIPPED INTEREST PAYMENT GENERIC TINT PAYMENT DUE 2-15-17 REG | 1,035,000.00 | 296,623.80 | 320,063.40 |
| USA TREASURY STRIPPED SECS INT GENERIC TINT PMT DUE 2-15-13 BEO | 249,000.00 | 68,814.90 | 98,611.47 |
| UST SEC STRIPPED INT PMT GENERIC TINT PMT DUE 11-15-17 REG | 1,925,000.00 | 550,689.58 | 568,645.00 |
| TOTAL US GOVERNMENT SECURITIES | | 257,904,509.95 | 272,389,739.06 |
| CORPORATE DEBT INSTRUMENTS - PREFERRED ===== | | | |
| ASSOCIATES CORP NORTH AMER 6.625% BD DUE 05-15-1998 | 835,000.00 | 834,649.30 | 837,955.90 |
| AT&T CORP 8.125% DEB DUE 1-15-2022 REG | 0.00 | 240.28 | 0.00 |
| AUBURN HILLS TR 12.00 % BD DUE 05-01-2020 REG | 330,000.00 | 289,384.27 | 519,443.10 |
| BEAR STEARNS COS INC 7.625% NTS DUE 9-15-1999 BEO | 225,000.00 | 233,754.75 | 229,974.75 |
| CITICORP MTG SECS INC 1994-11 CL A-9 6.25% REMIC PASSTHRU CTF DUE 8-25-24 REG | 170,000.00 | 132,560.90 | 156,770.60 |
| CMO UBS MTG TR 6 CLASS 6-E 8.0% BD DUE 07-25-2020 REG | 209,859.63 | 216,286.60 | 210,841.77 |
| COPELCO CAP FDG CORP II SER 1996-A CL-A 6.34% ASSET BACKED CTF DUE 07-20-2004 BEO | 574,907.83 | 574,548.53 | 576,494.58 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| CWMBS INC MTG SER 1993-12 CL A-11 MTG PASSTHRU 6.625% CTF DUE 02-25-2024 REG | 165,000.00 | 125,013.28 | 155,255.10 |
| DLJ ACCEP TR SER 1989-2 CL G FLTG RT BD DUE 10-17-2020 | 1,102,317.44 | 1,113,685.10 | 1,125,664.52 |
| GE CAP MTG SVC INC SER 1994-5 CL A4 Z6.5% BD DUE 02-25-2024 | 162,929.93 | 157,685.61 | 163,795.09 |
| GENERAL MTRS ACCEP CORP 5.625% NT DUE 02-15-2001 BEO | 25,000.00 | 24,720.59 | 24,343.75 |
| HOUSING SECS INC SER 1994-3 CL A-4 7.25% MTG PASS THRU CTF DUE 11-25-2017 BEO | 455,000.00 | 455,657.62 | 457,652.65 |
| LEHMAN BROTHERS INC 10.00% DEB DUE 5-15-1999 REG | 370,000.00 | 380,038.10 | 388,537.00 |
| MERCK & CO INC TRANCHE # TR 11 5.76% MTN DUE 05-03-2037/99 BEO PUTTABLE 5-3-99 @ PAR, LAST NOTF. 30 DAYS PRIOR | 740,000.00 | 762,200.00 | 746,660.00 |
| MORGAN STANLEY CAP I INC SER 1997-XL1 CL-A1 6.590 COML MTG PASSTHRU CTF DUE 10-03-2030 | 938,650.89 | 943,490.83 | 943,484.94 |
| NEWCOURT RECEIVABLE ASSET TR SER 1996-2 6.87% ABS DUE 06-20-2004 BEO | 120,965.72 | 120,964.52 | 121,433.86 |
| NEWCOURT RECIEVABLES ASSET TR 6.24% CMO CTF DUE 12-20-2004 | 154,253.25 | 154,239.37 | 153,930.86 |
| SHERWIN-WILLIAMS CO TRANCHE # TR 1 5.5% MTN DUE 10-15-2027 BEO PUT PUT PAYABLE 10-15-99, DELIVERY DEADLINE | 350,000.00 | 349,933.50 | 350,356.65 |
| STRUCTURED ASSET SECS CORP SER 97-LL I CL A1 6.79% COML MTG PASSTHRU CTF DUE 06-12-2004 BEO | 529,046.11 | 536,425.77 | 567,708.80 |
| TLFC IV EQUIP LEASE TR SER 1996-1 CL D 5.98% ABS DUE 11-20-2002 BEO | 257,267.35 | 257,267.35 | 257,092.41 |
| XEROX CORP TRANCHE # TR 40 SER C 5.545% MTN DUE 07-22-2037 BEO PUT | 780,000.00 | 778,252.80 | 784,982.64 |
| TOTAL CORPORATE DEBT INSTR. - PREFERRED | | 8,440,999.07 | 8,772,378.97 |
| CORPORATE DEBT INSTRUMENTS - OTHER ===== | | | |
| ##RIVERSIDE CNTY CALIF ASSET LEASING CORP LEASEHOLD REV ADJ-RIVERSIDE COUNTY HOSP | 485,000.00 | 484,005.75 | 502,465.25 |
| AMR CORP DEL 8.10% BD DUE 11-1-1998 REG | 25,000.00 | 26,531.30 | 25,273.43 |
| ASAHI BREWERIES 0.9% CV BDS 26/12/01 JPY | 3,000,000.00 | 30,002.11 | 37,375.12 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|----------------------------|-------------------------|---------------------------|
| ASAHI BREWERIES 1% CNV BDS 26/12/03 JPY(ASSET SECURITIZATION CORP SER 96-D3 CL A-1A 7.01% ABS CTF DUE 10-13-2026 BEO | 6,000,000.00 120,487.47 | 61,854.55 122,247.72 | 74,750.24 119,658.52 |
| BOISE CASCADE CORP 9.90% BD DUE 3-15-2000 REG | 415,000.00 | 458,720.25 | 445,768.10 |
| CAPITAL ONE BK TRANCHE TR 67 6.83% MTN DUE 05-17-1999 BEO | 460,000.00 | 463,753.60 | 464,692.00 |
| CMO COLLATERALIZED MTG SECS CORP 1992-3 CL 3-I 8.00% BD 3-20-2001 BEO001 BEO | 600,000.00 | 620,250.00 | 621,558.00 |
| COMMONWEALTH EDISON CO TRANCHE #00021 9.05% MEDIUM TERM NOTES DUE 10-15-99 REG | 440,000.00 | 462,060.28 | 459,254.40 |
| DAYTON HUDSON CORP TRANCHE # TR 21 5.865% MTN DUE 08-15-2027 BEO | 690,000.00 | 689,979.30 | 686,777.70 |
| DAYTON HUDSON CORP 5.895% BD DUE 06-15-2037 BEO PUTTABLE ANNUALLY 6-15 @ PAR | 455,000.00 | 459,304.30 | 452,556.65 |
| FEDERATED DEPT STORES INC DEL 10.0% BD DUE 02-15-2001 | 415,000.00 | 457,247.00 | 455,292.35 |
| FRUIT OF THE LOOM INC 7.875% SR NT DUE 10-15-99 REG | 445,000.00 | 462,639.80 | 457,077.30 |
| GE CAP MTG SVCS INC SER 1993-18 CL 18A-15 6.5 PASS THRU CTF DUE 9-25-23 REG | 435,000.00 | 368,592.90 | 423,172.35 |
| INGERSOLL RAND CO SER B 6.015% MTN DUE 02-15-2028 BEO ANNUAL OPTIONAL PUT START 2-15-2001 @ PAR | 975,000.00 | 975,000.00 | 996,125.33 |
| ITT CORP 6.25% NT DUE 11-15-2000 | 460,000.00 | 457,677.00 | 452,929.80 |
| KOREA DEV BK 7.25% GLOBAL BD DUE 05-15-2006 REG | 450,000.00 | 402,727.50 | 419,935.50 |
| KOREA DEVELOPMENT BANK, 6.75% NT DUE 12-01-2005 REG | 580,000.00 | 526,309.40 | 520,138.20 |
| KREDIETBANK VAR%CV BDS 30/11/03 BEF7500 | 30.00 | 6,757.95 | 12,056.88 |
| MEDPARTNERS INC 6.875% SR SUB NT DUE 09-01-2000 BEO | 490,000.00 | 489,588.40 | 490,186.20 |
| NEW YORK N Y SER A UT 6.15% BD DUE 08-01-2001 BEO N/C TAXABLE | 745,000.00 | 733,892.05 | 741,304.80 |
| NEWS AMER HLDGS INC 7.50% NTS DUE 3-1-2000 REG | 450,000.00 | 462,636.00 | 459,108.00 |
| NIAGARA MOHAWK POWER 6.875% BD DUE 03-01-2001 REG | 510,000.00 | 495,958.80 | 511,846.20 |
| OWENS CORNING 7.0% MTN DUE 05-15-2000 BEO | 550,000.00 | 550,000.00 | 559,553.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| PAINE WEBBER GROUP INC 6.5% NTS DUE 11-01-2005 REG | 925,000.00 | 738,066.75 | 904,909.00 |
| PRUDENTIAL HOME MTG SECS CO SER 94-15 CL A-1 MTG PASSTHRU 8.0% CTF DUE 05-25-2024 REG | 175,172.23 | 174,494.81 | 179,605.84 |
| PRUDENTIAL HOME MTG SECS CO SER 1994-15 CL A-2 6.0% MTG PASSTHRU CTF DUE 05-25-2024 BEO | 230,363.46 | 226,152.13 | 229,211.64 |
| RJR NABISCO INC 8.0% NT DUE 07-15-2001 REG | 225,000.00 | 226,239.75 | 231,628.50 |
| RJR NABISCO INC 8.625% BD DUE 12-1-02 REG | 220,000.00 | 229,301.60 | 233,219.80 |
| RJR NABISCO INC. GTD SR 8.30% NT DUE 4-15-1999 REG | 19,000.00 | 19,057.06 | 19,261.25 |
| SALOMON INC TRANCHE #SR 00070 6.625% MTN DUE 11-30-2000 BEO | 450,000.00 | 449,910.00 | 452,772.00 |
| TIME WARNER INC 7.45% BD DUE 2-1-98 REG | 25,000.00 | 25,814.59 | 25,031.25 |
| TOTAL CORPORATE DEBT INSTR. - OTHER | | 12,256,772.65 | 12,664,495.05 |
| CORPORATE STOCKS - PREFERRED ===== | | | |
| ADR NEWS CORP LTD PFD | 75,000.00 | 1,318,850.80 | 1,481,250.00 |
| AMERICAN WATER WORKS CO., INC., 5.00% CUMULATIVE PREFERENCE STOCK, \$25 PAR | 106.44 | 2,108.01 | 1,969.14 |
| AMERICAN WTR WKS INC 5.% PFD | 106.53 | 2,033.11 | 2,103.97 |
| ASHANTI GSM LIMITED RED PREF SHS A ISIN# KYG0519Y1026 | 288.00 | 0.00 | 0.00 |
| BCO BRADESCO SA PRF CR(cents)1(REGD)PN | 5,525,256.00 | 45,760.67 | 40,344.88 |
| BCO ITAU SA PREF (REGD)(PN) | 59,000.00 | 34,216.21 | 38.29 |
| BK AUSTRIA AG ATS100 PRF(RFD-1/7/97) | 3,360.00 | 103,826.43 | 137,224.61 |
| BRAHMA (CIA CERVEJ PREF SHS NPV(PN) | 60,530.00 | 40,242.17 | 40,105.97 |
| CEMIG CIA ENER MG SPN ADR REP 1000 PF(L | 1,295.00 | 38,909.70 | 63,778.75 |
| CHASE MANHATTAN NEW PFD STOCK 10.5% | 300.00 | 8,719.79 | 8,568.75 |
| CIM PORT ITAU CIA PREF SHARES NPV (PN) | 70,000.00 | 22,512.00 | 12,683.67 |
| COMSAT CAP I L P PFD STOCK | 2,238.87 | 56,229.04 | 56,391.54 |
| DLJ CAP TRUST I PFD STOCK | 1,960.00 | 49,892.06 | 50,715.00 |
| ELETROBRAS CENT EL ADR REPR 500 PRF'B'NP | 22,000.00 | 310,973.81 | 536,250.00 |
| ENRON CAP TRUST I PFD STOCK | 100.00 | 2,662.00 | 2,612.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| FIELMANN AG NON VTG PRF DEM5 | 392.00 | 13,338.96 | 9,223.01 |
| FRESENIUS AG NON VTG PRF DEM5 | 190.00 | 40,826.14 | 32,207.95 |
| GRAND MET DEL L P GTD PFD STOCK | 100.00 | 2,830.00 | 2,850.00 |
| HORNBACK HLDG AG NON VTG PRF DEM5 | 450.00 | 46,515.66 | 30,104.60 |
| HOUSEHOLD CAPITAL PREFERRED STOCK | 100.00 | 2,780.75 | 2,656.25 |
| KMART FINANCING CONV PREFERRED STOCK | 3,300.00 | 165,000.00 | 182,737.50 |
| KRONES AG NON VTG PRF DEM50(VAR) | 65.00 | 43,890.07 | 22,129.15 |
| LINCOLN NATL CAP PFD STOCK | 200.00 | 5,469.90 | 5,362.50 |
| LOJAS AMERICANAS S ADR 1 REPR 1000 PREF | 160.00 | 3,704.85 | 1,060.00 |
| MISSION CAP L P GTD MONTHLY INCOME PFD SECS B % | 300.00 | 7,841.14 | 7,725.00 |
| NEWS CORPORATION PRF AUD0.50 | 44,131.00 | 164,815.07 | 215,061.05 |
| PETROL BRASILEIROS PREF SHARES NPV (PN) | 363,936.00 | 76,049.91 | 79,722.75 |
| PWG CAP TRUST PFD STOCK | 154.00 | 3,970.16 | 3,984.75 |
| RAO GAZPROM ADS-ECH REP 10 RUR10(REG S) | 590.00 | 9,292.50 | 12,655.50 |
| RJR NABISCO HLDGS CORP DEPOSITARY SH | 500.00 | 13,014.14 | 12,718.75 |
| REPSTG 1/1000 SER B PFD STK | | | |
| SAP AG NON VTG PREF DEM5 | 2,213.00 | 401,596.88 | 681,270.51 |
| SOUTHERN CO CP PFD STK | 1,000.00 | 24,900.00 | 25,875.00 |
| SYDNEY HARBOUR CAS PRF AUD1 | 24,200.00 | 28,194.11 | 24,722.43 |
| TELEBRAS TELECOM BRA SPON ADR REP 1000 PRE | 3,822.00 | 168,481.01 | 398,921.25 |
| TELESP-TEL SAO PAU PREF CR(cents)(REGD)(PN) | 366,295.00 | 96,786.05 | 96,422.79 |
| TRANSCANADA CAP PREFERRED STOCK | 200.00 | 5,390.98 | 5,300.00 |
| UAL CORP CAP TR I SER T TR ORIGINATED 13.25% PFD STOCK | 2,700.00 | 93,531.67 | 95,006.25 |
| UAL CORP DEPOSITARY SH REPSTG 1/100 PFD SER B | 2,300.00 | 77,317.37 | 80,500.00 |
| USININAS-USI SD MG ADS-REP 10000 PREF RE | 4,524.00 | 60,078.72 | 28,840.50 |
| USX MARATHON GROUP 6.50% CONV PFD | 285.00 | 12,575.31 | 13,412.81 |
| TOTAL CORPORATE STOCKS - PREFERRED | | 3,605,127.15 | 4,504,507.37 |

CORPORATE STOCKS - COMMON

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| ## ADR CHILLEPTO SPONSOR | 30,000.00 | 228,750.00 | 138,742.00 |
| ## ADR DISTRIBUIDORA CHILECTRA | 1,137.50 | 15,242.50 | 27,868.75 |
| ##ADR COMPANIA DE TELEFONOS DE CHILE SA SPON NAME CHANGED TO ADR COMPANIA DE TELECOMUNICACIONES DE CHILE SA EFF | 1,160.00 | 25,029.08 | 31,391.92 |
| ##COLUMBIA GAS SYSTEMS N/C TO COLUMBIA ENERGY GROUP EFF 1/20/98 SEE SEC #2189531 | 2,500.00 | 88,736.30 | 181,875.00 |
| ##CPC INTL INC COM N/C TO BESTFOODS COM EFF 1-2-98 SEE SEC#2067021 | 6,400.00 | 309,666.37 | 661,600.00 |
| ##CUC INTL INC N/C TO CENDANT CORP EFF 12-17-97 SEE SEC 2-113736 | 58,950.00 | 1,101,991.39 | 1,694,812.50 |
| ##CUSTOM CHROM INC N/C TO GLOBAL MOTORSPORT GROUP INC EFF 8-5-97 SEE 2349249 | 500.00 | 7,485.98 | 6,812.50 |
| ##ENSEARCH EXPL INC N/C TO EEX CORP EFF 12-19-97 SEE SEC 2-289801 | 80.00 | 782.58 | 670.00 |
| ##FEDERAL EXPRESS CORP COM N/C TO FDX CORP EFF 1/27/98 SEE SEC #2316957 | 29,800.00 | 817,138.75 | 1,998,462.50 |
| ##HEALTHCARE COMPARE N/C TO FIRST HEALTH GROUP SEE 2321137 | 11,000.00 | 457,123.00 | 573,375.00 |
| ##IMPERIAL CR MTG HLDGS INC. N/C TO IMPAC MORTGAGE HOLDINGS INC. EFF 2-2-98 SEE SEC 2414314 | 9,700.00 | 173,872.75 | 171,568.75 |
| ##INTL ALLIANCES SVCS INC NAME CHANGED TO CENTURY BUSINESS SERVICES EFF 12/23/97 | 9,200.00 | 64,666.80 | 133,400.00 |
| ##MCAFEE ASSOCS INC N/C NETWORK ASSOCS INC EFF 12-1-97 SEE SEC 2-6093810 | 150.00 | 9,256.06 | 6,862.50 |
| ##MEDCROSS INC N/C TO I-LINK INC EFF DATE 10/14/97 SEE SECURITY #2-409159 | 2,000.00 | 18,045.44 | 14,250.00 |
| ##PANAMSAT CORP NAME CHANGE NEW PAS SEE SEC.#2697334 | 1,000.00 | 28,309.34 | 41,750.00 |
| ##REORG/CONNECTIVE THERAPEUTICS INC N/C TO CONNETICS CORP EFF 6-3-97 SEE 2197252 | 2,000.00 | 14,149.70 | 5,750.00 |
| ##REORG/EASTGRP PPTYS N/C EASTGROUP PPTY INC EFF 6-6-97 | 2,600.00 | 37,877.81 | 55,900.00 |
| ##REORG/TEXAS MRDN RES CP N/C MERIDIAN RESOURCE CORP EFF 6-29-97 SEE 2559895 | 400.00 | 5,322.61 | 4,275.00 |
| ##TRAVELERS/AETNA PPTY CAS CORP NAME CHANGED TO TRAVELERS PPTY CAS CORP EFF 3-7-97 SEE SEC 2-866630 | 200.00 | 6,899.12 | 7,950.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| ##WESTINGHOUSE ELEC CORP N/C CBS CORP EFF 12-1-97 SEE SEC 2-096652 | 32,700.00 | 662,288.72 | 981,000.00 |
| #REORG CALIBER SYS INC COM XCHGD FOR FDX CORP AT A RATE OF .80 FOR 1 SHARE EFF 1/27/98 SEE SEC #2316957 | 20,200.00 | 1,016,843.66 | 1,079,437.50 |
| #REORG CLAIRE TECHNOLOGIES INC COM EXCHGD AT A RATE OF .25 PER MAND REVERSE SPLIT EFF 10-1-97 SEE SEC 2166093 | 500.00 | 1,729.00 | 105.00 |
| #REORG HERBALIFE INTL INC EXCH HERBALIFE INTL INC CL A & B RT 3.00 & 2.00 EFF 12-12-97 SEE 2382667 & 2382666 | 11,300.00 | 195,325.38 | 226,000.00 |
| #REORG INTL DAIRY QUEEN INC CL A XCHGD FOR BERKSHIRE HATHAWAY "B" AT A RATE OF .01698236 EFF 1/21/98 SEE SEC #2066527 | 100.00 | 2,719.06 | 2,637.50 |
| #REORG PATRIOT AMERN HOSPITALITY INC EXCH FOR PATRIOT AMERN HOSP INC/PATRIOT AMERN HOSPITALITY OPER CO AT A RT OF .51895 | 430.00 | 10,488.55 | 13,438.00 |
| #REORG READING & BATES CORP EXCH R & B CORP AT RT OF 1.18 PER STK MERGER SEE SEC 2-753486 EFF 12-31-97 | 1,200.00 | 26,407.75 | 46,050.00 |
| #REORG/AMERICA WEST AIRLINES NEW CL B EXCH FOR AMERICA WEST HOLDING CORP CL B NEW AT A RT OF 1 FOR 1 EFF 12-31-96 SEE | 1,900.00 | 38,006.22 | 30,281.25 |
| #REORG/BARNETT BK EXCH NATIONSBANK CORP @ 1.1875 SEE 2608123 | 9,000.43 | 238,512.41 | 633,405.26 |
| #REORG/BEVERLY ENTERPRISES INC EXCH FOR PHARMERICA INC RT .4551 PER STK MERGER EFF 12-3-97 SEE SEC 2-712700 | 29,400.00 | 453,793.03 | 499,800.00 |
| #REORG/CENTRAL FIDELITY BANK EXCH FOR WACHOVIA CORP RT .63 PER STK MERGER EFF 12-15-97 SEE 2-893761 | 800.00 | 21,704.83 | 38,550.00 |
| #REORG/CHEM BANKING CORP COMMON STOCK EXCH 1 FOR 1 FOR CHASE MANHATTAN NEW EFFEC 4/1/96 SEE 2123472 | 100.00 | 3,492.22 | 3,375.00 |
| #REORG/CHINA RES DEV INC EXCH FOR CHINA RES DEV INC AT RT OF 0.100% EFF 1-16-97 SEE SEC 2-156477 | 200.00 | 1,469.00 | 450.00 |
| #REORG/COMPUSERVE CORP DEL COM EXCH FOR WORLDCOM INC GA AT RATE OF .40625 SEE SEC#2945928 | 200.00 | 2,315.06 | 2,550.00 |
| #REORG/COMPUTERVISION CORP EXCH FOR PARAMETRIC TECH @ .0866 EFF 1-12-98 SEE SEC#2698135 | 2,000.00 | 7,331.68 | 7,250.00 |
| #REORG/DOUBLETREE CORP EXCH FOR PROMUS HOTEL CORP AT RT 1.00 EFF 12-19-97 SEE SEC 2-748053 | 500.00 | 22,118.72 | 21,968.75 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| #REORG/FREEPORT MCMORAN INC EXCH IMC GLOBAL INC COM & WTS EFF 12-22-97 SEE 2409030 2409166 | 100.00 | 3,237.00 | 3,150.00 |
| #REORG/FURNITURE BRANDS INTL INC FOR CASH @ RATE .0060000 EFF 8-15-97 | 336.00 | 300.00 | 4,200.00 |
| #REORG/GENERAL MTRS CORP EXCH TO GENERAL MTRS CORP RT OF 1.00 EFF 12-17-97 SEE 2345151 | 100.00 | 6,149.50 | 6,700.00 |
| #REORG/KUSHNER LOCKE CO EXCH FOR KUSHNER LOCKE CO @ 6.00 EFF 9-5-97 SEE 2457512 | 1,667.00 | 13,842.00 | 783.49 |
| #REORG/MOSINEE PAPER CORP EXCH WAUSAU MOSINEE PAPER CORP RT 1.4 EFF 12-18-97 SEE 2-904671 | 300.00 | 7,250.31 | 8,925.00 |
| #REORG/ONEOK INC EXCH ONEOK INC AT RT 1.00 EFF 11-28-97 SEE SEC 2-684779 | 9,700.00 | 243,354.23 | 357,687.50 |
| #REORG/ROYAL DUTCH PETE N.Y. EXCH FOR ROYAL DUTCH PETROLEUM CO @ 4 PER SHR EFF 6-30-97 SEE 2771584 | 400.00 | 15,142.50 | 21,075.00 |
| #REORG/SALOMON INC EXCH FOR TRAVELERS GROUP INC AT RT 1.695 EFF 12-1-97 SEE 2-866778 | 4,800.00 | 187,947.46 | 410,868.00 |
| #REORG/SAVANNAH FOODS & IND EXCH FOR IMPERIAL HOLLY CORP @ 1.52830200 SEE 2415120 | 201.00 | 3,136.85 | 3,580.31 |
| #REORG/WATSCO CL A EXCH FOR WATSCO COMM RT 1 FOR 1 RECLASS 6-16-94 SEE 2904208 | 40.00 | 986.97 | 1,040.00 |
| #SILVERADO MINES LTD CORP FORWARD SPLIT N/C SILVERADO GOLD MINES EFF 5-23-97 SEE 2825398 | 9,692.00 | 5,369.74 | 3,028.75 |
| #UN ELEC CO COM EXCHANGED FOR AMEREN CORP. AT A RATE OF 1 FOR 1 EFF 12/31/97 SEE SEC #2014173 | 4,600.00 | 166,632.38 | 183,137.50 |
| #4FRONT SOFTWARE N/C 4FRONT TECHNOLOGIES EFF 12-31-97 DO NOT USE SEE 2332553 | 200.00 | 2,127.29 | 1,725.00 |
| A C MOORE ARTS & CRAFTS INC COM STK | 75,800.00 | 1,271,908.84 | 1,137,000.00 |
| AAMES FINL CORP COMMON STOCK | 500.00 | 7,017.27 | 6,750.00 |
| AAR CORP., COMMON STOCK, \$1 PAR | 20,700.00 | 763,519.50 | 798,243.75 |
| AASCHE TRANS SVCS INC COMMON STOCK | 600.00 | 3,355.90 | 2,178.00 |
| ABACAN RESOURCE CORP COMMON STOCK | 2,000.00 | 6,054.40 | 4,625.00 |
| ABACUS DIRECT CORP COMMON STOCK | 5,000.00 | 141,975.00 | 208,750.00 |
| ABACUS MINERALS CORP COMMON STOCK | 5,000.00 | 5,800.00 | 3,200.00 |
| ABB AB SER 'A' SEK5 | 41,400.00 | 255,986.88 | 528,156.97 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| ABB AG CHF50 (BR) | 170.00 | 153,799.41 | 226,197.66 |
| ABBEY NATIONAL ORD GBP0.10 | 12,430.00 | 91,658.63 | 197,903.26 |
| ABBOTT LABORATORIES, COMMON STOCK, NO PAR | 34,548.27 | 1,062,753.04 | 2,245,637.55 |
| ABERCROMBIE & FITCH CO CL A COMMON STOCK | 10,800.00 | 232,080.60 | 323,325.00 |
| ABN-AMRO HLDGS NV NLG1.25 | 27,798.00 | 259,996.04 | 529,965.14 |
| ABR INFORMATION SVCS INC COMMON STOCK | 3,800.00 | 108,183.16 | 91,200.00 |
| ABRAXAS PETE CORP COMMON STOCK | 54,700.00 | 673,687.65 | 875,200.00 |
| ABT BLDG PRODS CORP COMMON STOCK | 90.00 | 1,619.06 | 1,620.00 |
| ACCEL8 TECHNOLOGY CORP COMMON STOCK | 200.00 | 4,736.69 | 4,375.00 |
| ACCLAIM ENTMT INC COMMON STOCK NEW PAR \$0.02 | 1,000.00 | 4,143.50 | 4,062.50 |
| ACCOR FF100 | 3,220.00 | 573,417.57 | 608,715.24 |
| ACCUSTAFF INC COMMON STOCK | 100.00 | 2,244.00 | 2,956.25 |
| ACNIELSEN CORP COM STK | 67.00 | 1,133.50 | 1,503.32 |
| ACOM CO JPY50 | 4,600.00 | 222,529.79 | 249,057.79 |
| ACTRADE INTERNATIONAL LTD COMMON STOCK | 200.00 | 4,895.36 | 5,737.50 |
| ACUSON, COMMON STOCK | 100.00 | 2,819.06 | 1,906.25 |
| ACX TECHNOLOGIES INC COMMON STOCK | 9,800.00 | 176,427.16 | 262,762.50 |
| ADAC LABS COMMON STOCK NEW | 804.93 | 15,064.37 | 16,802.91 |
| ADAPTEC INC., COMMON STOCK | 26,660.00 | 1,028,434.66 | 1,319,670.00 |
| ADC TELECOMMUNICATIONS, COMMON STOCK, \$.20 PAR | 400.00 | 12,592.88 | 14,875.00 |
| ADECC0 CHF10(BR) | 491.00 | 43,683.91 | 144,644.74 |
| ADOBE SYSTEMS INC., COMMON STOCK | 3,300.00 | 148,397.34 | 138,600.00 |
| ADR ABN AMRO HLDG N V | 10.00 | 264.71 | 191.88 |
| ADR AKZO NOBEL NV SPONORED | 525.00 | 33,869.88 | 46,068.75 |
| ADR AO MOSENERGO | 293.00 | 15,351.02 | 9,577.50 |
| ADR ASIA PULP & PAPER LTD | 500.00 | 6,839.06 | 5,437.50 |
| ADR AXA SA | 500.00 | 15,803.90 | 17,875.00 |
| ADR BAAN COMPANY N.V. COMMON STOCK | 45.00 | 3,171.38 | 1,608.75 |
| ADR BANCO DE SANTANDER | 1,835.00 | 34,135.33 | 54,247.19 |
| ADR BANCO WIESE SPONSORED | 700.00 | 5,196.46 | 3,325.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| ADR BRITISH AIRWAYS PLC AMERICAN DEPOSITARY RECEIPT 2ND INSTALLMENT | 100.00 | 11,574.50 | 9,150.00 |
| ADR BRITISH STEEL PLC AMERICAN DEPOSITARY RECEIPT | 500.00 | 13,785.53 | 12,000.00 |
| ADR BUENOS AIRES EMBOTELLADORA S A | 2,000.00 | 26,867.53 | 3,041.20 |
| ADR C P POKPHAND LTD | 6,000.00 | 62,211.63 | 30,000.00 |
| ADR CABLE & WIRELESS PUB LTD CO SPONSORED | 1,813.00 | 40,062.52 | 48,837.69 |
| ADR CHINA EASTERN AIRPLANES | 250.00 | 7,037.09 | 4,562.50 |
| ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091 | 1,000.00 | 28,347.86 | 15,062.50 |
| ADR CIFRA SA DE CV | 1,000.00 | 1,241.67 | 1,863.00 |
| ADR CONSORCIO G GRUPO DINA | 200.00 | 560.10 | 1,100.00 |
| ADR DANKA BUSINESS SYS PLC SPONSORED | 35,600.00 | 1,425,589.16 | 1,308,300.00 |
| ADR DRIEFONTEIN CONSOLIDATED LTD SPONSORED | 3,000.00 | 26,214.20 | 20,062.50 |
| ADR ELAN PLC | 28,010.00 | 457,477.65 | 1,477,527.50 |
| ADR ELF AQUITAINE SPONSORED | 17,100.00 | 706,661.09 | 978,975.00 |
| ADR EMPRESA NACIONAL DE ELECTRICIDAD S A SPAIN | 400.00 | 5,567.50 | 7,500.00 |
| ADR ERICSSON L.M. TELEPHONE CO., CLASS B SER 10 NEW | 100,530.00 | 2,794,058.23 | 4,065,171.88 |
| ADR ESPIRITO SANTO FINL GRP | 2,250.00 | 41,863.73 | 45,422.40 |
| ADR FLETCHER CHALLENGE PAPER DIV SPONSORED | 300.00 | 5,848.47 | 3,900.00 |
| ADR FLETCHER CHALLENGE LIMITED FOREST | 12.00 | 137.69 | 112.50 |
| ADR FREE STATE CONSOLIDATED GOLD MINES LTD AMERICAN DEPOSITARY RECEIPT | 300.00 | 1,544.46 | 1,218.75 |
| ADR GLAXO WELLCOME PLC SPONSORED | 815.00 | 25,131.79 | 37,235.31 |
| ADR GRUPO INDUSTRIAL MASECA S.A DE C.V. NEW | 1,000.00 | 14,487.39 | 15,312.50 |
| ADR GRUPO TRIBASA S A DE C V SPONSORED ADR | 1,500.00 | 7,675.80 | 9,187.50 |
| ADR HITACHI LTD AMERICAN DEPOSITARY RECEIPT FOR 10 COMMON STOCK | 10,237.00 | 935,160.21 | 735,144.56 |
| ADR HONG KONG & CHINA GAS LTD | 12,500.00 | 27,090.00 | 22,475.00 |
| ADR HONG KONG TELECOMMUNICATIONS LTD SPONSORED | 1,299.00 | 23,188.96 | 24,681.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| ADR IMPERIAL CHEMICAL INDUSTRIES PLC., NEW | 37,200.00 | 2,420,601.00 | 2,211,075.00 |
| ADR ING GROEP N.V. | 500.00 | 16,318.54 | 20,375.00 |
| ADR INSIGNIA SOLUTIONS PLC SPONSORED | 40,000.00 | 106,575.00 | 90,000.00 |
| ADR KONINKLIJKE AHOLD NV NEW | 1,622.00 | 42,791.34 | 42,983.00 |
| ADR KYOCERA CORP., AMERICAN DEPOSITARY RECEIPT FOR COMMON | 46.00 | 6,046.75 | 4,531.00 |
| ADR LUCASVARITY PLC SPONSORED | 26,644.00 | 934,010.81 | 845,947.00 |
| ADR MAKITA CORP., (NEW) | 28,400.00 | 376,232.00 | 326,600.00 |
| ADR MATSUSHITA ELECTRIC INDUSTRIAL CO., LTD., AMERICAN DEPOSITARY RECEIPT FOR DOLLAR VALIDATED COMMON STOCK | 9,000.00 | 1,378,200.60 | 1,395,562.50 |
| ADR MINAS BUENAVENTURA SPON | 1,600.00 | 30,638.60 | 25,800.00 |
| ADR NESTLE SA SPONSORED REPSTG REG SH | 180.00 | 10,202.75 | 13,320.00 |
| ADR NISSAN MTR LTD SPONSORED | 29,800.00 | 371,391.71 | 270,062.50 |
| ADR NOKIA CORP SPONSORED FINLAND | 76,750.00 | 5,690,609.62 | 6,379,843.75 |
| ADR NORSK HYDRO A.S. SPONSORED FOR COMMON STOCK | 100.00 | 4,449.50 | 5,181.25 |
| ADR NOVARTIS AG SPONSORED | 100.00 | 5,423.59 | 7,962.50 |
| ADR OIL CO LUKOIL | 1,864.00 | 143,563.39 | 142,130.00 |
| ADR P T TRI POLYTA INDONESIA SPONSORED ADR | 4,800.00 | 16,314.00 | 10,200.00 |
| ADR PERUSAHAAN PERSEROAN PERSERO INDONESIAN SATELLITE CORP SPONSORED | 1,500.00 | 35,225.10 | 33,562.50 |
| ADR PETSEC ENERGY LTD | 40,800.00 | 804,583.45 | 765,000.00 |
| ADR PHILIPS ELECTRONICS N.V. | 400.00 | 14,391.72 | 26,800.00 |
| ADR PT TELEKOMUNIKASI INDONESIA SPONSORED | 200.00 | 3,925.39 | 2,925.00 |
| ADR REPSOL SA SPONSORED | 13,000.00 | 410,288.38 | 560,625.00 |
| ADR RHONE POULENC S A SPONSORED REPSTG 1/4 SH SER A | 2,160.00 | 64,941.15 | 96,930.00 |
| ADR RIO TINTO PLC | 100.00 | 5,549.50 | 4,900.00 |
| ADR SAVILLE SYSTEMS PLC PAR \$0.0025 | 5,160.00 | 166,558.61 | 173,182.50 |
| ADR SELECT APPOINTMENTS HLDGS PLC | 74,600.00 | 1,418,743.30 | 1,436,050.00 |
| ADR SMITHKLINE BEECHAM P L C REPSTG ORD | 16,080.00 | 245,090.50 | 797,970.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| ADR SONY CORP ., AMERICAN DEPOSITARY RECEIPT FOR DOLLAR-VALIDATED COMMON STOCK, BACKED BY ONE SHARE COMMON STOCK | 13,205.00 | 830,983.93 | 1,102,617.50 |
| ADR SURGUT NEFTEGAZ | 2,250.00 | 17,685.67 | 18,281.25 |
| ADR TELE DANMARK A/S SPONSORED ADR REPSTG CL B SHS | 700.00 | 18,116.65 | 20,912.50 |
| ADR TELECOM CORP NEW ZEALAND LTD | 400.00 | 16,635.00 | 16,400.00 |
| ADR TELEFONICA DE ARGENTINA 10 CL B SHRS | 200.00 | 5,910.00 | 6,612.50 |
| ADR TELEFONOS DE MEX SA | 14,961.00 | 754,105.26 | 740,569.50 |
| CV SER L REPSTG SH ORD L | | | |
| ADR TEVA PHARMACEUTICAL INDS LTD., | 23,300.00 | 1,086,744.77 | 1,153,350.00 |
| ADR TUBOS DE ACERO DE MEXICO S.A. NEW | 1,000.00 | 11,740.53 | 22,125.00 |
| ADR UNILEVER N V | 44,400.00 | 1,398,361.42 | 2,577,975.00 |
| N.Y. SHARES 4 GUILDERS PAR | | | |
| ADR VOLVO AKTIEBOLAGET, CLASS B | 200.00 | 5,683.66 | 5,312.50 |
| ADR YPF SOCIEDAD ANONIMA SPONSORED REPSTG CL D SHS | 800.00 | 28,904.65 | 26,850.00 |
| ADTRAN INC COMMON STOCK | 15,200.00 | 600,042.80 | 545,300.00 |
| ADVANCE TISSUE SCIENCE, INC., COMMON STOCK | 5,000.00 | 67,761.00 | 64,062.50 |
| ADVANCED DEPOSITION TECHNOLOGIES INC COM | 300.00 | 1,506.39 | 1,275.00 |
| ADVANCED DIGITAL INFORMATION CORP COM STK | 54,000.00 | 736,064.13 | 1,012,500.00 |
| ADVANCED ENERGY INDS INC COMMON STOCK | 11,700.00 | 289,112.48 | 231,075.00 |
| ADVANCED FIBRE COMMUNICATIONS INC COMMON STOCK | 26,700.00 | 952,874.94 | 690,862.50 |
| ADVANCED MICRO DEVICES, INC., COMMON STOCK, \$.01 PAR | 10,740.00 | 249,188.92 | 234,266.25 |
| ADVANTA CORP., CLASS A COMMON | 17,500.00 | 590,404.62 | 498,750.00 |
| ADVANTEST JPY50 | 8,200.00 | 357,681.16 | 567,333.98 |
| ADVO, INC., COMMON STOCK | 3,600.00 | 63,972.00 | 78,300.00 |
| AEGON NV NLG1 | 9,000.00 | 277,424.58 | 767,373.42 |
| AEROQUIP VICKERS INC COMMON STOCK | 1,300.00 | 39,709.26 | 66,381.25 |
| AETNA INC COM STK | 17,299.00 | 1,154,627.38 | 1,303,912.13 |
| AFC CABLE SYS INC COM STOCK | 2,625.00 | 62,212.50 | 70,218.75 |
| AFFILIATED COMPUTER SVCS INC CL A COMMON STOCK | 12,900.00 | 327,808.96 | 301,537.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| AFFYMETRIX INC COMMON STOCK | 700.00 | 14,386.99 | 24,062.50 |
| AFLAC INC COMMON STOCK | 258.14 | 9,725.84 | 11,906.71 |
| AG SERVICES OF AMERICA COMMON STOCK | 200.00 | 3,395.15 | 3,612.50 |
| AGNICO-EAGLE MINES LTD., CAPITAL STOCK, NO PAR | 1,000.00 | 17,496.57 | 4,750.00 |
| AGOURON PHARMACEUTICALS INC COMMON STOCK | 12,400.00 | 626,082.05 | 475,850.00 |
| AHMANSON, H. F. & CO., COMMON STOCK, NO PAR | 4,300.00 | 94,308.42 | 255,850.00 |
| AHOLD (KON) NV NLG0.50 | 2,039.00 | 22,757.38 | 54,361.03 |
| AIR CDA INC CL A NON VTG | 500.00 | 4,897.92 | 4,437.50 |
| AIR NEW ZEALAND 'B' NPV(NON NZ RESIDENTS) | 86,545.00 | 242,060.27 | 176,143.15 |
| AIR PRODUCTS AND CHEMICALS, INC., COMMON STOCK, \$1 PAR | 4,900.00 | 208,971.24 | 375,768.75 |
| AIRBORNE FREIGHT CORP., COMMON STOCK, \$1 PAR | 13,300.00 | 860,074.72 | 847,043.75 |
| AIRTOUCH COMMUNICATIONS INC COMMON STOCK | 148,305.00 | 4,097,880.41 | 5,820,971.25 |
| AIRTRAN HLDGS INC COM STK | 6,000.00 | 62,138.62 | 30,375.00 |
| AK STL HLDG CORP COM STK PAR \$0.01 | 13,800.00 | 273,304.90 | 271,687.50 |
| AKSYS LTD COMMON STOCK | 2,500.00 | 26,415.00 | 15,937.50 |
| AKZO NOBEL NLG20 | 275.00 | 25,265.16 | 48,361.38 |
| AKZO NOBEL NV SPON ADR(CNV 1/2 NLG20) | 3,700.00 | 226,255.00 | 324,675.00 |
| ALANCO ENVIRON RES CORP COM STK | 1,000.00 | 3,215.00 | 687.50 |
| ALASKA AIR GROUP INC., COMMON STOCK | 6,700.00 | 228,516.56 | 250,412.50 |
| ALBANK FINL CORP COMMON STOCK | 4,080.00 | 77,418.00 | 188,700.00 |
| ALBERMARLE CORP COMMON STOCK | 21,100.00 | 372,830.22 | 526,181.25 |
| ALBERTO-CULVER CO., CLASS B COMMON STOCK NO PAR | 20,080.00 | 385,645.94 | 626,245.00 |
| ALBERTSON'S, INC., COMMON STOCK, \$1 PAR | 12,317.34 | 300,138.83 | 546,581.96 |
| ALCAN ALUM LTD (NEW) COMMON STOCK | 29,350.00 | 939,989.82 | 790,615.63 |
| ALCAN ALUMIN COM STK (CAN QUOTE) | 2,130.00 | 51,633.79 | 57,310.76 |
| ALCATEL ALST(CGE) FRF40 | 1,221.00 | 115,705.78 | 153,052.88 |
| ALCATEL ALST(CGE) SPON ADR-REP 1/5 FRF40 | 17,462.00 | 404,664.83 | 432,184.50 |
| ALDIA INC COMMON STOCK | 2,400.00 | 13,870.78 | 10,950.00 |
| ALLEANZA ASSICURAZ DI RISP ITL500(NON CN | 88,000.00 | 562,817.46 | 430,057.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| ALLEGHENY TELEDYNE INC COM STK | 7,812.00 | 132,866.95 | 201,159.00 |
| ALLEGIANCE CORP COMMON STOCK | 40.00 | 705.12 | 1,267.50 |
| ALLERGAN INC COM STOCK | 2,900.00 | 79,607.78 | 98,237.50 |
| ALLIANZ AG DEM5(REGD)(VINKULIERT) DEM | 750.00 | 114,816.82 | 177,948.81 |
| ALLIED SIGNAL INC., COMMON STOCK | 44,075.31 | 1,249,788.39 | 1,636,295.88 |
| ALLIED WASTE INDS INC COMMON STOCK NEW \$0.01 @ PAR | 51,870.00 | 837,499.37 | 1,134,656.25 |
| ALLMERICA FINL CORP COMMON STOCK | 11,300.00 | 389,373.52 | 548,050.00 |
| ALLSTATE CORP COMMON STOCK | 19,464.00 | 599,221.81 | 1,671,471.00 |
| ALLTEL CORP., COMMON STOCK | 8,300.00 | 253,409.78 | 329,925.00 |
| ALPHA BETA TECHNOLOGY INC COMMON STOCK | 5,000.00 | 32,303.62 | 14,687.50 |
| ALPHA MICROSYSTEMS, COMMON STOCK, NO PAR | 600.00 | 1,055.75 | 693.72 |
| ALPINE GROUP INC., COMMON STOCK, \$0.10 PAR | 200.00 | 3,098.41 | 3,912.50 |
| ALPS ELECTRIC CO JPY50 | 4,000.00 | 47,183.11 | 42,311.46 |
| ALTA GOLD CO., CAPITAL STOCK | 2,000.00 | 7,880.00 | 3,250.00 |
| ALTAIR INTL INC NEW COM STK | 4,000.00 | 30,216.00 | 55,750.00 |
| ALTEON INC COMMON STOCK | 500.00 | 2,036.04 | 2,843.75 |
| ALTERA CORP COMMON STOCK | 497.00 | 14,081.51 | 23,265.81 |
| ALTERNATIVE LIVING SVCS INC COMMON STOCK | 48,700.00 | 633,100.00 | 1,296,637.50 |
| ALUMAX INCORPORATED COMMON STOCK | 48,300.00 | 1,666,512.27 | 1,518,431.00 |
| ALUMINUM CO. OF AMERICA, COMMON STOCK, \$1 PAR | 28,850.00 | 1,031,767.96 | 1,940,162.50 |
| ALZA CORP COMMON STOCK | 3,800.00 | 112,224.11 | 101,412.50 |
| AMADA CO Y50 | 9,000.00 | 95,609.99 | 45,202.74 |
| AMBAC FINANCIAL GROUP COMMON STK | 25,000.00 | 531,919.58 | 1,003,125.00 |
| AMERADA HESS CORP., COMMON STOCK, \$1 PAR | 43,000.00 | 1,999,111.08 | 2,408,000.00 |
| AMERCO COMMON STOCK | 200.00 | 6,101.71 | 5,650.00 |
| AMERICA ON-LINE COMMON STOCK | 300.00 | 23,518.06 | 22,650.00 |
| AMERICAN BANKERS INSURANCE GROUP INC., COMMON STOCK | 6,400.00 | 220,967.00 | 259,200.00 |
| AMERICAN BUSINESS PRODS INC GA COMMON STOCK | 1,009.31 | 20,666.71 | 20,943.18 |
| AMERICAN CAP STRATEGIES LTD COM STK | 65,000.00 | 975,000.00 | 1,202,500.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| AMERICAN DIGITAL COMMUNICATION INC COM | 25,000.00 | 3,868.30 | 5,000.00 |
| AMERICAN DISP SVCS INC COMMON STOCK | 25,840.00 | 789,962.24 | 920,550.00 |
| AMERICAN EAGLE OUTFITTERS INC COM | 3,300.00 | 82,875.54 | 110,962.50 |
| AMERICAN ELECTRIC POWER CO., INC., COMMON STOCK, \$6.50 PAR | 8,400.00 | 284,568.64 | 416,325.00 |
| AMERICAN EXPRESS CO., COMMON STOCK, \$.60 PAR | 47,000.00 | 1,215,109.84 | 3,707,125.00 |
| AMERICAN GENERAL CORP., COMMON STOCK \$1.50 PAR | 26,415.00 | 869,445.22 | 1,423,108.13 |
| AMERICAN GREETINGS CORP., CLASS A, COMMON STOCK, \$1 PAR | 3,400.00 | 80,820.39 | 124,950.00 |
| AMERICAN HOME PRODUCTS CORP., COMMON STOCK, \$.33 1/3 PAR | 29,101.74 | 1,124,329.22 | 2,033,484.08 |
| AMERICAN HOMEPATIENT INC COM | 7,000.00 | 175,273.00 | 143,500.00 |
| AMERICAN INTERNATIONAL GROUP, INC. COMMON STOCK, \$2.50 PAR | 47,077.63 | 2,272,253.52 | 4,746,013.58 |
| AMERICAN ITALIAN PASTA CO CL A COM STK | 25,030.00 | 513,854.71 | 591,333.75 |
| AMERICAN ONCOLOGY RESOURCES COMMON STOCK | 18,800.00 | 409,330.00 | 256,150.00 |
| AMERICAN POWER CONVERSION CORP COMMON STOCK | 33,800.00 | 550,737.03 | 1,026,675.00 |
| AMERICAN RADIO SYS CORP CL A COMMON STOCK | 100.00 | 2,955.00 | 4,975.00 |
| AMERICAN REAL ESTATE PARTNERS L P RT PUR DEPOSITARY UNIT & PFD CONV PIK 5% EXP 09-11-97 | 60.00 | 28.08 | 0.96 |
| AMERICAN SOFTWARE INC., CLASS A COMMON STOCK | 600.00 | 7,188.82 | 5,550.00 |
| AMERICAN STORES CO., COMMON STOCK, \$1 PAR | 12,401.44 | 152,799.44 | 245,703.53 |
| AMERICAN WATER WORKS CO., INC., COMMON STOCK, \$2.50 PAR | 409.26 | 8,631.83 | 11,740.65 |
| AMERICAN WILD WOODLAND GINSENG CORP | 140,500.00 | 281,353.61 | 285,215.00 |
| AMERICREDIT CORP COMMON STOCK | 13,100.00 | 429,535.90 | 361,887.50 |
| AMERIPATH INC COM STK | 75,000.00 | 1,200,000.00 | 1,256,250.00 |
| AMERITECH CORP COMMON STOCK | 24,797.00 | 974,195.36 | 1,910,918.81 |
| AMERITRADE HLDG CORP CL A COMMON STOCK | 1,200.00 | 34,941.43 | 40,200.00 |
| AMERUS LIFE HLDGS INC COMMON STOCK | 1,900.00 | 60,422.47 | 61,750.00 |
| AMES DEPT STORES INC COM NEW PAR \$0.01 | 9,100.00 | 118,768.29 | 154,700.00 |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| AMGEN INC COMMON STOCK | 13,690.00 | 550,966.22 | 699,901.25 |
| AMMONIA HOLD INC COMMON STOCK | 500.00 | 1,417.75 | 1,250.00 |
| AMOCO CORP., COMMON STOCK | 34,000.00 | 1,880,558.55 | 3,060,000.00 |
| AMOY PROPERTIES HKD1 | 500,000.00 | 530,411.99 | 430,125.61 |
| AMP INC., COMMON STOCK, NO PAR | 9,836.00 | 305,248.22 | 427,251.25 |
| AMPEX CORP | 500.00 | 3,696.93 | 1,281.50 |
| AMR CORP., COMMON STOCK, \$1 PAR | 19,625.00 | 1,657,712.92 | 2,378,304.69 |
| AMRESCO INC COMMON STOCK | 74,270.00 | 1,649,574.23 | 2,079,560.00 |
| AMX CORP COM STK | 300.00 | 2,577.83 | 1,950.00 |
| AMYLIN PHARMACEUTICALS INC COMMON STK | 17,340.00 | 148,623.16 | 117,045.00 |
| ANADARKO PETROLEUM CORP, COMMON STOCK | 2,700.00 | 180,380.80 | 175,500.00 |
| ANALOG DEVICES, INC., COMMON STOCK, \$.16 2/3 PAR | 1,600.00 | 47,584.67 | 50,200.00 |
| ANALOGIC CORP., COMMON STOCK, \$.05 PAR | 301.69 | 8,489.44 | 11,313.38 |
| ANCHOR GAMING COM STK | 17,906.00 | 1,541,016.21 | 1,423,527.00 |
| ANDREW CORP., COMMON STOCK, \$1 PAR | 4,150.00 | 54,530.19 | 109,975.00 |
| ANDRX CORP COMMON STOCK | 1,000.00 | 34,157.32 | 38,875.00 |
| ANERGEN INC COMMON STOCK | 1,000.00 | 5,768.46 | 2,500.00 |
| ANGELICA CORP., COMMON STOCK, \$1 PAR | 2,400.00 | 47,874.00 | 51,600.00 |
| ANHEUSER-BUSCH COMPANIES INCORPORATED COMMON STOCK \$1.00 PAR VALUE | 22,000.00 | 578,421.30 | 950,125.00 |
| ANICOM INC COMMON STOCK | 500.00 | 8,396.02 | 8,812.50 |
| AON CORP COMMON STOCK | 7,500.00 | 284,278.11 | 397,031.25 |
| APACHE CORP., COMMON STOCK, \$1.25 PAR | 34,501.91 | 1,097,473.86 | 1,267,945.19 |
| APEX PC SOLUTIONS INC COMMON STOCK | 6,500.00 | 208,148.13 | 143,000.00 |
| APOGEE ENTERPRISES INC., COMMON STOCK \$.33-1/3 PAR | 5,300.00 | 130,147.48 | 117,262.50 |
| APPLE COMPUTER, INC., COMMON STOCK | 13,173.00 | 353,641.65 | 233,820.75 |
| APPLE SOUTH INC COMMON STOCK | 400.00 | 5,170.33 | 7,350.00 |
| APPLIED ANALYTICAL INDS INC COMMON STOCK | 26,860.00 | 575,504.01 | 332,392.50 |
| APPLIED INDL TECHNOLOGIES INC COMMON STOCK | 150.00 | 2,931.50 | 4,237.50 |
| APPLIED MAGNETICS CORP., COMMON STOCK, \$.10 PAR | 2,800.00 | 59,652.85 | 47,250.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| APPLIED MATERIALS, INC., COMMON STOCK, \$.01 PAR | 25,360.00 | 619,106.56 | 836,880.00 |
| APPLIED POWER INC CLASS A COMMON STOCK | 16,120.00 | 1,094,124.98 | 983,320.00 |
| APPLIX INC COMMON STOCK | 1,200.00 | 13,129.38 | 6,675.00 |
| APTARGROUP INC COMMON STOCK \$0.01 PAR | 4,500.00 | 166,080.70 | 256,500.00 |
| AQUARION COMPANY COMMON STOCK | 1,800.00 | 54,936.00 | 54,675.00 |
| ARAKIS ENERGY CORP COM | 2,400.00 | 12,314.77 | 7,050.00 |
| ARAMEX INTERNATIONAL LTD COMMON STOCK | 500.00 | 6,327.90 | 7,437.50 |
| ARCHER-DANIELS-MIDLAND CO., COMMON STOCK NO PAR | 63,746.00 | 942,027.05 | 1,362,570.75 |
| ARGENTARIA CORP BC ESP500 | 985.00 | 42,153.56 | 61,098.07 |
| ARGENTARIA CORP BC SPON ADR REP 1/2 COM | 16,000.00 | 332,069.23 | 484,000.00 |
| ARGOS ORD GBPO.10 5/7 | 11,044.00 | 65,189.49 | 115,363.41 |
| ARGUSS HLDGS INC COM STK | 1,000.00 | 14,600.37 | 12,500.00 |
| ARMCO INC., COMMON STOCK, \$5 PAR | 25,000.00 | 153,297.90 | 132,812.50 |
| ARMSTRONG WORLD INDUSTRIES, INC., COMMON STOCK, \$1 PAR | 20,800.00 | 1,421,146.51 | 1,433,900.00 |
| ARVIN INDUSTRIES, INC., COMMON STOCK, \$2.50 PAR | 3,700.00 | 128,843.25 | 127,650.00 |
| ASAHI BREWERIES Y50 | 59,000.00 | 722,151.87 | 827,502.45 |
| ASANTE TECHNOLOGIES INC COMMON STOCK | 2,000.00 | 11,076.49 | 9,562.40 |
| ASARCO INC., COMMON STOCK, NO PAR | 3,110.36 | 88,039.27 | 77,370.21 |
| ASCEND COMMUNICATIONS INC COMMON STOCK | 8,793.00 | 341,699.87 | 219,275.44 |
| ASDA GROUP ORD 25P | 36,140.00 | 31,117.17 | 97,270.02 |
| ASHANTI GOLDFIELDS CO LTD SHS ISIN# GH000890232 | 288.00 | 6,136.00 | 2,232.00 |
| ASHANTI GOLDFIELDS-GDR | 205.00 | 3,592.76 | 1,473.44 |
| ASHLAND INC COM | 3,958.05 | 147,862.04 | 184,791.46 |
| ASIA PACIFIC FUND INC COMMON STOCK | 300.00 | 2,545.01 | 2,456.25 |
| ASM LITHOGRAPHY HL NLG0.25 | 8,700.00 | 182,892.81 | 543,750.00 |
| ASM LITHOGRAPHY HLDG NV COM STK | 30.00 | 3,252.00 | 1,875.00 |
| ASPECT DEV INC COMMON STOCK | 18,760.00 | 592,984.69 | 799,645.00 |
| ASS GEN DE FRANCE FRF30(BR) | 893.00 | 27,622.78 | 50,825.87 |
| ASSICUR GENERALI ITL2000 | 3,000.00 | 68,874.89 | 67,272.36 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| ASTEAL INTL INC COM STK | 147.00 | 1,319.43 | 339.94 |
| ASTORIA FINL CORP COMMON STOCK | 23,390.00 | 646,271.83 | 1,289,373.75 |
| ASTRA AB SER 'A' SEK1.25 | 75,333.00 | 872,177.74 | 1,307,424.17 |
| ASTRA AB SER 'B' SEK1.25 | 16,333.00 | 159,600.26 | 272,886.54 |
| ASYST TECHNOLOGIES INC COM STK | 352.00 | 5,528.84 | 10,846.00 |
| AT & T CORP COM STK | 98,306.73 | 3,373,516.82 | 5,492,888.54 |
| ATC COMMUNICATIONS GROUP INC COMMON STOCK | 2,000.00 | 8,146.02 | 4,500.00 |
| ATC ENVIRONMENTAL INC. COMMON STOCK \$0.01 PAR | 200.00 | 2,253.99 | 2,250.00 |
| ATL ULTRASOUND INC COM STK | 16,630.00 | 572,264.52 | 715,090.00 |
| ATLANTIC COAST AIRLS INC COMMON STOCK | 1,340.00 | 30,850.91 | 31,322.50 |
| ATLANTIC RICHFIELD CO., COMMON STOCK \$2.50 PAR | 29,735.00 | 1,719,692.96 | 2,423,402.50 |
| ATLAS AIR INC COMMON STOCK | 1,771.00 | 45,720.51 | 46,710.13 |
| ATLAS COPCO AB SER 'B' SEK5 | 3,090.00 | 36,714.13 | 94,849.11 |
| ATMEL CORP COMMON STOCK | 1,600.00 | 41,442.55 | 35,900.00 |
| ATMOS ENERGY CORP COMMON STOCK | 300.00 | 7,929.88 | 7,968.75 |
| ATRIX LABS INC COMMON STOCK | 5,330.00 | 40,804.51 | 78,617.50 |
| AU BON PAIN., INC., CLASS A | 1,000.00 | 6,453.24 | 9,125.00 |
| AUGUSTA GOLD CORPORATION | 8,000.00 | 6,009.10 | 1,360.00 |
| AULT INC COMMON STOCK N.P. | 300.00 | 3,022.02 | 2,062.50 |
| AURA SYSTEMS INC COMMON STOCK @ \$0.0005 | 10,000.00 | 50,352.50 | 37,187.00 |
| AUSPEX SYS INC COMMON STOCK | 50.00 | 1,093.07 | 559.38 |
| AUST & NZ BANK GRP AUD1 | 71,463.00 | 445,637.69 | 490,942.92 |
| AUST GAS LIGHT CO AUD1 | 9,258.00 | 30,343.54 | 62,397.82 |
| AUTODESK INC., COMMON STOCK | 33,100.00 | 966,610.44 | 1,272,281.25 |
| AUTOIMMUNE INC COMMON STOCK | 1,500.00 | 15,387.34 | 4,406.25 |
| AUTOMATIC DATA PROCESSING, INC., COMMON STOCK, \$.10 PAR | 13,100.00 | 338,889.69 | 736,875.00 |
| AUTOZONE INC COMMON STOCK | 7,025.00 | 182,073.39 | 210,750.00 |
| AVATEX CORP COMMON STOCK | 1,500.00 | 23,213.24 | 2,625.00 |
| AVERY DENNISON CORP COMMON STOCK | 4,600.00 | 81,013.54 | 192,625.00 |
| AVID TECHNOLOGY INC COMMON STOCK | 10,500.00 | 312,610.57 | 307,125.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| AVON PRODUCTS, INC., COMMON STOCK, \$0.50 PAR | 35,900.00 | 1,672,108.40 | 2,075,468.75 |
| AVONDALE INDUSTRIES COMMON STOCK | 3,900.00 | 74,178.00 | 110,662.50 |
| AXA UAP FRF60 | 3,866.00 | 244,579.93 | 280,546.87 |
| AZCO MNG INC DEL COMMON STOCK | 2,000.00 | 1,977.60 | 2,125.00 |
| B A T INTL INC COM STK | 5,000.00 | 2,151.24 | 1,500.00 |
| BAAN CO NV NLG0.01 | 1,123.00 | 75,073.13 | 80,668.23 |
| BAAN CO NV NLG0.06 | 690.00 | 31,944.86 | 49,335.00 |
| BAKER HUGHES INC., COMMON STOCK | 24,900.27 | 846,255.06 | 1,042,698.81 |
| BALL CORP., COMMON STOCK, \$2.50 PAR | 13,300.00 | 471,364.07 | 512,050.00 |
| BALLARD PWR SYS INC COMMON STOCK | 600.00 | 32,061.80 | 31,050.00 |
| BALLY'S TOTAL FITNESS HLDG CORP | 34,290.00 | 417,551.43 | 638,651.25 |
| BALOISE-HLDGS CHF10 (REGD) | 350.00 | 369,479.50 | 623,553.34 |
| BALTIMORE GAS AND ELECTRIC CO., COMMON STOCK, NO PAR | 6,550.00 | 153,665.68 | 201,003.13 |
| BANC ONE CORP COMMON STOCK NO PAR | 62,066.03 | 2,680,541.50 | 3,188,642.29 |
| BANCA QUADRUM S A SPONSORED ADR | 3,000.00 | 11,011.17 | 11,625.00 |
| BANK OF NEW YORK CO., INC., COMMON STOCK, \$7.50 PAR | 17,000.00 | 357,687.51 | 913,750.00 |
| BANK OF SCOTLAND STK 25P | 70,600.00 | 259,084.51 | 598,305.08 |
| BANK UNITED CORP CL A COMMON STOCK | 28,890.00 | 696,802.66 | 1,213,380.00 |
| BANKAMERICA CORP., COMMON STOCK, \$1.5625 PAR | 88,388.00 | 2,878,102.64 | 6,452,324.00 |
| BANKBOSTON CORP COM STK | 6,500.00 | 261,276.62 | 579,312.50 |
| BANKERS TRUST NEW YORK CORP., COMMON STOCK, \$10 PAR | 4,450.00 | 308,989.85 | 527,603.13 |
| BARD, C. R., INC., CAPITAL STOCK, \$.25 PAR | 2,600.00 | 68,046.06 | 77,837.50 |
| BARNES & NOBLE COMMON STOCK | 300.00 | 9,235.80 | 9,281.25 |
| BARNES GROUP INC., COMMON STOCK, \$1 PAR | 4,300.00 | 112,855.20 | 112,337.50 |
| BARRETT BUSINESS SVCS INC COMMON STOCK | 300.00 | 5,105.25 | 3,600.00 |
| BARRICK GOLD CORP | 18,098.00 | 504,657.93 | 299,748.13 |
| BASIN EXPL INC COMMON STOCK | 100.00 | 652.91 | 1,850.00 |
| BATTLE MOUNTAIN GOLD COMPANY COMMON STOCK, \$.10 PAR | 11,850.00 | 96,440.81 | 59,990.63 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| BAUSCH & LOMB, INC., COMMON STOCK, \$1 PAR | 22,500.00 | 772,132.22 | 891,562.50 |
| BAXTER INTL INC COMMON STOCK | 12,700.00 | 382,890.26 | 642,937.50 |
| BAY APT CMNTYS INC COMMON STOCK | 154.00 | 4,974.20 | 6,150.45 |
| BAY NETWORKS INC COM | 13,000.00 | 500,219.62 | 390,812.50 |
| BAYER AG DEM5 | 14,110.00 | 336,329.14 | 522,130.39 |
| BAYER HYPO/WECH BK DEM5 | 2,437.00 | 75,829.58 | 105,695.21 |
| BAYER VEREINSBK DEM5 | 1,302.00 | 72,445.82 | 77,322.05 |
| BCA COMM ITALIANA ITL1000 | 8,000.00 | 16,704.48 | 22,916.00 |
| BCAM INTL INC COM | 1,000.00 | 1,697.09 | 1,125.00 |
| BCE INC COMMON STOCK | 98,500.00 | 1,737,091.97 | 2,985,781.25 |
| BCO BILBAO VIZCAYA ESP260 | 1,740.00 | 34,358.66 | 52,564.63 |
| BCO DE GALICIA BUE SPON ADR(REP 4 ORD 'B | 1,278.00 | 24,934.46 | 30,033.00 |
| BCO FRANCES RIO PL SPN ADR-REP 3 ORD SHS | 1,192.00 | 25,033.80 | 32,108.90 |
| BCO LATINOAMERICAN CLASS'E'COM NPV | 388.00 | 19,059.53 | 15,762.50 |
| BCO POPULAR ESP ESP125 | 1,210.00 | 38,968.84 | 77,082.98 |
| BCO SANTANDER SA ESP250 (REGD) | 20,511.00 | 350,534.78 | 620,315.90 |
| BCO TOTTA & Acores PTE1000(REGD) | 6,000.00 | 100,071.92 | 113,201.27 |
| BECTON, DICKINSON AND CO., COMMON STOCK, \$1 PAR | 5,500.00 | 127,657.27 | 283,593.75 |
| BELDEN INC COM STK | 100.00 | 3,462.00 | 3,312.50 |
| BELL ATLANTIC CORP., COMMON STOCK, | 46,108.85 | 2,522,688.89 | 4,115,214.86 |
| BELL SPORTS CORP COMMON STOCK | 600.00 | 5,774.99 | 5,025.00 |
| BELLSOUTH CORP., COMMON STOCK | 44,300.00 | 1,292,409.34 | 2,425,425.00 |
| BELO A.H. CORPORATION CL A COMMON STK | 12,500.00 | 547,630.48 | 616,406.25 |
| BEMA GOLD CORP., COMMON STOCK | 8,000.00 | 44,668.50 | 15,500.00 |
| BEMIS CO., INC., COMMON STOCK, \$10 PAR | 2,400.00 | 59,020.06 | 101,100.00 |
| BENCHMARK ELECTRONICS INC COMMON STOCK \$0.10 PAR | 200.00 | 5,204.00 | 5,625.00 |
| BENEFICIAL CORP., COMMON STOCK, \$1 PAR | 14,700.00 | 974,500.23 | 1,141,087.50 |
| BERGESEN DY ASA 'A'NOK2.50 | 1,240.00 | 26,051.21 | 31,639.03 |
| BERJAYA SPORTS MYR1 | 17,000.00 | 24,271.35 | 37,252.94 |
| BERKSHIRE HATHAWAY INC CL B COMMON STOCK | 5.00 | 5,600.00 | 7,540.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| BERKSHIRE REALTY INC. COMMON STOCK | 1,073.59 | 11,882.91 | 12,212.09 |
| BETHLEHEM STEEL CORP., COMMON STOCK, \$8 PAR | 5,000.00 | 73,951.77 | 51,250.00 |
| BG ORD 1 2/15P | 10,473.00 | 36,134.11 | 50,111.74 |
| BIG FLOWER PRESS HLDGS INC COM STK | 300.00 | 6,801.44 | 6,581.25 |
| BILFINGER & BERGER DEM5 | 1,180.00 | 59,961.97 | 43,417.52 |
| BILLING INFORMATION CONCEPTS CORP COM STK | 21,700.00 | 728,381.31 | 965,650.00 |
| BINDLEY WESTERN INDUSTRIES, INC., COMMON STOCK, \$1 PAR | 5,300.00 | 82,321.53 | 162,975.00 |
| BIOCONTROL TECHNOLOGY INC COMMON STOCK | 700.00 | 1,412.95 | 175.00 |
| BIOFIELD CORP COMMON STOCK | 300.00 | 4,681.65 | 1,200.00 |
| BIOGEN INC., COMMON STOCK | 2,000.00 | 62,479.32 | 70,000.00 |
| BIOJECT MED TECHNOLOGIES INC COMMON STOCK | 1,000.00 | 708.46 | 1,531.20 |
| BIOMET INC., COMMON STOCK | 5,000.00 | 68,566.45 | 119,375.00 |
| BIONX IMPLANTS INC COMMON STOCK | 100.00 | 2,106.56 | 2,100.00 |
| BIRMINGHAM STEEL CORP., COMMON STOCK | 300.00 | 5,077.57 | 4,593.75 |
| BJ SVCS CO COMMON STOCK | 9,972.00 | 673,290.18 | 716,114.25 |
| BK AUSTRIA AG ATS100 PTG CERT(RFD1/12/97 | 6,660.00 | 187,875.16 | 171,675.76 |
| BLACK & DECKER CORP., COMMON STOCK, \$.50 PAR | 4,601.68 | 119,044.13 | 169,111.74 |
| BLIMPIE INTL INC COM STK | 1,700.00 | 9,801.32 | 7,543.75 |
| BLOCK, H. & R., INC., COMMON STOCK, NO PAR | 4,600.00 | 137,953.27 | 188,600.00 |
| BLONDER TONGUE LABORATORIES INC COM STK | 200.00 | 2,834.53 | 2,850.00 |
| BLOUNT INTL INC CL A COM | 101.54 | 3,504.50 | 5,134.12 |
| BLUEGREEN CORP COM | 6,960.00 | 31,615.56 | 31,320.00 |
| BLYTH INDS INC COMMON STOCK | 23,850.00 | 619,368.90 | 612,646.88 |
| BMC SOFTWARE INC COMMON STOCK | 100.00 | 4,474.50 | 6,487.50 |
| BOC GROUP ORD 25P | 35,000.00 | 655,342.08 | 557,249.72 |
| BOEING CO., CAPITAL STOCK, \$5 PAR | 54,255.24 | 1,536,956.47 | 2,882,309.63 |
| BOISE CASCADE CORP., COMMON STOCK, \$2.50 PAR | 20,800.00 | 685,245.42 | 700,700.00 |
| BOMBARDIER INC CLASS'B'SUB VTG NPV CAD | 17,000.00 | 97,157.66 | 352,313.04 |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY | PAR VALUE | COST | CURRENT VALUE |
|---|--------------|--------------|------------------|
| ----- | ----- | ----- | ----- |
| BORAL AUD0.50 | 156,767.00 | 404,283.00 | 396,892.06 |
| BORDERS GROUP INC COM STK | 53,430.00 | 489,685.86 | 1,526,094.38 |
| BORG WARNER AUTOMOTIVE, INC., COMMON STOCK | 100.00 | 3,292.50 | 4,712.50 |
| BOSTON BEER INC CL A COMMON STOCK | 1,800.00 | 17,498.52 | 17,100.00 |
| BOSTON CHICKEN INC COM STK | 100.00 | 1,386.08 | 803.10 |
| BOSTON COMMUNICATIONS GROUP INC COMMON STOCK | 50,800.00 | 705,657.75 | 476,250.00 |
| BOSTON EDISON CO., COMMON STOCK, \$5 PAR | 14,400.00 | 344,674.87 | 504,000.00 |
| BOSTON SCIENTIFIC CORP COMMON STOCK | 9,235.00 | 307,100.21 | 417,306.56 |
| BOWATER INC., COMMON STOCK | 26,200.00 | 1,057,740.05 | 1,175,725.00 |
| BOWNE & CO., INC., COMMON STOCK, \$1 PAR | 8,300.00 | 195,271.42 | 316,956.25 |
| BOX HILL SYS CORP COM STK | 57,300.00 | 1,124,587.02 | 669,693.75 |
| BPB INDUSTRIES ORD 50P | 65,000.00 | 359,281.90 | 371,247.09 |
| BRAMBLES INDS LTD A(cents)0.50 | 1,000.00 | 18,562.20 | 19,163.84 |
| BRASS EAGLE INC COM STK | -6,130.00 | 0.00 | -72,027.50 |
| BRASSIE GOLF CORP COMMON STOCK | 500.00 | 603.00 | 205.00 |
| BRC HLDGS INC COM STK | 250.00 | 9,649.42 | 10,312.50 |
| BRE PROPERTIES INC CLASS A COMMON STOCK | 500.00 | 12,869.35 | 14,375.00 |
| BRE-X MINERALS LTD COM STK | 2,000.00 | 175.73 | 8.00 |
| BREED TECHNOLOGIES INC COMMON STOCK | 202.54 | 5,387.85 | 4,088.78 |
| BRIDGESTONE CORP Y50 | 10,000.00 | 117,051.22 | 217,042.12 |
| BRIGGS & STRATTON CORP., CAPITAL STOCK, \$3 PAR | 1,100.00 | 28,929.77 | 56,237.50 |
| BRIGHTPOINT INC COM | 7,800.00 | 169,790.40 | 125,287.50 |
| BRISTOL MYERS SQUIBB CO COMMON STOCK | 72,335.91 | 3,212,816.70 | 6,772,449.57 |
| BRISTOL TECHNOLOGY SYS INC COM STK | 3,000.00 | 15,171.00 | 10,875.00 |
| BRIT PETROLEUM CO ORD GBP0.25 | 7,760.00 | 44,308.60 | 105,900.19 |
| BRITISH AEROSPACE ORD GBP0.10 | 20,000.00 | 537,179.23 | 544,529.43 |
| BROKEN HILL PTY ADR(CNV TO 2 ORD AUD1 | 10,500.00 | 208,647.59 | 191,625.00 |
| BROKEN HILL PTY AUD1 | 40,697.00 | 592,606.92 | 373,985.23 |
| BROWN-FORMAN INC., CLASS B, NON-VOTING COMMON STOCK, \$.30 PAR | 3,100.00 | 90,013.07 | 159,262.50 |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY | PAR VALUE | COST | CURRENT VALUE |
|---|--------------|--------------|------------------|
| BROWNING-FERRIS INDUSTRIES, INC., COMMON STOCK, \$.16 2/3 PAR | 19,400.00 | 550,559.21 | 692,337.50 |
| BRUNSWICK CORP., COMMON STOCK NO PAR | 4,400.00 | 78,901.86 | 147,125.00 |
| BRYLANE INC COMMON STOCK | 25,780.00 | 1,191,859.36 | 1,334,115.00 |
| BTR ORD 25P | 120,313.00 | 659,504.97 | 416,556.95 |
| BUCKEYE TECHNOLOGIES INC COM STK | 18,760.00 | 441,985.60 | 821,922.50 |
| BUCKLE INC COMMON STOCK | 3,000.00 | 61,155.00 | 98,625.00 |
| BUDERUS AG DEM50 | 55.00 | 28,943.12 | 26,566.88 |
| BUILDING MATLS HLDG CORP COM STK | 100.00 | 1,258.05 | 1,125.00 |
| BUNZL ORD 25P | 92,935.00 | 338,828.30 | 355,430.89 |
| BURLINGTON INDS INC COMMON STOCK NEW | 36,000.00 | 434,975.70 | 522,000.00 |
| BURLINGTON NORTHN SANTA FE CORP COM | 6,925.00 | 353,764.75 | 633,637.50 |
| BURLINGTON RESOURCES INC COMMON STOCK | 7,787.00 | 314,806.55 | 346,521.50 |
| BURNHAM PACIFIC PTYS (STATE OF INCORP CHANGED FROM CALIF TO MARYLND CUSIP WILL REMAIN THE SAME) | 1,000.00 | 10,349.77 | 14,312.50 |
| BURZYNSKI RESEARCH INSTITUTE INC., COMMON STOCK | 10,000.00 | 5,239.00 | 900.00 |
| C A NAC TELEFONOS SPON ADR-REP 7 CL'D'SH | 800.00 | 18,400.00 | 31,600.00 |
| C H ROBINSON WORLDWIDE INC COM STK | 37,580.00 | 783,854.32 | 789,180.00 |
| C&D TECHNOLOGIES INC COM STK | 1,700.00 | 64,278.19 | 78,518.75 |
| C-CUBE MICROSYSTEMS INC COM STK PAR \$0.001 | 400.00 | 12,065.27 | 8,475.00 |
| CABLE & WIRELESS ORD GBP0.25 | 23,590.00 | 175,666.53 | 213,825.86 |
| CABLE & WIRELESS SPON ADR-REP 3 ORD 25P | 8,000.00 | 193,079.15 | 215,496.00 |
| CABLETRON SYSTEMS INC COMMON STOCK | 7,536.00 | 217,462.57 | 173,328.00 |
| CABOT OIL & GAS CORP CL A | 10,100.00 | 219,943.66 | 209,575.00 |
| CADBURY SCHWEPPE ORD GBP0.25 | 81,130.00 | 745,850.62 | 840,633.31 |
| CALIFORNIA AMPLIFIER INC COMMON STOCK \$0.01 PAR | 300.00 | 1,240.37 | 975.00 |
| CALIFORNIA INDPT BANCORP COM | 200.00 | 5,482.48 | 4,600.00 |
| CALLAWAY GOLF CO COMMON STOCK | 900.00 | 25,336.99 | 28,687.50 |
| CAMBRIDGE NEUROSCIENCE RESH INC COMMON STOCK | 3,000.00 | 7,840.50 | 6,375.00 |
| CAMPBELL SOUP CO COM | 20,852.60 | 466,447.86 | 1,167,745.60 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY | PAR VALUE | COST | CURRENT VALUE |
|---|--------------|--------------|------------------|
| CANADA SOUTHERN PETROLEUM LTD., CAPITAL STOCK, \$1 PAR | 1,000.00 | 6,472.68 | 8,875.00 |
| CANADIAN PAC LTD NEW COMMON STOCK | 40,300.00 | 494,279.21 | 1,140,993.75 |
| CANAL PLUS FRF20 | 300.00 | 70,756.90 | 52,189.82 |
| CANANDAIGUA WINE INC CL A COM STK | 7,700.00 | 218,641.50 | 368,637.50 |
| CANNODALE CORP COMMON STOCK | 6,800.00 | 123,740.33 | 141,525.00 |
| CANON INC JPY50 | 33,000.00 | 592,562.07 | 796,395.69 |
| CANYON RESOURCES CORP COMMON STOCK \$0.01 PAR | 5,000.00 | 9,177.80 | 5,937.50 |
| CAPITAL ONE FINANCIAL COMMON STOCK | 6,500.00 | 300,647.46 | 294,531.25 |
| CAPITAL RE CORP COMMON STOCK | 3,200.00 | 140,992.00 | 179,400.00 |
| CAPSTAR HOTEL CO COMMON STOCK | 29,930.00 | 1,028,145.25 | 1,120,504.38 |
| CARADON ORD GBP0.27 7/9 | 25,632.00 | 149,706.82 | 81,187.72 |
| CARDINAL HEALTH INC | 4,800.00 | 278,111.23 | 363,600.00 |
| CARDIOVASCULAR DYNAMICS INC COMMON STOCK | 40.00 | 229.34 | 220.00 |
| CARIBINER INTL INC COM STK PAR \$0.01 | 20,500.00 | 583,217.19 | 869,968.75 |
| CARING PRODS INTL INC COM STK | 125.00 | 2,285.40 | 328.13 |
| CARLISLE COMPANIES INC COMMON STOCK \$1.00 PAR | 7,500.00 | 317,020.72 | 318,750.00 |
| CAROLINA POWER & LIGHT CO., COMMON STOCK, NO PAR | 6,800.00 | 189,706.27 | 254,150.00 |
| CARPENTER TECHNOLOGY CORP., COMMON STOCK \$5 PAR | 15,850.00 | 813,387.13 | 746,931.25 |
| CARREFOUR FF100 | 187.00 | 46,769.88 | 100,065.72 |
| CARTER HOLT HARVEY NPV | 7,700.00 | 12,080.55 | 11,160.11 |

| | | | |
|--|-----------|--------------|--------------|
| CASCADE NATURAL GAS CORP., COMMON STOCK, \$1 PAR | 1,500.00 | 23,589.06 | 25,500.00 |
| CASE CORP COMMON STOCK | 3,300.00 | 153,086.49 | 204,600.00 |
| CASELLA WASTE SYS INC CL A COM STK | 23,070.00 | 464,661.22 | 467,167.50 |
| CASMYN CORP COMMON STOCK | 200.00 | 1,443.09 | 918.74 |
| CASTELLE COM | 115.00 | 652.84 | 431.25 |
| CATELLUS DEV CORP COMMON STOCK | 200.00 | 3,877.51 | 3,700.00 |
| CATERPILLAR INC., COMMON STOCK, NO PAR | 50,093.21 | 1,114,403.69 | 2,401,343.25 |
| CATO CORP CLASS A NEW COMMON STOCK | 9,700.00 | 83,201.75 | 89,725.00 |
| CDI CORP., COMMON STOCK, \$.10 PAR | 100.00 | 2,667.50 | 4,137.50 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| CELLPRO INC COMMON STOCK | 800.00 | 9,458.42 | 2,174.40 |
| CELLSTAR CORP COMMON STOCK | 9,100.00 | 419,942.25 | 235,462.50 |
| CELLULAR TECHNICAL SVCS INC COMMON STK | 3,150.00 | 27,075.85 | 8,662.50 |
| CELLULARVISION USA INC COMMON STOCK | 800.00 | 7,322.39 | 5,800.00 |
| CEMEX SA 'B'NPV | 5,075.00 | 44,022.66 | 25,095.30 |
| CEMEX SA PTG CERT NPV (REP 1'A' SHS) | 4,000.00 | 21,300.68 | 17,294.93 |
| CENTENNIAL TECHNOLOGIES INC COMMON STOCK | 1,750.00 | 32,395.02 | 3,062.50 |
| CENTEX CONSTR PRODS INC COM STK PAR \$0.01 | 4,900.00 | 103,495.00 | 150,062.50 |
| CENTEX CORP. COMMON STOCK, \$.25 PAR | 1,300.00 | 32,303.36 | 82,387.50 |
| CENTIGRAM COMMUNICATIONS CORP COMMON STOCK | 3,500.00 | 63,507.50 | 57,093.75 |
| CENTOCOR, COMMON STOCK | 200.00 | 6,897.50 | 8,700.00 |
| CENTRAL AND SOUTH WEST CORP., COMMON STOCK, \$3.50 PAR | 59,500.00 | 1,266,526.48 | 1,487,500.00 |
| CENTRAL GARDEN & PET CO COMMON STOCK | 48,800.00 | 1,165,080.20 | 1,384,700.00 |
| CENTRAL HUDSON GAS & ELECTRIC CORP., COMMON STOCK, NO PAR | 4,000.00 | 105,100.00 | 154,000.00 |
| CENTRAL MAINE POWER CO., COMMON STOCK, \$5 PAR | 7,100.00 | 92,810.40 | 100,287.50 |
| CENTRAL NEWSPAPER INC CL A COM STOCK | 3,300.00 | 202,494.42 | 226,875.00 |
| CENTRAL VERMONT PUBLIC SERVICE CORP., COMMON STOCK, \$6 PAR | 517.46 | 5,805.08 | 7,179.76 |
| CENTRICA ORD GBP0.05 | 11,870.00 | 17,681.69 | 17,198.84 |
| CENTROS COM PRYCA ESP100 | 1,927.00 | 25,150.84 | 31,012.91 |
| CENTURY COMMUNICATION CORP., CLASS A, COMMON STOCK | 59,800.00 | 420,098.47 | 418,600.00 |
| CENTURY TELEPHONE ENTERPRISES, INC., COMMON STOCK, \$1 PAR | 400.00 | 12,807.26 | 18,425.00 |
| CEPHALON INC COM | 400.00 | 4,677.72 | 4,050.00 |
| CERIDIAN CORP COMMON STOCK | 3,400.00 | 107,366.08 | 149,175.00 |
| CERPROBE CORP COMMON STOCK \$.05 PAR | 300.00 | 6,688.23 | 5,362.50 |
| CERVECERIAS UNIDAS ADS(CNV INTO 5 COM SH | 821.00 | 19,088.25 | 22,167.00 |
| CHAMPION INTERNATIONAL CORP., COMMON STOCK, \$.50 PAR | 28,300.00 | 1,209,724.92 | 1,515,818.75 |
| CHARMING SHOPPES, INC., COMMON STOCK, \$.10 PAR | 4,700.00 | 46,795.32 | 23,058.20 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY | PAR VALUE | COST | CURRENT VALUE |
|---|--------------|--------------|------------------|
| ----- | ----- | ----- | ----- |
| CHART INDS, INC., COMMON STOCK | 3,900.00 | 97,539.00 | 90,187.50 |
| CHASE MANHATTAN CORP NEW COM | 47,707.26 | 3,529,674.35 | 5,182,201.12 |
| CHECKERS DRIVE-IN RESTAURANTS INC COMMON STOCK | 2,080.00 | 2,741.94 | 2,274.90 |
| CHELSEA GCA REALTY INC COM | 12,200.00 | 365,899.97 | 463,600.00 |
| CHEMED CORP., CAPITAL STOCK, \$1 PAR | 3,300.00 | 136,253.70 | 129,112.50 |
| CHEUNG KONG(HLDGS) HKD0.50 | 60,000.00 | 661,006.82 | 423,010.75 |
| CHEVRON CORP., COMMON STOCK | 47,241.51 | 1,999,792.30 | 3,788,178.58 |
| CHICAGO MINIATURE LAMP INC COMMON STOCK | 24,650.00 | 764,839.39 | 835,018.75 |
| CHILGENER SA ADS REPR 68 SHS NPV | 842.00 | 22,426.61 | 21,050.00 |
| CHINA CLIPPER GOLD MINES LTD COMMON STOCK | 3,000.00 | 3,530.00 | 1,440.00 |
| CHINA LIGHT&POWER HKD5 | 7,000.00 | 33,200.28 | 35,315.58 |
| CHOICEPOINT INC COMMON STK | 10.00 | 277.20 | 350.63 |
| CHRISTIANA COMPANIES, INC., COMMON STOCK \$1 PAR | 133.00 | 4,528.65 | 4,987.50 |
| CHROMAVISION MED SYS INC COMMON STOCK | 60.00 | 357.50 | 592.50 |
| CHRYSLER CORP COMMON STOCK | 57,233.60 | 1,510,378.26 | 1,963,827.90 |
| CHS ELECTRONICS INC COMMON STOCK NEW | 47,250.00 | 739,553.08 | 891,843.75 |
| CHUBB CORP, COMMON STOCK, \$1 PAR | 25,700.00 | 969,358.58 | 1,823,093.75 |
| CHUDENKO CORP JPY50 | 600.00 | 21,497.56 | 13,163.57 |
| CHURCH & DWIGHT CO., INC., COMMON STOCK, NO PAR | 5,300.00 | 142,985.00 | 155,687.50 |
| CIBER INC COMMON STOCK | 8,300.00 | 365,173.00 | 365,200.00 |
| CIE DE ST-GOBAIN FRF100 | 947.00 | 112,756.28 | 128,652.57 |
| CIENA CORPORATION COMMON STOCK | 23,100.00 | 1,032,768.73 | 1,247,400.00 |
| CIFRA SA DE CV 'A'NPV | 42,807.00 | 0.00 | 83,419.04 |
| CIFRA SA DE CV 'C'NPV | 350,000.00 | 564,161.98 | 663,297.00 |
| CIFRA SA DE CV ADR(CNV INTO 1 ORD SER'V' | 3,217.00 | 9,034.00 | 6,594.85 |
| CIGNA CORP., COMMON STOCK, | 3,300.00 | 255,570.32 | 551,925.00 |
| CINCINNATI MILACRON INC., COMMON STOCK, \$1 PAR | 1,800.00 | 37,580.32 | 53,212.50 |
| CINEPLEX ODEON CORP., COMMON STOCK, NO PAR | 5,000.00 | 10,825.25 | 5,937.50 |
| CINERGY CORP COMMON STOCK | 7,062.00 | 168,902.54 | 251,583.75 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| CINTAS CORP., COMMON STOCK | 60.00 | 2,149.50 | 2,332.50 |
| CIRCUIT CITY STORES, INC., COMMON STOCK, \$1 PAR | 4,400.00 | 97,506.08 | 144,375.00 |
| CIRCUS CIRCUS ENTERPRISES INC., COMMON STOCK | 600.00 | 14,775.77 | 12,375.00 |
| CIRRUS LOGIC INC COMMON STOCK | 1,250.00 | 19,134.04 | 16,562.50 |
| CISCO SYS INC COMMON STOCK | 110,059.00 | 5,630,372.07 | 9,492,588.75 |
| CIT GROUP INC CL A COM STK | 11,800.00 | 318,600.00 | 358,425.00 |
| CITFED BANCORP INC COMMON STOCK | 1,650.00 | 38,797.00 | 83,531.25 |
| CITIC PACIFIC HKD0.40 | 104,000.00 | 236,631.33 | 414,369.43 |
| CITICORP, COMMON STOCK \$4 PAR | 66,554.45 | 4,680,069.97 | 7,982,374.35 |
| CITIZEN WATCH CO Y50 | 7,000.00 | 59,292.75 | 44,152.79 |
| CITIZENS BANKING CORP., COMMON STOCK, \$10 PAR | 300.00 | 8,082.66 | 8,775.00 |
| CITIZENS UTILS CO DEL SER B COM | 846.00 | 9,801.96 | 8,195.63 |
| CITRIX SYS INC COMMON STOCK | 11,800.00 | 396,556.04 | 845,175.00 |
| CITY DEVELOPMENTS SGD0.50 | 3,000.00 | 28,725.21 | 14,787.60 |
| CITYSCAPE FINANCIAL CORP COMMON STOCK | 1,700.00 | 9,497.97 | 3,081.25 |
| CKE RESTAURANTS INC COM STK | 39,030.00 | 1,331,126.57 | 1,466,064.38 |
| CLAIRE'S STORES INC COMMON STOCK | 43,400.00 | 582,725.62 | 981,925.00 |
| CLAYTON HOMES INC., COMMON STOCK | 750.60 | 10,032.31 | 12,337.99 |
| CLEAR CHANNEL COMMUNICATIONS, INC., COMMON STOCK, \$.10 PAR | 4,400.00 | 299,706.02 | 298,100.00 |
| CLEVELAND CLIFFS INC., COMMON STOCK | 1,800.00 | 77,436.00 | 77,625.00 |
| CLIFFS DRILLING CO., COMMON STOCK | 800.00 | 45,131.08 | 44,400.00 |
| CLOROX CO., COMMON STOCK, \$1 PAR | 4,827.55 | 135,072.47 | 374,738.57 |
| CLOTHETIME INC., COMMON STOCK, \$.01 PAR FILED CH 11 EFF 12-8-95 | 10,000.00 | 1,079.00 | 0.00 |
| CMAC INVT CORP COM | 18,740.00 | 1,058,779.25 | 973,308.75 |
| CMNWLTH BK OF AUST AUD2 | 6,235.00 | 58,442.16 | 74,024.76 |
| CNA SURETY CORP COMMON STOCK | 4,100.00 | 72,344.50 | 59,450.00 |
| CNB BANCSHARES INC COMMON STOCK NO PAR | 800.00 | 32,878.50 | 33,300.00 |
| CNS INC COMMON STOCK | 200.00 | 3,224.00 | 1,575.00 |
| COACH USA INC COMMON STOCK | 52,800.00 | 1,314,923.39 | 1,471,800.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILIAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| COAST DENTAL SVCS INC COMMON STOCK | 19,330.00 | 505,670.14 | 468,752.50 |
| COASTAL CORP., COMMON STOCK, \$.33 1/3 PAR | 4,750.00 | 139,996.28 | 278,171.88 |
| COASTCAST CORP COMMON STOCK | 5,300.00 | 85,387.61 | 74,531.25 |
| COCA COLA CO., COMMON STOCK, NO PAR | 118,215.48 | 3,415,264.25 | 7,388,467.50 |
| COCA COLA ENTERPRISES, INC., COMMON STOCK | 9,229.72 | 191,538.13 | 282,083.32 |
| COEUR D ALENE MINES CORP IDAHO COM STOCK, \$1 PAR | 2,200.00 | 34,156.68 | 18,975.00 |
| COGNIZANT CORP COMMON STOCK | 7,670.00 | 232,928.79 | 328,851.25 |
| COHERENT COMMUNICATIONS SYS CORP COMMON STOCK | 28,970.00 | 891,751.77 | 794,864.38 |
| COHERENT, INC., COMMON STOCK, \$.50 PAR | 100.00 | 4,431.50 | 3,750.00 |
| COHU INC COMMON STOCK \$1.00 PAR | 1,000.00 | 17,941.12 | 35,500.00 |
| COLGATE-PALMOLIVE CO., COMMON STOCK, \$1 PAR | 42,300.00 | 2,195,804.11 | 2,826,168.75 |
| COLONIAL BANCGROUP INC COMMON | 2,000.00 | 34,145.00 | 60,750.00 |
| COLONIAL LTD AUD0.50 (STAPLED) | 5,000.00 | 12,992.86 | 13,753.46 |
| COLONIAL PROP TR SH BEN INT | 20,900.00 | 524,142.30 | 599,568.75 |
| COLUMBIA / HCA HEALTHCARE CORP COM | 68,038.43 | 2,051,942.53 | 2,007,133.69 |
| COLUMBUS ENERGY CORP COMMON STOCK \$0.20 PAR | 200.00 | 1,696.67 | 1,725.00 |
| COMCAST CORP., CLASS A SPECIAL COMMON STOCK | 15,625.00 | 313,358.03 | 437,500.00 |
| COMERICA, INC., COMMON STOCK, \$5 PAR | 4,700.00 | 189,977.52 | 400,381.25 |
| COMMERCE BANCORP INC N J COMMON STOCK PAR \$1.5625 | 2,835.00 | 64,685.25 | 118,892.81 |
| COMMERCE BANCSHARES, INC., COMMON STOCK, \$10 PAR | 3,465.00 | 178,612.50 | 215,696.25 |
| COMMERCE GROUP CORP COM | 1,000.00 | 2,706.00 | 1,437.50 |
| COMMERCE GROUP INC MASS COMMON STOCK | 2,400.00 | 76,848.00 | 75,300.00 |
| COMMERCIAL METALS CO., COMMON STOCK, \$5 PAR | 1,700.00 | 53,616.30 | 55,993.75 |
| COMMERZBANK AG DEM5 | 1,310.00 | 35,248.02 | 45,527.11 |
| COMMONWEALTH ENERGY SYSTEMS, COMMON SHARES OF BENEFICIAL INTEREST, \$4 PAR | 3,000.00 | 55,717.50 | 85,687.50 |
| COMMONWEALTH TEL ENTERPRISES INC NEW COM | 3,000.00 | 76,417.80 | 87,000.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| COMPAQ COMPUTER CORP., COMMON STOCK | 173,537.00 | 6,787,075.66 | 10,835,216.45 |
| COMPARATOR SYSTEMS CORP NEW | 10,000.00 | 5,239.00 | 100.00 |
| COMPASS BANCSHARES INC COMMON STOCK | 8,100.00 | 290,368.93 | 324,000.00 |
| COMPASS GROUP ORD ORD 5P | 9,000.00 | 52,468.77 | 107,052.60 |
| COMPLETE BUSINESS SOLUTIONS INC COMMON STOCK | 2,500.00 | 83,175.00 | 85,000.00 |
| COMPUCOM SYS INC COMMON | 58,060.00 | 601,694.57 | 595,115.00 |
| COMPUSA INC COMMON STOCK | 540.00 | 19,478.53 | 19,743.75 |
| COMPUTER ASSOCIATES INTERNATIONAL, INC., COMMON STOCK, \$.10 PAR | 72,115.50 | 2,117,785.43 | 3,754,513.22 |
| COMPUTER LEARNING CENTERS INC COMMON STOCK | 5,300.00 | 245,054.39 | 292,162.50 |
| COMPUTER PRODUCTS, INC., COMMON STOCK, \$.01 PAR | 120.00 | 3,546.93 | 2,377.50 |
| COMPUTER SCIENCES CORP., COMMON STOCK, \$1 PAR | 3,400.00 | 162,038.21 | 269,237.50 |
| COMPUTRON SOFTWARE INC COMMON STOCK | 514.00 | 3,734.40 | 1,223.32 |
| COMPUWARE CORP COMMON | 100.00 | 3,055.75 | 3,493.75 |
| COMSHARE, INC., COMMON STOCK, \$1 PAR | 2,340.00 | 35,961.06 | 13,601.25 |
| COMSTOCK RES INC COMMON STOCK | 18,700.00 | 205,979.60 | 245,437.50 |
| CONAGRA INC., COMMON STOCK \$5 PAR | 21,100.00 | 322,848.86 | 758,281.25 |
| CONCENTRA MANAGED CARE INC COM STK | 16,056.00 | 395,945.05 | 543,897.00 |
| CONCURRENT COMPUTER CORP NEW COMMON STOCK NEW | 18,250.00 | 58,873.88 | 52,468.75 |
| CONS CIGAR HOLDNGS INC COMMON STOCK | 15,960.00 | 462,073.92 | 439,897.50 |
| CONSECO INC., COMMON STOCK | 57,200.00 | 1,883,458.44 | 2,663,375.00 |
| CONSOLIDATED EDISON CO. OF NEW YORK, INC., COMMON STOCK \$10 PAR | 10,500.00 | 293,779.16 | 396,375.00 |
| CONSOLIDATED FREIGHTWAYS CORP COM STK PAR \$0.01 | 16,700.00 | 264,009.82 | 260,937.50 |
| CONSOLIDATED GRAPHICS | 3,000.00 | 108,066.00 | 143,437.50 |
| CONSOLIDATED NATURAL GAS CO., COMMON STOCK, \$8 PAR | 4,300.00 | 186,740.35 | 259,612.50 |
| CONSOLIDATED PAPERS, INC., CAPITAL STOCK, \$12.50 PAR | 7,200.00 | 377,172.00 | 387,900.00 |
| CONSOLIDATION CAP CORP COM STK | 35,900.00 | 718,000.00 | 738,193.75 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| CONSUMERS WATER CO., COMMON STOCK, \$1 PAR | 217.49 | 3,940.85 | 4,084.72 |
| CONTINENTAL AIRLINES INC CL B | 55.00 | 1,843.88 | 2,505.94 |
| CONTINENTAL CAN INC DEL COMMON STK | 3,700.00 | 57,090.00 | 81,400.00 |
| CONTINENTAL HOMES HLDG CORP COMMON STK | 6,700.00 | 186,059.00 | 218,168.75 |
| COOPER CAMERON CORP | 24,600.00 | 1,085,652.81 | 1,499,062.50 |
| COOPER INDUSTRIES, INC., COMMON STOCK \$5 PAR | 5,500.00 | 232,438.52 | 283,937.50 |
| COOPER TIRE & RUBBER CO., COMMON STOCK, NO PAR | 3,500.00 | 75,829.11 | 78,312.50 |
| COORS, ADOLPH, CO., CLASS B, NON-VOTING, COMMON STOCK, NO PAR | 1,700.00 | 33,398.22 | 61,200.00 |
| COPART INC COM STK | 650.00 | 10,965.84 | 11,334.38 |
| COPYTELE INC., COMMON STOCK, | 8,800.00 | 47,291.33 | 31,350.00 |
| CORAM HEALTHCARE CORP COM | 20,000.00 | 73,400.00 | 75,000.00 |
| CORE LABORATORIES COMMON STOCK | 18,900.00 | 680,400.00 | 685,125.00 |
| CORESTAFF INC COMMON STOCK | 23,200.00 | 720,007.72 | 623,500.00 |
| CORESTATES FINANCIAL CORP., COMMON STOCK, \$1 PAR | 9,000.00 | 305,950.73 | 695,812.50 |
| CORNERSTONE IMAGING INC COMMON STOCK | 500.00 | 2,501.79 | 2,312.50 |
| CORNING INC COMMON STOCK | 24,400.00 | 643,352.40 | 1,035,475.00 |
| CORPORATE EXPRESS INC COMMON STOCK | 700.00 | 10,507.63 | 10,937.50 |
| CORRIENTE RES INC COMMON STOCK N.P. | 1,000.00 | 11,996.39 | 1,270.00 |
| CORT BUSINESS SVCS CORP COMMON STOCK | 1,500.00 | 55,796.25 | 49,968.75 |
| COST PLUS INC CALIF COMMON STOCK | 33,400.00 | 684,429.68 | 1,106,375.00 |
| COSTCO COMPANIES INC COMMON STOCK | 11,000.00 | 233,079.68 | 487,437.50 |
| COTT CORP QUE COMMON STOCK | 150.00 | 1,477.94 | 1,481.25 |
| COTTON VY RES CORP COM STK | 3,000.00 | 14,403.00 | 10,500.00 |
| COULTER PHARMACEUTICAL INC COMMON STOCK | 46,500.00 | 720,750.00 | 912,562.50 |
| COUNTRY STAR RESTAURANTS INC COMMON STOCK | 1,000.00 | 4,456.00 | 62.50 |
| COUNTRYWIDE CREDIT INDUSTRIES, INC., COMMON STOCK, \$.05 PAR | 6,558.80 | 203,162.22 | 268,500.88 |
| COVENTRY CORP COMMON STOCK | 31,980.00 | 491,962.18 | 477,701.25 |
| COVER-ALL TECHNOLOGIES INC COM STK | 2,400.00 | 11,066.95 | 9,600.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| COX RADIO INC COMMON STOCK | 3,300.00 | 109,791.00 | 111,787.50 |
| CPI CORP., COMMON STOCK | 2,300.00 | 56,683.50 | 42,837.50 |
| CRACKER BARREL OLD COUNTRY STORE, INC., COMMON STOCK, \$.50 PAR | 100.00 | 3,331.56 | 3,200.00 |
| CRANE CO., COMMON STOCK, \$6.25 PAR | 2,025.00 | 37,095.01 | 85,303.13 |
| CRANEFIELD INTL INC CL C COM STK ISIN CA22445R1073 | 1,000.00 | 1,570.00 | 600.00 |
| CREDENCE SYS CORP COM | 10,215.00 | 274,482.42 | 273,889.69 |
| CREDICORP COM USD5 (NEW YORK EXCH) | 720.00 | 14,115.88 | 13,140.00 |
| CREDIT COMMERCIAL FF25 | 749.00 | 38,640.67 | 44,393.55 |
| CREDIT LOCAL DE FR FRF100(PRIME FIDEL.98 | 415.00 | 35,416.20 | 43,092.60 |
| CREDIT SAISON CO JPY50 | 19,900.00 | 402,120.64 | 498,961.80 |
| CREDIT SUISSE GRP CHF20(REGD) | 500.00 | 49,184.52 | 73,121.98 |
| CREDITANSTALT-BANK PTG CERTS ATS500 | 1.00 | 188.06 | 152.25 |
| CREDITO ITALIANO ITL500 | 46,194.00 | 75,134.51 | 126,441.72 |
| CRESCENT REAL ESTATE EQUITIES TRUST | 200.00 | 8,145.33 | 7,700.00 |
| TEXAS COM STK | | | |
| CROMPTON & KNOWLES CORP., COMMON STOCK, \$5 PAR | 68,600.00 | 1,605,501.32 | 1,817,900.00 |
| CROWN CORK & SEAL CO., INC., COMMON STOCK, \$5 PAR | 5,700.00 | 219,360.52 | 278,231.25 |
| CRYOLIFE INC COMMON STOCK | 1,100.00 | 12,711.42 | 16,018.75 |
| CSF(THOMSON) FRF20 | 7,515.00 | 230,242.87 | 217,425.74 |
| CSG SYS INTL INC COMMON STOCK | 17,550.00 | 780,986.81 | 649,350.00 |
| CSM NV CVA(NON EXCH)NLG1 | 2,785.00 | 107,031.76 | 117,258.73 |
| CSX CORP., COMMON STOCK, \$1 PAR | 9,716.00 | 326,384.31 | 508,268.25 |
| CTB INTL CORP COM STK | 200.00 | 3,462.83 | 3,325.00 |
| CTG RES INC COM STK | 3,500.00 | 83,570.00 | 84,437.50 |
| CTS CORP., COMMON STOCK, NO PAR | 600.00 | 18,488.11 | 20,400.00 |
| CULLEN/FROST BANKERS, INC., COMMON STOCK \$5 PAR | 4,500.00 | 165,786.36 | 239,062.50 |
| CUMMINS ENGINE CO., INC., COMMON STOCK, \$2.50 PAR | 1,700.00 | 62,028.04 | 109,437.50 |
| CURTIS MATHES HLDG CORP COMMON STOCK | 9,700.00 | 8,518.41 | 9,700.00 |
| CVS CORP COM STK | 35,000.00 | 1,869,229.87 | 2,323,125.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| CYBERMEDIA INC COMMON STOCK | 6,900.00 | 93,871.73 | 155,250.00 |
| CYBERONICS INC COMMON STOCK | 66,100.00 | 1,066,542.57 | 743,625.00 |
| CYCLE & CARRIAGE SGD1 | 49,000.00 | 521,084.96 | 207,685.79 |
| CYCLOPSS MED SYS INC COM NEW | 3,000.00 | 6,527.90 | 7,500.00 |
| CYMER INC COMMON STOCK | 2,914.00 | 95,547.77 | 55,912.38 |
| CYPRESS SEMICONDUCTOR CORP., COMMON STOCK | 800.00 | 10,450.61 | 8,750.00 |
| CYPRUS AMAX MINERALS CO COM STK | 43,150.00 | 990,626.39 | 790,184.38 |
| D R HORTON INC COMMON STOCK | 200.00 | 3,438.12 | 3,562.50 |
| DAI-TOKYO FI & MAR Y50 | 90,000.00 | 671,885.34 | 345,543.58 |
| DAIFUKU Y50 | 3,000.00 | 37,029.12 | 18,570.03 |
| DAIICHI PHARM CO JPY50 | 9,000.00 | 134,478.29 | 107,894.22 |
| DAINIPPON SCREEN Y50 | 9,000.00 | 59,417.35 | 52,818.81 |
| DAIWA HOUSE IND CO 50 | 12,000.00 | 187,636.38 | 96,846.23 |
| DALECO RESOURCES CORP COM | 40,000.00 | 8,548.53 | 8,748.00 |
| DALLAS SEMICONDUCTOR COMMON STOCK | 100.00 | 3,674.50 | 4,887.50 |
| DANA CORP., COMMON STOCK \$1 PAR | 4,700.00 | 112,794.80 | 219,725.00 |
| DANIEL INDUSTRIES, INC. DELAWARE, COMMON STOCK, \$5 PAR | 21,980.86 | 438,036.20 | 408,019.71 |
| DANONE (BSN) FRF10 | 2,651.00 | 409,966.51 | 423,014.00 |
| DAO HENG BANK GRP USD0.50 | 19,000.00 | 64,641.08 | 44,978.85 |
| DARDEN RESTAURANTS INC COM | 7,302.72 | 68,409.20 | 86,719.80 |
| DATA GENERAL CORP., COMMON STOCK, \$.01 PAR | 40,500.00 | 742,157.04 | 726,468.75 |
| DATAWATCH CORP COMMON STOCK | 500.00 | 1,512.78 | 1,312.50 |
| DATUM INC., COMMON STOCK, \$.25 PAR | 200.00 | 6,188.12 | 3,775.00 |
| DAVE & BUSTERS INC COM | 525.00 | 7,563.37 | 13,781.25 |
| DAVOX CORP COMMON STOCK | 2,100.00 | 73,500.00 | 69,300.00 |
| DAYTON-HUDSON CORP., COMMON STOCK, \$1 PAR | 67,600.00 | 2,708,401.95 | 4,491,175.00 |
| DBT ONLINE INC COM | 200.00 | 6,338.12 | 5,150.00 |
| DDI CORP JPY5000 | 77.00 | 631,818.43 | 235,298.73 |
| DEAN FOODS CO., COMMON STOCK, \$1 PAR | 10,700.00 | 334,027.75 | 568,437.50 |
| DEERE & CO., COMMON STOCK, \$1 PAR | 38,401.14 | 649,234.48 | 2,104,862.49 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| DELL COMPUTER CORP COMMON STOCK | 87,889.00 | 5,263,198.90 | 7,399,155.19 |
| DELPHI FINL GROUP INC CL A | 4,692.00 | 117,182.00 | 188,266.50 |
| DELTA AIR LINES, INC., COMMON STOCK, \$3 PAR | 3,330.00 | 228,912.71 | 371,086.88 |
| DELTIC TIMBER CORP COM STK | 1,700.00 | 44,021.50 | 48,875.00 |
| DELUXE CORP., COMMON STOCK | 3,700.00 | 132,318.23 | 130,656.25 |
| DEN DANSKE BANK AS DKK100 | 510.00 | 30,444.03 | 60,537.96 |
| DENSO CORP JPY50 | 12,000.00 | 228,995.76 | 219,079.33 |
| DEUTSCHE BANK AG DEM5 | 19,205.00 | 1,101,301.24 | 1,231,445.70 |
| DEUTSCHE TELEKOM DEM5 | 3,383.00 | 73,952.50 | 68,567.20 |
| DEV BK SINGAPORE SGD1(ALIEN MKT) | 25,000.00 | 298,774.47 | 235,471.41 |
| DEVON ENERGY CORP., COMMON STOCK, \$.10 PAR | 3,300.00 | 141,656.79 | 128,287.50 |
| DEXIA (CRE CO HLDG NPV | 304.00 | 28,722.22 | 35,546.03 |
| DEXIA FRANCE FRF100 | 2,625.00 | 226,709.80 | 272,573.67 |
| DEXIA FRANCE FRF100(PRIME FIDEL'99)(REGD | 270.00 | 21,978.74 | 28,036.15 |
| DEXTER CORP., COMMON STOCK, \$1 PAR | 8,400.00 | 218,758.12 | 334,425.00 |
| DIACRIN INC COMMON STOCK | 200.00 | 2,253.99 | 2,200.00 |
| DIAGEO ORD GBP0.25 | 21,740.00 | 168,515.91 | 196,690.70 |
| DIAL CORP (NEW) COM STK | 41,000.00 | 715,589.87 | 794,375.00 |
| DIAMETRICS MEDICAL INC COM STK | 792.00 | 7,317.52 | 4,554.00 |
| DIAMOND MULTIMEDIA SYS INC COMMON STOCK | 1,000.00 | 12,293.19 | 9,875.00 |
| DIAMOND OFFSHORE DRILLING INC COMMON STOCK | 114.00 | 5,985.63 | 5,685.75 |
| DIGI INTL INC COMMON STOCK | 100.00 | 2,924.50 | 1,943.75 |
| DIGITAL EQUIPMENT CORP., COMMON STOCK \$1 PAR | 59,350.00 | 2,450,642.54 | 2,922,987.50 |
| DIGITAL MICROWAVE CORP COMMON STOCK | 13,400.00 | 334,005.05 | 211,050.00 |
| DIGITAL RECORDERS INC COM STK | 600.00 | 3,906.25 | 2,400.00 |
| DIGITAL VIDEO SYS INC CL B WT EXP 5-9-2001 | 13,300.00 | 9,330.47 | 4,987.50 |
| DII GROUP INC COMMON STOCK | 16,570.00 | 469,625.52 | 370,753.75 |
| DILLARDS INC CL A COMMON STOCK | 37,500.00 | 1,051,409.14 | 1,371,093.75 |
| DIME BANCORP INC NEW COMMON STOCK | 56,900.00 | 698,373.08 | 1,379,825.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| DISCREET LOGIC INC COMMON STOCK | 38,140.00 | 834,261.47 | 724,660.00 |
| DISNEYLAND SA, EURO SHS DEP RECEIPTS ISIN# FR0009317670 CINS#F26387112 | 2,000.00 | 5,250.00 | 2,696.00 |
| DOLE FOOD INC COMMON STOCK | 16,000.00 | 623,884.80 | 790,000.00 |
| DOLLAR GENERAL CORP., COMMON STOCK, \$.50 PAR | 1,193.00 | 24,686.15 | 44,886.63 |
| DOLLAR TREE STORES INC COMMON STOCK | 19,390.00 | 651,343.33 | 807,108.75 |
| DOMINICAN CIGAR CORP COM | 10,500.00 | 26,075.00 | 2,730.00 |
| DOMINION RESOURCES INC., VA., COMMON | 8,350.00 | 301,470.07 | 324,606.25 |
| DONNA KARAN INTL INC COMMON STOCK | 200.00 | 2,260.66 | 2,362.60 |
| DONNELLEY, R. R., & SONS CO., COMMON STOCK, \$1.25 PAR | 52,000.00 | 1,388,786.43 | 1,833,000.00 |
| DOVER CORP., COMMON STOCK \$1 PAR | 5,045.00 | 136,385.02 | 338,330.31 |
| DOW CHEMICAL CO., COMMON STOCK, \$2.50 PAR | 26,150.00 | 1,570,282.87 | 2,582,312.50 |
| DOW JONES & CO., INC., COMMON STOCK, \$1 PAR | 24,300.00 | 900,599.99 | 1,228,668.75 |
| DQE INC., COMMON STOCK | 300.00 | 8,998.56 | 9,956.25 |
| DRESS BARN INC., COMMON STOCK | 10,800.00 | 160,317.36 | 278,100.00 |
| DRESSER INDUSTRIES INC., COMMON STOCK, \$.25 PAR | 7,800.00 | 167,532.98 | 291,525.00 |
| DRIL-QUIP INC COMMON STOCK | 22,860.00 | 688,134.07 | 684,371.25 |
| DRY DAIRY INTL INC COM STK | 40,000.00 | 2,728.70 | 4,320.00 |
| DSC COMMUNICATIONS CORP., COMMON STOCK | 8,000.00 | 153,555.00 | 180,500.00 |
| DSP COMMUNICATIONS INC COMMON STOCK | 14,500.00 | 251,148.30 | 232,000.00 |
| DSP GROUP INC COMMON STOCK | 1,000.00 | 10,520.00 | 32,750.00 |
| DSP TECHNOLOGY INC COMMON STOCK NO PAR | 400.00 | 4,267.06 | 4,400.00 |
| DTE ENERGY CO COMMON STOCK | 6,500.00 | 180,565.35 | 213,281.25 |
| DU PONT, E. I. DE NEMOURS & CO., COMMON STOCK, \$5 PAR | 51,410.55 | 1,568,607.47 | 3,113,551.43 |
| DUCOMMUN INC., COMMON STOCK, \$2 PAR | 3,386.00 | 117,482.18 | 109,833.38 |
| DUKE ENERGY CORP COMMON STK | 16,197.00 | 490,159.90 | 842,244.00 |
| DUKE RLTY INVTS INC NEW COMMON STOCK | 1,074.00 | 23,540.58 | 24,702.00 |
| DUN & BRADSTREET CORP., COMMON STOCK, \$1 PAR | 7,800.00 | 164,935.60 | 218,400.00 |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| DURA PHARMACEUTICALS, INC., COMMON STOCK | 300.00 | 12,570.89 | 13,162.50 |
| DURAMED PHARMACEUTICALS INC., COMMON STOCK | 5,720.00 | 34,617.01 | 25,025.00 |
| DYCAM INC COM STK | 5,000.00 | 2,964.00 | 3,150.00 |
| DYCOM INDUSTRIES INC, COMMON STOCK, \$.33 1/3 PAR | 1,400.00 | 34,109.39 | 31,500.00 |
| DYNAGEN INC COMMON STOCK | 2,000.00 | 1,063.28 | 812.40 |
| DYNAMIC MATERIALS CORP (DELAWARE) EFF 8-15-97 | 300.00 | 2,947.62 | 2,512.50 |
| E G & G, INC., COMMON STOCK, \$1 PAR | 2,521.00 | 49,506.98 | 49,474.63 |
| EAGLE HARDWARE & GARDEN INC COMMON STK | 500.00 | 10,170.34 | 8,500.00 |
| EARTH SCIENCES INC COMMON STOCK \$0.01 PAR | 400.00 | 1,491.92 | 1,252.00 |
| EARTHGRAINS CO COM | 13,200.00 | 392,785.50 | 570,900.00 |
| EAST JAPAN RAILWAY JPY50000 | 26.00 | 130,193.29 | 118,158.67 |
| EASTERN ENTERPRISES COMMON STOCK | 5,400.00 | 170,459.83 | 217,350.00 |
| EASTMAN CHEMICAL CO COMMON STOCK | 17,525.00 | 935,886.12 | 1,058,071.88 |
| EASTMAN KODAK CO., COMMON STOCK, \$2.50 PAR | 17,069.24 | 929,444.68 | 1,034,822.68 |
| EATON CORP., COMMON STOCK, \$.50 PAR | 3,500.00 | 159,901.46 | 330,531.25 |
| EAUX(CIE GENERALE) FRF100 | 2,950.00 | 329,880.58 | 389,772.08 |
| ECHELON INTL CORP COM STK | 33.00 | 484.66 | 705.38 |
| ECHLIN INC., COMMON STOCK, \$1 PAR | 2,800.00 | 69,276.17 | 88,725.00 |
| ECHO BAY MINES LTD., COMMON STOCK, \$1.20 PAR | 7,900.00 | 70,782.20 | 18,268.75 |
| ECHOCATH INC CL A | 1,000.00 | 4,072.09 | 3,687.50 |
| ECHOSTAR COMMON STOCK | 2,242.00 | 35,654.59 | 40,075.75 |
| ECOLAB INC COMMON STOCK | 2,900.00 | 64,189.93 | 147,900.00 |
| EDELEBROCK CORP COMMON STOCK | 200.00 | 4,225.05 | 3,200.00 |
| EDISON INTL COM | 45,621.86 | 830,689.02 | 1,223,236.12 |
| EDUCATION MGMT CORP COMMON STOCK | 19,930.00 | 520,088.49 | 497,004.38 |
| EDWARDS J D & CO COMMON STOCK | 6,700.00 | 223,160.55 | 229,475.00 |
| EFTC CORP COM STK | 500.00 | 7,027.13 | 7,437.50 |
| EINSTEIN NOAH BAGEL CORP COMMON STOCK | 1,000.00 | 7,831.98 | 7,375.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| EL MISTI GOLD LTD COMMON STOCK | 5,000.00 | 18,250.00 | 19,000.00 |
| ELBIT SYSTEMS LTD | 1,000.00 | 12,969.15 | 7,750.00 |
| ELECTROCOMPONENTS ORD GBP0.10 | 10,000.00 | 54,024.10 | 70,340.67 |
| ELECTROGLAS INC COMMON STOCK | 500.00 | 11,401.51 | 9,500.00 |
| ELECTROLUX 'B'FREE SWKR25 | 2,040.00 | 90,188.68 | 160,642.40 |
| ELECTRONIC DATA SYS CORP NEW COM | 25,218.00 | 960,109.21 | 958,284.00 |
| ELECTRONIC FOR IMAGING INC COMMON STOCK | 100.00 | 4,994.06 | 4,825.00 |
| ELF AQUITAINE FRF50 | 990.00 | 71,785.29 | 114,873.51 |
| ELF AQUITAINE SPON ADR(CNV 1/2 ORD FRF50 | 8,030.00 | 284,206.93 | 459,717.50 |
| ELRON ELECTR INDS LTD ORD | 400.00 | 4,334.05 | 5,900.00 |
| ELSEVIER NV NLG0.10 (AMSTERDAM LISTING) | 24,282.00 | 248,716.06 | 410,410.32 |
| EMBEX INC. COMMON STOCK | 200.00 | 1,587.28 | 1,150.00 |
| EMC CORP., MASS., COMMON STOCK | 23,350.00 | 294,143.00 | 707,797.00 |
| EMERGING MEXICO FUND INC COMMON STOCK | 700.00 | 5,762.33 | 6,693.75 |
| EMERSON ELECTRIC CO., COMMON STOCK, \$1 PAR | 19,800.00 | 590,365.93 | 1,089,000.00 |
| EMP NAC ELECTRICID ADS REPR 30 COM NPV | 1,667.00 | 39,961.96 | 30,942.85 |
| EMPLOYEE SOLUTIONS INC COMMON STOCK | 1,200.00 | 6,990.00 | 6,600.00 |
| EN POINTE TECHNOLOGIES INC COMMON STOCK | 300.00 | 7,167.68 | 4,687.50 |
| ENAMELON INC COMMON STOCK | 100.00 | 1,849.50 | 1,687.50 |
| ENCAD INC COMMON STOCK | 200.00 | 6,337.53 | 7,725.00 |
| ENCORE MED CORP COM STK | 200.00 | 936.29 | 862.50 |
| ENCORE WIRE CORP COMMON STOCK | 6,950.00 | 212,265.50 | 238,906.25 |
| ENDESA SA ESP200(REGD) | 4,664.00 | 59,459.99 | 87,728.55 |
| ENDOCARE INC COM | 14,000.00 | 52,228.00 | 57,750.00 |
| ENDOSONICS CORP COMMON STOCK | 1,000.00 | 11,237.52 | 11,750.00 |
| ENERSIS SA SPON ADR REP 50 COM SHS NPV | 883.00 | 23,419.60 | 26,379.63 |
| ENGELHARD CORP., COMMON STOCK, | 6,450.00 | 94,306.93 | 114,890.63 |
| ENGLISH CHINA CLAY ORD GBP0.25 | 164,418.00 | 865,136.85 | 714,692.25 |
| ENI ADS REPR 10 ORD ITL1000 | 6,000.00 | 287,185.71 | 348,372.00 |
| ENI ITL1000(REGD) | 96,284.00 | 524,934.88 | 561,919.00 |
| ENOVA CORP COM | 16,900.00 | 408,951.00 | 439,400.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| ENRON CORP., COMMON STOCK, \$.10 PAR | 13,700.00 | 391,517.02 | 530,875.00 |
| ENSCO INTL INC COMMON STOCK | 800.00 | 25,385.24 | 28,600.00 |
| ENERGY CORP NEW COMMON STOCK | 36,200.00 | 973,621.46 | 941,200.00 |
| ENTERTAINMENT TECHNOLOGIES & PROGRAMS INC COM STK | 224,989.00 | 184,375.33 | 77,328.72 |
| ENZO BIOCHEM, INC., COMMON STOCK, \$.01 PAR | 1,608.00 | 29,672.95 | 26,029.50 |
| EQUIFAX INC., COMMON STOCK, \$2.50 PAR | 6,700.00 | 213,693.18 | 228,637.50 |
| EQUITABLE RESOURCES INC., COMMON STOCK | 37,600.00 | 1,094,725.43 | 1,217,300.00 |
| EQUITY CORPORATION INTL COMMON STOCK | 7,400.00 | 156,260.50 | 158,175.00 |
| EQUITY RESIDENTIAL PPTYS TR SH BEN INT COM STK | 200.00 | 8,554.73 | 10,000.00 |
| ERICSSON(LM)TEL SEK2.50 SER'B' | 7,000.00 | 288,739.34 | 285,584.77 |
| ESC MEDICAL SYS LTD COMMON STOCK | 32,810.00 | 1,098,260.82 | 1,177,058.75 |
| ESSELTE 'B' FREE SWKR12.5 | 950.00 | 14,480.51 | 19,625.05 |
| ESTERLINE TECHNOLOGIES CORP COMMON STK | 2,400.00 | 77,127.84 | 84,900.00 |
| ETHAN ALLEN INTERIORS INC., COMMON STOCK | 38,600.00 | 1,292,224.00 | 1,486,100.00 |
| EUROGAS INC COMMON STOCK | 1,100.00 | 6,375.91 | 4,191.00 |
| EVANS, BOB FARM INC., COMMON STOCK, NO PAR | 200.00 | 3,604.27 | 4,000.00 |
| EVEREST REINS HLDGS INC COM STK | 98,820.00 | 2,349,218.57 | 3,748,983.75 |
| EVERGREEN RES INC COMMON STOCK NO PAR | 170.00 | 3,035.58 | 2,698.75 |
| EVI CORP COMMON STOCK | 85.00 | 5,632.81 | 4,372.19 |
| EXABYTE CORP COMMON STOCK | 800.00 | 11,906.72 | 7,800.00 |
| EXCITE INC COMMON STOCK | 19,500.00 | 549,235.42 | 500,292.00 |
| EXECUTIVE RISK INC COMMON STOCK | 15,110.00 | 499,536.60 | 982,150.00 |
| EXIDE CORP COM STK | 50.00 | 1,277.09 | 1,193.75 |
| EXOLON ESK CO COM STK | 100.00 | 2,049.50 | 2,700.00 |
| EXPRESS SCRIPTS INC CL A COMMON STOCK | 400.00 | 11,715.44 | 23,600.00 |
| EXXON CORP., COMMON STOCK, NO PAR | 113,611.85 | 3,869,969.31 | 6,930,322.85 |
| F P L GROUP INC., COMMON STOCK | 25,200.00 | 891,468.31 | 1,409,625.00 |
| FAILURE GROUP INC. COMMON STOCK | 3,000.00 | 28,642.50 | 28,125.00 |
| FAIRFAX(JOHN) AUD0.50 | 15,000.00 | 35,560.54 | 33,357.28 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| FALCON DRILLING INC COM STK | 200.00 | 2,555.00 | 6,450.00 |
| FAMILY STEAK HOUSE FLA INC COMMON STOCK \$0.01 PAR | 1,000.00 | 837.47 | 687.50 |
| FANUC JPY50 | 2,500.00 | 122,708.36 | 94,025.47 |
| FBL FINANCIAL GROUP INC CL A COMMON STOCK | 900.00 | 35,455.50 | 35,550.00 |
| FEDERAL AGRIC MTG CORP CL A COMMON STOCK | 17,500.00 | 437,325.04 | 1,159,375.00 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION, COMMON STOCK, "D/B/A FANNIE MAE" | 58,116.67 | 1,258,337.18 | 3,069,286.63 |
| FEDERAL REALTY INVESTMENT TRUST, SHARE OF BENEFICIAL INTEREST, NO PAR | 200.00 | 5,406.06 | 5,037.50 |
| FEDERAL-MOGUL CORP., COMMON STOCK, \$5 PAR | 13,080.00 | 464,947.63 | 537,915.00 |
| FEDERATED DEPT STORES INC DEL COMMON STOCK | 9,550.00 | 292,972.49 | 435,121.88 |
| FELCOR SUITE HOTELS INC COM STK | 152.24 | 5,276.71 | 5,528.22 |
| FHLMC VOTING COMMON STOCK | 45,300.00 | 694,330.77 | 1,868,625.00 |
| FIAT SPA ITL1000 | 66,000.00 | 251,764.72 | 190,584.76 |
| FIDELITY NATIONAL FINANCIAL INC COMMON STOCK | 5,300.00 | 132,056.00 | 137,800.00 |
| FIFTH THIRD BANCORP., COMMON STOCK, \$6.66 PAR | 6,850.00 | 276,121.18 | 482,925.00 |
| FILENES BASEMENT INC COMMON STOCK | 1,000.00 | 4,831.00 | 6,312.50 |
| FILENET CORP COMMON STOCK | 4,600.00 | 69,000.00 | 126,212.50 |
| FINANCIAL SEC ASSURN HLDGS LTD COMMON STOCK | 3,600.00 | 151,417.87 | 157,950.00 |
| FINGERHUT COMPANIES INC., COMMON STOCK | 25,100.00 | 559,704.90 | 520,825.00 |
| FIREARMS TRAINING SYS INC CL A COMMON STOCK | 1,000.00 | 6,578.58 | 6,000.00 |
| FIRST ALERT INC COM STK PAR \$0.01 | 1,782.00 | 8,585.78 | 4,900.50 |
| FIRST AMERN FINL CORP CALIF COMMON STOCK | 3,900.00 | 96,340.50 | 238,875.00 |
| FIRST AUSTRALIA FUND, INC., COMMON STOCK | 300.00 | 2,683.66 | 2,118.75 |
| FIRST BRANDS CORPORATION COMMON STOCK | 21,300.00 | 556,255.40 | 547,143.75 |
| FIRST CHICAGO NBD CORP COM | 26,514.00 | 888,916.51 | 2,074,720.50 |
| FIRST COLORADO BANCORP INC COMMON STOCK | 1,000.00 | 21,131.58 | 22,750.00 |
| FIRST DATA CORP COMMON STOCK | 98,200.54 | 3,731,415.70 | 2,780,302.79 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| FIRST FINANCIAL FUND, INC., COMMON STOCK | 425.00 | 10,784.37 | 8,739.06 |
| FIRST HAWAIIAN INC., HONOLULU, HAWAII, COMMON STOCK, \$5 PAR | 2,100.00 | 52,154.55 | 79,800.00 |
| FIRST MEDICAL GROUP INC COM STK | 67.00 | 676.26 | 284.75 |
| FIRST MONTAUK FINL CORP COMMON STOCK | 1,000.00 | 2,612.20 | 2,770.00 |
| FIRST PACIFIC ORD USD 0.01 | 69,020.00 | 74,509.78 | 46,874.64 |
| FIRST REPUBLIC BANK COMMON STK | 3,100.00 | 80,468.25 | 85,637.50 |
| FIRST SOUTH AFRICA CORP LTD COM STK | 1,000.00 | 7,267.95 | 8,562.50 |
| FIRST TEAM SPORTS INC., COMMON STOCK | 25.00 | 226.50 | 92.19 |
| FIRST UNION CORP., COMMON STOCK, \$3.33 1/3 PAR | 52,762.73 | 1,918,186.12 | 2,572,183.09 |
| FIRSTENERGY CORP COM | 10,300.00 | 235,197.48 | 278,100.00 |
| FIRSTPLUS FINL GROUP COMMON STOCK | 17,900.00 | 923,748.50 | 682,437.50 |
| FISCHER IMAGING CORP COMMON STOCK | 300.00 | 2,190.64 | 1,687.50 |
| FLEET FINCL GROUP INC COMMON STOCK | 11,196.00 | 373,699.30 | 739,635.75 |
| FLEETWOOD ENTERPRISES, INC., COMMON STOCK, \$1 PAR | 1,600.00 | 35,524.80 | 57,100.00 |
| FLEMING COMPANIES INC. COMMON STOCK \$2.50 PAR | 20,700.00 | 504,641.25 | 344,137.50 |
| FLETCHER CHALLENGE BUILDING SHARES NPV | 12,492.00 | 31,043.29 | 36,442.06 |
| FLETCHER CHALLENGE ENERGY SHARES NPV | 6,549.00 | 18,113.30 | 26,658.07 |
| FLIR SYS INC COMMON STOCK | 400.00 | 6,929.53 | 7,900.00 |
| FLORIDA PROGRESS CORP., COMMON STOCK, \$2.50 PAR | 20,500.00 | 678,710.83 | 726,468.75 |
| FLOW INTL CORP COMMON STOCK | 400.00 | 3,579.10 | 3,975.00 |
| FLUOR CORP., COMMON STOCK, \$.62 1/2 PAR | 24,166.39 | 919,598.85 | 868,479.64 |
| FMC CORP., COMMON STOCK, NO PAR, (NEW) | 20,400.00 | 1,310,253.00 | 1,490,475.00 |
| FOMENTO ECOMOMICO SER'B'NPV | 7,445.00 | 25,102.33 | 61,388.04 |
| FOOTSTAR INC COM STK | 10,000.00 | 260,377.19 | 300,000.00 |
| FORBO HLDGS AG CHF50(REGD) | 200.00 | 84,208.42 | 79,960.72 |
| FORD MTR CO DEL COM | 195,800.00 | 6,674,472.77 | 8,419,400.00 |
| FORENINGSSPARBK SEK20 SER 'A' | 19,000.00 | 402,014.27 | 483,551.35 |
| FOREST LABORATORIES, INC., COMMON STOCK \$.10 PAR | 21,600.00 | 788,808.24 | 966,600.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| FORT JAMES CORP COMMON STOCK | 33,400.00 | 771,695.72 | 1,306,775.00 |
| FORTE SOFTWARE INC COM STK PAR \$0.01 | 1,000.00 | 13,860.48 | 10,125.00 |
| FORTIS AMEV NV CVA NLG1 | 2,927.00 | 47,991.84 | 121,028.90 |
| FORTUNE BRANDS INC COM STK | 9,255.69 | 245,341.09 | 334,940.28 |
| FORTUNE FINL SYS INC COM STK | 900.00 | 4,660.02 | 3,571.83 |
| FOSTER WHEELER CORP., COMMON STOCK, \$1.50 PAR | 1,800.00 | 55,193.02 | 55,462.50 |
| FOSTERS BREWING GP AUD1 | 18,000.00 | 35,556.73 | 33,377.81 |
| FOUNDATION HEALTH SYSTEMS INC COM STK CL A | 27,330.00 | 735,284.32 | 766,948.13 |
| FRANCE TELECOM ADR EACH REP 1 FRF25 | 3,600.00 | 117,309.25 | 130,500.00 |
| FRANCHISE FINANCE CORP OF AMERICA COM STK | 2,530.00 | 60,042.75 | 67,045.00 |
| FRANKLIN RES INC., COMMON STOCK, | 1,140.28 | 63,169.08 | 102,482.67 |
| FRASER & NEAVE LTD SGD1 | 6,600.00 | 69,393.50 | 32,947.16 |
| FREEPORT MCMORAN C & G CL B COM STK | 9,200.00 | 257,352.29 | 192,625.00 |
| FREMONT GENERAL CORP., COMMON STOCK \$1 PAR | 7,090.00 | 123,307.10 | 326,140.00 |
| FRESH CHOICE INC COMMON STOCK | 1,500.00 | 6,474.00 | 6,281.25 |
| FRESH DEL MONTE PRODUCE INC COM STK | 33,020.00 | 547,663.40 | 487,045.00 |
| FRONTIER AIRLS INC NEW COM | 1,000.00 | 3,081.00 | 2,937.50 |
| FRONTIER CORP COMMON STOCK | 7,300.00 | 164,846.71 | 178,850.00 |
| FRONTIER INS GROUP INC NEW COMMON STOCK \$0.01 PAR | 200.00 | 3,967.50 | 4,812.50 |
| FROZEN FOOD EXPRESS INDS INC COMMON STOCK \$1.50 PAR | 203.19 | 2,399.30 | 2,031.90 |
| FRUIT OF THE LOOM CLASS A COMMON STOCK | 3,300.00 | 91,395.49 | 76,931.25 |
| FUJI BANK Y50 | 45,000.00 | 575,791.67 | 241,527.91 |
| FUJI MACHINE JPY50 | 6,000.00 | 189,375.68 | 172,066.60 |
| FULLER, H.B. CO., COMMON STOCK, \$1 PAR | 12,300.00 | 616,954.18 | 602,700.00 |
| FURNITURE BRANDS INTL INC | 29,700.00 | 536,060.89 | 581,006.25 |
| FURON CO COMMON STOCK | 400.00 | 16,677.22 | 15,800.00 |
| GALOOB TOYS INC (NEW) | 200.00 | 2,482.05 | 2,375.00 |
| GANNETT CO. INC., COMMON STOCK, \$1 PAR | 12,700.00 | 337,614.20 | 737,393.75 |
| GAP INC., COMMON STOCK, \$.05 PAR | 12,000.00 | 191,464.10 | 644,250.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| GARDEN BOTANIKA INC COMMON STOCK | 2,200.00 | 23,318.08 | 9,625.00 |
| GAS NATURAL SDG ESP500 | 996.00 | 23,819.85 | 49,290.73 |
| GAS Y ELECTRICIDAD ESP1000'2'/'3' | 6,000.00 | 318,662.40 | 430,511.32 |
| GATEWAY 2000 INC COMMON STOCK | 3,194.00 | 81,292.40 | 91,827.50 |
| GDR IRSA INVERSIONES Y REPRESENTACIONES S A | 100.00 | 4,244.06 | 3,056.25 |
| GEA AG DEM50 | 800.00 | 241,322.86 | 283,470.82 |
| GEHE AG DEM5 (VAR) | 3,010.00 | 97,839.32 | 153,413.84 |
| GENCORP INC., COMMON STOCK | 6,200.00 | 177,691.00 | 155,387.50 |
| GENEMEDICINE INC COMMON STOCK | 200.00 | 915.39 | 1,075.00 |
| GENENTECH INC SPECIAL COM | 250.00 | 14,735.14 | 14,593.75 |
| GENERAL CABLE CORP DEL NEW COM STK | 55,300.00 | 1,798,523.94 | 1,887,112.50 |
| GENERAL CIGAR HLDG INC CL A COMMON STOCK | 16,100.00 | 475,952.96 | 378,350.00 |
| GENERAL DATACOMM INDUSTRIES INC., COMMON STOCK, \$.10 PAR | 1,000.00 | 6,703.92 | 5,250.00 |
| GENERAL DYNAMICS CORP. COMMON STOCK, \$1 PAR | 2,800.00 | 113,064.17 | 242,550.00 |
| GENERAL ELECTRIC COMPANY COMMON STOCK \$2.50 PAR | 150,311.16 | 4,090,339.15 | 11,085,448.05 |
| GENERAL EMPLOYMENT ENTERPRISES INC COMMON STOCK | 200.00 | 2,646.04 | 2,725.00 |
| GENERAL MILLS, INC., COMMON STOCK, \$.75 PAR | 7,100.00 | 332,207.77 | 525,400.00 |
| GENERAL MOTORS CORP. COMMON STOCK, \$1 2/3 PAR | 79,982.71 | 3,427,426.69 | 4,878,945.31 |
| GENERAL NUTRITION COS IN COMMON STOCK | 100.00 | 2,744.06 | 3,412.50 |
| GENERAL RE CORP., COMMON STOCK | 8,100.00 | 793,027.22 | 1,607,850.00 |
| GENERAL SIGNAL CORP., COMMON STOCK, \$1 PAR | 2,218.00 | 69,967.14 | 90,522.13 |
| GENERALE DE BANQUE NPV | 208.00 | 52,848.27 | 86,023.63 |
| GENERALE DE BANQUE NPV VVPR STRIP | 28.00 | 25.45 | 7.69 |
| GENESCO INC., COMMON STOCK, \$1 PAR | 12,000.00 | 129,645.52 | 156,000.00 |
| GENESIS CHILE FUND PTG USD0.01 | 1,700.00 | 49,982.92 | 66,300.00 |
| GENSYM CORP COMMON STOCK | 1,200.00 | 6,990.00 | 6,450.00 |
| GENTEX CORP., COMMON STOCK | 25.00 | 504.63 | 618.75 |
| GENUINE PARTS CO., COMMON STOCK, \$1 PAR | 36,372.38 | 960,896.08 | 1,163,916.16 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| GENZYME CORP COM | 63,100.00 | 1,468,251.10 | 1,691,868.75 |
| GENZYME CORP COM-TISSUE REPAIR | 9.00 | 71.20 | 68.63 |
| GENZYME TRANSGENICS CORP COM STK | 74,000.00 | 455,834.18 | 749,250.00 |
| GEORGIA-PACIFIC CORP. COMMON STOCK, \$.80 PAR | 4,100.00 | 258,177.09 | 350,037.50 |
| GEOTEK COMMUNICATIONS INC | 1,000.00 | 12,377.54 | 1,938.00 |
| GEOTEL COMMUNICATIONS CORP COMMON STOCK | 3,600.00 | 68,034.96 | 65,250.00 |
| GEOWASTE INC COMMON STOCK | 23,950.00 | 63,426.23 | 32,931.25 |
| GIANT FOOD, INC., CLASS A COMMON STOCK \$1 PAR | 2,700.00 | 65,032.25 | 91,125.00 |
| GILAT SATELLITE NETWORKS LTD ORD SHARES COMMON STOCK | 190.00 | 6,109.25 | 6,175.00 |
| GILLETTE CO., COMMON STOCK, \$1 PAR | 43,368.00 | 2,318,219.09 | 4,003,408.50 |
| GISH BIOMEDICAL INC COMMON STOCK NO PAR | 3,700.00 | 17,303.40 | 17,575.00 |
| GKN ORD GBP1 | 2,000.00 | 25,207.90 | 43,366.92 |
| GLAMIS GOLD LTD. COMMON STOCK, NO PAR | 5,300.00 | 34,622.24 | 22,856.25 |
| GLAXO WELLCOME ORD GBP0.25 | 15,000.00 | 149,924.43 | 328,537.25 |
| GLEASON CORP., COMMON STOCK, \$1 PAR | 200.91 | 3,092.74 | 5,211.10 |
| GLENAYRE TECHNOLOGIES INC COMMON STOCK | 1,200.00 | 17,056.92 | 13,050.00 |
| GLOBAL INDS LTD COMMON STOCK | 89,220.00 | 700,913.31 | 1,427,520.00 |
| GLOBAL MARINE INC., DEL., COMMON STOCK, \$0.10 PAR, (NEW) | 950.00 | 30,808.74 | 24,996.88 |
| GLOBAL VLG COMMUNICATION COM STK | 1,000.00 | 9,095.94 | 2,000.00 |
| GLOBAL-PAC MINERALS INC COMMON STOCK | 2,000.00 | 2,590.00 | 2,400.00 |
| GLOBALSTAR TELECOMMUNICATIONS LTD COMMON STOCK ISIN # BMG39830H104 | 200.00 | 10,930.25 | 9,912.50 |
| GOLDEN QUAIL RESOURCES LTD | 2,000.00 | 934.20 | 1,890.00 |
| GOLDEN ST BANCORP INC COM STK | 36,600.00 | 856,870.16 | 1,219,237.50 |
| GOLDEN WEST FINANCIAL CORP., COMMON STOCK, \$1 PAR | 31,000.00 | 1,241,378.16 | 2,778,375.00 |
| GOODRICH PETROLEUM CORP HLDG CO | 1,000.00 | 805.27 | 1,125.00 |
| GOODRICH, B. F. CO., COMMON STOCK, \$5 PAR | 2,400.00 | 64,423.06 | 106,800.00 |
| GOODYEAR TIRE & RUBBER CO., COMMON STOCK, NO PAR | 7,620.04 | 285,888.08 | 462,441.18 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| GOODYS FAMILY CLOTHING INC. COMMON STOCK | 26,560.00 | 770,261.75 | 883,120.00 |
| GOTHIC ENERGY CORP COMMON STOCK | 500.00 | 1,766.18 | 1,656.25 |
| GOTTSCHALKS INC., COMMON STOCK | 1,000.00 | 5,466.48 | 8,562.50 |
| GPO FIN BANAMEX-AC SER'L' MXN6.5 | 1,039.00 | 27,128.66 | 2,151.27 |
| GPO FIN BANAMEX-AC SER'B' MXN6.5 | 13,127.00 | 32,931.45 | 28,778.52 |
| GPO IND MASECA SER'B'NPV | 30,917.00 | 51,498.95 | 32,233.06 |
| GPO MODELO SA DE C SER'C'NPV | 3,734.00 | 16,170.22 | 31,152.67 |
| GPU INC COMMON STOCK | 5,400.00 | 166,109.06 | 213,300.00 |
| GRACE W R & CO DEL COMMON STOCK | 3,200.00 | 98,577.76 | 232,800.00 |
| GRACO INC., COMMON STOCK, \$1 PAR | 1,000.00 | 34,270.00 | 35,750.00 |
| GRAINGER, W. W., INC., COMMON STOCK, \$1 PAR | 2,200.00 | 114,983.85 | 205,975.00 |
| GRAND METROPOLITAN ORD GBP0.25 | 27,000.00 | 187,591.92 | 245,189.88 |
| GRAND UN CO COM NEW | 2,500.00 | 5,160.20 | 6,718.75 |
| GRANGES AB SEK25 | 1,020.00 | 9,478.33 | 16,249.19 |
| GREAT ATLANTIC & PACIFIC TEA CO., INC., COMMON STOCK, \$1 PAR | 1,700.00 | 51,316.82 | 52,487.50 |
| GREAT LAKES AVIATION LTD COMMON STOCK | 2,000.00 | 2,867.00 | 1,750.00 |
| GREAT LAKES CHEMICAL CORP., COMMON STOCK, \$1 PAR | 23,300.00 | 1,109,330.93 | 1,045,587.50 |
| GREENPOINT FINANCIAL CORP COM | 19,800.00 | 934,590.17 | 1,319,175.00 |
| GREENSTONE REG LTD COMMON STOCK | 5,000.00 | 37,165.00 | 23,125.00 |
| GREENTREE FINANCIAL CORP COMMON STOCK | 6,160.00 | 208,121.22 | 188,650.00 |
| GREY WOLF INC COM STK | 124,600.00 | 999,315.56 | 770,962.50 |
| GROUPE DANONE SPON ADR(CNV INTO 1/5 FF10 | 2,500.00 | 77,500.00 | 80,000.00 |
| GROUPE GTM FRF50 | 590.00 | 53,936.52 | 38,977.21 |
| GRUMA SA DE CV ADS 144A | 1,997.00 | 38,041.21 | 31,452.75 |
| GRUMA SA DE CV SER'B' NPV | 8,408.00 | 21,131.76 | 34,254.63 |
| GRUPO ELEKTRA S A DE C V GDR | 100.00 | 3,062.00 | 3,100.00 |
| GRUPO TELEVISA SPON ADR REP 2 ORD PTG CE | 15,657.00 | 431,547.48 | 579,309.00 |
| GST TELECOMMUNICATIONS INC COM | 200.00 | 1,607.81 | 2,512.50 |
| GTE CORP. COMMON STOCK, \$3.33 1/3 PAR | 87,090.24 | 3,501,801.31 | 4,403,500.26 |
| GTECH HOLDINGS CORPORATION COMMON STOCK | 34,100.00 | 983,619.86 | 1,097,593.75 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| GTI CORP., COMMON STOCK \$.04 PAR | 1,500.00 | 10,336.35 | 8,812.50 |
| GUARANTEE LIFE COS INC COMMON STOCK | 2,900.00 | 50,626.75 | 71,775.00 |
| GUCCI GROUP NV ORD NLG2.23 | 1,132.00 | 78,172.89 | 46,057.68 |
| GUIDANT CORP COM STK NO PAR | 40,500.00 | 1,136,889.35 | 2,602,125.00 |
| GUILBERT SA FRF10 | 388.00 | 46,690.26 | 53,499.56 |
| GUILFORD MILLS INC., COMMON STOCK, 02.5 PAR | 7,100.00 | 178,911.02 | 179,718.75 |
| GULF CANADA RESOURCE LTD., ORDINARY SHARES | 673.00 | 2,620.85 | 4,711.00 |
| GULFSTREAM AEROSPACE CORP NEW COMMON STOCK | 59,800.00 | 1,533,920.63 | 1,756,625.00 |
| GULL LABS INC COMMON STOCK NEW \$0.001 PAR | 100.00 | 1,110.56 | 1,000.00 |
| GUM TECH INTL INC COMMON STOCK | 495.00 | 6,833.42 | 4,919.06 |
| GUOCO GROUP USD0.50 | 47,000.00 | 229,858.19 | 109,743.48 |
| GYMBOREE CORP COMMON STOCK | 200.00 | 5,272.35 | 5,775.00 |
| HALLIBURTON CO COM | 19,800.00 | 662,109.91 | 1,067,962.50 |
| HALSEY DRUG INC COMMON STOCK | 6,000.00 | 21,351.00 | 12,000.00 |
| HALTER MARINE GROUP INC COMMON STOCK | 18,150.00 | 684,371.25 | 505,931.25 |
| HANDLEMAN CO., COMMON STOCK, \$1 PAR | 7,809.09 | 53,831.00 | 52,223.29 |
| HANGER ORTHOPEDIC GROUP INC., COMMON NEW | 120,300.00 | 1,452,251.00 | 1,488,712.50 |
| HANNA, M.A. CO., COMMON STOCK, \$1 PAR | 2,900.00 | 46,831.96 | 71,593.75 |
| HANNAFORD BROS. CO., COMMON STOCK | 1,738.17 | 50,623.54 | 69,852.71 |
| HARCOURT GEN INC COMMON STOCK | 3,200.00 | 95,547.37 | 175,200.00 |
| HARKEN ENERGY CORP., COMMON STOCK | 1,000.00 | 2,518.50 | 5,562.50 |
| HARLAND, JOHN H., CO., COMMON VOTING STOCK, \$1 PAR | 1,400.00 | 33,289.02 | 28,962.50 |
| HARLEY DAVIDSON INC., COMMON STOCK | 772.40 | 17,001.84 | 20,420.33 |
| HARMONIC LIGHTWAVES INC COMMON STOCK | 1,000.00 | 14,550.08 | 13,000.00 |
| HARNISCHFEGER INDUSTRIES INC., COMMON STOCK, \$1 PAR | 23,622.00 | 964,761.32 | 902,065.13 |
| HARRAH'S ENTMT INC COM STK | 8,500.00 | 140,144.30 | 170,531.26 |
| HARRIS CORP. COMMON STOCK, \$1 PAR | 3,600.00 | 75,457.21 | 170,775.00 |
| HARSCO CORP., COMMON STOCK, \$1.25 PAR | 5,800.00 | 192,981.68 | 229,825.00 |
| HARTFORD FINL SVCS GRP COM STK | 15,000.00 | 1,049,204.80 | 1,256,250.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| HARTFORD LIFE INC CL A COMMON STOCK | 274.00 | 10,686.01 | 10,514.75 |
| HASBRO INC., COMMON STOCK, \$.50 PAR | 5,700.00 | 100,754.09 | 165,656.25 |
| HAVAS FRF15 | 440.00 | 38,963.55 | 28,732.35 |
| HBO & CO., COMMON STOCK | 68,240.07 | 1,579,618.17 | 3,062,273.14 |
| HCC INSURANCE HOLDINGS INC | 40,100.00 | 1,048,993.26 | 751,875.00 |
| HCIA INC COMMON STOCK | 3,000.00 | 49,651.60 | 36,000.00 |
| HEALTH & RETIREMENT PPTYS TRUST COM | 662.02 | 12,649.43 | 12,619.76 |
| HEALTH CARE PROPERTY INVESTORS, INC., COMMON STOCK | 1,507.97 | 53,226.08 | 59,564.82 |
| HEALTHCARE RECOVERIES INC COMMON STOCK | 43,200.00 | 604,800.00 | 874,800.00 |
| HEALTHCARE RLTY TR COMMON STOCK | 100.00 | 2,255.00 | 2,925.00 |
| HEALTHDYNE INFORMATION ENTERPRISES INC COM | 1,000.00 | 2,697.09 | 1,875.00 |
| HEALTHSOUTH CORP COM STK | 17,500.00 | 378,159.16 | 459,375.00 |
| HEARTLAND WIRELESS COMMUNICATIONS INC COMMON STOCK | 20.00 | 580.34 | 38.75 |
| HEARX LTD COMMON STOCK \$0.10 PAR | 6,500.00 | 7,038.39 | 11,781.25 |
| HEINZ H J CO COMMON STOCK | 16,500.00 | 430,495.26 | 826,031.25 |
| HELMERICH & PAYNE, INC., COMMON STOCK, \$.10 PAR | 1,100.00 | 27,506.23 | 83,668.75 |
| HENNES & MAURITZ SER'B' SEK1 | 4,300.00 | 36,911.63 | 198,821.40 |
| HERCULES, INC., VOTING COMMON STOCK, NO PAR | 4,400.00 | 121,070.51 | 213,675.00 |
| HERSHEY FOODS CORP., COMMON STOCK, \$1 PAR | 6,501.14 | 167,981.07 | 399,007.47 |
| HEWLETT-PACKARD CO., COMMON STOCK, \$1 PAR | 80,488.29 | 1,811,931.14 | 4,914,816.21 |
| HEXCEL CORP NEW COM | 11,400.00 | 342,424.92 | 288,562.50 |
| HEYWOOD WILLIAMS ORD GBP0.25 | 5,370.00 | 36,948.54 | 21,306.65 |
| HFS INC COM | 43,500.00 | 2,520,858.95 | 2,985,187.50 |
| HILLENBRAND INDUSTRIES, INC., COMMON STOCK, NO PAR | 50.19 | 2,402.31 | 2,236.59 |
| HILLSDOWN HLDGS ORD 10P | 9,110.00 | 23,695.37 | 23,790.31 |
| HILTON HOTELS CORP., COMMON STOCK, \$2.50 PAR | 76,734.67 | 1,872,689.30 | 2,388,366.60 |
| HITACHI JPY50 | 57,000.00 | 587,462.42 | 404,191.97 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| HITACHI ZOSEN Y50 | 17,000.00 | 86,236.90 | 34,366.31 |
| HMT TECHNOLOGY CORP COM STK | 12,800.00 | 251,237.12 | 168,000.00 |
| HOECHST AG DEM5 | 4,200.00 | 152,313.25 | 148,345.94 |
| HOLDERBANK FINANCI CHF50(BR) | 900.00 | 466,414.64 | 784,667.18 |
| HOLLANDSCHE BETON NLG2 | 12,340.00 | 198,024.58 | 223,466.38 |
| HOLLINGER INTL INC CL A | 400.00 | 4,384.38 | 5,275.20 |
| HOME BANCORP ELGIN INC COMMON STOCK | 4,500.00 | 80,706.06 | 81,000.00 |
| HOME DEPOT INC., COMMON STOCK, \$.05 PAR | 213,010.99 | 7,585,707.15 | 11,915,302.27 |
| HOMEBASE INC COM STK | 10,400.00 | 97,266.00 | 87,100.00 |
| HOMESTAKE MINING CO., CAPITAL STOCK, \$1 PAR | 10,549.98 | 163,589.84 | 110,774.79 |
| HON INDUSTRIES INC., COMMON STOCK, \$1 PAR | 18,400.00 | 952,998.10 | 991,300.00 |
| HONDA MOTOR CO Y50 | 24,000.00 | 583,684.90 | 868,795.29 |
| HONEYWELL INC., COMMON STOCK, \$1.50 PAR | 5,700.00 | 204,813.55 | 373,350.00 |
| HONG KONG ELECTRIC HKD1 | 68,000.00 | 220,108.20 | 230,029.88 |
| HONG KONG LAND HLD USD0.10(SING QUOTE) | 44,993.00 | 176,948.60 | 98,984.60 |
| HONG KONG TELECOMM HKD0.50 | 342,000.00 | 597,711.63 | 650,349.92 |
| HORACE MANN EDUCATORS CORP COMMON STOCK | 101.40 | 3,517.89 | 5,665.73 |
| HORMEL FOODS CORPORATION COMMON STOCK | 205.85 | 4,858.75 | 6,278.43 |
| HORNBACK BAUMARKT DEM5 | 502.00 | 20,609.54 | 14,429.46 |
| HOSPITAL STAFFINGS SERVICES INC COMMON STOCK NO PAR | 500.00 | 1,291.05 | 468.75 |
| HOSPITALITY PROPERTIES TRUST COMMON STOCK | 300.00 | 8,259.31 | 10,668.75 |
| HOUSEHOLD INTERNATIONAL INC., COMMON STOCK, \$1 PAR | 16,000.00 | 1,233,680.82 | 2,016,000.00 |
| HOUSTON EXPL CO COMMON STOCK | 10,300.00 | 259,100.10 | 221,450.00 |
| HOUSTON INDUSTRIES, INC., COMMON STOCK, NO PAR | 12,769.00 | 264,409.95 | 302,465.69 |
| HOYA CORP JPY50 | 15,000.00 | 559,342.22 | 458,374.14 |
| HS RES INC COMMON STOCK | 6,400.00 | 115,328.00 | 102,000.00 |
| HSBC HLDGS HK(cents)10(HK REG) | 4,362.00 | 54,423.85 | 105,236.92 |
| HUANENG POWER INTL SPON ADR(REP 40'N'ORD | 4,100.00 | 73,041.32 | 90,200.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| HUFFY CORP., COMMON STOCK, \$1 PAR | 700.00 | 9,665.92 | 10,543.75 |
| HUGHES SUPPLY, INC., COMMON STOCK, \$1 PAR | 39,850.00 | 846,166.41 | 1,305,087.50 |
| HUMAN GENOME SCIENCES INC COM STK | 5,900.00 | 246,584.21 | 241,900.00 |
| HUMANA INC. COMMON STOCK, \$.16 2/3 PAR | 7,300.00 | 193,895.02 | 161,968.75 |
| HUMMINGBIRD COMMUNICATIONS LTD COMMON STOCK | 200.00 | 6,236.93 | 6,600.00 |
| HUNTER DOUGLAS NV NLG0.50 | 8,098.00 | 274,203.98 | 322,217.26 |
| HUNTINGTON BANCSHARES INC COM | 8,500.00 | 292,671.96 | 289,000.00 |
| HUTCHISON WHAMPOA HKD0.25 | 26,000.00 | 153,421.46 | 173,214.49 |
| HVIDE MARINE INC CL A COMMON STOCK | 13,300.00 | 377,001.75 | 376,556.25 |
| HYAL PHARMACERTICAL CORP COMMON STOCK NO PAR | 6,000.00 | 59,637.85 | 24,000.00 |
| I C H CORP NEW COM | 1,000.00 | 4,064.80 | 3,750.00 |
| I-FLOW CORP COMMON STOCK NEW | 2,450.00 | 12,392.08 | 9,800.00 |
| IBERDROLA SA ESP500 | 6,979.00 | 50,879.71 | 89,153.36 |
| IBP INC COMMON STOCK | 47,800.00 | 1,168,806.29 | 1,090,437.50 |
| ICG COMMUNICATIONS INC COMMON STOCK | 31,740.00 | 729,519.57 | 737,955.00 |
| ICN PHARMACEUTICALS INC NEW COM | 850.00 | 18,950.53 | 42,021.88 |
| ICOS CORP COMMON STOCK | 18,000.00 | 143,805.69 | 248,625.00 |
| IDEC PHARMACEUTICALS CORP COMMON STOCK | 500.00 | 14,403.02 | 17,468.75 |
| IDEXX LABORATORIES INC COMMON STOCK | 15,600.00 | 285,796.68 | 248,625.00 |
| IDT CORP COMMON STOCK | 36,950.00 | 710,237.36 | 794,425.00 |
| IKON OFFICE SOLUTIONS INC COM STK | 5,978.00 | 147,008.05 | 181,955.38 |
| ILLINOIS TOOL WKS INC COM | 11,100.00 | 241,796.60 | 608,418.75 |
| ILLINOVA CORP COMMON STOCK | 7,200.00 | 166,662.72 | 174,150.00 |
| IMASCO COM NPV | 15,000.00 | 297,373.30 | 536,372.90 |
| IMATION CORP COM STK | 115.00 | 3,429.34 | 2,005.31 |
| IMATRON INC., COMMON STOCK, NO PAR | 16,000.00 | 77,566.25 | 54,499.20 |
| IMC GLOBAL INC. | 1,000.00 | 31,202.20 | 31,500.00 |
| IMC MORTGAGE COMPANY COMMON STOCK | 71,100.00 | 947,883.44 | 950,962.50 |
| IMI SPA ITL5000 | 6,230.00 | 48,447.65 | 65,074.22 |
| IMI SPA SPON ADR REP 3 ORD ITL5000 | 8,000.00 | 160,480.00 | 248,496.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| IMMUNE RESPONSE CORP DEL COMMON STOCK | 200.00 | 1,970.38 | 2,375.00 |
| IMMUNEX CORP NEW COMMON STOCK | 125.00 | 4,774.81 | 7,140.63 |
| IMP INC COMMON STOCK | 4,000.00 | 15,391.48 | 4,000.00 |
| IMPERIAL BANCORP, COMMON STOCK, NO PAR | 8,665.00 | 229,653.80 | 404,547.19 |
| IMPERIAL CR COML MTG INVT CORP COM STK | 52,800.00 | 798,600.00 | 825,000.00 |
| IMPERIAL CR INDS INC COMMON STOCK | 42,100.00 | 370,564.08 | 1,007,768.75 |
| INACOM CORP COMMON STOCK | 49,400.00 | 1,465,381.61 | 1,401,725.00 |
| INAX Y50 | 4,000.00 | 41,647.03 | 14,542.61 |
| INCO LTD COM NPV (USD QUOTE) | 27,000.00 | 763,505.14 | 514,674.00 |
| INCO LTD. COMMON STOCK, NO PAR | 35,600.00 | 844,334.47 | 678,625.00 |
| INDIANA ENERGY INC., COMMON STOCK | 2,711.43 | 67,020.34 | 76,258.97 |
| INDO-PACIFIC ENERGY LTD COMMON STOCK | 2,500.00 | 9,833.36 | 7,578.00 |
| INDUSTRIAL HLDGS INC COM | 400.00 | 5,294.99 | 3,752.00 |
| INDUSTRIE NATUZZI ADR(CNV 1 ORD ITL250) | 1,572.00 | 37,643.86 | 33,798.00 |
| INFERENCE CORP CL A COMMON STOCK | 624.00 | 4,444.35 | 3,276.00 |
| INFORMATION MGMT TECHNOLOGIES CORP CL A PAR \$0.04 | 100.00 | 314.00 | 100.00 |
| INFORMATION RESOURCES, INC., COMMON STOCK | 100.00 | 1,346.89 | 1,487.50 |
| INFORMIX CORP, COMMON STOCK | 7,300.00 | 80,704.39 | 48,362.50 |
| INFOSEEK CORP COMMON STOCK | 740.00 | 7,870.99 | 8,186.25 |
| ING GROEP NV CVA NLG1 | 9,823.00 | 198,777.85 | 399,254.71 |
| INGERSOLL-RAND CO., COMMON STOCK, \$2 PAR | 7,400.00 | 156,841.08 | 302,475.00 |
| INLAND STEEL INDUSTRIES INC., COMMON STOCK NO PAR VALUE | 4,000.00 | 96,452.39 | 76,500.00 |
| INMC MTG HLDGS INC COM STK | 3,000.00 | 49,285.39 | 68,062.50 |
| INNKEEPERS USA TR COMMON STOCK | 2,600.00 | 38,281.43 | 41,762.50 |
| INPUT/OUTPUT INC COMMON STOCK | 12,100.00 | 367,048.25 | 313,087.50 |
| INSITE VISION INC COMMON STOCK | 625.00 | 2,558.07 | 2,187.50 |
| INSPIRE INS SOLUTIONS INC COM STK | 63,100.00 | 757,200.00 | 1,198,900.00 |
| INTECK DIVERSFIELD CORP COMMON STOCK | 3,000.00 | 5,386.17 | 5,531.10 |
| INTEGRATED DEVICE TECHNOLOGY INC., COMMON STOCK | 600.00 | 7,510.51 | 6,112.50 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| INTEGRATED HEALTH SERVICES INC COMMON STOCK | 19,500.00 | 636,671.00 | 593,531.25 |
| INTEGRATED SILICON SOLUTION INC COMMON STOCKZ | 400.00 | 4,189.53 | 3,925.00 |
| INTEGRATED SYS INC. COMMON STOCK | 5,800.00 | 136,088.10 | 90,262.50 |
| INTEL CORP. CAPITAL STOCK, \$.001 PAR | 186,681.33 | 8,553,920.00 | 14,491,138.24 |
| INTELIDATA TECHNOLOGIES CORP COM | 160.00 | 3,329.76 | 350.00 |
| INTER-TEL INC., COMMON STOCK | 16,330.00 | 448,086.11 | 342,930.00 |
| INTERACTIVE FLIGHT TECHNOLOGIES INC CL COMMON STOCK | 1,340.00 | 2,932.29 | 1,423.75 |
| INTERAMERICAS COMMUNICATIONS CORP COMMON STOCK | 1,000.00 | 4,956.00 | 2,500.00 |
| INTERFACE INC., CLASS A COMMON STOCK | 26,920.00 | 709,281.38 | 807,600.00 |
| INTERIM SERVICES INC COM STK | 11,300.00 | 331,317.13 | 319,931.25 |
| INTERMEDIA COMMUNICATIONS FLA INC COMMON STOCK | 20,400.00 | 318,306.47 | 1,012,350.00 |
| INTERNATIONAL BUSINESS MACHINES CORP., CAPITAL STOCK, \$1.25 PAR | 63,383.30 | 3,029,538.15 | 6,944,432.81 |
| INTERNATIONAL DISPENSING CORP COM STK | 1,200.00 | 2,038.20 | 1,728.00 |
| INTERNATIONAL FIBERCOM INC COM STK | 300.00 | 2,105.10 | 1,856.25 |
| INTERNATIONAL FLAVORS & FRAGRANCES INC. COMMON STOCK, \$.12 1/2 PAR | 5,200.00 | 184,117.39 | 250,575.00 |
| INTERNATIONAL MULTIFOODS CORP., COMMON STOCK, \$1 PAR | 6,600.00 | 176,459.22 | 177,375.00 |
| INTERNATIONAL PAPER CO., COMMON STOCK, \$1 PAR | 42,653.79 | 1,394,505.99 | 2,023,389.16 |
| INTERNATIONAL PURSUIT CORP COMMON STOCK | 1,000.00 | 2,390.00 | 1,050.00 |
| INTERNEURON PHARMACEUTICALS INC COMMON STOCK | 300.00 | 5,746.54 | 3,581.25 |
| INTERPORE INTL COMMON STOCK | 1,000.00 | 10,213.45 | 7,000.00 |
| INTERPUBLIC GROUP OF COMPANIES, INC., COMMON STOCK, \$.10 PAR | 5,600.00 | 140,522.09 | 268,450.00 |
| INTERSTATE BAKERIES CORP DEL COMMON STOCK NEW | 27,400.00 | 641,928.46 | 947,012.50 |
| INTERSTATE HOTELS CO COMMON STOCK | 31,500.00 | 727,323.00 | 1,165,500.00 |
| INTIMATE BRANDS INC CL A COMMON STOCK | 100.00 | 2,081.56 | 2,243.75 |
| INTUIT COMMON STOCK | 1,300.00 | 38,584.07 | 39,243.75 |
| INVISION TECHNOLOGIES INC COMMON STOCK | 810.00 | 9,981.44 | 19,035.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| IOMEGA CORP., COMMON STOCK | 6,148.00 | 253,837.35 | 101,442.00 |
| IRIDIUM WORLD COMMUNICATIONS LTD COMMON STOCK | 765.00 | 31,135.98 | 31,173.75 |
| IRIVNE SENSORS CORP COMMON STOCK | 9,000.00 | 11,660.00 | 9,000.00 |
| ISHIHARA SANGYO Y50 | 7,000.00 | 29,594.54 | 9,049.95 |
| ISIS PHARMACEUTICALS COMMON STOCK | 8,300.00 | 137,415.09 | 122,943.75 |
| ITALGAS(SOC ITAL) ITL1000 | 8,367.00 | 23,425.48 | 32,271.09 |
| ITC DELTACOM INC COM STK | 29,650.00 | 525,682.99 | 418,806.25 |
| ITEQ INC COM STK | 40,530.00 | 278,643.75 | 478,760.63 |
| ITEX CORP COMMON STOCK | 51,558.00 | 190,076.95 | 296,458.50 |
| ITI TECHNOLOGIES INC | 1,700.00 | 47,662.05 | 42,500.00 |
| ITO-YOKADO CO Y50 | 13,000.00 | 696,149.96 | 586,718.90 |
| ITT CORP NEW COMMON STOCK | 5,200.00 | 190,321.02 | 394,550.00 |
| ITT INDS INC COMMON STOCK | 5,300.00 | 87,886.35 | 168,275.00 |
| IVAX CORP COMMON STOCK | 600.00 | 7,683.08 | 4,237.50 |
| IVEX PACKAGING CORP DEL COMMON STOCK | 25,710.00 | 468,362.40 | 514,200.00 |
| IXC COMMUNICATIONS INC COMMON STOCK | 22,050.00 | 739,501.76 | 764,859.38 |
| JACOR COMMUNICATIONS INC CLASS A COMMON STOCK | 5,300.00 | 226,916.85 | 231,875.00 |
| JAKKS PAC INC COMMON STOCK | 13,950.00 | 88,648.25 | 126,421.88 |
| JEFFERSON-PILOT CORP. COMMON STOCK, \$1.25 PAR | 3,125.00 | 98,978.86 | 238,476.56 |
| JERONIMO MARTINS NEW 0% CNV BDS(S/R 16/1 | 2,559.00 | 0.00 | 0.00 |
| JERONIMO MARTINS NEW PTE1000(B/R 31/12/9 | 2,559.00 | 0.00 | 0.00 |
| JERONIMO MARTINS PTE1000 | 2,559.00 | 60,393.66 | 80,869.57 |
| JLG INDUSTRIES, INC., CAPITAL STOCK, \$.20 PAR | 600.15 | 11,663.02 | 7,689.42 |
| JLK DIRECT DISTR INC CL A COMMON STOCK | 17,850.00 | 402,136.63 | 507,609.38 |
| JOHN ALDEN FINL CORP COMMON STOCK | 13,800.00 | 331,043.50 | 371,737.50 |
| JOHNSON & JOHNSON COMMON STOCK, \$1 PAR | 61,192.67 | 1,925,973.93 | 3,851,313.67 |
| JOHNSON CONTROLS, INC., COMMON STOCK, \$2.50 PAR | 3,700.00 | 89,606.30 | 169,506.25 |
| JONES INTERCABLE, INC., CLASS A, COMMON STOCK, \$.01 PAR | 6,200.00 | 81,111.50 | 86,800.00 |
| JOSTENS, INC., COMMON STOCK | 1,700.00 | 40,397.35 | 40,800.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| JRECKS SUBS GROUP INC COM STK | 2,500.00 | 12,218.18 | 5,550.00 |
| JUMBOSPORTS INC COMMON STOCK | 1,000.00 | 3,518.50 | 2,875.00 |
| JUSCO CO Y50 | 17,000.00 | 527,143.72 | 285,053.87 |
| JUST FOR FEET INC COMMON STOCK | 4,000.00 | 72,811.85 | 67,750.00 |
| JUST TOYS INC COMMON STOCK | 5,000.00 | 6,820.30 | 5,312.50 |
| JUSTIN INDUSTRIES INC., COMMON STOCK, \$2.50 PAR | 203.41 | 2,690.29 | 2,962.16 |
| K MART CORP. COMMON STOCK, \$1 PAR | 229,193.00 | 3,229,781.38 | 2,879,237.06 |
| KANSAS CITY SOUTHERN INDUSTRIES, INC., COMMON STOCK, NO PAR | 19,100.00 | 643,563.29 | 589,712.50 |
| KAO CORP JPY50 | 46,000.00 | 546,330.40 | 612,732.61 |
| KAUFMAN & BROAD HOME CORP., COMMON STOCK | 1,773.00 | 24,735.66 | 38,451.94 |
| KAYDON CORP., COMMON STOCK | 35,580.00 | 838,344.80 | 1,171,916.25 |
| KAZAKHSTAN MINERALS CORP COM STK | 500.00 | 3,503.61 | 3,525.00 |
| KAZAKSTAN GOLDFIELDS CORP COM STK | 4,500.00 | 4,466.80 | 0.00 |
| KEANE INC COMMON STOCK \$.10 PAR | 7,200.00 | 245,721.60 | 228,150.00 |
| KELLOGG CO., COMMON STOCK, \$.50 PAR | 18,400.00 | 505,818.69 | 853,300.00 |
| KELLWOOD CO., COMMON STOCK, NO PAR | 10,600.00 | 166,653.50 | 363,712.50 |
| KEMET CORP COMMON STK | 500.00 | 10,099.00 | 11,812.50 |
| KENT ELECTRONICS CORP., COMMON STOCK | 1,520.00 | 59,790.29 | 50,920.00 |
| KERR-MC GEE CORP. COMMON STOCK, \$1 PAR | 2,100.00 | 94,076.44 | 139,256.25 |
| KEY ENERGY GROUP INC COMMON STOCK | 8,200.00 | 246,229.99 | 199,362.50 |
| KEYCORP NEW COMMON STOCK | 9,700.00 | 331,589.60 | 654,143.75 |
| KEYSPAN ENERGY CORP COMMON STOCK | 200.00 | 6,066.50 | 6,662.50 |
| KILROY REALTY CORP COMMON STOCK | 16,700.00 | 417,628.60 | 438,375.00 |
| KIMBERLY CLARK MEX 'A'NPV | 13,504.00 | 42,217.06 | 60,690.29 |
| KIMBERLY-CLARK CORP., COMMON STOCK, \$5 PAR | 24,856.00 | 615,961.89 | 1,294,065.50 |
| KIMCO REALTY CORP COMMON STOCK | 307.00 | 10,788.54 | 10,553.13 |
| KING WORLD PRODUCTIONS INC., COMMON STOCK | 1,600.00 | 48,403.66 | 87,000.00 |
| KINGFISHER ORD 25P | 22,820.00 | 211,808.97 | 313,729.82 |
| KLA-TENCOR CORP | 3,750.00 | 278,115.22 | 145,312.50 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| KLM ROYAL DUTCH AIRLINES, COMMON STOCK, 100 GUILDER SHARE | 52,649.00 | 1,609,954.79 | 1,895,364.00 |
| KNIGHT-RIDDER INC., COM STK | 3,900.00 | 113,391.70 | 195,487.50 |
| KNOLL INC COM STK | 6,800.00 | 212,519.00 | 204,850.00 |
| KNP BT(KON) NV NLG2.50 | 16,000.00 | 514,167.59 | 345,280.31 |
| KOHL'S CORP COMMON STOCK | 38,745.00 | 1,559,668.67 | 2,804,169.38 |
| KOKUYO CO Y50 | 4,000.00 | 90,270.00 | 69,578.84 |
| KOMAG INC COMMON STOCK | 100.00 | 2,531.56 | 2,006.25 |
| KOMATSU Y50 | 12,000.00 | 98,549.79 | 72,023.51 |
| KOMORI CORP JPY50 | 30,000.00 | 767,893.14 | 470,127.32 |
| KON PTT NEDERLAND SPON ADR REP 1 ORD NLG | 7,119.44 | 248,785.39 | 286,998.87 |
| KONINK PTT NEDERLA NLG10 | 1,145.00 | 37,298.22 | 45,962.42 |
| KOOKMIN BANK KRW5000 | 0.74 | 0.00 | 0.00 |
| KOS PHARMACEUTICALS INC COMMON STOCK | 300.00 | 11,352.83 | 5,025.00 |
| KREDIETBANK NPV | 550.00 | 135,895.69 | 221,798.57 |
| KROGER CO., COMMON STOCK, \$1 PAR | 11,400.00 | 157,884.32 | 392,587.50 |
| KUHLMAN CORP., COMMON STOCK \$1.00 PAR | 22,530.00 | 665,795.48 | 795,590.63 |
| KUMAGAI GUMI CO Y50 | 12,000.00 | 65,763.77 | 8,086.19 |
| KURARAY CO JPY50 | 9,000.00 | 93,923.95 | 77,571.01 |
| KYOCERA CORP JPY50 | 13,100.00 | 739,612.99 | 632,289.91 |
| L.A. GEAR INC., COMMON STOCK | 1,000.00 | 1,259.59 | 343.70 |
| L'OREAL FRF10 | 125.00 | 25,091.58 | 47,853.37 |
| LABOR READY INC NEW COMMON STOCK | 10,150.00 | 150,355.56 | 225,837.50 |
| LACLEDE GAS CO., COMMON STOCK, \$4 PAR | 2,000.00 | 44,415.06 | 51,625.00 |
| LADBROKE GROUP ORD 10P | 13,770.00 | 42,979.96 | 62,407.42 |
| LADD FURNITURE INC NEW COM | 50.00 | 803.75 | 765.63 |
| LAIDLAW INC NEW COMMON STK | 14,700.00 | 148,320.40 | 191,100.00 |
| LAING(JOHN) ORD 'A' NON V GBP0.25 | 8,390.00 | 48,992.56 | 48,131.47 |
| LAIRD GROUP ORD GBP0.25 | 45,000.00 | 272,097.25 | 324,114.63 |
| LANCE, INC., COMMON STOCK, \$.83 1/3 PAR | 2,300.00 | 54,576.13 | 58,506.25 |
| LANDRYS SEAFOOD RESTAURANTS INC COM STK | 9,500.00 | 267,148.10 | 267,187.50 |
| LAPEYRE FRF10(BR) | 785.00 | 47,207.87 | 45,210.85 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| LARSON DAVIS INC COM STK | 200.00 | 2,235.28 | 2,100.00 |
| LASALLE PARTNERS INC COM STK | 15,320.00 | 405,325.87 | 531,412.50 |
| LAUDER ESTEE COS INC CL A COMMON STOCK | 14,800.00 | 695,474.75 | 792,725.00 |
| LAWYERS TITLE CORP COMMON STOCK | 5,400.00 | 149,229.19 | 171,450.00 |
| LCC INTL IN CL A COMMON STOCK | 37,250.00 | 803,832.01 | 735,687.50 |
| LCI INTL INC COMMON STOCK | 200.00 | 4,828.62 | 5,512.50 |
| LECROY CORP COMMON STOCK | 26,300.00 | 734,853.02 | 1,002,687.50 |
| LEGATO SYSTEMS INC COMMON STOCK | 35,700.00 | 1,094,157.99 | 1,361,062.50 |
| LEGRAND FRF10 | 269.00 | 37,506.87 | 51,262.40 |
| LEHMAN BROTHERS HLDGS INC COM | 0.13 | 6.02 | 6.57 |
| LEND LEASE CORP ORD A(cents)0.50 | 35,626.00 | 364,995.23 | 728,877.08 |
| LEUCADIA NATIONAL CORP., COMMON STOCK, \$1 PAR | 500.00 | 14,111.24 | 17,281.25 |
| LEVEL ONE COMMUNICATIONS INC COMMON STOCK | 5,800.00 | 243,989.76 | 242,150.00 |
| LEVITZ FURNITURE INC COMMON STOCK | 500.00 | 1,540.50 | 215.00 |
| LEXMARK INTL GROUP, INC CL A COM STK | 24,600.00 | 684,324.83 | 784,125.00 |
| LG&E ENERGY CORP COMMON STOCK | 500.00 | 10,882.64 | 11,187.50 |
| LIFELINE SYS INC COMMON STOCK | 400.00 | 6,798.78 | 9,000.00 |
| LIGAND PHARMACEUTICALS INC CL B | 500.00 | 6,221.43 | 6,375.00 |
| LIGHTPATH TECHNOLOGIES INC CL A COM STK | 762.00 | 5,799.35 | 5,524.50 |
| LILLY, ELI & CO., COMMON STOCK, \$.62 1/2 PAR | 101,472.24 | 2,636,118.99 | 6,399,093.14 |
| LIMITED INC., COMMON STK, NO PAR | 12,166.00 | 242,143.34 | 292,744.38 |
| LINCARE HOLDINGS COMMON STOCK | 10,600.00 | 286,899.42 | 596,250.00 |
| LINCOLN NATIONAL CORP., COMMON STOCK, NO PAR | 4,600.00 | 171,252.16 | 328,325.00 |
| LINEAR TECHNOLOGY CORP., COMMON STOCK | 341.14 | 17,675.83 | 21,960.89 |
| LINENS N THINGS INC COMMON STOCK | 30,460.00 | 834,604.80 | 1,047,062.50 |
| LION NATHAN LTD NPV | 150,000.00 | 304,593.26 | 355,248.55 |
| LIZ CLAIBORNE INC., COMMON STOCK NO PAR | 3,100.00 | 99,037.48 | 155,775.00 |
| LOCKHEED MARTIN CORP COM | 8,690.00 | 407,323.98 | 847,818.13 |
| LOEWEN GROUP INC COMMON STOCK NO PAR | 200.00 | 6,352.97 | 4,912.50 |
| LOEWS CORP COMMON STOCK \$1.00 PAR | 17,700.00 | 1,525,668.57 | 1,878,412.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| LOJACK CORP COMMON STOCK | 200.00 | 2,456.71 | 2,775.00 |
| LONG BEACH FINL CORP COM STK | 2,850.00 | 38,641.18 | 30,637.50 |
| LONG DRUG STORES, CORP., COMMON STOCK, NO PAR | 1,800.00 | 30,937.36 | 52,650.00 |
| LORAL SPACE & COMMUNICATIONS | 1,098.00 | 19,363.18 | 24,361.88 |
| LOUIS DREYFUS NATURAL GAS CORP COMMON STOCK | 6,000.00 | 117,073.80 | 124,125.00 |
| LOUISIANA-PACIFIC CORP. COMMON STOCK, \$1 PAR | 4,900.00 | 103,817.16 | 98,918.75 |
| LOWES COS INC COMMON STOCK \$.50 PAR | 7,800.00 | 164,526.29 | 358,312.50 |
| LSI LOGIC CORP., COMMON STOCK | 10,900.00 | 357,385.84 | 253,425.00 |
| LTV CORP NEW COMMON STOCK | 71,700.00 | 1,023,935.28 | 797,662.50 |
| LUBRIZOL CORP. COMMON STOCK, NO PAR | 20,500.00 | 674,300.42 | 799,500.00 |
| LUCAS VARITY ORD GBP0.25 | 126,600.00 | 412,916.03 | 405,263.34 |
| LUCENT TECHNOLOGIES INC COMMON STOCK | 50,920.11 | 2,715,552.67 | 4,079,973.81 |
| LUFTHANSA AG DEM5(REGD)(VINK) | 13,000.00 | 247,385.56 | 246,903.08 |
| LUKOIL HLDGS SPON ADR REP 4 ORD RUR25 | 260.00 | 17,940.00 | 19,565.00 |
| LVMH MOET HENNSSEY FRF10 | 524.00 | 96,813.27 | 90,359.37 |
| LYONDELL PETROCHEMICAL CO COMMON STOCK \$1.00 PAR | 26,443.00 | 661,326.43 | 672,643.81 |
| M.D.C. HOLDINGS INC COMMON STOCK | 5,200.00 | 59,820.28 | 57,525.00 |
| MABUCHI MOTOR CO JPY50 | 7,000.00 | 447,734.12 | 366,934.38 |
| MACHEEZMO MOUSE RESTAURANTS INC COMMON STOCK | 800.00 | 1,075.60 | 274.96 |
| MACROMEDIA INC COMMON STOCK | 200.00 | 8,218.26 | 1,993.74 |
| MAGELLAN PETROLEUM CORP., CAPITAL STOCK, \$.01 PAR | 300.00 | 1,088.33 | 956.25 |
| MAGNA GROUP, INC., COMMON STOCK, \$2 PAR | 800.00 | 20,800.11 | 32,000.00 |
| MAGNA INTERNATIONAL CLASS A | 260.00 | 11,712.50 | 16,412.50 |
| MAGNETEK INC COMMON STOCK | 22,650.00 | 369,632.44 | 472,818.75 |
| MAIL-WELL INC COMMON STOCK | 26,100.00 | 764,544.57 | 851,512.50 |
| MAKITA CORP Y50 | 6,000.00 | 113,955.97 | 70,989.23 |
| MALAY AIRLINE SYST MYR1 | 122,000.00 | 391,999.36 | 90,163.28 |
| MALLINCKRODT INC NEW COMMON STOCK | 3,300.00 | 97,539.40 | 122,100.00 |
| MANNESMANN AG DM50 (BR) | 3,981.00 | 732,285.58 | 1,852,992.60 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MANOR CARE, INC., COMMON STOCK, \$.10 PAR | 2,850.00 | 63,531.43 | 100,462.50 |
| MANUGISTICS GROUP INC COM STK | 6,100.00 | 237,137.50 | 212,737.50 |
| MAPLE LEAF SPRINGS WTR CORP COM | 30,000.00 | 4,302.90 | 2,700.00 |
| MARIEBERG TIDNINGS SER'A'SEK10 | 13,000.00 | 335,209.12 | 333,376.51 |
| MARINE DRILLING COS INC COMMON STOCK NEW \$0.01 PAR | 200.00 | 6,151.97 | 4,550.00 |
| MARKET AMER INC COMMON STOCK | 500.00 | 3,060.72 | 2,875.00 |
| MARKET FACTS INC DELAWARE COMMON STOCK \$1.00 PAR | 200.00 | 4,669.17 | 3,525.00 |
| MARQUETTE MEDICAL SYSTEMS INC NEW | 28,100.00 | 526,144.40 | 632,250.00 |
| MARRIOT INTERNATIONAL COMMON STOCK | 13,245.00 | 579,929.47 | 959,434.69 |
| MARSH & MC LENNAN CO'S INC., COMMON STOCK, \$1 PAR | 7,710.96 | 343,879.15 | 573,984.59 |
| MARUI CO JPY50 | 9,000.00 | 147,985.28 | 141,038.20 |
| MARVEL ENTMT GROUP INC COMMON STOCK | 1,000.00 | 2,447.09 | 1,375.00 |
| MASCO CORP. COMMON STOCK, \$1 PAR | 34,400.00 | 910,146.15 | 1,621,100.00 |
| MASTEC INC COMMON STOCK | 6,397.00 | 171,120.89 | 163,123.50 |
| MASTERING INC COM STK | 500.00 | 5,583.07 | 4,375.00 |
| MATAV RT ADS EACH REP 5 SHS HUF100 | 4,300.00 | 80,195.00 | 87,075.00 |
| MATSUMOTOKIYOSHI C JPY50 | 3,900.00 | 169,843.82 | 137,512.24 |
| MATSUSHITA ELC IND Y50 | 13,000.00 | 225,922.56 | 202,703.23 |
| MATTEL INC COM STOCK \$1.00 PAR | 13,188.00 | 222,540.24 | 528,344.25 |
| MATTSON TECHNOLOGY INC COM STK | 1,000.00 | 12,851.10 | 9,875.00 |
| MAVERICK TUBE CORP COMMON STOCK | 15,050.00 | 182,220.41 | 429,865.63 |
| MAY DEPARTMENT STORES CO., COMMON STOCK, \$.50 PAR | 10,424.00 | 321,593.21 | 560,290.00 |
| MAYTAG CORP COMMON STOCK | 4,900.00 | 95,439.14 | 158,331.25 |
| MBIA INC COMMON STOCK | 4,000.00 | 207,229.62 | 251,500.00 |
| MBNA CORP COMMON STOCK | 307,651.14 | 3,981,950.70 | 8,171,983.41 |
| MC CLATCHY NEWSPAPER INC COMMON STOCK | 2,300.00 | 57,856.50 | 66,125.00 |
| MC DERMOTT INTERNATIONAL INC., COMMON STOCK, \$1 PAR | 44,800.00 | 1,643,755.81 | 1,411,200.00 |
| MC DONALDS CORP. COMMON STOCK, NO PAR | 32,383.27 | 945,284.00 | 1,570,588.60 |
| MCGRAW HILL COMPANIES INC COM | 4,445.00 | 157,325.90 | 304,204.69 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MCI COMMUNICATIONS CORP., COMMON STOCK, \$.10 PAR | 73,800.00 | 2,070,051.88 | 3,242,587.50 |
| MCKESSON CORP NEW COMMON STOCK | 14,401.96 | 1,547,882.68 | 1,611,219.28 |
| MCLEODUSA INCORPORATED | 7,300.00 | 171,239.65 | 270,100.00 |
| MDU RESOURCES GROUP, COMMON STOCK, \$20 PAR | 4,000.00 | 101,723.00 | 119,500.00 |
| MEAD CORP. COMMON STOCK, NO PAR | 19,200.00 | 1,053,021.36 | 1,239,600.00 |
| MEDAPHIS CORP COMMON STOCK | 800.00 | 8,938.36 | 4,000.00 |
| MEDCARE TECHNOLOGIES INC COM STK | 1,000.00 | 5,592.30 | 5,060.00 |
| MEDEVA ORD GBP0.10 | 70,000.00 | 309,086.75 | 237,052.26 |
| MEDICAL ALLIANCE INC COMMON STOCK | 1,000.00 | 16,100.74 | 4,250.00 |
| MEDICAL DISCOVERIES INC COMMON STOCK | 4,300.00 | 2,116.87 | 1,075.00 |
| MEDICAL MANAGER CORP COMMON STOCK | 3,200.00 | 51,155.25 | 58,800.00 |
| MEDICAL RES INC COM | 2,500.00 | 38,897.16 | 22,656.25 |
| MEDICIS PHARMACEUTICAL CORP CL A NEW COM | 18,640.00 | 569,654.90 | 796,860.00 |
| MEDICONSULT COM INC COM STK | 30,200.00 | 62,445.75 | 32,616.00 |
| MEDIOLANUM ITL1000 | 3,830.00 | 39,485.22 | 64,607.22 |
| MEDPARTNERS INC NEW COMMON STOCK | 42.00 | 977.69 | 1,039.50 |
| MEDQUIST INC COMMON STOCK | 4,100.00 | 108,207.12 | 106,600.00 |
| MEDTRONIC, INC., COMMON STOCK, \$.10 PAR | 78,889.00 | 2,136,459.10 | 3,766,949.75 |
| MEISENHEIMER CAP INC COMMON STOCK | 1,500.00 | 1,869.25 | 656.25 |
| MELLON BANK CORP., COMMON STOCK, \$.50 PAR | 11,200.00 | 237,888.14 | 634,900.00 |
| MEMBERWORKS INC COMMON STOCK | 2,500.00 | 46,820.75 | 45,000.00 |
| MEMC ELECTRONICS MATERIALS INC COMMON STOCK | 39,500.00 | 1,011,922.77 | 713,468.75 |
| MERCANTILE STORES CO., INC., COMMON STOCK, \$.91 2/3 PAR | 1,600.00 | 67,566.80 | 103,400.00 |
| MERCK & CO. INC., COMMON STOCK, \$.02 7/9 PAR | 78,257.72 | 4,738,108.24 | 7,400,245.65 |
| MERCURY FIN CO COMMON STOCK | 6,000.00 | 10,892.80 | 4,500.00 |
| MEREDITH CORP., COMMON STOCK, \$5 PAR | 2,501.65 | 28,383.43 | 87,245.04 |
| MERIDIAN DATA INC COM | 2,000.00 | 10,919.86 | 8,500.00 |
| MERIS LABS INC COMMON STOCK | 1,500.00 | 1,184.40 | 37.50 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MERISEL INC COMMON STOCK | 6,350.00 | 13,204.55 | 29,765.63 |
| MERRILL CORP., COMMON STOCK | 4,800.00 | 111,948.00 | 96,600.00 |
| MERRILL LYNCH & CO., INC., COMMON STOCK, \$1.33 1/3 PAR | 69,150.29 | 2,068,889.39 | 4,853,485.98 |
| MERRY LAND AND INVESTMENT CO., INC., COMMON STOCK, NO PAR | 500.00 | 10,987.98 | 11,718.75 |
| MESA AIR GROUP INC COMMON STOCK | 1,300.00 | 8,564.45 | 7,150.00 |
| MESABA HOLDINGS INC COMMON STOCK | 25,450.00 | 480,771.18 | 556,718.75 |
| META GROUP INC COM STK | 100.00 | 2,656.56 | 1,993.75 |
| METHODE ELECTRONICS, CLASS A COMMON STOCK, \$.50 PAR | 14,500.00 | 294,107.85 | 235,625.00 |
| METRICOM INC COMMON STOCK | 700.00 | 6,504.73 | 9,318.75 |
| METRIS COS INC COMMON STOCK | 25,560.00 | 593,661.88 | 971,280.00 |
| METRO GOLDWYN MAYER INC COM STK | 33,400.00 | 668,000.00 | 722,275.00 |
| METROMEDIA FIBER NETWORK INC CL A COMMON STOCK | 34,740.00 | 646,483.28 | 586,237.50 |
| METROMEDIA INTL GROUP INC COMMON STOCK | 500.00 | 5,394.46 | 4,875.00 |
| MFC ARGENTINA FUND, INC., COMMON STOCK CLOSED END FUND | 500.00 | 6,086.04 | 6,125.00 |
| MFC TEMPLETON DRAGON FD INC COM | 3,500.00 | 50,056.44 | 41,125.00 |
| MGIC INVT CORP WIS COMMON STOCK | 17,650.00 | 612,178.46 | 1,031,421.88 |
| MICHAEL FOODS INC COM STK (NEW) | 8,200.00 | 134,764.00 | 180,912.50 |
| MICHELIN CGDE 'B'ORD FRF12(REGD) | 5,350.00 | 328,224.48 | 288,187.42 |
| MICRO LINEAR CORP COMMON STOCK | 5,000.00 | 43,982.29 | 38,125.00 |
| MICROAGE INC COMMON STOCK \$0.01 PAR | 12,900.00 | 267,055.77 | 259,612.50 |
| MICROGRAFX INC COMMON STOCK | 100.00 | 646.29 | 943.75 |
| MICRON TECHNOLOGY, INC., COMMON STOCK, \$.10 PAR | 13,601.80 | 397,063.46 | 338,344.78 |
| MICROPROSE INC COMMON STOCK | 600.00 | 5,642.63 | 2,850.00 |
| MICROS TO MAINFRAMES INC COMMON STOCK | 1,000.00 | 2,884.50 | 4,625.00 |
| MICROSOFT CORP., COMMON STOCK | 106,896.00 | 6,591,740.27 | 15,125,784.00 |
| MICROTEST INC COMMON STK | 600.00 | 4,058.06 | 3,600.00 |
| MID OCEAN LTD SHS A ISIN# KYG610611009 | 24,500.00 | 863,485.92 | 1,519,000.00 |
| MIDAMERICAN ENERGY HLDGS CO COMMON STOCK | 12,100.00 | 209,687.25 | 241,243.75 |
| MIDWAY GAMES INC COM STK | 3,800.00 | 97,213.50 | 76,475.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MIKOHN GAMING CORP COMMON STOCK | 20,000.00 | 168,752.00 | 167,500.00 |
| MIKUNI COCA-COLA JPY50 | 20,000.00 | 328,304.55 | 266,405.48 |
| MILLENNIUM CHEMICALS INC COMMON STOCK | 36,000.00 | 805,639.14 | 828,000.00 |
| MILLER INDS INC TENN COMMON STOCK | 2,000.00 | 30,136.18 | 19,500.00 |
| MILLER, HERMAN, INC. COMMON STOCK, \$.20 PAR | 858.00 | 42,785.12 | 43,543.50 |
| MILLIPORE CORP., COMMON STOCK, \$.08 1/3 PAR | 1,900.00 | 44,944.19 | 73,625.00 |
| MILLS CORP COM STK PAR \$0.01 | 100.00 | 2,544.06 | 2,768.75 |
| MINEBEA CO JPY50 | 91,000.00 | 858,306.54 | 1,012,497.56 |
| MINNESOTA MINING AND MANUFACTURING CO., COMMON STOCK, NO PAR | 20,638.54 | 1,152,728.84 | 2,010,967.74 |
| MINNESOTA POWER & LIGHT CO., COMMON STOCK, NO PAR | 6,900.00 | 242,109.00 | 266,943.75 |
| MIRAGE RESORTS INC COMMON STOCK | 9,200.00 | 241,121.52 | 218,500.00 |
| MITCHAM INDUSTRIES INC COM STK | 800.00 | 18,718.77 | 22,400.00 |
| MITSUBISHI CORP Y50 | 11,000.00 | 111,122.96 | 85,845.25 |
| MITSUBISHI HVY IND Y50 | 113,000.00 | 787,607.67 | 444,474.04 |
| MITSUBISHI PAPER JPY50 | 9,000.00 | 66,939.40 | 18,476.00 |
| MITSUI CHEMICALS Y50 | 6,000.00 | 47,389.99 | 16,454.46 |
| MITSUI FUDOSAN JPY50 | 20,000.00 | 250,555.41 | 211,557.30 |
| MMI COS INC COMMON STOCK | 2,600.00 | 68,708.38 | 62,725.00 |
| MOBIL CORP. COMMON STOCK, \$3.75 PAR | 35,553.98 | 1,431,740.04 | 2,557,664.44 |
| MONEY STORE INC COMMON STOCK | 36,662.00 | 300,831.69 | 918,841.38 |
| MONSANTO CO., COMMON STOCK, \$2 PAR | 86,700.00 | 1,989,935.17 | 3,787,706.25 |
| MONTANA POWER CO., COMMON STOCK, NO PAR | 17,200.00 | 373,419.00 | 470,850.00 |
| MONTEDISON SPA ITL1000(POST CONS) | 200,000.00 | 155,362.40 | 165,273.00 |
| MOORE CORP., LTD. - CORPORATION MOORE, LTEE, COMMON STOCK, NO PAR | 4,000.00 | 79,848.25 | 62,250.00 |
| MORGAN CRUCIBLE CO ORD GBP0.25 | 50,000.00 | 293,427.11 | 373,605.82 |
| MORGAN STANLEY DEAN WITTER DISCOVER GRP INC NEW COMMON STK | 92,348.62 | 2,585,416.86 | 5,015,684.43 |
| MORGAN, J. P., & CO., INC., COMMON STOCK \$2.50 PAR | 15,929.61 | 1,262,105.12 | 1,818,962.34 |
| MORRISON KNUDSEN CORP NEW COMMON STOCK | 500.00 | 6,400.22 | 4,937.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MORTON INTL INC IND COM STK | 5,900.00 | 99,647.30 | 200,968.75 |
| MOSSIMO INC COMMON STOCK | 1,000.00 | 14,374.45 | 5,250.00 |
| MOTOROLA INC., COMMON STOCK, \$3 PAR | 49,976.13 | 2,055,352.63 | 3,142,249.17 |
| MUNCHENER RUCKVERS DEM10 VINK (DEM5 PD)(| 1,440.00 | 187,931.53 | 449,834.17 |
| MURATA MFG CO JPY50 | 36,000.00 | 1,188,724.77 | 1,080,352.59 |
| MURPHY OIL CORP. COMMON STOCK, \$1 PAR | 24,100.00 | 1,146,788.26 | 1,325,500.00 |
| MUTUAL RISK MANAGEMENT, LTD., COMMON STOCK | 63,960.00 | 1,187,841.23 | 1,786,882.50 |
| MUTUAL SVGS BK FSB BAY CITY MICH COMMON STOCK | 1,000.00 | 13,722.98 | 12,750.00 |
| MVSI INC CL A WT EXP 2000 | 1,600.00 | 15,327.68 | 7,600.00 |
| MYLEX CORP COMMON STOCK \$.01 PAR | 9,857.00 | 98,532.27 | 78,856.00 |
| N VISION INC COM | 200.00 | 684.71 | 312.50 |
| N.L. INDUSTRIES, INC., COMMON STOCK (NEW) | 2,900.00 | 47,545.50 | 46,943.75 |
| NABORS INDUSTRIES INC., COMMON STOCK | 25,235.00 | 476,884.55 | 884,802.19 |
| NACCO INDUSTRIES INC., CLASS A, COMMON STOCK | 400.00 | 18,321.78 | 43,550.00 |
| NACT TELECOMMUNICATIONS INC COMMON STOCK NO PAR | 500.00 | 7,027.13 | 7,000.00 |
| NALCO CHEMICAL CO., COMMON STOCK, \$.75 PAR | 18,000.00 | 545,329.24 | 698,625.00 |
| NAMCO LTD JPY50 | 7,000.00 | 259,909.68 | 223,780.61 |
| NAPRO BIOTHERAPEUTICS INC COMMON STOCK | 5,000.00 | 38,785.77 | 31,250.00 |
| NAT WEST ORD GBP1 | 122,945.00 | 1,173,522.10 | 1,860,103.96 |
| NATIONAL AUST BANK AUD1 | 2,151.00 | 19,614.25 | 28,509.27 |
| NATIONAL CITY CORP. COMMON STOCK, \$4 PAR | 9,600.00 | 322,330.95 | 640,800.00 |
| NATIONAL DATA CORP. COMMON STOCK, \$.125 PAR | 20,000.00 | 319,118.90 | 707,500.00 |
| NATIONAL ENERGY GROUP INC CL A COM STK | 1,000.00 | 4,340.00 | 4,312.50 |
| NATIONAL FUEL GAS CO., COMMON STOCK, \$10 PAR | 8,700.00 | 256,761.54 | 406,181.25 |
| NATIONAL GOLF PPTYS INC COM STK | 500.00 | 15,678.52 | 15,875.00 |
| NATIONAL SCIENTIFIC CORP COM STK | 12,000.00 | 10,423.40 | 3,480.00 |
| NATIONAL SEMICONDUCTOR CORP., COMMON STOCK, \$.50 PAR | 57,000.00 | 1,689,383.20 | 1,888,125.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| NATIONAL SERVICE INDUSTRIES, INC., COMMON STOCK, \$1 PAR | 11,800.00 | 428,172.68 | 552,387.50 |
| NATIONAL STEEL CORP CL B COMMON STOCK | 21,000.00 | 256,777.48 | 315,000.00 |
| NATIONAL SURGERY CTRS INC COMMON STOCK | 30,510.00 | 388,610.87 | 762,750.00 |
| NATIONAL-OILWELL INC COMMON STOCK | 10,352.00 | 408,948.01 | 328,029.00 |
| NATIONSBANK CORP COMMON STOCK | 68,046.00 | 2,636,749.50 | 4,087,012.88 |
| NATIONWIDE FINL SVCS INC CL A COMMON STOCK | 17,700.00 | 518,838.75 | 605,118.75 |
| NATL HOUSE IND CO Y50 | 2,000.00 | 37,167.97 | 15,984.33 |
| NATURAL MICROSYSTEMS CORP COM STK PAR \$0.05 | 14,390.00 | 731,195.81 | 683,525.00 |
| NAUTICA ENTERPRISES INC COM STK | 52,000.00 | 1,387,937.44 | 1,459,250.00 |
| NAVISTAR INTL CORP NEW COMMON STOCK | 3,300.00 | 75,031.08 | 72,600.00 |
| NCO GROUP INC COMMON STOCK | 14,340.00 | 452,274.54 | 543,127.50 |
| NCR CORP COMMON STOCK | 32,042.00 | 1,086,782.10 | 945,239.00 |
| NEC CORP Y50 | 67,000.00 | 772,516.77 | 708,716.94 |
| NEOGEN CORP COMMON STOCK | 4,000.00 | 32,082.72 | 45,000.00 |
| NEOMAGIC CORP COMMON STOCK | 24,800.00 | 464,638.46 | 421,600.00 |
| NEORX CORP COM STOCK PAR \$0.02 | 22,300.00 | 146,563.56 | 105,925.00 |
| NESTLE SA CHF10(REGD) | 1,010.00 | 933,518.38 | 1,486,273.41 |
| NETSCAPE COMMUNICATIONS CORP COMMON STOCK | 2,180.00 | 86,195.54 | 62,130.00 |
| NETWORK APPLIANCE INC COMMON STOCK | 9,985.00 | 504,112.02 | 502,994.38 |
| NETWORK SOLUTIONS INC DEL CL A COM STK | 400.00 | 6,121.43 | 6,500.00 |
| NEUREX CORP COM | 58,900.00 | 810,005.74 | 920,312.50 |
| NEUROGEN CORP COMMON STOCK | 29,400.00 | 521,887.79 | 573,300.00 |
| NEVADA POWER CO., COMMON STOCK, \$1 PAR | 13,100.00 | 267,970.98 | 303,756.25 |
| NEW ENGLAND ELECTRIC SYSTEM, COMMON STOCK, \$1 PAR | 8,100.00 | 312,437.25 | 334,125.00 |
| NEW GERMANY FD INC COMMON STOCK | 878.98 | 13,664.72 | 11,811.29 |
| NEW PLAN REALTY TRUST, SHARES OF BENEFICIAL INTEREST, NO PAR | 1,525.65 | 34,303.29 | 36,997.01 |
| NEW WORLD DEVEL CO HK(cents)1 | 44,942.00 | 177,620.58 | 166,563.82 |
| NEW YORK STATE ELECTRIC & GAS CORP., COMMON STOCK, \$6.66 2/3 PAR | 24,121.71 | 631,978.16 | 741,742.58 |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY | PAR VALUE | COST | CURRENT VALUE |
|---|--------------|------------|------------------|
| NEW YORK TIMES CO., CLASS A, COMMON STOCK, \$.10 PAR | 4,300.00 | 127,218.92 | 255,312.50 |
| NEWBRIDGE NETWORKS CORP COMMON STOCK | 100.00 | 3,112.00 | 4,212.50 |
| NEWELL CO COMMON STOCK | 7,058.00 | 151,284.83 | 288,054.63 |
| NEWFIELD EXPL CO COM STK | 5,100.00 | 150,552.00 | 118,893.75 |
| NEWMONT GOLD CO., COMMON STOCK | 200.00 | 9,306.00 | 6,062.50 |
| NEWMONT MINING CORP. COMMON STOCK, \$1.60 PAR | 8,144.00 | 293,568.13 | 244,829.00 |
| NEWPARK RESOURCES, INC., COMMON NEW | 3,000.00 | 63,201.87 | 59,812.50 |
| NEWPORT NEWS SHIPBUILDING INC COM STK | 1,600.00 | 40,632.00 | 38,800.00 |
| NEWS CORPORATION AUD0.50(AUST LISTING) | 66,853.00 | 181,931.53 | 357,720.38 |
| NEXTEL COMMUNICATIONS INC CL A COM STK | 2,785.00 | 72,256.95 | 70,321.25 |
| NEXTLEVEL SYS INC COM STK | 7,250.00 | 131,295.14 | 96,062.50 |
| NEXTLINK COMMUNICATIONS INC CL A COM STK | 28,240.00 | 606,811.63 | 571,860.00 |
| NIAGARA MOHAWK POWER CORP., COMMON STOCK, \$1 PAR | 76,500.00 | 713,551.22 | 731,531.25 |
| NICHIEI CO Y50(OTC LISTING)8577 | 8,700.00 | 597,235.59 | 954,358.47 |
| NICOR, INC., COMMON STOCK, \$5 PAR | 2,200.00 | 53,938.73 | 88,550.00 |
| NIKE INC., CLASS B COMMON STOCK, | 16,368.91 | 475,965.60 | 796,961.31 |
| NIKON CORP JPY50 | 78,000.00 | 978,044.05 | 867,855.04 |
| NIPPON HODO CO Y50 | 3,000.00 | 58,368.19 | 12,223.31 |
| NIPPON STEEL CORP JPY50 | 53,000.00 | 182,607.09 | 98,005.88 |
| NIPPON TEL&TEL CP JPY50000 | 12.00 | 103,877.72 | 98,726.74 |
| NISHIMATSU CONS CO Y50 | 45,000.00 | 525,414.49 | 180,881.49 |
| NISSAN MOTOR CO Y50 | 80,000.00 | 498,755.95 | 347,894.22 |
| NOBEL EDUCATION DYNAMICS INC NEW | 200.00 | 3,017.92 | 1,200.00 |
| NOBLE DRILLING CORP., COMMON STOCK | 31,400.00 | 475,075.68 | 943,962.50 |
| NOEPROBE CORP COMMON STOCK | 100.00 | 1,705.00 | 812.50 |
| NOKIA (AB) OY FIM5 SER'A' | 7,890.00 | 315,807.99 | 634,923.70 |
| NOMURA SECURITIES Y50 | 12,000.00 | 228,829.71 | 148,560.24 |
| NOODLE KIDOODLE INC COM | 1,000.00 | 7,716.73 | 2,875.00 |
| NORDBANKEN AB SEK30 | 2,570.00 | 81,822.76 | 91,536.07 |
| NORDSON CORP., COMMON STOCK, \$1 PAR | 204.69 | 11,680.65 | 10,746.23 |

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NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY | PAR VALUE | COST | CURRENT VALUE |
|--|--------------|--------------|------------------|
| NORDSTROM, INC., COMMON STOCK, NO PAR | 33,800.00 | 1,111,952.26 | 1,994,200.00 |
| NORFOLK SOUTHERN CORP., COMMON STOCK, NO PAR | 16,800.00 | 328,549.84 | 534,450.00 |
| NORSK HYDRO ASA NOK20 | 15,208.00 | 739,334.42 | 771,845.51 |
| NORTH FACE INC COMMON STOCK | 42,800.00 | 826,930.30 | 930,900.00 |
| NORTHERN STATES POWER CO., MINN., COMMON STOCK, \$5 PAR | 3,300.00 | 137,209.33 | 181,087.50 |
| NORTHERN TELECOM LTD., COMMON STOCK, NO PAR | 19,700.00 | 786,817.51 | 1,769,302.25 |
| NORTHFIELD LABORATORIES INC COMMON STOCK | 6,100.00 | 76,780.09 | 68,625.00 |
| NORTHROP GRUMMAN CORP | 3,000.00 | 173,385.68 | 338,250.00 |
| NORTHWEST AIRLS CORP CL A COM STK PAR \$0.01 | 63,800.00 | 2,058,892.55 | 2,647,700.00 |
| NORTHWESTERN PUBLIC SERVICE CO., COMMON STOCK, \$7.00 PAR | 2,600.00 | 49,452.00 | 54,112.50 |
| NORTRAN PHARMACEUTICAL COM STK | 3,000.00 | 3,003.00 | 3,060.00 |
| NORWEST CORP., COMMON STOCK, \$1 2/3 PAR | 69,500.00 | 692,592.65 | 2,601,906.25 |
| NOVACARE INC., COMMON STOCK | 17,300.00 | 174,453.89 | 214,087.50 |
| NOVADIGM INC COMMON STOCK | 600.00 | 3,477.95 | 3,075.00 |
| NOVARTIS AG CHF20(REGD) | 1,378.00 | 1,580,366.70 | 2,201,784.39 |
| NOVELL INC., COMMON STOCK | 26,750.00 | 446,714.56 | 247,437.50 |
| NOVOSTE CORP COMMON STOCK | 100.00 | 1,524.50 | 2,387.50 |
| NS GROUP INC COMMON STOCK | 24,180.00 | 727,093.94 | 453,375.00 |
| NTN COMMUNICATIONS INC. COMMON STOCK NEW \$0.005 PAR | 4,500.00 | 11,205.27 | 6,750.00 |
| NUCOR CORP. COMMON STOCK, \$.40 PAR | 3,900.00 | 132,816.51 | 195,000.00 |
| NUI CORP COMMON STOCK | 2,800.00 | 48,887.16 | 68,950.00 |

| | | | |
|--|----------|-----------|-----------|
| NUMBER NINE VISUAL TECHNOLOGY CORP COMMON STOCK | 200.00 | 936.29 | 525.00 |
| NUTEK INC COM STK | 250.00 | 234.00 | 110.00 |
| NUTRICIA(VER BEDRJ CVA (PART-EXCH)NLG0.5 | 2,250.00 | 15,764.29 | 63,834.60 |
| O/SEAS CHINESE BK SGD1 (ALIEN MARKET) | 3,600.00 | 39,565.43 | 21,588.02 |
| O/SEAS UNION BK SGD1(ALIEN MKT) | 8,000.00 | 47,055.22 | 31,396.19 |
| OAK TECHNOLOGY INC COMMON STOCK | 1,000.00 | 13,621.90 | 8,250.00 |
| OAKLEY INC COMMON STOCK | 200.00 | 1,848.54 | 1,875.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| OAKWOOD HOMES CORP., COMMON STOCK, \$.50 PAR | 500.00 | 10,840.04 | 15,000.00 |
| OAO TECHNOLOGY SOLUTIONS INC 1997 RT | 80.00 | 400.00 | 345.04 |
| OASIS RESIDENTIAL INC COMMON STOCK | 17,700.00 | 399,367.64 | 386,081.25 |
| OBJECTIVE COMMUNICATIONS INC COM STK | 49,972.00 | 332,742.46 | 1,155,602.50 |
| OCCIDENTAL PETROLEUM CORP., COMMON STOCK \$.20 PAR | 83,601.72 | 2,085,837.20 | 2,481,926.06 |
| OCEAN ENERGY INC COMMON STK | 28,875.00 | 1,236,842.21 | 1,615,195.31 |
| OCTUS INC COM STK | 5,000.00 | 2,314.00 | 650.00 |
| OCWEN ASSET INVT CORP COM STK | 2,000.00 | 44,928.61 | 36,375.00 |
| OCWEN FINL CORP COMMON STOCK | 37,720.00 | 832,671.70 | 914,710.00 |
| ODS NETWORKS INC COMMON STOCK | 950.00 | 16,056.38 | 8,015.63 |
| OFFICEMAX INC COMMON STOCK | 10,200.00 | 165,806.64 | 143,437.50 |
| OGDEN CORP., COMMON STOCK, \$.50 PAR | 300.00 | 6,020.11 | 7,987.50 |
| OHIO CASUALTY CORP., COMMON STOCK, \$.50 PAR | 5,300.00 | 212,768.50 | 241,812.50 |
| OKUMURA CORP JPY50 | 93,000.00 | 491,270.25 | 306,052.89 |
| OLD REPUBLIC INTERNATIONAL CORP., COMMON STOCK, \$1 PAR | 20,250.00 | 338,060.62 | 730,265.63 |
| OLSTEN CORP., COMMON STOCK, \$.10 PAR | 32,500.00 | 601,543.88 | 483,437.50 |
| OM GROUP INC COM STK | 13,820.00 | 487,016.47 | 530,342.50 |
| ON ASSIGNMENT INC. COMMON STOCK | 4,000.00 | 76,250.00 | 93,000.00 |
| ON TECHNOLOGY CORP COMMON STOCK | 10,000.00 | 52,857.00 | 19,375.00 |
| ONEITA INDS INC COM STOCK | 1,000.00 | 934.27 | 343.70 |
| OPTIMA PETE CORP COMMON STOCK NEW | 8,800.00 | 17,727.68 | 13,337.28 |
| ORACLE CORPORATION COM | 47,710.00 | 574,705.57 | 1,589,339.38 |
| ORANGE & ROCKLAND UTILITIES, INC., COMMON STOCK, \$5 PAR | 2,900.00 | 107,008.00 | 115,818.75 |
| ORBITAL SCIENCES CORP COMMON STOCK | 400.00 | 8,604.90 | 10,250.00 |
| ORCAD INC COMMON STOCK | 500.00 | 4,694.31 | 4,062.50 |
| OREGON STEEL MILLS INC. COMMON STOCK | 14,900.00 | 326,385.93 | 292,412.50 |
| ORION CAPITAL CORP., COMMON STOCK, \$1 PAR | 6,800.00 | 162,126.00 | 306,425.00 |
| ORKLA A/S NOK25 'A' | 12,150.00 | 514,327.97 | 1,030,555.85 |
| ORKLA ASA NOK25 'B' | 1,700.00 | 74,705.86 | 128,591.79 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| OROPERU RES INC COMMON STOCK | 3,000.00 | 5,080.00 | 5,100.00 |
| ORTHODONTIC CENTERS OF AMER COMMON STOCK | 56,700.00 | 1,073,456.82 | 1,027,687.50 |
| ORYX ENERGY CO COMMON STOCK | 5,900.00 | 118,537.61 | 159,300.00 |
| OSICOM TECHNOLOGIES INC COMMON STOCK | 100.00 | 1,042.30 | 284.37 |
| OTE(HELLENIC TLM) GDS REP 1/2 ORD GRD75 | 18,000.00 | 219,960.00 | 171,000.00 |
| OTRA NV NLG2 | 870.00 | 19,886.41 | 13,873.09 |
| OVERSEAS SHIPHOLDING GROUP, INC., COMMON STOCK, \$1 PAR | 5,500.00 | 133,086.25 | 134,406.25 |
| OWENS CORNING COMMON STOCK | 2,400.00 | 78,208.04 | 88,200.00 |
| OWENS ILL INC COMMON STOCK NEW | 6,300.00 | 228,281.76 | 213,412.50 |
| OXFORD HEALTH PLANS INC COMMON STOCK | 11,440.00 | 769,606.69 | 273,130.00 |
| OXFORD INDUSTRIES, INC., COMMON STOCK, \$1 PAR | 1,700.00 | 45,543.00 | 59,712.50 |
| P P & L RES INC COM | 7,400.00 | 184,483.67 | 173,900.00 |
| P-COM INC COMMON STOCK | 400.00 | 8,157.03 | 7,050.00 |
| PACCAR INC., COMMON STOCK, \$12 PAR | 3,643.00 | 86,817.03 | 200,365.00 |
| PACIFIC AREOSPACE & ELECTRONICS INC COMMON STOCK | 100.00 | 415.57 | 634.37 |
| PACIFIC GENTY FINL CORP COMMON STOCK | 5,700.00 | 222,714.00 | 290,700.00 |
| PACIFIC ENTERPRISES COMMON STOCK | 19,700.00 | 539,289.99 | 696,887.50 |
| PACIFIC GATEWAY EXCHANGE INC COMMON STOCK | 18,880.00 | 597,473.50 | 733,960.00 |
| PACIFIC SUNWEAR CALIF INC COMMON STOCK | 8,700.00 | 263,296.50 | 283,837.50 |
| PACIFICORP, COMMON STOCK, \$3.25 PAR | 70,000.00 | 1,479,218.84 | 1,631,875.00 |
| PAGING NETWORK INC. COMMON STOCK | 43,400.00 | 465,815.06 | 523,512.50 |
| PAIN WEBBER GROUP INC., COMMON STOCK, \$1 PAR | 450.00 | 9,445.25 | 15,131.25 |
| PAIRGAIN TECHNOLOGIES INC COM STK | 22,800.00 | 654,254.78 | 538,650.00 |
| PALL CORP. COMMON STOCK, \$.25 PAR | 5,733.00 | 106,422.85 | 121,109.63 |
| PAN AM CORP FLA COMMON STOCK | 7,000.00 | 24,797.00 | 23,191.00 |
| PANACO INC COMMON STOCK \$.01 PAR | 1,200.00 | 5,413.20 | 5,400.00 |
| PANAMER BEVERAGES CLASS'A'COM USD0.01 | 1,900.00 | 39,121.18 | 65,075.00 |
| PAO DE ACUCAR CIA ADR-REPR 1000 PREF | 1,450.00 | 25,284.38 | 21,568.75 |
| PARAGON TRADE BRANDS INC COMMON STOCK | 2,200.00 | 51,056.50 | 49,500.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| PARAGON HEALTH NETWORK INC COM STK | 797.64 | 40,018.00 | 41,377.58 |
| PARAMETRIC TECHNOLOGY CORP COMMON STOCK | 5,900.00 | 267,120.37 | 298,318.75 |
| PARAMOUNT FINL CORP COM STK | 4,000.00 | 22,240.00 | 4,240.00 |
| PAREXEL INTL CORP COM STK | 20,820.00 | 453,437.75 | 718,290.00 |
| PARKER DRILLING CO., COMMON STOCK, \$.33 1/3 PAR | 18,450.00 | 130,163.01 | 243,309.38 |
| PARKER-HANNIFIN CORP., COMMON STOCK, NO PAR | 4,975.00 | 97,391.67 | 221,387.50 |
| PATHE FRF100 | 227.00 | 38,514.72 | 43,758.48 |
| PATINA OIL & GAS CORP COM | 700.00 | 7,002.05 | 5,687.50 |
| PAUL HARRIS STORES INC COMMON STOCK NEW | 31,840.00 | 596,617.45 | 672,620.00 |
| PAXAR CORP COMMON STOCK \$0.10 PAR | 13,075.00 | 192,893.25 | 196,125.00 |
| PAYCHEX INC., COMMON STOCK | 618.00 | 18,579.15 | 25,338.00 |
| PC DOCUMENTS INTL INC COMMON STOCK | 2,000.00 | 11,376.00 | 11,000.00 |
| PECHINEY 'A'FRF100(ORD) | 9,253.00 | 353,233.42 | 363,320.67 |
| PECO ENERGY CO COMMON STOCK | 48,600.00 | 1,196,735.08 | 1,181,587.50 |
| PEGASUS GOLD INC., COMMON STOCK | 7,700.00 | 20,006.80 | 6,256.25 |
| PENN TREATY AMERICAN CORP COMMON STOCK | 13,750.00 | 385,824.28 | 446,875.00 |
| PENNEY, J.C. CO., INC., COMMON STOCK, \$.50 PAR | 29,500.00 | 1,318,568.17 | 1,895,375.00 |
| PENNZOIL CO., COMMON STOCK, \$.83 1/3 PAR | 2,100.00 | 124,305.32 | 139,912.50 |
| PENSKE MOTORSPORTS INC COMMON STOCK | 1,500.00 | 52,687.50 | 39,375.00 |
| PENTAIR INC., COMMON STOCK, \$.16 2/3 PAR | 46,340.00 | 1,709,976.47 | 1,749,335.00 |
| PEOPLES ENERGY CORP., COMMON STOCK, NO PAR | 1,600.00 | 43,645.80 | 58,600.00 |
| PEOPLESOFT, INC, COM | 48,455.00 | 1,219,457.00 | 3,170,774.06 |
| PEP BOYS-MANNY, MOE & JACK, COMMON STOCK, \$1 PAR | 3,500.00 | 87,563.69 | 87,937.50 |
| PEPSICO INC COM | 69,918.01 | 1,242,123.37 | 2,578,226.62 |
| PEREZ COMPANC SA 'B'ARS1 | 9,680.00 | 39,002.65 | 69,142.86 |
| PERKIN-ELMER CORP., COMMON STOCK, \$1 PAR | 2,000.00 | 77,597.07 | 139,125.00 |
| PERRIGO CO COMMON STOCK | 100.00 | 966.15 | 1,425.00 |
| PETSMART INC COMMON STOCK | 500.00 | 3,846.10 | 3,906.25 |
| PEUGEOT SA FRF35 | 6,500.00 | 739,479.00 | 734,401.07 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| PFIZER INC., COMMON STOCK, \$.11 1/9 PAR | 162,304.98 | 5,876,331.74 | 11,807,687.30 |
| PG& E CORP COMMON STOCK | 123,150.01 | 3,531,616.91 | 3,478,987.78 |
| PHARMACEUTICAL MARKETING SVCS INC COMMON STOCK | 2,950.00 | 33,026.99 | 30,237.50 |
| PHARMACIA & UPJOHN COM USD0.01 | 10,000.00 | 339,267.20 | 337,500.00 |
| PHARMACIA & UPJOHN INC COM | 71,866.00 | 2,271,116.21 | 2,425,477.50 |
| PHELPS DODGE CORP., CAPITAL STOCK, \$6.25 PAR | 2,700.00 | 115,992.21 | 178,875.00 |
| PHILIP MORRIS COMPANIES INC., COMMON STOCK, \$1 PAR | 285,846.90 | 8,251,256.49 | 12,434,340.15 |
| PHILIP SERVICES CORP COM STK | 500.00 | 7,350.65 | 7,906.25 |
| PHILIPPINE LNG DIS SPON ADR-REP 2 COM PH | 24,200.00 | 728,477.92 | 598,950.00 |
| PHILIPS ELECTRONIC NLG10(NY REGD) | 7,000.00 | 243,406.36 | 469,000.00 |
| PHILIPS ELECTRONIC NLG10 | 2,500.00 | 77,751.87 | 165,119.85 |
| PHILLIPS PETROLEUM CO. COMMON STOCK, \$1.25 PAR | 26,800.00 | 964,242.94 | 1,298,125.00 |
| PHOENIX INFORMATION SYS CORP COMMON STOCK | 11,281.00 | 27,614.80 | 24,028.53 |
| PHYSICIAN COMPUTER NETWORK INC., COMMON STOCK | 1,500.00 | 10,456.65 | 7,312.50 |
| PHYSICIAN SALES & SVC INC COMMON STOCK | 5,000.00 | 116,875.00 | 113,750.00 |
| PHYSIO-CONTROL INTL CORP COMMON STOCK | 5,800.00 | 93,566.18 | 91,350.00 |
| PICTURETEL CORP., COMMON STOCK, (NEW) | 1,500.00 | 16,901.00 | 13,031.25 |
| PIEDMONT NATURAL GAS CO., INC., COMMON STOCK, \$.50 PAR | 3,100.00 | 82,454.14 | 101,331.25 |
| PIERCING PAGODA INC COMMON STOCK | 400.00 | 8,281.64 | 10,600.00 |
| PILGRIMS PRIDE CORP COMMON STOCK | 92,200.00 | 1,114,568.36 | 1,475,200.00 |
| PILLOWTEX CORP COMMON STOCK | 38,000.00 | 1,046,683.69 | 1,007,000.00 |
| PINAULT PRINTEMPS FRF100 | 471.00 | 101,354.36 | 240,947.24 |
| PINNACLE MICRO INC COMMON STOCK | 7,100.00 | 7,395.58 | 1,552.77 |
| PINNACLE SYS INC COMMON STOCK | 1,700.00 | 55,071.50 | 40,800.00 |
| PINNACLE WEST CAPITAL CORP COMMON STOCK | 16,400.00 | 509,300.96 | 632,425.00 |
| PIONEER ELEC JPY50 | 5,000.00 | 140,437.51 | 86,973.56 |
| PIONEER GROUP, INC., COMMON STOCK, \$.10 PAR | 3,100.00 | 79,499.50 | 97,262.50 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| PIONEER HI-BRED INTERNATIONAL, INC., COMMON STOCK, \$1 PAR | 2,900.00 | 124,419.81 | 296,162.50 |
| PITNEY BOWES INC., COMMON STOCK, \$2 PAR | 6,400.00 | 223,406.57 | 538,000.00 |
| PITTSTON CO BURLINGTON GROUP COMMON STOCK | 3,400.00 | 93,993.00 | 93,712.50 |
| PITTSWAY CORP., CLASS A COMMON STOCK | 200.00 | 8,454.39 | 12,625.00 |
| PIXAR COMMON STOCK | 100.00 | 2,131.56 | 2,318.75 |
| PLACER DOME INC., COMMON STOCK | 11,320.00 | 193,377.84 | 138,670.00 |
| PLANET HOLLYWOOD INTL INC CL A COMMON STOCK | 1,100.00 | 29,587.52 | 16,362.50 |
| PLANTRONICS INC COMMON STOCK NEW | 50.00 | 1,640.94 | 1,856.25 |
| PLATFORMS INTL CORP COM STK | 10,000.00 | 2,314.30 | 2,300.00 |
| PLATINUM TECHNOLOGY INC COMMON STOCK | 53,800.00 | 1,254,281.43 | 1,398,800.00 |
| PLC SYS INC COMMON STOCK NO PAR | 2,530.00 | 41,128.10 | 26,723.13 |
| PLEXUS CORP., COMMON STOCK | 6,770.00 | 159,426.23 | 180,251.25 |
| PMC SIERRA INC COMMON STOCK | 29,900.00 | 538,187.40 | 822,250.00 |
| PMI GROUP INC COMMON STOCK | 21,000.00 | 1,191,152.71 | 1,365,000.00 |
| PMT SERVICES INC COM STK | 47,530.00 | 409,850.00 | 748,597.50 |
| PNC BANK CORP COMMON | 13,700.00 | 391,471.45 | 737,231.25 |
| POLAROID CORP., COMMON STOCK, \$1 PAR | 2,006.00 | 72,145.26 | 85,255.00 |
| POLO RALPH LAUREN CL A COM STK | 100.00 | 3,044.06 | 2,700.00 |
| POLYGRAM NV NLG0.50 | 3,378.00 | 147,230.73 | 170,773.41 |
| POMEROY COMPUTER RES INC COMMON STOCK | 3,150.00 | 70,875.00 | 78,750.00 |
| POOL ENERGY SVCS CO COMMON STOCK | 140.00 | 4,524.18 | 3,622.50 |
| POPE & TALBOT, INC., COMMON STOCK, \$2 PAR | 4,600.00 | 82,326.65 | 75,900.00 |
| POPULAR INC COMMON STOCK | 3,000.00 | 80,655.00 | 159,750.00 |
| PORTUGAL TEL PT SA SPON ADR REP 1 ORD PT | 11,400.00 | 480,497.11 | 522,975.00 |
| POTLATCH CORP. COMMON STOCK, \$1 PAR | 10,600.00 | 393,671.85 | 515,425.00 |
| POWERGEN ORD GBP0.50 | 35,845.00 | 292,971.17 | 461,695.97 |
| POWERWAVE TECHNOLOGIES INC COMMON STOCK | 15,300.00 | 579,765.82 | 380,587.50 |
| PPG INDUSTRIES INC., COMMON STOCK, \$1.66 2/3 PAR | 8,050.00 | 273,660.21 | 466,396.88 |
| PRAXAIR INC COMMON STOCK | 7,100.00 | 175,840.33 | 311,956.25 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| PRECISION CASTPARTS CORP., COMMON STOCK, NO PAR | 7,600.00 | 342,430.53 | 451,250.00 |
| PREMARK INTERNATIONAL, INC. COMMON STOCK | 20,900.00 | 419,634.20 | 546,012.50 |
| PREMIERE TECHNOLOGIES INC COMMON STOCK | 22,400.00 | 738,380.16 | 536,200.00 |
| PREMISYS INC COMMUNICATIONS COMMON STOCK | 36,540.00 | 1,132,067.15 | 1,007,133.75 |
| PRENTISS PTTYS TR COMMON STOCK | 12,000.00 | 287,961.00 | 310,500.00 |
| PRESIDENTIAL LIFE CORP COMMON STOCK | 1,300.00 | 26,162.50 | 26,406.25 |
| PRESSTEK INC COMMON STOCK \$0.01 PAR | 2,890.00 | 93,693.89 | 90,312.50 |
| PRICELLULAR CORP COMMON STOCK | 4,200.00 | 43,396.50 | 45,150.00 |
| PRIDE INTL INC COM STK | 39,230.00 | 697,271.83 | 1,083,728.75 |
| PRIMAGAZ FRF10 | 561.00 | 32,446.63 | 46,640.32 |
| PRIME HOSPITALITY CORP COMMON STOCK | 16,300.00 | 288,836.00 | 311,737.50 |
| PRIMEDIA INC COM STK | 5,900.00 | 73,246.73 | 78,543.75 |
| PRIMUS TELECOMMUNICATIONS GROUP INC COMMON STOCK | 100.00 | 1,177.02 | 1,400.00 |
| PRINS RECYCLING CORP COM STK | 516.00 | 2,885.40 | 274.00 |
| PRINTRONIX INC COMMON STOCK N.P. | 40,500.00 | 723,062.15 | 718,875.00 |
| PROCTER & GAMBLE CO., COMMON STOCK, NO PAR | 64,120.05 | 2,071,200.54 | 4,893,161.32 |
| PROGINET CORP COM STK | 2,000.00 | 9,410.00 | 7,000.00 |
| PROGRAMMERS PARADISE INC COMMON STOCK | 500.00 | 5,448.27 | 5,000.00 |
| PROGRESSIVE CORP., OHIO, COMMON STOCK, \$1 PAR | 9,700.00 | 701,410.19 | 989,400.00 |
| PROTECTIVE LIFE CORP., COMMON STOCK | 21,450.00 | 824,533.15 | 1,203,881.25 |
| PROTEIN DESIGN LABS INC COMMON STOCK | 6,400.00 | 276,097.28 | 268,800.00 |
| PROVIDENT BANKSHARES CORP COMMON STOCK | 3,638.00 | 103,563.38 | 215,551.50 |
| PROVIDENT COS INC COM | 38,800.00 | 962,618.73 | 1,273,125.00 |
| PROVIDIAN FINL CORP W/I COMMON STK | 4,200.00 | 68,702.47 | 185,062.50 |
| PRT GROUP INC COM STK | 51,300.00 | 673,456.14 | 686,137.50 |
| PSW TECHNOLOGIES INC COM STK | 300.00 | 4,417.85 | 5,100.00 |
| PUBLIC SERVICE CO. OF NEW MEXICO, COMMON STOCK, \$5 PAR | 13,900.00 | 275,412.50 | 284,081.25 |
| PUBLIC SERVICE ENTERPRISE GROUP INC., COMMON STOCK | 10,400.00 | 289,383.04 | 303,550.00 |
| PUBLISHING & BROAD AUD0.50 | 8,150.00 | 35,899.38 | 46,286.22 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| PUGET SOUND ENERGY COMMON STK | 206.92 | 5,156.28 | 5,716.17 |
| PULITZER PUBLISHING CO COMMON STOCK | -0.01 | 0.00 | -0.55 |
| PULTE CORP COMMON STOCK | 900.00 | 19,113.89 | 36,506.25 |
| PVPTL DENSE-PAC MICROSYSTEMS INC COMMON STOCK | 1,500.00 | 6,474.00 | 5,250.00 |
| PVTPL GENERAL ENVIRONMENTAL CORP COMMON STOCK | 20,000.00 | 11,087.96 | 6,600.00 |
| PVTPL NEW HOLLAND N V COMMON STOCK | 26,200.00 | 560,906.02 | 656,637.50 |
| PXRE CORP COMMON STOCK | 2,300.00 | 70,748.00 | 67,993.75 |
| PYRAMID BREWERIES INC COM STK | 200.00 | 788.48 | 550.00 |
| QUAKER OATS COMPANY, COMMON STOCK, \$5 PAR | 6,100.00 | 185,934.77 | 323,300.00 |
| QUAKER STATE CORP CAPITAL STOCK \$1.25% PAR | 100.00 | 1,569.06 | 1,531.25 |
| QUALCOMM INC COMMON STOCK | 300.00 | 18,560.98 | 20,325.00 |
| QUANTUM CORP., COMMON STOCK | 1,930.00 | 30,435.47 | 51,386.25 |
| QUARTERDECK CORP FORMERLY QUARTERDECK OFFICE SYS TO 02-23-1995 COM | 2,000.00 | 9,282.39 | 4,250.00 |
| QUIDEL CORP COMMON STOCK | 4,000.00 | 15,324.46 | 15,500.00 |
| QUIGLEY CORP COMMON STOCK | 3,560.00 | 40,867.50 | 64,525.00 |
| QUINTILES TRANSNATIONAL CORP COMMON STOCK | 19,350.00 | 1,349,806.78 | 1,511,718.75 |
| QUORUM HEALTH GROUP INC COMMON STOCK | 43,200.00 | 811,626.00 | 1,036,800.00 |
| QWEST COMMUNICATIONS INTL INC COMMON STOCK | 320.00 | 18,642.51 | 17,480.00 |
| RADIUS INC NEW COMMON STOCK | 21,000.00 | 7,202.65 | 9,187.50 |
| RALCORP HLDGS INC NEW COM STK | 21,000.00 | 399,773.39 | 355,687.50 |
| RALSTON-RALSTON PURINA GROUP | 4,880.00 | 248,134.99 | 453,840.00 |
| RAMBUS INC DEL COMMON STOCK | 10,270.00 | 415,170.58 | 573,194.38 |
| RANK GROUP ORD GBP0.10 | 16,260.00 | 104,559.23 | 94,649.56 |
| RATIONAL SOFTWARE CORP COM NEW | 2,360.00 | 30,344.55 | 23,895.00 |
| RAYCHEM CORP. COMMON STOCK, NO PAR | 6,400.00 | 204,424.15 | 605,200.00 |
| RAYONIER INC COMMON STOCK | 7,200.00 | 264,802.39 | 351,900.00 |
| RAYTHEON CO., COMMON STOCK, \$1.25 PAR | 10,600.00 | 308,803.60 | 592,937.50 |
| READ-RITE CORP COMMON STOCK | 900.00 | 19,815.02 | 17,212.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| READERS DIGEST ASSN INC CL A NON VTG COMMON STOCK \$0.35 PAR | 14,400.00 | 389,570.23 | 344,700.00 |
| RECKITT & COLMAN ORD GBP0.105263 | 24,800.00 | 311,218.39 | 360,589.01 |
| RED BRICK SYS INC COMMON STOCK | 9,600.00 | 117,969.00 | 69,000.00 |
| REDHOOK ALE BREWERY INC COMMON STOCK | 1,100.00 | 7,741.52 | 7,493.75 |
| REEBOK INTERNATIONAL, COMMON STOCK | 2,500.00 | 75,209.77 | 98,281.25 |
| REED INTERNATIONAL ORD GBP0.125 | 106,000.00 | 834,249.59 | 1,126,006.67 |
| REGENT PACIFIC GROUP LIMITED SHS ISIN# KYG747871138 | 5,000.00 | 1,796.30 | 1,600.00 |
| REGIONS FINANCIAL CORP COM | 200.00 | 7,541.20 | 7,725.00 |
| REHABCARE GROUP INC COM | 4,650.00 | 108,112.50 | 125,550.00 |
| RELIANCE BANCORP INC COM PAR \$9.625 | 6,500.00 | 90,723.65 | 215,312.50 |
| RELIANCE GROUP HOLDINGS INC., COMMON STOCK | 39,500.00 | 295,286.91 | 503,625.00 |
| RELIASTAR FINL CORP COM | 9,000.00 | 358,914.60 | 333,000.00 |
| RENAL CARE GROUP INC COMMON STOCK | 9,000.00 | 316,796.10 | 285,750.00 |
| RENAL TREATMENT CTRS INC COM STK | 27,970.00 | 617,141.63 | 931,750.63 |
| RENO AIR, INC., COMMON STOCK | 5,600.00 | 35,988.00 | 32,900.00 |
| RENT-WAY INC COMMON STOCK | 100.00 | 1,769.06 | 1,725.00 |
| RENTAL SVC CORP COMMON STOCK | 4,700.00 | 118,781.62 | 118,087.50 |
| RENTERS CHOICE INC COMMON STOCK | 4,000.00 | 88,957.50 | 90,000.00 |
| REPAP ENTERPRISES COMMON | 900.00 | 3,737.25 | 112.50 |
| REPSOL SA ESP500 (REG) | 1,571.00 | 52,097.23 | 67,949.37 |
| REPUBLIC IND INC COMMON STOCK | 2,075.00 | 64,059.99 | 54,079.69 |
| REPUBLIC NEW YORK CORP., COMMON STOCK | 15,900.00 | 848,549.05 | 1,729,125.00 |
| RES-CARE, INC., COMMON | 4,100.00 | 95,919.50 | 96,350.00 |
| RESPIRONICS INC COMMON STOCK \$0.01 PAR | 200.00 | 5,372.88 | 5,350.00 |
| REUTERS HOLDINGS ORD GBP0.025 | 42,000.00 | 443,674.41 | 472,689.29 |
| REYNOLDS METALS CO., COMMON STOCK, NO PAR | 3,300.00 | 180,253.47 | 187,893.75 |
| RF MICRO DEVICES INC COM STK | 200.00 | 3,739.29 | 2,825.00 |
| RHON-KLINIKUM AG DEM5 | 633.00 | 31,655.50 | 66,750.57 |
| RHONE-POULENC SA SPON ADR-REP 1 FRF25'A' | 5,641.00 | 140,870.47 | 253,139.88 |
| RICHFOOD HLDGS INC CL A COMMON STOCK | 14,700.00 | 380,125.25 | 401,493.75 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| RICHMONT MINES INC COM STK | 200.00 | 940.77 | 475.00 |
| RIDE INC COM | 1,000.00 | 7,967.50 | 2,500.00 |
| RINASCENTE(LA) ITL1000 | 4,200.00 | 28,189.93 | 31,839.36 |
| RIO HOTEL & CASINO, COMMON STOCK | 7,400.00 | 169,398.00 | 154,475.00 |
| RIO TINTO PLC ORD 10P(REGD) | 36,437.00 | 501,916.82 | 438,933.43 |
| RITE AID CORP., COMMON STOCK, \$1 PAR | 5,500.00 | 161,164.45 | 361,625.00 |
| RJK EXPLS LTD CL A COMMON STOCK | 4,000.00 | 1,762.80 | 720.00 |
| RJR NABISCO HLDGS CORP COM NEW | 58,772.70 | 1,835,073.81 | 2,141,530.26 |
| RMI TITANIUM CO | 7,900.00 | 171,074.50 | 187,625.00 |
| ROADWAY EXPRESS INC DEL COM STK | 8,100.00 | 136,199.58 | 218,700.00 |
| ROCHE HLDG AG GENUSSSCHEINE(PTG CERTS) NP | 37.00 | 227,030.67 | 331,149.61 |
| ROCHESTER GAS & ELECTRIC CORP., COMMON STOCK, \$5 PAR | 14,303.79 | 312,955.19 | 393,354.23 |
| ROCK BOTTOM RESTARANTS INC COMMON STOCK | 100.00 | 1,174.13 | 1,075.00 |
| ROCKWELL INTL CORP NEW COM STK | 9,300.00 | 263,516.89 | 453,375.00 |
| ROHM & HAAS CO., COMMON STOCK, \$2.50 PAR | 2,800.00 | 144,517.09 | 257,425.00 |
| ROHM CO JPY50 | 3,000.00 | 346,252.72 | 296,180.22 |
| ROLLS-ROYCE ORD 20P | 6,777.00 | 17,791.87 | 27,060.50 |
| ROMAC INTL INC COM STK | 44,120.00 | 851,362.24 | 860,340.00 |
| ROSLYN BANCORP INC COMMON STOCK | 12,100.00 | 293,319.73 | 263,175.00 |
| ROSS STORES INC., COMMON STOCK | 12,900.00 | 430,872.01 | 503,100.00 |
| ROSS SYSTEMS COMMON STOCK | 300.00 | 1,169.21 | 1,125.00 |
| ROUGE INDS INC DEL CL A COM STK | 200.00 | 3,337.17 | 3,050.00 |
| ROWAN COMPANIES, INC., COMMON STOCK, \$.125 PAR | 31,700.00 | 708,283.98 | 1,077,800.00 |
| ROYAL BANK CANADA COM NPV (CAD) | 13,950.00 | 321,021.73 | 746,770.17 |
| ROYAL BK SCOTLAND ORD GBP0.25 | 45,000.00 | 460,258.14 | 516,308.93 |
| ROYAL DUTCH PETROL NLG1.25(BR) | 13,592.00 | 369,278.32 | 707,649.59 |
| ROYAL DUTCH PETROLEUM N.Y. REGISTRY SH PAR N 1.25 GLDR | 117,800.00 | 2,901,994.17 | 6,206,587.50 |
| ROYAL GROUP TECHNOLOGIES LTD COMMON STOCK | 1,010.00 | 27,427.99 | 24,303.13 |
| ROYAL OAK MINES INC | 30,200.00 | 117,380.62 | 47,187.50 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| ROYAL&SUN ALLIANCE ORD GBP0.25 | 53,000.00 | 445,061.55 | 475,940.96 |
| RUBBERMAID INC. COMMON STOCK, \$1 PAR | 6,700.00 | 168,317.63 | 162,475.00 |
| RUSS BERRIE & CO. INC., COMMON STOCK | 4,500.00 | 103,158.77 | 134,437.50 |
| RUSSELL CORP., COMMON STOCK, \$.01 PAR | 1,600.00 | 43,293.44 | 48,900.00 |
| RYAN'S FAMILY STEAK HOUSES, INC., COMMON STOCK, \$1 PAR | 18,700.00 | 132,442.75 | 165,962.50 |
| RYDER SYSTEM, INC., COMMON STOCK, \$.75 PAR | 3,500.00 | 91,323.94 | 127,093.75 |
| RYLAND GROUP, INC., COMMON STOCK, \$1 PAR | 4,800.00 | 95,175.57 | 104,700.00 |
| SAFECO CORP., COMMON STOCK, \$5 PAR | 6,200.00 | 179,125.83 | 303,025.00 |
| SAFEGUARD SCIENTIFICS INC., COMMON STOCK \$.10 PAR | 400.00 | 11,569.03 | 12,625.00 |
| SAFETY-KLEEN CORP., COMMON STOCK, \$.10 PAR | 2,650.00 | 56,126.27 | 73,537.50 |
| SAFEWAY PLC ORD GBP0.25 | 92,436.00 | 500,032.63 | 504,587.12 |
| SAFRA REPUBLIC HLD USD2.5 | 8,000.00 | 490,276.00 | 843,000.00 |
| SAGA PETROLEUM NOK15 SER'B' | 1,170.00 | 13,013.06 | 18,871.62 |
| SAIRGROUP CHF350(REGD) | 290.00 | 152,277.70 | 378,543.87 |
| SAMSUNG ELECTRONIC KRW5000 | 8,041.00 | 666,089.85 | 288,087.13 |
| SANDISK CORP CORP COMMON STOCK | 9,800.00 | 274,650.27 | 240,100.00 |
| SANDVIK AB 'B' SEK6 | 3,200.00 | 52,065.81 | 95,946.12 |
| SANGETSU CO JPY50 | 1,000.00 | 37,271.18 | 14,025.47 |
| SANKYO CO JPY50 | 26,000.00 | 614,237.39 | 829,147.89 |
| SANKYO CO LTD NPV(OTC) | 12,000.00 | 441,033.63 | 192,752.20 |
| SANMINA CORP COMMON STOCK | 8,820.00 | 288,855.00 | 599,760.00 |
| SANOFI FRF25 | 1,450.00 | 113,707.80 | 145,160.88 |
| SANTA FE ENERGY RES INC COM STOCK | 70,301.00 | 641,665.22 | 786,492.44 |
| SANTA ISABEL SA ADR REPR 15 SHS NPV | 746.00 | 20,201.68 | 13,660.75 |
| SANWA BANK JPY50 | 45,000.00 | 795,477.86 | 493,633.69 |
| SAP AG DEM5 | 430.00 | 71,697.32 | 125,061.65 |
| SARA LEE CORP., COMMON STOCK | 35,300.00 | 1,257,189.11 | 1,866,487.50 |
| SASKATCHEWAN WHEAT POOL CL B NON VGT COMMON STOCK | 100.00 | 1,453.80 | 2,310.00 |
| SAWTEK INC COMMON STOCK | 6,700.00 | 262,324.27 | 195,137.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| SBC COMMUNICATIONS INC COM | 63,936.01 | 2,437,193.75 | 4,655,340.73 |
| SCANIA AB ADR-EACH REPR 10RD 'A' | 2,750.00 | 74,463.95 | 63,937.50 |
| SCANIA AB ADR-EACH REP 10RD 'B' | 2,750.00 | 74,463.95 | 63,764.25 |
| SCANTEK MED INC COM STK | 3,675.00 | 8,863.34 | 4,364.06 |
| SCHERING-PLOUGH CORP. COMMON STOCK, \$1 PAR | 103,875.74 | 3,359,535.91 | 6,511,710.45 |
| SCHLOTZSKYS INC COMMON STOCK | 500.00 | 9,461.41 | 8,687.50 |
| SCHLUMBERGER LTD. COMMON STOCK, \$1 PAR | 34,880.00 | 1,616,670.92 | 2,871,060.00 |
| SCHNEIDER SA FF 50 (BR) | 2,556.00 | 131,614.75 | 136,817.62 |
| SCHULMAN, A., COMMON STOCK, \$1 PAR | 6,200.00 | 135,899.66 | 138,725.00 |
| SCHW BANKVEREIN CHF40(REGD) | 510.00 | 59,755.64 | 146,485.94 |
| SCHWAB CHARLES CORP COMMON STOCK NEW | 12,395.37 | 335,350.28 | 477,996.46 |
| SCHWEITZER-MAUDUIT INTL INC COM | 10,300.00 | 294,931.00 | 365,650.00 |
| SCI SYSTEMS, INC., COMMON STOCK, \$.10 PAR | 15,900.00 | 717,282.62 | 728,418.75 |
| SCIENTIFIC-ATLANTA, INC., COMMON STOCK, \$.50 PAR | 3,500.00 | 39,798.74 | 70,000.00 |
| SCIOS INC COMMON STOCK | 50,000.00 | 432,750.00 | 378,125.00 |
| SCOTTISH POWER PLC SHS ISIN# GB0007908287 | 500.00 | 2,949.98 | 4,060.00 |
| SCRIBONA AB 'B' SEK2 | 1,690.00 | 8,895.07 | 21,669.47 |
| SEACOR SMIT INC | 11,100.00 | 566,500.48 | 618,131.25 |
| SEAGATE TECHNOLOGY, COMMON STOCK, NO PAR | 38,620.00 | 1,366,174.71 | 876,191.25 |
| SEAGRAM CO. LTD. - LA COMPAGNIE | 16,600.00 | 461,483.10 | 536,387.50 |
| SEAGRAM LTEE., COMMON STOCK, NO PAR | | | |
| SEARS ORD 25P | 15,000.00 | 26,617.09 | 12,383.33 |
| SEARS, ROEBUCK AND CO. COMMON STOCK, \$.75 PAR | 40,000.00 | 1,580,457.69 | 1,832,500.00 |
| SEATTLE FILMWORKS INC. COMMON STOCK \$00.001 PAR | 3,450.00 | 48,283.50 | 34,068.75 |
| SECURE COMPUTING CORP COMMON STOCK | 300.00 | 3,965.47 | 3,600.00 |
| SEDNA GEOTECH INC COMMON STOCK | 1,000.00 | 2,171.00 | 2,750.00 |
| SEEC INC COMMON STOCK | 100.00 | 2,569.06 | 162.50 |
| SEGA ENTERPRISES JPY50 | 1,700.00 | 105,083.28 | 37,829.58 |
| SEI INVESTMENTS CO COM STK | 1,209.89 | 28,304.02 | 27,077.34 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| SEITEL INC DELAWARE COMMON STOCK NEW \$0.01 PAR | 400.00 | 16,169.87 | 7,700.00 |
| SEKISUI CHEM Y50 | 42,000.00 | 393,522.08 | 305,723.80 |
| SEKISUI HOUSE Y50 | 76,000.00 | 965,721.44 | 546,664.05 |
| SELECTIVE INSURANCE GROUP, INC., COMMON STOCK | 500.00 | 13,885.00 | 25,187.50 |
| SEMBAWANG CORPORAT SGD1 | -58,000.00 | 0.00 | 0.00 |
| SEMICONDUCTOR PKG MATLS INC COMMON STK | 300.00 | 4,116.27 | 2,775.00 |
| SEMTECH CORP., COMMON STOCK, \$.01 PAR | 300.00 | 17,433.06 | 14,550.00 |
| SENSHUKAI CO JPY50 | 800.00 | 24,624.18 | 3,359.84 |
| SEPRACOR INC COMMON STOCK | 32,200.00 | 756,370.09 | 1,187,375.00 |
| SERVICE CORPORATION INTERNATIONAL, COMMON STOCK, \$1 PAR | 79,900.00 | 2,092,783.71 | 2,921,343.75 |
| SERVICE MERCHANDISE CO., INC., COMMON STOCK, \$1 PAR | 2,980.00 | 14,882.68 | 10,057.50 |
| SEVEN ELEVEN NPV | 1,000.00 | 61,291.41 | 69,343.78 |
| SEVEN SEAS PETE INC COMMON STOCK | 200.00 | 2,064.00 | 3,750.00 |
| SHAMAN PHARMACEUTICALS INC COMMON STOCK | 500.00 | 2,683.73 | 2,500.00 |
| SHARED MEDICAL SYSTEMS CORP., COMMON STOCK, \$.01 PAR | 1,100.00 | 39,594.79 | 70,400.00 |
| SHARP CORP JPY50 | 13,000.00 | 201,972.22 | 86,989.23 |
| SHAW INDUSTRIES, INC., COMMON STOCK, NO PAR | 205.08 | 2,927.58 | 2,255.88 |
| SHELL TRANSPORT & TRADING NY SHRS NEW COMMON STOCK | 156.00 | 4,515.00 | 6,503.25 |
| SHELL TRNSPT&TRDG ORD GBP0.25(REGD) | 55,620.00 | 238,791.24 | 377,647.00 |
| SHERWIN-WILLIAMS CO., COMMON STOCK, \$6.25 PAR | 7,700.00 | 117,947.65 | 219,931.25 |
| SHIN-ETSU CHEM CO Y50 | 7,000.00 | 134,447.98 | 166,190.01 |
| SHISEIDO CO Y50 | 4,000.00 | 49,378.26 | 54,221.35 |
| SHIVA CORP COMMON STOCK | 3,890.00 | 51,795.28 | 34,523.75 |
| SHOHKOH FUND & CO JPY50 | 3,000.00 | 633,408.15 | 853,281.10 |
| SHOREWOOD PACKAGING CORP COMMON STOCK | 33,050.00 | 637,706.13 | 797,331.25 |
| SHOWBIZ PIZZA TIME INC., COMMON STOCK NEW | 15,300.00 | 339,853.11 | 328,950.00 |
| SI HANDLING SYS COMMON STOCK | 900.00 | 12,556.50 | 12,487.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| SIAM CEMENT CO THB10(ALIEN MKT) | 940.00 | 33,798.47 | 7,379.88 |
| SIEBEL SYS INC COMMON STOCK | 13,000.00 | 398,714.40 | 541,125.00 |
| SIEMENS AG DEM5 | 11,012.00 | 533,729.18 | 646,479.35 |
| SIERRA PACIFIC RESOURCES, COMMON STOCK, \$3.75 PAR | 5,300.00 | 131,818.50 | 179,537.50 |
| SIGCORP INC COM | 2,300.00 | 58,595.95 | 61,525.00 |
| SIGMA-ALDRICH, CORP., COMMON STOCK, \$1 PAR | 4,500.00 | 95,211.66 | 162,562.50 |
| SIGMATRON INTL INC COMMON STOCK | 1,250.00 | 22,174.89 | 16,725.00 |
| SIGNATURE RESORTS INC COMMON STOCK | 25,785.00 | 631,296.34 | 689,748.75 |
| SILICON GAMING INC COMMON STOCK | 770.00 | 10,613.23 | 10,010.00 |
| SILICON GRAPHICS INC., COMMON STOCK | 26,392.00 | 555,755.53 | 346,395.00 |
| SILICON STORAGE TECHNOLOGY INC COMMON STOCK | 3,000.00 | 16,872.60 | 10,875.00 |
| SILICON VALLEY GROUP INC., COMMON STOCK | 13,900.00 | 287,025.41 | 330,125.00 |
| SIME DARBY BHD MYR0.50 | 147,000.00 | 304,213.12 | 147,378.97 |
| SIMON DEBARTOLO GRP REIT | 1,322.04 | 29,639.18 | 43,214.18 |
| SIMTEK CORP COMMON STOCK | 3,000.00 | 1,495.86 | 1,770.00 |
| SIMULA INC COMMON STOCK | 7,000.00 | 117,427.23 | 111,125.00 |
| SINGAPORE AIRLINES SG(cents)1(ALIEN MKT) | 17,500.00 | 151,020.47 | 114,282.13 |
| SINGAPORE LAND SG(cents)1 | 17,000.00 | 88,271.57 | 49,957.62 |
| SINGAPORE PRESS HD SG(cents)1(ALIEN MKT) | 6,000.00 | 92,083.62 | 82,132.43 |
| SINGER CO N V COMMON STOCK | 5,435.00 | 87,398.92 | 63,181.88 |
| SIPEX CORP COMMON STOCK | 7,800.00 | 262,675.14 | 242,775.00 |
| SIRROM CAP CORP COMMON STOCK | 22,550.00 | 872,817.86 | 992,200.00 |
| SKYWEST INC., COMMON STOCK | 18.35 | 251.76 | 444.99 |
| SLH CORP COM STK | 300.00 | 13,771.13 | 16,200.00 |
| SLM HOLDING CORP COMMON STK | 22,730.00 | 1,792,059.58 | 2,935,011.25 |
| SMART CHOICE AUTOMOTIVE GROUP INC COM | 110.00 | 735.96 | 550.00 |
| SMART MODULAR TECHNOLOGIES INC COMMON STOCK | 4,100.00 | 273,350.00 | 254,200.00 |
| SMARTALK TELESERVICES INC COMMON STOCK | 42,550.00 | 770,467.28 | 912,165.63 |
| SMITH(DAVID S.)HLD ORD GBP0.10 | 16,560.00 | 62,911.40 | 55,661.29 |
| SMITHFIELD FOODS IMC., COMMON STOCK | 14,600.00 | 478,523.93 | 516,475.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| SMITHKLINE BEECHAM ORD GBP0.0625 | 53,000.00 | 192,492.23 | 491,121.07 |
| SMUCKER, J.M., CO., CLASS A COMMON STOCK | 2,600.00 | 55,627.00 | 64,350.00 |
| SNAP-ON INC COM | 2,700.00 | 68,618.75 | 118,631.25 |
| SOC GENERALE FRF30 | 3,626.00 | 403,550.51 | 476,632.47 |
| SODAK GAMING INC COM STK | 500.00 | 6,525.60 | 4,500.00 |
| SODEXHO ALLIANCE FRF100 | 186.00 | 68,352.01 | 99,152.53 |
| SODEXHO ALLIANCE NEW FRF100(S/R 25/11/97 | 180.00 | 0.00 | 2,241.06 |
| SOFAMOR/DANEK GROUP INC COMMON STOCK | 1,287.00 | 41,511.60 | 90,572.63 |
| SOFTBANK CORP JPY50 | 6,734.00 | 662,717.52 | 121,357.10 |
| SOFTECH INC COMMON STOCK \$0.10 PAR | 400.00 | 981.92 | 925.00 |
| SOLOMON SMITH BARNEY HOLDINGS INC | 1,000.00 | 9,868.47 | 9,000.00 |
| SOLUTIA INC COM STK | 22,800.00 | 507,697.11 | 520,125.00 |
| SOMATOGEN INC COMMON STOCK | 2,000.00 | 17,744.63 | 11,250.00 |
| SONAT INC., COMMON STOCK, \$3.75 PAR | 3,800.00 | 99,416.73 | 165,537.50 |
| SONUS PHARMACEUTICALS INC COMMON STOCK | 3,800.00 | 168,672.88 | 146,300.00 |
| SONY CORP Y50 | 9,100.00 | 565,208.06 | 777,198.83 |
| SOS STAFFING SVS INC COMMON STOCK | 27,700.00 | 481,113.59 | 581,700.00 |
| SOTHEBYS HOLDINGS INC CL A COMMON STOCK | 13,904.45 | 245,717.81 | 237,244.68 |
| SOUTHDOWN, INC., COMMON STOCK, \$2.50 PAR | 15,190.00 | 532,541.82 | 876,273.13 |
| SOUTHERN CO., COMMON STOCK, \$5 PAR | 30,800.00 | 563,729.41 | 739,200.00 |
| SOUTHERN PERU COPPER CORP COMMON STOCK | 5,100.00 | 94,313.66 | 70,125.00 |
| SOUTHWEST AIRLINES CO., COMMON STOCK, \$1 PAR | 17,804.01 | 350,918.47 | 435,085.50 |
| SOVEREIGN BANCORP INC COMMON STOCK NO PAR | 58,860.00 | 850,566.07 | 1,114,661.25 |
| SOVRAN SELF STORAGE INC | 100.00 | 3,100.31 | 3,050.00 |
| SPDR TR UNIT SER 1 | 152.00 | 14,885.27 | 14,535.00 |
| SPECIALTY TELECONSTRUCTORS INC COM | 300.00 | 3,549.04 | 4,350.00 |
| SPECTRALINK CORP COMMON STOCK | 3,480.00 | 15,036.14 | 13,050.00 |
| SPEEDWAY MOTORSPORTS INC COMMON STOCK | 7,100.00 | 158,423.68 | 157,087.50 |
| SPINE TECH INC COM | 4,900.00 | 279,174.36 | 161,393.75 |
| SPLASH TECHNOLOGY HOLDINGS INC COMMON STOCK | 100.00 | 3,499.50 | 3,250.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| SPRINGS INDUSTRIES, INC., CLASS A COMMON STOCK | 900.00 | 33,078.11 | 45,393.75 |
| SPRINT CORP COMMON STOCK | 19,200.00 | 614,056.27 | 1,124,400.00 |
| SPX CORP COMMON STOCK | 13,690.00 | 591,451.37 | 936,053.75 |
| ST GEORGE BANK LTD AUD1 | 2,205.00 | 13,439.91 | 13,367.75 |
| ST. JUDE MEDICAL, INC., COMMON STOCK, \$.10 PAR | 4,150.00 | 120,264.58 | 122,943.75 |
| ST. PAUL COMPANIES, INC., COMMON STOCK, NO PAR | 17,415.00 | 595,088.52 | 1,393,200.00 |
| STAFFMARK INC COMMON STOCK | 9,500.00 | 238,307.50 | 331,312.50 |
| STAKIS ORD 10P | 165,000.00 | 282,135.15 | 276,603.09 |
| STANDARD MICROSYSTEMS CORP., COMMON STOCK, \$.10 PAR | 100.00 | 1,605.00 | 1,093.75 |
| STANDARD MOTOR PRODUCTS INC., CAPITAL STOCK, \$2 PAR | 2,600.00 | 57,658.38 | 51,187.50 |
| STANDARD PACIFIC CORP NEW COMMON STOCK \$0.25 PAR | 9,300.00 | 105,945.60 | 125,550.00 |
| STANDARD PRODUCTS CO., COMMON STOCK, \$1 PAR | 39,200.00 | 902,152.00 | 984,900.00 |
| STANLEY WORKS, COMMON STOCK, \$2.50 PAR | 4,000.00 | 89,056.99 | 176,250.00 |
| STAPLES INC., COMMON STOCK | 200.00 | 4,040.79 | 5,637.50 |
| STAR BANC CORPORATION COMMON STOCK | 500.40 | 17,874.06 | 27,021.60 |
| STARBUCKS CORP COMMON STOCK | 2,974.00 | 85,889.46 | 103,718.25 |
| STARWOOD HOTELS & RESORTS TRUST | 171.00 | 7,040.93 | 9,169.88 |
| STATE BK OF INDIA GDR-EACH REP2SHS INR10 | 3,700.00 | 52,355.00 | 49,025.00 |
| STATE STREET CORP COM STK | 7,200.00 | 370,944.00 | 428,400.00 |
| STB SYS INC COMMON STOCK | 300.00 | 7,691.66 | 8,400.00 |
| STERLING BANCORP, COMMON STOCK, \$1 PAR | 200.00 | 3,244.26 | 4,387.50 |
| STERLING COMM INC COMMON STOCK | 259.00 | 7,299.64 | 9,000.25 |
| STERLING SOFTWARE INC., COMMON STOCK | 8,300.00 | 296,075.84 | 303,987.50 |
| STILLWATER MINING CO COMMON STOCK | 1,200.00 | 27,799.44 | 21,900.00 |
| STOLT COMEX SEAWAY SA COMMON STOCK | 16,000.00 | 968,000.00 | 796,000.00 |
| STONE CONTAINER CORP., COMMON STOCK, \$1 PAR | 4,974.00 | 91,860.13 | 62,175.00 |
| STONE ENERGY CORP COM STK | 600.00 | 17,031.30 | 17,250.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| STORAGE TR RLTY COMMON STOCK | 202.00 | 4,986.83 | 5,024.75 |
| STORMEDIA INC CL A COMMON STOCK | 700.00 | 3,959.19 | 2,581.25 |
| STRATASYS INC COMMON STOCK | 1,045.00 | 18,602.54 | 13,846.25 |
| STRATEGIC SOLUTIONS GROUP, INC. COMMON STK | 500.00 | 1,481.11 | 1,125.00 |
| STRATTEC SEC CORP COM | 300.00 | 8,594.45 | 7,500.00 |
| STREAMLOGIC CORP | 1,400.00 | 8,869.42 | 21.00 |
| STRIDE RITE CORP., COMMON STOCK, \$1 PAR | 18,900.00 | 258,818.49 | 225,618.75 |
| STURM & RUGER & CO., INC., COMMON STOCK, \$1 PAR | 401.98 | 8,654.58 | 7,285.89 |
| SUBURBAN LODGES AMER INC COMMON STOCK | 54,400.00 | 1,424,344.06 | 1,332,800.00 |
| SUITE SOFTWARE COM STK | 2,500.00 | 4,785.00 | 150.00 |
| SUIZA FOODS CORP COMMON STOCK | 29,610.00 | 1,151,234.00 | 1,722,931.88 |
| SULZER AG CHF100(REGD) | 300.00 | 176,268.14 | 198,218.42 |
| SUMITOMO CORP JPY50 | 16,000.00 | 158,550.20 | 100,920.67 |
| SUMITOMO ELECT IND Y50 | 19,000.00 | 290,316.75 | 254,573.95 |
| SUMITOMO FORESTRY JPY50 | 6,000.00 | 125,413.82 | 40,430.95 |
| SUMMIT TECHNOLOGY INC COMMON STOCK \$0.01 PAR | 718.00 | 5,523.59 | 4,667.00 |
| SUN CO., INC., COMMON STOCK, \$1 PAR | 31,100.00 | 939,646.89 | 1,257,606.25 |
| SUN HEALTHCARE GROUP INC COMMON STOCK | 83.00 | 1,038.24 | 1,784.50 |
| SUN HUNG KAI PROP HKD0.50 | 3,000.00 | 36,900.12 | 22,896.91 |
| SUN MICROSYSTEMS INC., COMMON STOCK, \$.00067 PAR | 21,320.00 | 375,907.98 | 767,520.00 |
| SUN TRUST BANKS, INC., COMMON STOCK \$2.50 PAR | 9,600.00 | 232,432.92 | 681,600.00 |
| SUNAMERICA INC COM | 10,414.04 | 378,257.32 | 421,768.62 |
| SUNBEAM CORP COM | 1,000.04 | 45,083.72 | 44,064.26 |
| SUNCOM TELECOMMUNICATIONS INC COM STK | 1,000.00 | 1,706.00 | 60.00 |
| SUNDSTRAND CORP., COMMON STOCK, \$1 PAR | 20,500.00 | 796,735.96 | 1,051,906.25 |
| SUNGLASS HUT INTL INC COMMON STOCK | 5,200.00 | 43,060.82 | 33,150.00 |
| SUNRISE ASSISTED LIVING INC COMMON STOCK | 14,930.00 | 372,474.55 | 537,480.00 |
| SUNRISE MEDICAL INC., COMMON STOCK | 100.00 | 1,799.50 | 1,581.25 |
| SUNRISE TECHNOLOGIES INTERNATIONAL INC COM | 5,000.00 | 14,312.50 | 19,843.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| SUNSHINE MINING & REFINING CO COM STK | 1,000.00 | 869.77 | 875.00 |
| SUPER VALU INC. COMMON STOCK | 25,300.00 | 813,691.23 | 994,606.25 |
| SUPERIOR TELECOM INC COMMON STOCK | 2,200.00 | 83,987.86 | 84,287.50 |
| SUPERVISION INTL INC CL A COM STK | 3,500.00 | 34,629.74 | 24,500.00 |
| SUZUKI MOTOR CORP JPY50 | 66,000.00 | 790,653.55 | 718,824.68 |
| SWIFT ENERGY CO COMMON STOCK \$0.01 PAR | 300.00 | 8,070.13 | 6,525.00 |
| SWIRE PACIFIC 'A'HKD0.60 | 115,000.00 | 590,830.87 | 575,721.51 |
| SWIRE PACIFIC 'B'HKD0.12 | 120,000.00 | 184,866.34 | 114,096.48 |
| SYBASE INC COMMON STOCK | 25,400.00 | 386,520.63 | 355,600.00 |
| SYKES ENTERPRISES INC COMMON STOCK | 9,200.00 | 223,985.04 | 211,600.00 |
| SYLVAN LEARNING SYS INC COM STK | 300.00 | 13,560.04 | 12,225.00 |
| SYMANTEC CORP COM STOCK | 58,400.00 | 1,185,139.27 | 1,460,000.00 |
| SYNBIOTICS CORP., COMMON STOCK | 5,000.00 | 18,037.50 | 16,875.00 |
| SYNTHELABO FRF10 | 5,000.00 | 645,981.13 | 635,221.78 |
| SYQUEST TECHNOLOGY INC COMMON STOCK | 2,990.00 | 9,415.96 | 9,717.50 |
| SYSCO CORP., COMMON STOCK, \$1 PAR | 7,800.00 | 176,626.61 | 347,587.50 |
| SYSTEM SOFTWARE ASSOCIATES INC COMMON STOCK | 54,500.00 | 728,224.57 | 722,125.00 |
| SYSTEMS OF EXCELLENCE INC COMMON STOCK | 32,500.00 | 113,896.25 | 35,425.00 |
| SYSTEMSOFT CORP COMMON STOCK | 300.00 | 7,358.16 | 2,156.25 |
| S3 INC COMMON STOCK | 3,000.00 | 48,871.09 | 19,125.00 |
| T & N ORD \$1 | 19,000.00 | 66,572.40 | 80,188.36 |
| T B C CORP., COMMON STOCK | 2,000.00 | 11,987.17 | 20,250.00 |
| T CELL SCIENCE, INC., COMMON STOCK | 1,400.00 | 4,313.63 | 3,325.00 |
| T R FINANCIAL CORP COMMON STOCK | 8,400.00 | 111,483.97 | 276,150.00 |
| T.H.Q. INC. NEW | 400.00 | 4,015.74 | 7,475.00 |
| T.I.M.SPA DI RISP ITL50 | 9,995.00 | 10,924.18 | 21,863.43 |
| T.I.M.SPA ITL50 | 53,002.00 | 96,961.40 | 214,547.61 |
| T.J. INTERNATIONAL INC., COMMON STOCK | 200.00 | 4,920.50 | 4,975.00 |
| TAB CORP HLDGS LTD AUD1 | 10,000.00 | 19,074.25 | 46,529.13 |
| TAIWAN SEMICONDUCT ADS REP 5 ORD TWD10 | 14,500.00 | 360,871.93 | 319,000.00 |
| TALISMAN ENERGY COM NPV (USD) | 20,000.00 | 594,268.24 | 590,000.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| TANDY CORP. COMMON STOCK, \$1 PAR | 4,756.00 | 93,533.44 | 204,508.00 |
| TANGER FACTORY OUTLT CENTERS INC COMMON STOCK | 100.00 | 2,900.31 | 2,893.75 |
| TANJONG GBP0.075 | 24,000.00 | 87,517.36 | 36,092.81 |
| TARGETED GENETICS CORP COMMON STOCK | 5,000.00 | 25,232.29 | 15,937.50 |
| TARKETT AG DEM5 | 8,000.00 | 178,739.81 | 179,153.56 |
| TASEKO MINES LTD COMMON STOCK NO PAR | 400.00 | 2,051.20 | 1,275.00 |
| TATE & LYLE ORD GBP0.25 | 95,000.00 | 676,083.48 | 753,066.35 |
| TCSI CORP COM STK | 550.00 | 3,938.11 | 3,506.25 |
| TDK CORP JPY50 | 3,000.00 | 163,439.81 | 244,466.21 |
| TECH DATA CORP., COMMON STOCK | 39,100.00 | 1,156,461.38 | 1,578,662.50 |
| TECH-SYM CORP., COMMON STOCK, \$.10 PAR | 1,000.00 | 34,032.07 | 30,312.50 |
| TECO ENERGY INC COM STK | 504.92 | 15,013.04 | 12,938.58 |
| TECO ENERGY, INC., COMMON STOCK, NO PAR | 103.48 | 0.00 | 2,651.68 |
| TEIJIN Y50 | 21,000.00 | 110,475.88 | 55,122.43 |
| TEKELEC, COMMON STOCK | 24,060.00 | 1,045,564.82 | 911,272.50 |
| TEKTRONIX, INC. COMMON STOCK, NO PAR | 2,250.00 | 53,762.15 | 94,359.38 |
| TEL-SAVE HLDGS INC COMMON STOCK | 45,130.00 | 571,699.78 | 975,936.25 |
| TELECO SYSTEMS INC., COMMON STOCK | 5,960.00 | 86,222.75 | 59,227.50 |
| TELE COMMUNICATIONS INC TCI VENTURES GROUP SER A COM STK | 17,666.00 | 320,507.35 | 399,693.25 |
| TELE COMMUNICATIONS INC NEW COM LIBERTY MEDIA GROUP SER A | 55,562.00 | 939,399.99 | 1,875,217.50 |
| TELE COMMUNICATIONS INC SER A TCI GROUP COM | 114,525.00 | 2,102,522.03 | 2,623,309.65 |
| TELE DANMARK A/S ADS-EACH CNV INTO 1/2'B | 16,500.00 | 429,992.98 | 492,937.50 |
| TELE DANMARK A/S SER'B'DKK10 | 9,710.00 | 542,174.91 | 578,466.85 |
| TELECOM ARGENTINA SPON ADR EACH REP 5 CL | 24,380.00 | 510,318.76 | 748,149.06 |
| TELECOM CORP OF NZ NPV | 10,000.00 | 36,495.77 | 51,313.68 |
| TELECOM ITALIA SPA DI RISP ITL1000 | 185,000.00 | 440,387.00 | 729,058.77 |
| TELECOM ITALIA SPA ITL1000 | 108,885.00 | 203,481.84 | 678,621.25 |
| TELEFONICA DE ARG SPON ADR REP 10 ORD'B' | 2,220.00 | 81,276.76 | 73,397.64 |
| TELEFONICA DE ESPA ESP500 | 43,304.00 | 519,961.01 | 1,248,665.21 |
| TELEFONICA DEL PER ADS-EACHREP 10'B'SHS | 1,093.00 | 23,132.63 | 22,953.00 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| TELESP TEL SAO PAU NEW PREF NPV(S/R 20/1 | 12,236.00 | 0.00 | 99.60 |
| TELETECH HLDGS INC COMMON STOCK | 615.00 | 10,581.67 | 6,534.38 |
| TELEVISION BROADCA HKD0.05 | 6,000.00 | 0.00 | 0.00 |
| TELLABS, INC., COMMON STOCK, NO PAR | 50,855.00 | 2,764,092.46 | 2,644,460.00 |
| TELSTRA CORP INST RCPTS(17/11/98-PART PD | 31,000.00 | 43,043.60 | 58,332.48 |
| TELTREND INC COM | 400.00 | 6,578.58 | 6,800.00 |
| TEMPLATE SOFTWARE INC COMMON STOCK | 2,000.00 | 33,587.65 | 21,500.00 |
| TEMPLE INLAND INC., COMMON STOCK | 18,400.00 | 912,777.44 | 1,051,100.00 |
| TEMPLETON CHINA WORLD FD INC COM STK | 1,000.00 | 13,245.63 | 8,875.00 |
| TENET HEALTHCARE CORP COM | 13,500.00 | 258,276.63 | 427,781.25 |
| TENNECO INC (NEW) COM STK | 7,619.00 | 297,922.84 | 329,997.94 |
| TERA COMPUTER CO COM STK | 1,500.00 | 17,986.12 | 9,660.00 |
| TESCO ORD 5P | 17,000.00 | 57,810.68 | 137,050.58 |
| TESORO PETROLEUM CORP., COMMON STOCK, \$.16 2/3 PAR | 7,400.00 | 105,839.10 | 123,025.00 |
| TEXACO, INC. COMMON STOCK, \$6.25 PAR | 24,399.99 | 805,085.95 | 1,378,599.44 |
| TEXAS INDUSTRIES, INC., COMMON STOCK, \$1 PAR | 10,470.00 | 492,594.06 | 487,509.38 |
| TEXAS INSTRUMENTS INC., COMMON STOCK, \$1 PAR | 44,840.00 | 1,805,194.15 | 2,208,370.00 |
| TEXAS REGL BANCSHARES INC CL VTG SHS COMMON STOCK | 1,650.00 | 23,786.89 | 45,581.25 |
| TEXAS UTILITIES CO., COMMON STOCK, NO PAR | 86,022.98 | 3,034,246.37 | 3,440,919.20 |
| TEXTRON, INC., COMMON STOCK, \$.25 PAR | 40,100.00 | 1,556,726.72 | 2,370,912.50 |
| TF1 - TV FRANCAISE FRF10 | 8,160.00 | 787,632.05 | 720,148.39 |
| THAI FUND INC COMMON STOCK | 500.00 | 10,976.68 | 3,812.50 |
| THERAGENICS COMMON STOCK \$0.01 | 5,128.00 | 128,501.45 | 205,761.00 |
| THERATECH INC COMMON STOCK | 700.00 | 6,602.26 | 7,175.00 |
| THERMATRIX INC COMMON STOCK | 1,000.00 | 2,072.09 | 2,125.00 |
| THERMEDICS DETECTION INC COMMON STOCK | 220.00 | 2,530.00 | 2,227.50 |
| THERMEDICS INC COMMON STOCK | 550.00 | 10,032.27 | 8,731.25 |
| THERMO CARDIOSYSTEMS INC COM | 100.00 | 3,249.50 | 1,937.50 |
| NONREDEEMABLE \$.10 PAR | | | |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| THERMO ELECTRON CORP., COMMON STOCK, \$1 PAR | 6,700.00 | 257,230.68 | 246,643.75 |
| THERMO INSTRUMENT SYSTEMS, INC. COMMON STOCK | 125.00 | 3,499.50 | 3,882.81 |
| THERMO TECH TECHNOLOGIES INC COM STK | 4,000.00 | 2,142.20 | 2,080.00 |
| THERMOLASE CORP COM | 191.00 | 4,085.46 | 2,626.25 |
| THERMOTREX CORP COMMON STOCK | 700.00 | 16,661.89 | 16,975.00 |
| THOMAS & BETTS CORP., COMMON STOCK, \$.50 PAR | 2,500.00 | 87,508.71 | 113,437.50 |
| THOMSON CORP (CAN) COM NPV | 36,000.00 | 573,506.03 | 906,670.41 |
| THORNBURG MTG ASSET CORP COMMON STOCK | 200.00 | 4,267.06 | 3,925.00 |
| THREE COM CORP COMMON STOCK | 60,414.00 | 2,959,964.36 | 2,190,007.50 |
| TI GROUP ORD GBP0.25 | 44,600.00 | 431,032.23 | 359,556.22 |
| TIDEWATER, INC., COMMON STOCK, \$1 PAR | 12,500.00 | 659,739.82 | 700,781.25 |
| TIG HOLDINGS INC COMMON STOCK | 41,800.00 | 1,226,759.49 | 1,345,437.50 |
| TIMBERLINE SOFTWARE CORP COMMON STOCK N.P. | 269.00 | 3,940.25 | 3,816.57 |
| TIME ENGINEERING MYR1 | 19,000.00 | 37,301.42 | 6,095.67 |
| TIME WARNER INC COMMON | 80,800.00 | 3,520,762.57 | 4,706,600.00 |
| TIMES MIRROR CO SER A NEW COM STK | 4,300.00 | 125,071.19 | 255,312.50 |
| TIMKEN CO. COMMON STOCK, NO PAR | 14,900.00 | 321,967.31 | 528,018.75 |
| TITANIUM METALS CORP COMMON STOCK | 58,680.00 | 1,468,935.64 | 1,811,745.00 |
| TJX COS INC COMMON NEW | 56,700.00 | 879,771.85 | 1,956,150.00 |
| TNP ENTERPRISES INC., COMMON STOCK | 1,000.00 | 25,370.00 | 27,500.00 |
| TODD SHIPYARDS CORP COMMON STOCK \$10.00 PAR | 2,500.00 | 11,171.05 | 11,250.00 |
| TOKIO MARINE & FIRE JPY50 | 5,000.00 | 62,963.41 | 47,404.51 |
| TOKYO ELECTRON Y50 | 18,000.00 | 599,867.06 | 689,676.78 |
| TOKYO STEEL MANU Y50 | 5,100.00 | 118,401.66 | 30,969.64 |
| TOLL BROTHERS INC., COMMON STOCK | 80.00 | 1,999.06 | 1,930.00 |
| TOMKINS ORD GBP0.05 | 169,263.00 | 746,264.96 | 858,377.92 |
| TOMMY HILFIGER ORD SHARES | 200.00 | 7,857.05 | 7,850.00 |
| TOPPAN PRINTING CO Y50 | 8,000.00 | 111,621.78 | 108,442.70 |
| TOPPERS BRICK OVEN PIZZA COM STK | 1,500.00 | 6,411.50 | 1,453.05 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| TORCHMARK CORP., COMMON STOCK, \$2 PAR | 6,401.96 | 135,879.75 | 261,279.99 |
| TOSHIBA CORP Y50 | 71,000.00 | 496,590.89 | 319,326.15 |
| TOTAL 'B'FRF50 | 8,596.00 | 679,148.11 | 902,780.57 |
| TOTAL RENAL CARE HLDGS INC COMMON STOCK | 65,997.00 | 1,348,972.08 | 1,707,672.38 |
| TOTAL WORLD TELECOMMUNICATIONS INC COM STK | 500.00 | 4,507.03 | 78.00 |
| TOUR CFG INC COM STK | 100.00 | 740.77 | 143.75 |
| TOWER AUTOMOTIVE INC COMMON STOCK | 21,200.00 | 737,183.04 | 840,050.00 |
| TOYOTA MOTOR CORP JPY50 | 13,000.00 | 173,347.25 | 288,344.76 |
| TOYS "R" US, INC., (HOLDING COMPANY) \$.10 PAR | 12,750.00 | 360,548.54 | 435,093.75 |
| TRACOR INC NEW COMMON STOCK NEW | 7,800.00 | 145,506.48 | 218,887.50 |
| TRAMMELL CROW CO COM STK | 33,440.00 | 664,169.62 | 735,680.00 |
| TRANS FINL INC COMMON STOCK | 2,300.00 | 54,383.50 | 79,062.50 |
| TRANS WORLD AIRLINES INC COMMON SOTCK | 5,552.00 | 44,809.37 | 41,987.00 |
| TRANSAMERICA CORP., COMMON STOCK, \$1 PAR | 2,800.00 | 146,637.07 | 303,975.00 |
| TRANSCANADA PIPELINES LTD., COMMON STOCK, \$.33 1/3 PAR | 24,000.00 | 380,640.00 | 501,000.00 |
| TRANSCRIPT INTL INC COM STK | 1,130.00 | 14,651.06 | 26,272.50 |
| TRANSGLOBE ENERGY CORP COM STK | 2,000.00 | 4,729.00 | 2,500.00 |
| TRANSNET CORP COMMON STOCK | 1,000.00 | 4,027.50 | 2,625.00 |
| TRANSOCEAN OFFSHORE INC | 200.00 | 6,505.00 | 9,487.50 |
| TRANSWITCH CORP COMMON STOCK | 10,000.00 | 98,058.10 | 93,750.00 |
| TRANZ RAIL HLDGS NPV | 2,000.00 | 11,798.29 | 8,634.51 |
| TRAVELERS GROUP INC COM | 125,896.00 | 2,560,319.51 | 6,357,748.00 |
| TREDEGAR INDS INC COMMON STOCK | 2,100.00 | 121,821.00 | 138,337.50 |
| TRESCOM INTL INC COMMON STOCK | 1,000.00 | 7,591.35 | 9,750.00 |
| TREX MED CORP COMMON STOCK | 500.00 | 7,654.33 | 7,000.00 |
| TRIARC COS INC CL A COMMON STOCK | 5,000.00 | 117,125.00 | 119,375.00 |
| TRIBUNE CO., COMMON STOCK, NO PAR | 5,500.00 | 149,554.40 | 310,062.50 |
| TRICO MARINE SVCS INC COMMON STOCK | 17,300.00 | 355,374.01 | 481,156.25 |
| TRICON GLOBAL RESTAURANT INC | 6,971.00 | 102,942.23 | 235,706.94 |
| TRICORD SYSTEMS INC COMMON STOCK | 20,600.00 | 38,111.80 | 16,737.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY | PAR VALUE | COST | CURRENT VALUE |
|--|--------------|----------------|------------------|
| ----- | ----- | ----- | ----- |
| TRIDENT MIRCOSYSTEMS, INC., COMMON | 200.00 | 2,406.03 | 2,287.50 |
| TRIGON HEALTHCARE INC CL A COMMON STOCK | 19,700.00 | 497,944.00 | 504,812.50 |
| TRIKON TECHNOLOGIES INC COM STK | 4,380.00 | 47,540.18 | 9,307.50 |
| TRIMBLE NAV LTD COM STOCK | 850.00 | 17,801.31 | 18,009.38 |
| TRIMEDYNE INC., COMMON STOCK | 300.00 | 1,169.21 | 1,014.00 |
| TRINET CORP RLTY TR INC COMMON STOCK | 650.00 | 20,589.98 | 25,025.00 |
| TRINITY INDUSTRIES, INC., COMMON STOCK, \$1 PAR | 23,000.00 | 970,141.05 | 1,043,625.00 |
| TRITEAL CORP COMMON STOCK | 1,000.00 | 4,009.59 | 2,687.50 |
| TRUMP HOTELS & CASINO RESORTS INC COMMON STOCK | 3,000.00 | 25,935.00 | 26,062.50 |
| TRUSTED INFORMATION SYS INC COMMON STOCK | 500.00 | 4,849.38 | 4,625.00 |
| TRW, INC., COMMON STOCK, \$1.25 PAR | 5,500.00 | 176,737.48 | 312,125.00 |
| TUBOSCOPE INC COM STK | 11,900.00 | 296,635.94 | 293,037.50 |
| TUPPERWARE CORP COMMON STOCK | 2,700.00 | 59,531.45 | 64,462.50 |
| TV AZTECA ADS EACH REP 4 ORD PTG CERT | 2,200.00 | 42,477.27 | 45,511.40 |
| TYCO INTL LTD NEW COM STK | 132,400.00 | 4,443,067.89 | 5,196,700.00 |
| U S A FLORAL PRODS INC COM STK | 29,970.00 | 497,788.36 | 457,042.50 |
| U S RENTALS INC COM | 5,100.00 | 127,755.00 | 131,006.25 |
| U S WEST INC COM-MEDIA GROUP COMMON STOCK | 27,500.00 | 209,565.82 | 730,468.75 |
| U.S. AIR GROUP, COMMON STOCK, \$1 PAR | 19,547.00 | 855,159.13 | 1,077,528.38 |
| UAL CORP COM STK PAR \$0.01 | 1,867,965.00 | 108,474,784.00 | 158,777,025.00 |
| UBS(SCHW BKGESELL) CHF100(BR) | 350.00 | 356,637.68 | 445,570.60 |
| UCAR INTERNATIONAL INC COMMON STOCK | 16,200.00 | 625,602.87 | 646,987.50 |
| UCB CAP NPV | 14.00 | 9,981.11 | 46,243.47 |
| UGI CORP COMMON STOCK NEW | 7,000.00 | 176,029.00 | 193,812.50 |
| UICI COMMON STOCK | 24,400.00 | 855,000.85 | 875,350.00 |
| ULTRADATA SYS INC COMMON STOCK | 12,000.00 | 92,677.81 | 80,250.00 |
| ULTRAMAR-DIAMOND SHAMROCK CORP COM STK | 140.00 | 4,382.00 | 4,261.25 |
| ULTRATECH STEPPER INC COM STK | 623.00 | 18,412.45 | 15,341.38 |
| UNIBANCO UNIAO BCO UNITS(COMP 1'B'PRF & UNICOM CORP COMMON STOCK | 815,359.00 | 59,183.57 | 49,981.44 |
| | 9,700.00 | 274,933.26 | 282,512.50 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| UNIDANMARK 'A' DNKR100 | 500.00 | 17,873.18 | 35,297.80 |
| UNILAB CORPORATION COMMON STOCK NEW | 24,100.00 | 19,854.03 | 40,668.75 |
| UNILEVER NV CVA NLG1 | 3,760.00 | 110,539.85 | 218,645.34 |
| UNION CAMP CORP. COMMON STOCK, \$1 PAR | 3,100.00 | 141,278.27 | 186,193.75 |
| UNION CARBIDE CORP., COMMON STOCK, \$1 PAR | 6,338.00 | 162,834.53 | 279,664.25 |
| UNION PACIFIC CORP., COMMON STOCK, \$5 PAR | 45,070.00 | 1,879,237.95 | 2,704,200.00 |
| UNION PACIFIC RESOURCES GROUP INC COMMON STOCK | 66,531.00 | 1,467,252.57 | 1,654,958.63 |
| UNION TEX PETE HLDGS INC COM STOCK | 5,000.00 | 101,776.35 | 109,062.50 |
| UNIPHASE CORP COMMON STOCK | 2,200.00 | 73,802.14 | 88,275.00 |
| UNISOURCE WORLDWIDE INC COMMON STOCK | 28,800.00 | 520,299.60 | 451,800.00 |
| UNISYS CORP., COMMON STOCK | 11,127.00 | 137,263.02 | 159,255.19 |
| UNITED CASINO CORP COM | 3,000.00 | 4,653.00 | 468.60 |
| UNITED HEALTHCARE CORP., COMMON STOCK | 84,400.00 | 4,203,292.55 | 4,394,075.00 |
| UNITED ILLUMINATING CO., COMMON STOCK, NO PAR | 1,600.00 | 57,516.00 | 65,200.00 |
| UNITED NEWS & MEDI ORD 25P | 18,290.00 | 187,297.36 | 230,188.87 |
| UNITED STATES FILTER CORP., COMMON STOCK (NEW) | 300.00 | 9,678.55 | 9,412.50 |
| UNITED STATES SURGICAL CORP., COMMON STOCK, \$.10 PAR | 3,400.00 | 201,292.84 | 89,675.00 |
| UNITED TECHNOLOGIES CORP., COMMON STOCK \$5 PAR | 58,000.00 | 4,135,494.50 | 4,346,375.00 |
| UNITED VIDEO SATELLITE GROUP INC CL A COMMON STOCK | 300.00 | 4,887.68 | 7,800.00 |
| UNITED WIS SVCS INC. COMMON STOCK | 5,200.00 | 157,156.71 | 126,750.00 |
| UNITRIN INC. COMMON STOCK | 3,800.00 | 234,650.00 | 235,600.00 |
| UNITRODE CORP., COMMON STOCK, \$.20 PAR | 4,800.00 | 181,947.60 | 90,300.00 |
| UNIVERSAL CORP VA COMMON STOCK | 11,400.00 | 284,341.49 | 451,012.50 |
| UNIVERSAL HEALTH SERVICES, INC., CLASS B COMMON STOCK, \$.01 PAR | 20,480.00 | 613,948.02 | 894,720.00 |
| UNIVERSAL MEDICAL SYSTEMS INC COMMON STOCK | 600.00 | 418.25 | 156.00 |
| UNIVERSAL OUTDOOR HLDGS COMMON STOCK | 12,540.00 | 444,928.85 | 559,597.50 |
| UNOCAL CORP. COMMON STOCK, \$8 1/3 PAR | 11,000.00 | 291,844.09 | 437,937.50 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| UNOVA INC COM STK | 18,400.00 | 327,538.98 | 310,500.00 |
| UNUM CORPORATION COMMON STOCK | 6,200.00 | 181,475.27 | 294,112.50 |
| UNY CO JPY50 (8270) | 4,000.00 | 77,738.64 | 58,922.62 |
| UROMED CORP COMMON STOCK | 400.00 | 1,499.19 | 2,000.00 |
| US BANCORP DEL INC COMMON STOCK | 10,934.00 | 528,422.54 | 1,176,088.38 |
| US DIAGNOSTIC INC | 925.00 | 9,937.55 | 3,989.06 |
| US FAX INC COM | 1,000.00 | 934.27 | 218.70 |
| US WEST COMMUNICATIONS GROUP | 72,265.08 | 2,407,213.16 | 3,265,478.30 |
| USA TECHNOLOGIES INC COMMON STOCK | 20,000.00 | 9,997.68 | 7,000.00 |
| USF & G CORP., COMMON STOCK, \$2.50 PAR | 33,300.00 | 737,485.01 | 672,243.75 |
| USFREIGHTWAYS CORP COMMON STOCK | 40,100.52 | 1,088,580.92 | 1,233,090.99 |
| USINOR FRF20 | 14,000.00 | 225,748.03 | 220,074.70 |
| UST INC COMMON STOCK | 35,900.00 | 1,071,794.47 | 1,108,412.50 |
| USX - MARATHON GROUP COMMON STOCK NEW | 36,460.00 | 946,788.20 | 1,248,755.00 |
| USX-US STEEL GROUP COMMON STOCK | 4,250.00 | 131,982.86 | 133,078.13 |
| UTD O/S BANK SG(cents)1 (ALIEN MARKET) | 7,320.00 | 56,649.31 | 43,665.82 |
| UTILICORP UNITED, INC., COMMON STOCK, \$1 PAR | 17,800.00 | 501,475.75 | 608,537.50 |
| V BAND CORP., COMMON STOCK, \$.01 PAR | 600.00 | 1,318.25 | 900.00 |
| V. F. CORP., COMMON STOCK, NO PAR | 20,068.00 | 509,112.24 | 926,890.75 |
| VAIL RESORTS INC COMMON STOCK | 2,500.00 | 65,675.00 | 66,093.75 |
| VALASSIS COMMUNICATIONS INC COMMON STK | 46,600.00 | 1,118,400.00 | 1,400,912.50 |
| VALERO ENERGY CORP COM STK NEW | 50,400.00 | 946,953.89 | 1,581,300.00 |
| VALSPAR CORP., COMMON STOCK, \$1 PAR | 2,000.00 | 45,645.00 | 60,750.00 |
| VANTIVE CORP COMMON STOCK | 40,780.00 | 1,072,289.22 | 983,817.50 |
| VARCO INTERNATIONAL, INC., CAPITAL STOCK, NO PAR | 785.00 | 26,028.97 | 40,182.19 |
| VARI-L INC COMMON STOCK | 500.00 | 4,325.65 | 4,906.25 |
| VASOMEDICAL INC COM | 3,000.00 | 6,426.22 | 6,375.00 |
| VEBA AG DEM5 (DE EXCH) | 8,935.00 | 308,053.16 | 530,877.34 |
| VEECO INSTRUMENTS INC DEL COMMON STOCK | 300.00 | 13,500.93 | 11,962.50 |
| VELVET EXPLORATION LTD COM STK | 2,000.00 | 6,850.00 | 2,660.00 |
| VENTURE STORES INC COM STK | 12,000.00 | 42,615.23 | 18,750.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY | PAR VALUE | COST | CURRENT VALUE |
|--|--------------|--------------|------------------|
| VERITAS DGC INC COM STK | 36,600.00 | 811,101.20 | 1,464,000.00 |
| VERITAS SOFTWARE CO COMMON STOCK | 16,450.00 | 725,931.92 | 719,161.10 |
| VERITY INC COM | 1,100.00 | 7,373.77 | 5,396.82 |
| VERSAR INC COM STK | 160.00 | 614.71 | 800.00 |
| VERTEX PHARMACEUTICALS INC COMMON STK | 15,000.00 | 502,586.32 | 415,312.50 |
| VESTA INS GROUP INC COM STK | 12,650.00 | 724,149.00 | 694,168.75 |
| VIACOM COMMON STOCK CL B | 47,800.00 | 1,746,457.77 | 1,673,000.00 |
| VIAD CORP COMMON STOCK | 1,118.56 | 17,938.86 | 21,322.55 |
| VIAG AG DM50 | 600.00 | 233,733.41 | 304,855.86 |
| VICAL INC COMMON STOCK | 4,800.00 | 82,265.49 | 66,600.00 |
| VIDEO DISPLAY CORP COMMON STOCK | 200.00 | 1,797.86 | 1,850.00 |
| VIDEOLABS INC COMMON STOCK | 500.00 | 1,375.67 | 500.00 |
| VIKING OFFICE PRODS INC COMMON STOCK | 100.00 | 2,244.06 | 2,318.75 |
| VINCAM GROUP INC COMMON STOCK | 15,550.00 | 391,285.57 | 557,856.25 |
| VINTAGE PETROLEUM INC COMMON STOCK | 21,600.00 | 336,968.63 | 418,500.00 |
| VIROPHARMA INC COMMON STOCK | 36,400.00 | 500,500.00 | 659,750.00 |
| VISHAY INTERTECHNOLOGY, INC., COMMON STOCK, \$.10 PAR | 310.00 | 7,793.25 | 6,568.13 |
| VISION GROUP PLC ISIN# GB0009304535 | 600.00 | 2,683.73 | 942.00 |
| VISTA INFORMATION SOLUTIONS INC COM | 400.00 | 1,848.54 | 1,375.00 |
| VISX INC., DEL COMMON STOCK | 195.00 | 4,945.63 | 4,801.88 |
| VITESSE SEMICONDUCTOR CORP COMMON | 1,043.00 | 24,308.60 | 46,674.25 |
| VIVID TECHNOLOGIES INC COMMON STOCK | 400.00 | 6,287.23 | 6,300.00 |
| VIVUS INC COMMON STOCK | 428.00 | 9,647.37 | 9,576.50 |
| VLSI TECHNOLOGY, INC., COMMON STOCK, NO PAR | 23,400.00 | 418,141.97 | 526,500.00 |
| VOICE CTL SYS INC DEL COMMON STOCK | 600.00 | 2,311.43 | 2,212.50 |
| VOICE POWERED TECHNOLOGY INTL INC COMMON STOCK | 4,600.00 | 9,721.50 | 3,450.00 |
| VOLKSWAGEN AG DEM50 | 1,170.00 | 354,857.64 | 663,321.70 |
| VOXEL COMMON STOCK | 1,213.00 | 5,105.73 | 8,491.00 |
| VTEL CORP COM STK | 560.00 | 9,066.32 | 4,042.47 |
| WACHOVIA CORP COMMON STOCK NEW \$5.00 PAR | 7,600.00 | 330,984.61 | 585,200.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY | PAR VALUE | COST | CURRENT VALUE |
|---|--------------|--------------|------------------|
| WACKENHUT CORRECTIONS CORP COMMON STOCK | 1,077.00 | 23,171.20 | 30,156.00 |
| WAINOCO OIL CORP., CAPITAL STOCK, NO PAR | 500.00 | 3,761.05 | 3,500.00 |
| WAKO SECS CO Y50 | 88,000.00 | 614,365.99 | 157,210.58 |
| WAL-MART STORES, INC. COMMON STOCK, \$.10 PAR | 103,500.00 | 2,326,460.58 | 4,133,531.25 |
| WALBRO CORP., COMMON STOCK, \$1 PAR | 100.00 | 1,867.50 | 1,456.25 |
| WALGREEN CO. COMMON STOCK, \$1.25 PAR | 25,835.83 | 313,224.59 | 831,590.78 |
| WALLACE COMPUTER SERVICES, COMMON STOCK, \$1 PAR | 4,600.00 | 172,367.00 | 160,137.50 |
| WALT DISNEY COMPANY COMMON STOCK | 59,225.27 | 3,805,380.44 | 5,622,699.07 |
| WANDEL & GOLTERMANN TECHNOLOGIES INC COM STOCK | 700.00 | 7,079.94 | 8,575.00 |
| WANG LABS INC COMMON STOCK NEW | 100.00 | 2,174.50 | 2,212.50 |
| WARNACO GROUP INC CL A COMMON STOCK | 34,100.00 | 795,605.02 | 1,001,687.50 |
| WARNER LAMBERT CO., COMMON STOCK, \$1 PAR | 32,400.66 | 3,369,791.02 | 4,532,042.32 |
| WASHINGTON FED INC COM | 7,700.00 | 206,289.16 | 247,843.75 |
| WASHINGTON GAS LIGHT CO., COMMON STOCK, NO PAR | 6,600.00 | 168,594.66 | 176,962.50 |
| WASHINGTON MUT INC COM STK | 11,190.00 | 495,040.67 | 773,508.75 |
| WASHINGTON REAL ESTATE INVESTMENT TRUST, CERTIFICATE OF BENEFICIAL INTEREST, NO PAR | 600.00 | 11,815.78 | 9,825.00 |
| WASTE MGMT INC NEW COM STK | 20,300.00 | 621,384.20 | 499,887.50 |
| WATERS CORP COMMON STOCK | 13,200.00 | 588,709.06 | 565,125.00 |
| WATKINS-JOHNSON CO., COMMON STOCK, NO PAR | 1,175.89 | 33,918.31 | 36,746.56 |
| WATSCO INC COMMON | 13,000.00 | 328,836.13 | 338,000.00 |

| | | | |
|---|-----------|------------|--------------|
| WATSON PHARMACEUTICALS INC COMMON STOCK | 44,200.00 | 986,360.81 | 1,314,950.00 |
| WATTS INDUSTRIES INC., CLASS A COMMON STOCK | 100.00 | 2,694.06 | 2,543.75 |
| WEATHERFORD ENTERRA INC COM NEW | 17,000.00 | 742,022.36 | 766,062.50 |
| WEBB, DEL CORP., COMMON STOCK | 5,800.00 | 117,928.50 | 125,425.00 |
| WEBSTER FINANCIAL CORP., WATERBURY CONN COMMON STOCK | 5,000.00 | 256,362.50 | 313,280.00 |
| WEGENER CORP COMMON STOCK | 1,200.00 | 2,938.20 | 1,875.00 |
| WELLMAN INC COMMON STOCK | 13,000.00 | 228,101.15 | 275,437.50 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| WELLS FARGO & CO. COMMON STOCK, \$5 PAR | 4,083.22 | 491,587.22 | 1,254,569.35 |
| WENDY'S INTERNATIONAL, INC., COMMON STOCK, NO PAR | 5,900.00 | 89,318.26 | 123,900.00 |
| WESLEY JESSEN VISIONCARE COMMON STOCK | 5,100.00 | 167,127.00 | 156,825.00 |
| WEST COAST ENTERTAINMENT CORP COMMON STOCK | 5,000.00 | 12,725.00 | 8,437.50 |
| WESTBRIDGE CAPITAL CORP., COMMON STOCK, \$.10 PAR | 2,000.00 | 2,229.13 | 1,375.00 |
| WESTERN ATLAS INC COMMON STOCK | 2,400.00 | 48,664.81 | 166,950.00 |
| WESTERN DIGITAL CORP., COMMON STOCK, \$.10 PAR | 975.00 | 25,878.75 | 19,682.81 |
| WESTERN PAC AIRLS INC COMMON STOCK | 4,417.00 | 9,238.56 | 1,656.38 |
| WESTPAC BKG CORP AUD1 | 115,628.00 | 366,240.34 | 727,100.70 |
| WESTVACO CORP. COMMON STOCK, \$5 PAR | 4,550.00 | 110,850.70 | 148,443.75 |
| WEYERHAEUSER CO., COMMON STOCK, \$1.875 PAR | 32,450.00 | 1,105,107.85 | 1,713,765.63 |
| WEYMIN MINING CORP COM | 3,000.00 | 1,899.90 | 1,140.00 |
| WHARF(HLDGS) HKD1 | 37,000.00 | 162,838.49 | 75,385.17 |
| WHIRLPOOL CORP. COMMON STOCK, \$1 PAR | 24,800.00 | 985,467.86 | 1,359,350.00 |
| WHITMAN CORP COMMON STOCK | 4,500.00 | 66,170.58 | 118,406.25 |
| WHITTAKER CORP COM PAR NEW | 100.00 | 1,473.80 | 906.25 |
| WHOLE FOODS MKT INC COMMON STOCK | 250.00 | 6,215.94 | 11,468.75 |
| WILLAMETTE INDUSTRIES INC., COMMON STOCK \$.50 PAR | 5,000.00 | 168,758.45 | 175,625.00 |
| WILLIAMS COMPANY INC COMMON STOCK \$1 PAR | 7,100.00 | 142,512.60 | 379,406.25 |
| WILLIAMS SONOMA INC., COMMON STOCK | 19,560.00 | 680,001.74 | 745,725.00 |
| WIND RIV SYS INC COMMON STOCK | 19,285.00 | 463,185.83 | 748,499.06 |
| WINDMERE-DURABLE HLDGS INC COM STOCK \$.10 PAR | 32,600.00 | 729,298.99 | 786,475.00 |
| WINN-DIXIE STORES, INC., COMMON STOCK, \$1 PAR | 6,900.00 | 175,358.99 | 279,018.75 |
| WIRELESS TELECOM GROUP INC COMMON STOCK | 2,100.00 | 32,313.67 | 15,093.75 |
| WISCONSIN ENERGY COMMON STOCK | 25,100.00 | 625,084.78 | 677,700.00 |
| WMC LTD AUD0.50 | 165,521.00 | 639,258.42 | 530,614.04 |
| WOLTERS KLUWER CVA NTFL1 | 4,286.00 | 283,481.42 | 567,240.93 |
| WOODROAST SYS INC COM NEW | 1,000.00 | 3,197.00 | 1,000.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| WOODSIDE PETROLEUM AUD0.50 | 7,000.00 | 26,562.96 | 50,287.73 |
| WOOLWORTH CORP COMMON STOCK | 6,000.00 | 145,862.58 | 129,750.00 |
| WORLDCOM INC GA COM | 158,060.00 | 4,974,666.07 | 5,057,920.00 |
| WORTHINGTON FOODS INC COMMON STOCK | 168.00 | 4,000.73 | 2,913.79 |
| WORTHINGTON INDUSTRIES, INC., COMMON STOCK, NO PAR | 4,350.00 | 70,899.43 | 78,843.75 |
| WRIGLEY, WM., JR., CO., CAPITAL STOCK, NO PAR | 5,200.00 | 165,425.55 | 411,450.00 |
| WTD INDS INC COMMON STOCK NEW | 4,000.00 | 9,293.01 | 8,500.00 |
| WYMAN-GORDON CO., COMMON STOCK, \$1 PAR | 400.00 | 7,862.82 | 8,550.00 |
| WYNN'S INTERNATIONAL, INC., COMMON STOCK, \$1 PAR | 2,500.00 | 50,675.00 | 81,093.75 |
| XATA CORP COM NEW | 1,000.00 | 6,964.44 | 4,937.50 |
| XEROX CORP. COMMON STOCK, \$1 PAR | 24,578.00 | 713,623.48 | 1,909,403.38 |
| XICOR, INC., COMMON STOCK, NO PAR | 100.00 | 716.48 | 487.50 |
| XOMA CORP., COMMON STOCK | 10,000.00 | 75,307.54 | 68,125.00 |
| XYLAN CORP COMMON STOCK | 200.00 | 2,957.03 | 4,100.00 |
| YAMANOUCI PHARM JPY50 | 18,000.00 | 368,150.56 | 437,218.41 |
| YAMATO TRANSPORT Y50 | 31,000.00 | 372,816.36 | 381,351.62 |
| YASUDA FI & MAR Y50 | 80,000.00 | 510,987.66 | 325,954.95 |
| YELLOW CORP COMMON STOCK | 14,000.00 | 405,574.04 | 369,250.00 |
| YPF SA SPON ADR(REP 1 CL'D'ARS10) | 12,573.00 | 302,391.99 | 421,975.03 |
| YURTEC JPY50 | 2,000.00 | 60,008.52 | 11,596.47 |
| ZAPPA RES LTD COM STK | 2,000.00 | 1,183.00 | 420.00 |
| ZEIGLER COAL HLDG CO COMMON STOCK | 1,000.00 | 23,665.13 | 15,875.00 |
| ZENECA GROUP ORD GBP0.25 | 34,000.00 | 963,229.44 | 1,082,656.60 |
| ZI CORP COM STK | 1,600.00 | 9,384.16 | 5,100.00 |
| ZITEL CORP COMMON STOCK | 400.00 | 13,086.01 | 4,500.00 |
| ZOLTEK COS INC COMMON STOCK | 1,904.00 | 66,603.18 | 70,686.00 |
| 1/10 BERKSHIRE HATHAWAY INC DEL CL A COM STK | 80.00 | 290,448.06 | 265,600.00 |
| 3-D GEOPHYSICAL INC COMMON | 1,500.00 | 10,797.06 | 9,937.50 |
| 3DO CO COMMON STOCK | 500.00 | 1,789.90 | 1,531.25 |
| 360 COMMUNICATIONS CO | 41,650.00 | 883,251.94 | 801,762.50 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|----------------|---------------------------|
| 8X8 INC COM STK | 200.00 | 2,336.81 | 2,300.00 |
| 99 CENTS ONLY STORES COMMON STOCK | 5,400.00 | 178,318.80 | 194,737.50 |
| TOTAL CORPORATE STOCKS - COMMON | | 961,775,993.80 | 1,322,032,080.00 |
| PARTNERSHIP/JOINT VENTURE INTERESTS ===== | | | |
| ##MLP SERVICEMASTER LP N/C SERVICEMASTER CO COM STK EFF 12-26-97 SEE 2-818424 | 1,335.00 | 21,607.24 | 31,038.75 |
| MLP RED LION INNS LTD PARTNERSHIP UNIT LTD PARTNERSHIP INT MASTER LIMITED PARTNERSHIP | 900.00 | 21,539.24 | 22,837.50 |
| MLP TERRA NITROGEN CO L.P SR PFD | 200.00 | 9,045.79 | 5,750.00 |
| SUBURBAN PROPANE PARTNERS L P UNIT LTD PARTNERSHIP INT COMMON STOCK | 300.00 | 5,774.90 | 5,456.25 |
| TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS | | 57,967.17 | 65,082.50 |
| INTEREST IN COMMON/COLLECTIVE TRUSTS ===== | | | |
| MFO FRANK RUSSELL SHORT-TERM INVESTMENT FUND FBO UAL-DV | 479,493,160.05 | 479,493,160.05 | 479,493,160.05 |
| TOTAL INTEREST IN COMMON/COLLECTIVE TRUSTS | | 479,493,160.05 | 479,493,160.05 |
| INTEREST IN REGISTERED INVESTMENT CO. ===== | | | |
| ##MFO AMERICAN CENTURY INCOME & GROWTH FD N/C AMERICAN CENTY QUANT EQUITY FD GROWTH & INCOME EFF 1/1/97 SEE SEC# | 1,213.52 | 27,296.20 | 31,636.47 |
| ##MFO BENHAM EQUITY GROWTH FD N/C AMER CENTY EQUITY GROWTH EFF 1/1/97 DO NOT USE SEE SEC#2015768 | 676.75 | 12,787.44 | 14,123.77 |
| ##MFO BENHAM EQUITY FDS GOLD INDEX N/C TO AMER CEN GLOBAL GOLD EQUITIES I FD EFF 1-2-97 DO NOT USE SEE SEC#2015766 | 5,925.04 | 75,591.37 | 36,557.50 |
| ##MFO BENHAM GOVERNMENT INCOME TR LONG TREAS AND AGY FD N/C AMERICAN CENTY GOVT INCOME TR BENHAM LONG-TERM TREAS EFF | 4,866.19 | 49,177.12 | 49,099.86 |
| ##MFO BENHAM TARGET MATS TR SER 2020 DO NOT USE SEE 4-063847 | 1,890.48 | 47,955.04 | 56,676.59 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| ##MFO BENHAM TARGET MATS TR SER 2005 N/C AMERICAN CENTY TARGET MATS TR BENHAM TARGET MATS TR 2005 EFF 1-2-97 SEE | 316.61 | 20,000.00 | 19,582.33 |
| ##MFO TWENTIETH CENTURY CAP PORT INC TWENTIETH CENTURY VALUE FD N/C AMERICAN CENTY CAP PORTFOLIOS INC VALUE FD INV | 16,603.06 | 109,310.84 | 119,043.94 |
| ##MFO WORLD FDS INC VONTOBEL EASTERN EUROPEAN EQUITY FD NAME CHANGED TO VONTOBEL FDS INC EFF 2-28-97 SEE SEC# | 2,379.40 | 42,349.57 | 34,644.06 |
| ##TWENTIETH CENTURY INVESTORS INC ULTRA SHARES \$1 PAR N/C TO AMERICAN CENTY MUT FDS INC TWENTIETH ULTRA FD INV SEE SEC | 6,856.59 | 185,744.58 | 234,152.55 |
| GENESIS DEVELOPMENT & CON-UT | 2,000.00 | 11,399.18 | 12,250.00 |
| LONGLEAF PARTNERS FDS TR RLTY FD | 4,117.92 | 66,962.47 | 74,328.46 |
| MF FRANKLIN MANAGED TR RISING DIVIDS PORTFOLIO | 1,607.69 | 45,867.33 | 43,246.86 |
| MFC ASA LTD FUND | 100.00 | 4,762.00 | 2,075.00 |
| MFC ASIA TIGERS FD INC | 2,716.00 | 26,235.92 | 20,370.00 |
| MFC BRAZIL FUND | 133.00 | 3,756.59 | 2,851.19 |
| MFC CENTRAL EUROPEAN EQUITY FD | 300.00 | 7,581.30 | 4,912.50 |
| MFC CHILE FUND INC., COMMON STOCK CLOSED END FUND | 2,090.95 | 51,471.91 | 42,733.79 |
| MFC DUFF & PHELPS UTILITIES INCOME INC CLOSED END FUND | 800.00 | 7,251.60 | 8,050.00 |
| MFC EMERGING MKTS SOVEREIGN INCOME FUND, INC., CLOSED END FUND | 300.00 | 4,728.02 | 5,531.40 |
| MFC FIDELITY ADVISOR KOREA FD INC COM | 50.00 | 642.53 | 200.00 |
| MFC FIRST AUSTRALIA PRIME INCOME FD | 884.53 | 8,224.58 | 7,020.96 |
| MFC FIRST COMWLTH FD INC. | 500.00 | 6,274.65 | 6,250.00 |
| MFC H & Q LIFE SCIENCES INVESTORS SH BEN INT | 700.00 | 10,587.71 | 9,231.25 |
| MFC INDIA FD INC CLOSED END FUND | 10,250.00 | 90,313.81 | 69,187.50 |
| MFC JAKARTA GROWTH FUND INC CLOSED END FUND | 750.00 | 6,876.17 | 3,093.75 |
| MFC LATIN AMER GROWTH FD INC | 583.00 | 6,291.26 | 5,538.50 |
| MFC MFS GOVT MKTS INC TR SH BEN INT CLOSE END FUND | 1,000.00 | 6,462.91 | 6,625.00 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| MFC MORGAN STANLEY AFRICA INVT FD INC | 306.84 | 5,141.45 | 4,238.23 |
| MFC MORGAN STANLEY EMERGING MARKETS FUND INC., COMMON STOCK | 500.00 | 8,092.88 | 6,437.50 |
| MFC SCUDDER NEW ASIA FUND INC., COMMON STOCK CLOSED END FUND | 1,000.00 | 11,278.84 | 9,875.00 |
| MFC SCUDDER NEW EUROPE FUND CLOSED END FUND | 240.00 | 3,852.85 | 3,750.00 |
| MFC SINGAPORE FUND INC., COMMON STOCK CLOSED END FUND | 1,000.00 | 11,728.97 | 7,875.00 |
| MFC SOUTHERN AFRICA FUND INC COM | 200.00 | 3,377.78 | 3,075.00 |
| MFC TEMPLETON EMERGING MARKETS FUND INC CLOSED END FUND | 100.00 | 1,787.81 | 1,775.00 |
| MFC TEMPLETON RUSSIA FUND INC | 730.00 | 30,443.00 | 24,774.38 |
| MFC THE MEXICO FUND, INC., COMMON STOCK CLOSED END FUND | 700.00 | 11,258.54 | 13,256.25 |
| MFO ACCOLADE FDS UNITED SVCS BONNEL GROWTH FD | 8,522.46 | 142,953.70 | 150,677.09 |
| MFO ACORN FUND, INC., CAPITAL STOCK \$1 PAR OPEN END FUND | 1,690.34 | 22,806.53 | 30,628.96 |
| MFO ADVISORS INNER CIRCLE FUND II PBHG INTL FD | 1,476.02 | 16,000.00 | 16,501.90 |
| MFO ADVISORS INNER CIRCLE FD WHITE OAK GROWTH STK FD | 395,893.48 | 9,711,095.89 | 11,702,611.27 |
| MFO ADVISORS INNER CIRCLE FD PIN OAK AGGRESSIVE GROWTH STK FD | 90.91 | 2,000.00 | 1,772.75 |
| MFO AIM CONSTELLATION FUND OPEN END FUND | 91,380.18 | 2,250,583.47 | 2,639,973.40 |
| MFO AIM EQUITY FUNDS, INC., WEINGARTEN FUND RETAIL CLASS OPEN END FUND | 7,384.23 | 146,222.71 | 170,871.08 |
| MFO AIM EQUITY FUNDS, INC., CHARTER FUND RETAIL CLASS OPEN END FUND | 18,795.91 | 227,140.59 | 256,376.21 |
| MFO AIM INTERNATIONAL EQUITY FUND | 97,489.64 | 1,543,042.65 | 1,623,202.51 |
| MFO AIM VALUE FUND CLASS A | 29,023.91 | 845,754.90 | 1,042,248.61 |
| MFO AMERICAN CENTY CAP PORTFOLIOS INC EQUITY INCOME FD INV | 2,171.58 | 16,200.00 | 16,786.31 |
| MFO AMERICAN CENTY TARGET MATS TR BENHAM TARGET MATS TR 2025 | 1,532.06 | 35,911.18 | 37,765.28 |
| MFO AMERICAN CENTY WORLD MUT FDS INC TWENTIETH CENTY INTL DISCOVERY FD INV | 1,240.70 | 10,000.00 | 10,595.58 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MFO AMERICAN CENTY WORLD MUT FDS INC TWENTIETH CENTY INTL GROWTH FD INV | 2,574.04 | 23,653.79 | 23,732.65 |
| MFO ARTISAN INC INTL FD | 1,042.26 | 14,500.00 | 14,289.38 |
| MFO BABSON VALUE FD INC OPEN END FUND | 1,073.48 | 44,505.96 | 41,490.00 |
| MFO BARON ASSET FD GROWTH & INCOME FD | 7,068.80 | 141,729.49 | 250,801.02 |
| MFO BARON ASSET FD SH BEN INT | 9,930.51 | 417,484.98 | 462,165.94 |
| MFO BARON ASSET FD SMALL CAP FD | 2,780.75 | 27,807.48 | 27,473.81 |
| MFO BERGER INVT PORTFOLIO TR NEW GENERATION FD | 316.67 | 3,462.29 | 3,689.21 |
| MFO BERGER ONE HUNDRED FD INC OPEN END FD | 1,626.79 | 30,903.21 | 33,398.00 |
| MFO BERGER SMALL COMPANY FUND OPEN END FUND | 2,265.29 | 12,028.69 | 10,896.04 |
| MFO BLANCHARD PRECIOUS METALS FD IN COM | 4,699.25 | 25,000.00 | 14,567.68 |
| MFO BRANDYWINE FUND INC., COMMON STOCK, \$.01 PAR OPEN END FUND | 8,780.62 | 278,404.78 | 290,901.94 |
| MFO BT INVT FDS INTL EQUITY | 990.04 | 20,009.12 | 20,295.82 |
| MFO CALDWELL & ORKIN FDS INC AGGRESSIVE GROWTH FD | 33,313.12 | 522,392.33 | 541,671.33 |
| MFO CAPPIELLO RUSHMORE TR GOLD FD | 5,945.57 | 64,568.91 | 52,083.19 |
| MFO CLIPPER FUND, INC, COMMON STOCK OPEN END FUND | 335.66 | 27,800.00 | 29,225.92 |
| MFO COHEN AND STEERS REALTY SHS INC COM | 18,514.37 | 857,304.16 | 949,787.18 |
| MFO COLONIAL TR VII NEWPORT TIGER FD CL A SHARES | 428.42 | 5,869.94 | 3,920.04 |
| MFO COLUMBIA REAL ESTATE EQUITY FD INC COM | 2,792.60 | 50,710.29 | 53,366.59 |
| MFO CRABBE HUSON EQUITY FUND OPEN END FUND | 562.41 | 10,833.08 | 13,109.78 |
| MFO CRABBE HUSON REALESTATE INVT FD | 404.56 | 5,126.24 | 5,732.62 |
| MFO DODGE & COX BALANCED FUND OPEN END FUND | 190.16 | 12,685.23 | 13,263.66 |
| MFO DODGE & COX STOCK FUND OPEN END FD | 501.53 | 42,876.45 | 50,012.57 |
| MFO DREYFUS AGG. VALUE FD | 78.10 | 1,712.00 | 1,986.08 |
| MFO DREYFUS APPRECIATION FD INC | 19,321.65 | 476,492.01 | 546,029.83 |
| MFO DREYFUS FD INC COM | 856.17 | 10,022.98 | 10,068.56 |
| MFO DREYFUS GROWTH & INCOME FD INC | 15,068.01 | 294,318.07 | 306,031.28 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| MFO DREYFUS GROWTH & VALUE FDS INC SMALL CO VALUE FD | 502.30 | 10,070.84 | 10,914.98 |
| MFO DREYFUS GROWTH OPPORTUNITY FD | 661.17 | 6,076.18 | 7,028.24 |
| MFO DREYFUS LARGE CO VALUE FD | 1,235.60 | 23,538.82 | 26,639.54 |
| MFO FOCAL RESOURCES | 8,750.00 | 9,985.00 | 5,430.00 |
| MFO DREYFUS PREMIER STRATEGIC INVESTING CL A | 2,450.38 | 52,754.37 | 60,181.33 |
| MFO DREYFUS THIRD CENTY FD INC OPEN END FUND | 10,436.58 | 101,454.29 | 116,367.87 |
| MFO EATON VANCE GROWTH TR EV CLASSIC GROWTH FD | 1,673.61 | 21,564.90 | 26,376.09 |
| MFO EATON VANCE SPL INVT TR EV CLASSIC SPL EQUITIES FD | 723.98 | 8,543.55 | 8,991.83 |
| MFO EATON VANCE SPL INVT TR EV CLASSIC TOTAL RETURN FD | 0.03 | 0.00 | 0.33 |
| MFO EVERGREEN GLOBAL OPPORTUNITIES FD CL A | 403,717.77 | 9,934,379.96 | 8,683,969.23 |
| MFO EVERGREEN OMEGA FD CL A | 2,004.57 | 39,478.90 | 41,254.05 |
| MFO EVERGREEN STRATEGIC INCOME FD CL A | 79,800.80 | 556,688.04 | 565,245.03 |
| MFO FEDERATED HIGH YIELD TR SH BEN INT OPEN END FUND | 7,986.37 | 73,315.52 | 73,794.06 |
| MFO FIDELITY BALANCED FUND, OPEN END FD | 8,054.23 | 118,180.83 | 127,176.29 |
| MFO FIDELITY CHARLES STR TR ASSET MANAGED GROWTH FD | 352.40 | 5,523.50 | 7,111.43 |
| MFO FIDELITY CONTRAFUND INC OPEN END FD | 392.99 | 17,384.85 | 19,633.78 |
| MFO FIDELITY DEVONSHIRE TR MID-CAP STK FD | 687.86 | 10,478.81 | 11,844.95 |
| MFO FIDELITY EQUITY INCOME FUND REAL ESTATE INVT PORTFOLIO OPEN END FUND | 6,300.26 | 113,464.15 | 130,793.40 |
| MFO FIDELITY EQUITY-INCOME FUND INC. OPEN END FUND | 254,856.15 | 10,647,445.44 | 13,481,890.33 |
| MFO FIDELITY GROWTH COMPANY FUND | 28,450.20 | 1,116,070.22 | 1,361,057.57 |
| MFO FIDELITY HONG KONG & CHINA | 336.10 | 5,251.85 | 1,946.02 |
| MFO FIDELITY INVT TR SOUTHEAST ASIA FD | 171.79 | 2,625.93 | 2,705.69 |
| MFO FIDELITY LOW PRICED STOCK FUND | 673,345.31 | 16,674,041.50 | 17,136,638.14 |
| MFO FIDELITY MAGELLAN FUND, INC., OPEN END FUND | 15,456.00 | 1,316,963.22 | 1,519,788.48 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MFO FIDELITY NEW LATIN AMERICA FUND OPEN END FUND | 139.99 | 2,625.93 | 2,318.23 |
| MFO FIDELITY NEW MARKETS INCOME OPEN END FUND | 620.44 | 7,345.26 | 8,065.72 |
| MFO FIDELITY OTC PORTFOLIO, OPEN END FUND | 16,014.71 | 512,313.02 | 575,568.68 |
| MFO FIDELITY OVERSEAS FUND, OPEN END FUND | 10,488.58 | 325,712.67 | 356,192.18 |
| MFO FIDELITY SECS FD GROWTH & INC FD | 390.66 | 11,161.96 | 14,688.82 |
| MFO FIDELITY SELECT PORTFOLIOS BOKERAGE & INVT MGMT PORTFOLIO | 435.02 | 16,096.30 | 15,482.36 |
| MFO FIDELITY SELECT TELECOMMUNICATIONS FUND, OPEN END FD | 127.10 | 5,809.58 | 6,558.36 |
| MFO FIDELITY SELECT PORTFOLIOS ELECTRS PORTFOLIO | 1,915.46 | 91,415.66 | 79,280.89 |
| MFO FIDELITY SELECT PORTFOLIOS COMPUTERS PORTFOLIO | 235.77 | 15,000.00 | 11,866.30 |
| MFO FIDELITY SELECT PORTFOLIOS TECHNOLOGY FD | 116.90 | 6,081.49 | 7,057.25 |
| MFO FIDELITY SELECT PORTFOLIOS ENERGY SVC PORTFOLIO | 7,486.44 | 254,719.92 | 230,956.67 |
| MFO FIDELITY SELECT PORTFOLIOS PRECIOUS METALS & MINERALS PORTFOLIO | 1,447.03 | 20,000.00 | 13,341.62 |
| MFO FIDELITY SELECT HOME FIN FUND OPEN END FUND | 1,812.28 | 81,922.41 | 78,054.90 |
| MFO FIDELITY SELECT AMERICAN GOLD FUND OPEN END FUND | 1,056.13 | 20,056.07 | 15,028.73 |
| MFO FIDELITY SELECT REGIONAL BANK FD | 82.21 | 2,913.33 | 2,563.31 |
| MFO FIDELITY SELECT PORTFOLIOS HEALTH CARE PORTFOLIO | 468.08 | 51,786.83 | 54,114.73 |
| MFO FIDELITY SELECT PORTFOLIOS MONEY MARKET PORTFOLIO | 14,575.86 | 14,601.43 | 14,575.86 |
| MFO FIDELITY VALUE FUND OPEN END FUND | 55.52 | 2,918.15 | 3,427.25 |
| MFO FOUNDERS FDS INC PASSPORT FD | 5,003.69 | 70,927.49 | 71,652.84 |
| MFO FOUNDERS BALANCED FUND | 3,412.15 | 35,562.46 | 38,762.02 |
| MFO FOUNDERS DISCOVERY FUND OPEN END FUND | 235.62 | 5,688.72 | 5,987.10 |
| MFO FOUNDERS FDS INC GROWTH FD | 1,346.44 | 20,169.18 | 26,551.80 |
| MFO FOUNDERS FDS INC BLUE CHIP FD | 3,399.40 | 26,340.46 | 28,622.95 |
| MFO FOUNDERS FDS INC WORLDWIDE GROWTH FD | 702.38 | 15,414.32 | 16,723.67 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MFO FRANKLIN BALANCE SHEET INVT FD SH BEN INT | 1,236.32 | 45,867.32 | 43,308.29 |
| MFO FRANKLIN CA GROWTH FD CL I | 1,609.40 | 34,167.68 | 38,545.13 |
| MFO FREMONT MUT FDS INC US MICRO-CAP | 522.77 | 10,302.48 | 11,610.72 |
| MFO GABELLI GOLD FD INC | 2,436.05 | 20,000.00 | 13,739.32 |
| MFO GABELLI GROWTH FUND, OPEN END FUND | 606.98 | 20,000.00 | 20,260.99 |
| MFO GREENSPRING FUND OPEN END FUND | 748.79 | 14,556.28 | 15,170.49 |
| MFO GUINNESS FLIGHT INVT FDS INC | 211.69 | 2,500.00 | 2,483.12 |
| MAINLAND CHINA FD | | | |
| MFO GUINNESS FLIGHT INVT FDS INC ASIA SMALL CAP FD | 4,186.65 | 60,632.90 | 42,996.90 |
| MFO GUINNESS FLIGHT INVT FDS INC CHINA & H K FD | 16,679.99 | 249,510.77 | 294,068.22 |
| MFO GUINNESS FLIGHT INVT FDS INC ASIA BLUE CHIP FD | 6,127.45 | 50,000.00 | 50,122.54 |
| MFO HARBOR CAPITAL APPRECIATION FUND | 1,790.74 | 42,231.20 | 61,458.20 |
| U.S. EQUITIES FD OPEN END FUND | | | |
| MFO HARBOR INTL GROWTH FD | 620.35 | 10,070.00 | 10,062.08 |
| MFO HARRIS ASSOC INVT TR OAKMARK SELECT | 13,159.58 | 194,459.67 | 214,632.75 |
| MFO HARRIS ASSOC INVT TR OAKMARK INTL SMALL CAP FUND | 283.55 | 3,344.25 | 2,466.89 |
| MFO HARRIS ASSOC INVT TR OAKMARK SMALL CAP FD | 11,413.11 | 200,783.03 | 213,767.55 |
| MFO HEARTLAND VALUE FUND OPEN END FUND | 2,095.52 | 77,061.26 | 82,416.80 |
| MFO HEITMAN REAL ESTATE EQUITY FUND | 461.88 | 5,129.15 | 5,768.88 |
| MFO HOTCHKIS & WILEY INTERNATIONAL FD | 304.33 | 6,202.64 | 6,780.47 |
| MFO IAI MIDCAP GROWTH FD | 2,442.64 | 41,424.93 | 47,387.22 |
| MFO INTERACTIVE INVTS TECHNOLOGY VALUE FD | 2,882.26 | 101,336.72 | 87,995.40 |
| MFO INVESCO INCOME FDS INC HIGH YIELD FD OPEN END | 10,382.00 | 75,196.52 | 73,400.74 |
| MFO INVESCO INDUSTRIAL INCOME FUND | 3,044.02 | 40,498.52 | 50,348.09 |
| MFO INVESCO INTL FDS INC EUROPEAN FD | 3,135.51 | 52,774.75 | 54,746.00 |
| MFO INVESCO INTL FDS INC PACIFIC BASIN FD | 572.23 | 8,283.52 | 8,428.95 |
| MFO INVESCO MULTIPLE ASSET FDS INC BALANCED FD | 175.88 | 2,497.39 | 2,828.15 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| MFO INVESCO SPECIALTY FDS INC WORLDWIDE COMMUNICATIONS FD | 377.51 | 5,019.56 | 5,156.79 |
| MFO INVESCO SPECIALTY FDS INC EUROPEAN SMALL CO FD | 540.12 | 8,640.06 | 8,771.55 |
| MFO INVESCO SPECIALTY FDS INC LATIM AMERN FD | 6,335.40 | 101,595.02 | 92,876.96 |
| MFO INVESCO STRATEGIC PORTFOLIOS INC FINL SVCS PORTFOLIO | 1,838.82 | 45,528.11 | 55,477.20 |
| MFO INVESCO STRATEGIC PORTFOLIOS INC UTILS | 445.22 | 5,131.05 | 5,498.47 |
| MFO INVESCO STRATEGIC PORTFOLIOS INC HEALTH SCIENCES PORTFOLIO | 643.21 | 33,724.68 | 37,762.86 |
| MFO INVESCO STRATEGIC PORTFOLIOS INC TECHNOLOGY PORTFOLIO | 666.69 | 20,389.61 | 24,140.84 |
| MFO INVESCO STRATEGIC PORTFOLIOS INC ENERGY FD | 1,649.77 | 23,895.66 | 26,181.85 |
| MFO INVESCO STRATEGIC PORTFOLIOS INC GOLD PORTFOLIO | 41,670.20 | 265,098.82 | 323,777.45 |
| MFO INVESCO TOTAL RETURN FUND | 232.56 | 5,360.75 | 6,786.10 |
| MFO IVY INTL FD SH BEN INT OPEN END FUND | 25,987.72 | 1,041,432.29 | 1,006,244.52 |
| MFO JANUS FUND, INC., CAPITAL STOCK, \$.01 PAR, OPEN END FUND | 3,951.85 | 100,114.55 | 116,935.24 |
| MFO JANUS GROWTH AND INCOME FUND | 4,091.88 | 95,966.46 | 87,811.74 |
| MFO JANUS INVT FD FLEXIBLE INCOME FD | 912.02 | 8,707.04 | 8,919.56 |
| MFO JANUS INVT FD HIGH-YIELD | 4,231.08 | 48,934.11 | 50,265.23 |
| MFO JANUS INVT FD OLYMPUS FD | 1,782.18 | 27,827.23 | 27,017.85 |
| MFO JANUS INVT FD OVERSEAS | 32,806.05 | 500,581.43 | 588,540.54 |
| MFO JANUS INVT FD SPL SITUATIONS FD | 6,474.67 | 89,839.73 | 89,803.67 |
| MFO JANUS INVT FD WORLDWIDE FUND | 62,403.14 | 2,167,594.58 | 2,496,125.60 |
| MFO JANUS MERCURY FUND OPEN END FUND | 882.71 | 15,386.41 | 16,718.53 |
| MFO JANUS TWENTY FUND, OPEN END FUND | 339,080.60 | 9,937,051.51 | 11,976,326.79 |
| MFO JANUS VENTURE FUND, OPEN END FUND | 21.28 | 1,228.60 | 1,232.75 |
| MFO KAUFMANN FUND OPEN END FUND | 30,130.64 | 172,509.54 | 191,932.18 |
| MFO KEMPER-DREMAN FD INC HIGH RETURN FUND CL A | 366.84 | 9,968.04 | 12,296.48 |
| MFO LEXINGTON CONV SECS FD SH BEN INT | 1,989.85 | 28,397.50 | 28,255.87 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MFO LEXINGTON CORPORATE LEADERS TR FD CTF SER B | 1,482.09 | 24,100.97 | 24,632.34 |
| MFO LEXINGTON CROSBY SMALL CAP ASIA GRWTH FD | 4,296.67 | 56,910.10 | 34,588.19 |
| MFO LEXINGTON GOLD TR SH BEN INT | 11,989.25 | 83,956.52 | 77,690.34 |
| MFO LEXINGTON STRATEGIC SILVER FUND, INC OPEN END FUND | 4,479.48 | 20,245.89 | 19,396.15 |
| MFO LEXINGTON STRATEGIC INVESTMENTS FUND INC OPEN END FUND | 3,427.73 | 10,136.03 | 4,079.00 |
| MFO LEXINGTON TROIKA DIALOG RUSSIA FD INC | 3,535.30 | 67,634.16 | 61,125.34 |
| MFO LINDNER INVTS DIVID FD INVS CL | 1,781.87 | 48,790.35 | 48,092.67 |
| MFO LONGLEAF PARTNERS FDS TR SMALL CAP FD | 2,690.74 | 54,021.56 | 60,972.17 |
| MFO LOOMIS SAYLES BOND FUND OPEN END FUND | 10,725.38 | 138,793.68 | 141,575.02 |
| MFO MAS FDS TR FD MID-CAP VALUE PORTFOLIO | 303.80 | 5,000.00 | 6,404.10 |
| MFO MAS POOLED TR FD VALUE PORTFOLIO | 1,122.84 | 16,634.65 | 22,075.03 |
| MFO MASTERS CONCENTRATED SELECT TR MASTERS SELECT EQUITY FD | 358.45 | 5,000.00 | 4,580.99 |
| MFO MATTHEWS INTL FDS PAC TIGER FD | 2,173.91 | 25,000.00 | 17,478.24 |
| MFO MATTHEWS KOREA FD | 245.90 | 1,500.00 | 742.62 |
| MFO MIDAS FD INC | 16,886.11 | 80,907.33 | 34,785.39 |
| MFO MONTGOMERY FDS EMERGING MKTS FD INC OPEN END FUND | 6,314.33 | 91,687.53 | 81,644.29 |
| MFO MONTGOMERY FDS EMERGING ASIA FD CL R | 258.40 | 5,000.00 | 2,782.97 |
| MFO MONTGOMERY FDS GROWTH FD | 359.45 | 8,000.00 | 9,122.84 |
| MFO MONTGOMERY FDS GLOBAL OPPORTUNITIES FD | 513.35 | 10,000.00 | 8,793.69 |
| MFO MONTGOMERY FDS INTL SMALL CAP FD | 385.21 | 5,000.00 | 5,893.71 |
| MFO MONTGOMERY FDS SMALL CAP OPPTY FD CLASS R | 1,247.82 | 20,109.59 | 19,228.91 |
| MFO MONTGOMERY FDS SELECT 50 FD | 281.03 | 5,815.32 | 5,842.61 |
| MFO MORGAN GRENFELL INVT TR EMERGING MKTS FIXED INCOME FD | 4,307.94 | 50,000.00 | 53,676.93 |
| MFO MORGAN ST LATIN AMERICA FD CLASS -A | 837.43 | 15,191.00 | 13,114.15 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| MFO MUTUAL SER FD INC DISCOVERY FD OPEN END FUND | 5,521.83 | 91,419.19 | 112,534.90 |
| MFO MUTUAL SER FUND INC QUALIFIED INCOME FUND OPEN END FUND | 1,018.15 | 16,374.99 | 19,935.38 |
| MFO MUTUAL SERIES FUND, INC., BEACON FUND, OPEN END FUND | 7,481.73 | 91,587.43 | 115,368.28 |
| MFO MUTUAL SERIES FUND, INC., SHARES FUND, OPEN END FUND | 1,683.83 | 30,860.29 | 38,323.97 |
| MFO NEUBERGER & BERMAN FOCUS FUND OPEN END FUND | 36.74 | 1,057.55 | 1,400.53 |
| MFO NEUBERGER & BERMAN PARTNERS EQUITY FDS PARTNER FD OPEN END FD | 2,842.22 | 72,901.59 | 79,297.94 |
| MFO NEUBERGER & BERMAN GUARDIAN EQUITY FD COM STOCK, OPEN END FUND | 1,884.42 | 45,495.54 | 56,626.82 |
| MFO NEUBERGER & BERMAN EQUITY FDS GENESIS FD | 4,675.38 | 76,626.55 | 75,273.62 |
| MFO NORTHEAST INVS TR FUND OPEN END FUND | 2,577.21 | 29,502.23 | 29,869.86 |
| MFO O SHAUGNESSY FDS INC CORNERSTONE VALUE FD | 2,497.65 | 26,000.00 | 28,273.40 |
| MFO OAKMARK FUND, HARRIS ASSOC INVT TR | 10,465.99 | 374,746.82 | 408,906.23 |
| MFO OAKMARK INTERNATIONAL FUND OPEN END FUND | 6,064.31 | 94,588.22 | 78,532.81 |
| MFO OBERWIES FDS EMERGING GROWTH PORTFOLIO | 588.91 | 17,432.42 | 15,782.79 |
| MFO ONESOURCE PORT-GRWTH GROWTH ALLOCATION FD | 590.36 | 6,000.00 | 6,818.66 |
| MFO PAYDEN & RYGEL INVT GROUP GROWTH & INCOME FD CL A | 939.63 | 12,085.94 | 12,468.89 |
| MFO PBHG FDS INC TECHNOLOGY & COMMUNICATIONS FD | 7,072.03 | 118,404.21 | 124,892.05 |
| MFO PBHG GROWTH FD INC COMMON STOCK OPEN END FUND | 8,573.58 | 217,281.63 | 217,768.93 |
| MFO PBHG STRATEGIC SM | 1,029.87 | 10,000.00 | 12,893.97 |
| MFO PILGRIM BAXTER EMERGING GROWTH FUND | 2,655.12 | 61,072.22 | 62,289.12 |
| MFO PIONEER CAPITAL GROWTH | 35,822.82 | 728,780.45 | 834,671.71 |
| MFO PIONEER EMERGING MKTS FD CL A | 133,301.71 | 2,091,366.30 | 1,922,210.66 |
| MFO PIONEER II INC COMMON STK \$1 PAR OPEN END FUND | 21,215.18 | 502,371.98 | 560,929.36 |
| MFO PIONEER INTL GROWTH FD CL A | 8,925.37 | 224,008.81 | 211,174.25 |

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MFO PRIMECAP FD OPEN END FUND | 181.97 | 7,500.00 | 7,528.10 |
| MFO PRUDENT BEAR FDS INC | 5,291.01 | 40,000.00 | 41,693.16 |
| MFO RAINIER INVT MGMT MUT FDS SMALL MID/CAP EQUITY PORTFOLIO | 160.32 | 4,000.00 | 3,882.95 |
| MFO RAINIER INVT MGMT MUT FDS CORE EQUITY PORTFOLIO | 256.35 | 6,000.00 | 6,326.72 |
| MFO ROBERTSON STEPHENS INVT TR EMERGING MKTS FD | 492.93 | 5,181.02 | 4,135.68 |
| MFO ROBERTSON STEPHENS INVT TR PARTNERS FD | 1,678.28 | 25,219.43 | 28,060.84 |
| MFO ROBERTSON STEPHENS INVT TR MICROCAP GROWTH FD | 2,634.80 | 37,861.75 | 27,876.18 |
| MFO ROBERTSON STEPHENS INVT TR GROWTH & INCOME FD | 1,686.99 | 21,771.43 | 23,803.43 |
| MFO ROBERTSON STEPHENS EMERGING GROWTH FD | 631.04 | 13,867.28 | 14,185.78 |
| MFO ROBERTSON STEPHENS INVT TR NAT RES FD | 1,608.99 | 22,694.28 | 23,137.28 |
| MFO ROBERTSON STEPHENS INVT TR INFO AGE FD | 2,472.52 | 29,846.19 | 30,486.17 |
| MFO ROBERTSON STEPHENS INVT TR VALUE PLUS GROWTH FD | 1,210.12 | 28,285.76 | 31,729.35 |
| MFO ROBERTSON STEPHENS INVT TR CONTRARIAN FUND | 6,294.51 | 101,220.40 | 76,667.13 |
| MFO ROWE PRICE NEW HORIZONS FD INC CAPITAL STK \$1 PAR OPEN END FUND | 384.33 | 8,372.93 | 9,104.78 |
| MFO ROWE T PRICE BLUE CHIP GROWTH FD | 1,101.34 | 22,093.37 | 21,498.16 |
| MFO ROWE T PRICE EQUITY INCOME FUND | 2,531.97 | 58,372.44 | 68,945.54 |
| SHARES OF BENEFICIAL INT, OPEN END FUND | | | |
| MFO ROWE T PRICE INTERNATIONAL FUNDS INC NEW ASIA FUND OPEN END FUND | 10,510.09 | 75,362.58 | 61,589.13 |
| MFO ROWE T PRICE INTL FD EUROPEAN STK FD OPEN END FUND | 617.80 | 11,031.20 | 12,467.20 |
| MFO ROWE T PRICE INTL FUNDS INC., INTL STK FD OPEN END FD | 2,009.86 | 27,737.00 | 28,339.03 |
| MFO ROWE T PRICE MID-CAP GROWTH FD INC COM | 901.08 | 20,604.44 | 24,950.91 |
| MFO ROWE T PRICE OTC FD INC OPEN END FD | 542.89 | 10,070.00 | 12,339.89 |
| MFO ROWE T PRICE SCIENCE & TECHNOLOGY FUND OPEN END FUND | 2,995.19 | 88,671.08 | 94,677.96 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MFO ROWE T PRICE VALUE FD INC | 1,733.26 | 34,568.68 | 28,477.46 |
| MFO ROYCE PREMIER FUND OPEN END FUND | 362.94 | 3,500.00 | 3,397.12 |
| MFO RYDEX SER TR NOVA FD | 33,112.52 | 791,094.87 | 809,269.99 |
| MFO RYDEX SER TR URSA FD | 43,708.04 | 292,287.07 | 299,837.15 |
| MFO SAFECO EQUITY FD INC | 1,993.86 | 34,116.95 | 35,072.00 |
| MFO SAFECO GROWTH FD INC | 199.92 | 5,000.00 | 4,994.00 |
| MFO SCHWAB ANALYTICS FD | 705.91 | 8,800.00 | 10,179.22 |
| MFO SCHWAB CAP TR ONESOURCE BALANCED PORTFOLIO | 1,004.91 | 10,127.58 | 10,129.49 |
| MFO SCHWAB CAP TR ONESOURCE PORTFOLIOS FD | 97.18 | 1,000.00 | 1,034.97 |
| MFO SCHWAB CAP TR S&P 500 FD INV SHS | 4,688.38 | 59,681.17 | 54,807.16 |
| MFO SCHWAB CAP TR SMALL CAP INDEX FUND | 946.02 | 17,000.00 | 16,602.65 |
| MFO SCHWAB CHARLES FAMILY FDS VALUE ADVANTAGE MONEY FD | 652,437.87 | 652,437.87 | 652,437.87 |
| MFO SCHWAB INVTS 1000 EQUITY FD | 4,018.27 | 82,408.45 | 84,182.76 |
| MFO SCUDDER EMERGING MARKETS FIXED INCOME | 7,204.82 | 95,290.77 | 97,841.46 |
| MFO SCUDDER INTL FD INC GREATER EUROPE GROWTH FD | 118.91 | 2,023.52 | 2,128.49 |
| MFO SCUDDER INVNT TR GROWTH & INCOME FD OPEN END FUND | 2,583.12 | 65,863.61 | 74,832.99 |
| MFO SCUDDER LATIN AMERICA FUND OPEN END FUND | 4,761.92 | 124,763.73 | 125,333.73 |
| MFO SCUDDER MUT FDS INC GOLD FD | 7,706.80 | 94,211.03 | 103,116.98 |
| MFO SELECTED AMERICAN SHARES INC CAPITAL STK \$1.25 PAR OPEN END FUND | 5,783.33 | 134,444.51 | 131,281.59 |
| MFO SELIGMAN COMMUNICATIONS & INFORMATION FD INC CL A | 392.96 | 9,514.47 | 9,529.28 |
| MFO SENECA FDS MID CAP GROWTH | 733.68 | 10,000.03 | 11,313.35 |
| MFO SENECA FDS REAL ESTATE SECS FD ADMIN SHS | 831.31 | 10,161.99 | 11,846.17 |
| MFO SOGEN INTERNATIONAL FUND OPEN END FUND | 80.15 | 2,196.99 | 2,271.45 |
| MFO SOUND SHORE FD INC COM | 8,520.04 | 229,222.01 | 204,821.76 |
| MFO STEIN ROE INCOME TR HIGH YIELD FD | 149.55 | 1,500.00 | 1,132.09 |
| MFO STEIN ROE INTERMEDIATE BD FD | 244.08 | 2,082.47 | 2,174.75 |

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SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------|---------------------------|
| MFO STEIN ROE INVT TR SPL VENTURE FD | 202.10 | 2,506.53 | 3,340.71 |
| MFO STEIN ROE INVT TR GROWTH & INCOME FD | 50.49 | 1,007.54 | 1,159.76 |
| MFO STEIN ROE INVT TR SPL FD | 88.05 | 2,233.30 | 2,455.71 |
| MFO STEIN ROE INVT TR YOUNG INVESTOR FD | 1,982.16 | 35,950.47 | 38,929.62 |
| MFO STEIN ROE INVT TR CAP OPPORTUNITIES FD | 4,585.88 | 133,839.74 | 134,091.13 |
| MFO STRONG ASSET ALLOCATION FD | 2,326.50 | 47,097.98 | 50,485.05 |
| MFO STRONG CORPORATE BD FD INC | 14,169.82 | 157,472.72 | 157,426.70 |
| MFO STRONG DISCOVERY FUND OPEN END FUND | 12,770.62 | 227,010.94 | 255,667.82 |
| MFO STRONG GOVT SECS FD INC OPEN END FUND | 2,360.19 | 25,136.68 | 25,254.03 |
| MFO STRONG GROWTH & INCOME FUND COM | 2,235.95 | 33,305.47 | 48,028.21 |
| MFO STRONG GROWTH FUND | 7,436.59 | 122,656.90 | 159,737.95 |
| MFO STRONG INTL STK FD INC OPEN END FUND | 13,920.77 | 197,821.41 | 158,557.57 |
| MFO STRONG OPPORTUNITY FUND OPEN END FUND | 17,384.28 | 638,024.19 | 731,356.66 |
| MFO STRONG SCHAFFER VALUE FD | 16,804.34 | 1,078,153.93 | 1,097,659.48 |
| MFO STRONG TOTAL RETURN FD INC COMMON STK OPEN END FUND | 1,935.76 | 63,223.63 | 64,364.02 |
| MFO T. ROWE PRICE NEW ERA FUND INC COMMON OPEN END FUND | 199.17 | 5,424.46 | 5,562.82 |
| MFO THIRD AVE SMALL CAP VALUE | 6,267.03 | 69,000.00 | 76,207.08 |
| MFO THIRD AVENUE FUND | 1,009.58 | 27,579.17 | 32,023.88 |
| MFO TORRAY FD SH BEN INT | 4,147.71 | 113,043.33 | 106,305.81 |
| MFO TRANSAMERICA INVS INC PREMIER EQUITY FD INV SHS | 138.30 | 2,500.58 | 2,559.93 |
| MFO TRANSAMERICA INVS INC PREMIER BALANCED FD INV SHS | 323.86 | 5,007.06 | 5,006.88 |
| MFO TURNER FDS SMALL CAP FD | 3,049.85 | 71,101.33 | 73,989.36 |
| MFO TWEEDY BROWN FD INC GLOBAL VALUE FD | 2,290.29 | 38,921.15 | 39,851.05 |
| MFO TWEEDY BROWNE FD INC AMERICAN VALUE FD FORMERLY VALUE FD TO 10-01-1994 | 7,619.17 | 109,653.89 | 122,821.02 |
| MFO TWENTIETH CENTURY INVESTORS INC VISTA SH | 4,357.78 | 61,192.76 | 61,139.65 |
| MFO U.S. GLOBAL ACCOLADE FDS REGENT EASTERN EUROPEAN FD | 208.68 | 2,500.00 | 2,126.45 |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MFO UAM FDS FPA CRESCENT PORT INSTL FD CL SHS | 1,766.17 | 24,220.04 | 27,781.85 |
| MFO UNITED SERVICES WORLD GOLD FD OPEN END FD | 12,560.82 | 245,837.05 | 262,395.53 |
| MFO UNITED SVCS FDS PROSPECTOR FD | 1,059.32 | 10,000.00 | 7,690.66 |
| MFO VALUE LINE AGGRESSIVE INCOME TR SH BEN INT | 5,804.53 | 47,572.31 | 49,222.41 |
| MFO VAN WAGONER FDS INC EMERGING GROWTH FD | 3,064.90 | 39,594.11 | 40,579.28 |
| MFO VAN WAGONER FDS INC MICRO-CAP FD | 356.17 | 4,534.00 | 4,174.31 |
| MFO VANGUARD / WELLINGTON FD INC OPEN END FUND | 333.96 | 10,122.43 | 10,366.12 |
| MFO VANGUARD / WINDSOR FD INC VANGUARD / WINDSOR II PORTFOLIO OPEN END FUND | 5,929.99 | 134,021.99 | 180,686.80 |
| MFO VANGUARD EQUITY INCOME FUND INC., COMMON STOCK, OPEN END FUND | 2,201.41 | 41,028.79 | 50,566.39 |
| MFO VANGUARD FIXED INCOME SECS FD SHORT TERM BD PORT - RECONCILEMENT SEC FD FBO DAILY VALUED PLANS | 592.20 | 6,396.49 | 6,389.84 |
| MFO VANGUARD FIXED INCOME SECURITIES FUND LONG TERM CORPORATE PORTFOLIO | 3.43 | 29.14 | 24.59 |
| MFO VANGUARD FIXED INCOME HIGH YIELD CORPORATE BOND FUND OPEN END FUND | 2,965.85 | 22,868.00 | 23,815.78 |
| MFO VANGUARD FIXED INCOME SECURITIES FUND INC., GNMA PORTFOLIO, \$.10 PAR OPEN END FUND | 5,610.27 | 57,748.28 | 58,290.71 |
| MFO VANGUARD FIXED INCOME SECS FD INC US TREAS BD PORTFOLIO OPEN END FD | 436.38 | 4,454.13 | 4,477.26 |
| MFO VANGUARD FIXED INCOME SECS FD INC SHORT TERM GOVT BD PORTFOLIO OPEN END FUND | 5,637.33 | 56,581.09 | 57,049.78 |
| MFO VANGUARD INDEX TR TOTAL STK MKT PORTFOLIO OPEN END FUND | 689.34 | 14,304.14 | 15,606.66 |
| MFO VANGUARD INDEX TRUST - 500 PORTFOLIO SHARES OF BENEFICIAL INTEREST OPEN END FUND | 2,013.93 | 145,988.11 | 180,488.41 |
| MFO VANGUARD INTL EQUITY INDEX FD INC EUROPEAN PORTFOLIO OPEN END FUND | 232.36 | 4,525.49 | 4,610.02 |
| MFO VANGUARD SPECIALIZED PORTFOLIOS HEALTH CARE PORTFOLIO, OPEN END FUND | 1,053.53 | 63,862.63 | 77,550.34 |
| MFO VANGUARD SPECIALIZED PORTFOLIO ENERGY PORTFOLIO OPEN END FUND | 7,496.22 | 172,544.62 | 191,153.61 |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| MFO VANGUARD SPECIALIZED PORTFOLIOS GOLD & PRECIOUS METALS PORTFOLIO, OPEN END FUND | 3,234.02 | 30,063.00 | 21,667.93 |
| MFO VANGUARD WORLD FUND, INTERNATIONAL GROWTH PORTFOLIO, OPEN END FUND | 7,649.79 | 125,376.92 | 130,275.92 |
| MFO VANGUARD/WELLESLEY INC FD INC COMM OPEN END FUND | 1,014.67 | 21,441.25 | 23,408.44 |
| MFO WARBURG PINCUS EMERGING GROWTH FD | 932.89 | 27,734.71 | 30,794.70 |
| MFO WARBURG PINCUS EMERGING MKTS FD INC | 1,696.94 | 21,176.15 | 21,330.54 |
| MFO WARBURG PINCUS GROWTH & INCOME FD INC | 270.82 | 5,010.57 | 4,254.58 |
| MFO WARBURG PINCUS INTL EQUITY FD OPEN END FUND | 1,580.65 | 33,505.75 | 31,802.68 |
| MFO WARBURG PINCUS JAPAN OTC FD COM | 1,125.13 | 8,018.66 | 9,102.30 |
| MFO WARBURG PINCUS JAPAN GWTH FD | 1,514.12 | 15,646.85 | 14,520.41 |
| MFO WARBURG PINCUS POST-VENTURE CAP FUND | 52.55 | 1,000.00 | 924.88 |
| MFO WARBURG PINCUS SMALL CO VALUE FD | 782.64 | 12,084.01 | 14,337.96 |
| MFO WASATCH ADVISORS FDS INC MICRO-CAP FD | 6,985.22 | 18,961.36 | 20,955.66 |
| MFO WASATCH ADVISORS FDS INC MID-CAP FD | 109.73 | 2,000.31 | 2,017.93 |
| MFO WASATCH ADVISORS FDS INC GROWTH FD | 311.82 | 5,398.04 | 5,572.22 |
| MFO WESTCORE TR BLUE CHIP FUND | 143.01 | 2,384.78 | 2,784.40 |
| MFO WESTWOOD FD EQUITY FD INSTL CL | 258.81 | 2,425.00 | 2,448.34 |
| MFO WEXFORD TR MUHLENKAMP FD | 283.37 | 10,000.00 | 10,042.63 |
| MFO WRIGHT EQUIFUND EQUITY TR HONG KONG/CHINA FD | 1,065.72 | 18,532.46 | 12,724.70 |
| MFO WRIGHT EQUIFUND EQUITY TR MEXICO FD | 2,045.00 | 10,000.00 | 10,777.15 |
| MFO YACKTMAN FD INC OPEN END FUND | 14,509.15 | 192,898.54 | 223,005.64 |
| MLP AMERICAN REAL ESTATE PARTNERS LP UNIT LIMITED PARTNERSHIP MASTER LIMITED PARTNERSHIP | 300.00 | 4,163.58 | 2,868.75 |
| MLP FFP PARTNERS L P UNIT CLASS A | 1,000.00 | 5,081.00 | 3,125.00 |
| MLP MAUNA LOA MACADAMIA PARTNERS L.P., DEPOSITORY UNIT, CLASS A MASTER LIMITED PARTNERSHIP | 300.00 | 1,169.21 | 1,143.75 |
| MLP PRIME MOTORS INN LTD PARTNERSHIP DEPOSITORY RCPT MASTER LIMITED PARTNERSHIP | 1,000.00 | 998.78 | 2,187.50 |
| PBHG LARGE CAP 20 FUND | 750.96 | 7,637.57 | 9,371.98 |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY - - - - - | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|---------------------------|----------------------------|
| TEMPLETON VIETNAM OPPORTUNITES FD INC COM STK | 103.11 | 1,257.65 | 1,199.17 |
| THERMOLASE CORP TOTAL INTEREST IN REGISTERED INVESTMENT CO. | 159.00 | 3,878.18 92,219,295.67 | 2,822.25 100,858,471.30 |
| OTHER ===== | | | |
| &&& UAL - CO. STOCK DISTRIBUTION REC. | 1.00 | 0.00 | 1.00 |
| &&& UAL - CO. STOCK DISTRIBUTION (PAYABLE) | 1.00 | 0.00 | 0.00 |
| &&& UAL - LOAN ASSET | 85,874.96 | 85,874.96 | 85,874.96 |
| &&& UAL - LOAN PRIN. ONLY (PAYABLE) | 23.00 | -57,003.00 | -57,003.00 |
| &&& UAL - MM INT. ACCRUAL (PAYABLE) | 1.00 | 0.00 | 0.00 |
| &&& UAL - PRIOR TRUSTEE REC. | 8.00 | 0.00 | 0.00 |
| &&& FUTURES P/R ESTIMATED MARK BASED ON PRIOR DAY CONTRACT POSITION | 3.00 | 0.00 | 0.00 |
| ADVANCED MICRO DEVICES CALL OPTION EXP 4/18/98 W/STRK PR \$25.00 PER SH | -4.00 | 1,111.99 | -10.00 |
| AMTEL CORP COM STK CALL OPTION EXP 2/21/98 W/STRK PR \$25.00 PER SH | -5.00 | 1,236.65 | -8.75 |
| APPLIED MAGNETICS COM STK CALL OPTION EXP 4/18/98 W/STRK PR \$20.00 PER SH | -5.00 | 1,630.23 | -10.94 |
| AT&T CORP EXP 1/17/98 \$50.00 | -2.00 | 0.00 | -13.50 |
| AUDITING EXPENSE ACCRUAL | 28.00 | 0.00 | 0.00 |
| AUSTRALIAN ALL ORD DECEMBER 1997 FUTURES | -14.00 | 0.00 | 0.00 |
| AUSTRALIAN ALL ORD DECEMBER 1997 FUTURE | 14.00 | 0.00 | 0.00 |
| BAY NETWORKS COM STK CALL OPTION EXP 12/21/96 W/STK PR \$22.50 PER SHR | 6.00 | 0.00 | 0.00 |
| CAC 40 INDEX DECEMBER 1997 FUTURE | -12.00 | 0.00 | 0.00 |
| CAC 40 INDEX DECEMBER 1997 FUTURE | 12.00 | 0.00 | 0.00 |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|--|-----------------------|---------------|---------------------------|
| DAX INDEX DECEMBER 1997 FUTURE | 6.00 | 0.00 | 0.00 |
| DAX INDEX DECEMBER 97 FUTURE | -6.00 | 0.00 | 0.00 |
| DIGITAL EQUIP COM STK CALL OPTION EXP 01/18/97 W/STK PR 45.00 PER SHR | 2.00 | 0.00 | 0.00 |
| DIGITAL EQUIP COM STK CALL OPTION EXP 4/18/98 W/STRK PR. \$50.00 PER SHR | -5.00 | 3,450.86 | -29.38 |
| DURAMED PHARMACEUT COM STK CALL OPTION EXP 3/21/98 W/STRK PR. \$10.00 PER SHR | -4.00 | 414.54 | 0.00 |
| EXABYTE CORP COM STK CALL OOPTION EXP 12/21/96 W/STRK PR \$15.00 PER SHR | 20.00 | 0.00 | 0.00 |
| EXXON CORP COM STK CALL OPTION EXP 1/17/98 W/STRK PR. \$70.00 PER SRH | -2.00 | 165.28 | -0.75 |
| FT-SE 100 INDEX DEC 97 FUTR (LIF) | -10.00 | 0.00 | 0.00 |
| FT-SE 100 INDEX DEC 97 FUTR (LIF) | 10.00 | 0.00 | 0.00 |
| FT-SE 100 INDEX MAR 98 FUTR (LIF) | -2.00 | 0.00 | 0.00 |
| FT-SE 100 INDEX MAR 98 FUTR (LIF) | 2.00 | 0.00 | 0.00 |
| HANG SENG INDEX DECEMBER 1997 FUTURE | -6.00 | -413,492.01 | -408,263.59 |
| HANG SENG INDEX DECEMBER 1997 FUTURE | 6.00 | 413,492.01 | 408,263.59 |
| IMP INC. COMMON STOCK CALL OPTION EXP 1/18/97 W/STRK PR \$5.00 PER SHR | 40.00 | 0.00 | 0.00 |
| INFORMIX CORP COM STK CALL OPTION EXP 5/17/97 W/STRK PR. \$7.500 PER SHR | -8.00 | 1,556.20 | -9.50 |
| IOMEGA CORP COMMON STOCK CALL OPTION EXP 12/21/96 W/STRK PR \$25.00 PER SHR | 10.00 | 0.00 | 0.00 |
| IOMEGA CORP COMMON STOCK CALL OPTION EXP 12/21/96 W/STRK PR \$22.50 PER SHR | -1.00 | 0.00 | -5.63 |
| IOMEGA CORP. COMMON STOCK CALL OPTION EXP 2/22/97 W/STRK PR \$30.00 PER SHR | 3.00 | 298.48 | 337.50 |
| LORAL CORP COM STK CALL OPTION EXP 1/17/98 W/STRK PR. \$25.00 PER SHR | -1.00 | 73.49 | -0.44 |
| MICRON TECHNOLOGY COMMON STOCK CALL OPT EXP 4/19/97 W/STRK PR \$30.00 PER SHR | 20.00 | 0.00 | 0.00 |
| MICRON TECHNOLOGY COMMON STOCK CALL OPT EXP 4/19/97 W/STRK PR \$40.00 PER SHR | 8.00 | 0.00 | 0.00 |
| MISCELLANEOUS VALUATION EXPENSE ACCRUAL | 1.00 | 0.00 | 0.00 |
| NEW YORK N Y SER A UT 6.15% BD DUE | 0.00 | 0.00 | 0.00 |
| 08-01-2001 BEO N/C TAXABLE | | | |
| NEWMONT MINING COM STK CALL OPTION EXP 12/21/96 W/STK PR \$55.00 PER SHR | 2.00 | 0.00 | 0.00 |

NOVEMBER 28, 1997

SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES - ITEM 27a

| IDENTITY OF ISSUE, BORROWER, LESSOR OR SIMILAR PARTY ----- | PAR VALUE ----- | COST ----- | CURRENT VALUE ----- |
|---|-----------------------|------------------|---------------------------|
| PROXIM INC COM STK CALL OPTION EXP 01/18/97 W/STK PR \$22.50 PER SHR | 4.00 | 0.00 | 0.00 |
| SILICON GRAPHICS INC COM STK CALL OPTION EXP 2/22/97 W/STK PR \$30.00 PER SH | 2.00 | 0.00 | 0.00 |
| SYSTEMSOFT CORP COM STK CALL OPTION EXP 12/21/96 W/STK PR \$25.00 PER SHR | 4.00 | 0.00 | 0.00 |
| TOKYO TOPIX INDEX DEC97 FUTR | -35.00 | 0.00 | 0.00 |
| TOKYO TOPIX INDEX DEC 97 FUTURE | 35.00 | 0.00 | 0.00 |
| TRUSTEE/CUSTODY EXPENSE ACCRUAL | 9.00 | 0.00 | 0.00 |
| UAL CORP COMMON STOCK CALL option | 1.00 | 202.78 | 1.31 |
| EXP 12-20-97 W/STK PR \$90.00 PER SHARE | | | |
| US ROBOTICS COM STK CALL OPTION EXP 05/17/97 W/STK PR \$60.00 PER SHR | 12.00 | 0.00 | 0.00 |
| VENTRITEX INC COM STK CALL OPTION EXP 02/22/97 W/STK PR \$20.00 PER SHR | 80.00 | 0.00 | 0.00 |
| 1997 DEC S&P MIDCAP INDX FUTURE (LONG) (CME) | 120.00 | 0.00 | 0.00 |
| 1997 DECEMBER S&P INDEX FUTURE (CME) | 271.00 | 0.00 | 0.00 |
| 1998 MARCH S&P 500 INDEX FUTURES LONG | 19.00 | 0.00 | 0.00 |
| TOTAL OTHER | | 37,157.78 | 28,781.00 |
| TOTAL ASSETS | | 1,909,580,117.65 | 2,294,608,285.90 |

-661-

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| PUB STORAGE INC PFD SER C ADJ RATE | PURCHASE | 200.00 | -5,071.29 | |
| | SALE | -200.00 | | 4,928.54 |
| ACCESS HLTH MARKETING INC COM | PURCHASE | 300.00 | -8,709.37 | |
| | SALE | -300.00 | | 8,577.74 |
| ACTEL CORP COM | PURCHASE | 300.00 | -6,015.42 | |
| | SALE | -300.00 | | 5,913.76 |
| ACTIVISION INC NEW COM | PURCHASE | 60,400.00 | -872,028.28 | |
| | SALE | -60,400.00 | | 838,022.06 |
| ACCEP INS COS INC COM | PURCHASE | 285.00 | -6,035.12 | |
| | SALE | -285.00 | | 5,332.24 |
| A S V INC COM | PURCHASE | 206.00 | -5,480.94 | |
| | SALE | -206.00 | | 5,077.74 |
| ##REORG/ADV TECH LABS N/C ATL ULTRASOUND INC EFF 7-18-97 SEE 2000219 | FREE REC/DEL | -16,630.00 | | |
| | PURCHASE | 22,620.00 | -778,389.86 | |
| | SALE | -5,990.00 | | 233,386.58 |
| ADVEST GROUP INC COM | PURCHASE | 525.00 | -7,297.18 | |
| | SALE | -525.00 | | 12,045.36 |

AEGON N.V ORD AMER REG

| | | | |
|--------------|-----------|--|------------|
| FREE REC/DEL | 1,824.55 | | |
| SALE | -1,824.55 | | 131,898.85 |

ADVANTA CORP CL B

| | | | |
|----------|---------|-----------|----------|
| PURCHASE | 200.00 | -6,967.13 | |
| SALE | -200.00 | | 6,421.20 |

#REORG AFFINITY ENTMT EXCHGD AFFINITY
ENTMT A RATE .1000000/REV SEE 2002420

| | | | |
|--------------|-----------|---------|--|
| FREE REC/DEL | -1,000.00 | | |
| PURCHASE | 1,000.00 | -740.77 | |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|-------------------------------|----------------------|-----------------|-------------------------------------|----------------------------------|
| AGRIUM INC COM | PURCHASE | 200.00 | -2,784.19 | |
| | SALE | -200.00 | | 2,683.16 |
| AG CHEM EQUIP INC COM STK | PURCHASE | 1,457.00 | -35,004.81 | |
| | SALE | -1,457.00 | | 25,719.67 |
| AGRIBIOTECH INC COM | PURCHASE | 1,000.00 | -2,134.50 | |
| | SALE | -1,000.00 | | 2,925.49 |
| ALLEN GROUP INC COM | FREE REC/DEL | -17,700.00 | | |
| | PURCHASE | 17,700.00 | -387,489.00 | |
| ALLEN TELECOM INC COM | FREE REC/DEL | 17,700.00 | | |
| | SALE | -17,700.00 | | 368,510.69 |
| ALLIANT TECHSYSTEMS INC COM | PURCHASE | 2,200.00 | -105,781.50 | |
| | SALE | -2,200.00 | | 121,926.22 |
| ALLIED GROUP INC COM | PURCHASE | 2,100.00 | -84,308.70 | |
| | SALE | -2,100.00 | | 96,249.45 |
| ALPHANET SOLUTIONS INC COM | PURCHASE | 300.00 | -5,398.01 | |
| | SALE | -300.00 | | 4,729.61 |
| ALTRON INC COM | PURCHASE | 300.00 | -5,360.31 | |
| | SALE | -300.00 | | 5,102.60 |
| AMATI COMMUNICATIONS CORP COM | PURCHASE | 1,000.00 | -14,876.15 | |
| | SALE | -1,000.00 | | 12,392.93 |
| AMCAST INDL CORP COM | PURCHASE | 2,000.00 | -48,040.00 | |
| | SALE | -2,000.00 | | 54,579.17 |
| AMAZON COM INC COM STK | PURCHASE | 2,240.00 | -40,320.00 | |
| | SALE | -2,240.00 | | 61,597.94 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| AMER BINGO & GAMING CORP COM | PURCHASE | 400.00 | -2,051.26 | |
| | SALE | -400.00 | | 2,740.24 |
| AMER ECO CORP COM | PURCHASE | 1,700.00 | -14,350.00 | |
| | SALE | -1,700.00 | | 12,530.82 |
| #REORG AMER EXPL CO EXCH FOR CASH A RT 3.00 & RT .72 PER MAND CASH & STK MERGER | PURCHASE | 1,000.00 | -11,341.51 | |
| | SALE | -1,000.00 | | 11,282.76 |
| AMER GEN HOSPITALITY CORP COM | PURCHASE | 7,000.00 | -183,154.00 | |
| | SALE | -7,000.00 | | 168,763.36 |
| AMER FREIGHTWAYS INC COM | PURCHASE | 11,100.00 | -195,722.46 | |
| | SALE | -11,100.00 | | 211,364.69 |
| AMER HOMESTAR CORP COM | PURCHASE | 101.00 | -1,981.63 | |
| | SALE | -101.00 | | 1,969.93 |
| AMER STD COS INC DEL COM | PURCHASE | 36,800.00 | -1,491,830.50 | |
| | SALE | -36,800.00 | | 1,615,682.67 |
| AMER WOODMARK INC COM | PURCHASE | 200.00 | -4,350.79 | |
| | SALE | -200.00 | | 3,180.18 |
| ##AMRION INC N/C WHOLE FOOD MKT EFF 9-11-97 SEE 2929793 | PURCHASE | 2,700.00 | -49,612.50 | |
| | SALE | -2,700.00 | | 64,939.58 |
| ANGEION CORP COM | PURCHASE | 19,900.00 | -62,915.35 | |
| | SALE | -19,900.00 | | 86,507.59 |
| ANDREA ELECTR CORP COM | FREE REC/DEL | 1,000.00 | | |
| | PURCHASE | 1,000.00 | -38,290.49 | |
| | SALE | -2,000.00 | | 53,648.90 |

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| ANIXTER INTL INC COM | PURCHASE | 7,500.00 | -122,977.50 | |
| | SALE | -7,500.00 | | 121,905.67 |
| ANN TAYLOR STORES CORP COM | PURCHASE | 56,400.00 | -1,165,113.09 | |
| | SALE | -56,400.00 | | 1,184,194.76 |
| APPLEBEES INTL INC COM | PURCHASE | 79.00 | -2,004.75 | |
| | SALE | -79.00 | | 1,895.81 |
| APPLIED GRAPHICS TECHNOLOGIES INC COM | PURCHASE | 251.00 | -10,013.24 | |
| | SALE | -251.00 | | 9,189.87 |
| APRIA HEALTHCARE GROUP INC COM STK | PURCHASE | 500.00 | -9,859.15 | |
| | SALE | -500.00 | | 8,436.45 |
| APPLIED VOICE RECOGNITION INC COM STK | PURCHASE | 500.00 | -3,123.55 | |
| | SALE | -500.00 | | 2,814.84 |
| AQUA CLARA BOTTLING & DISTR INC COLO COM | PURCHASE | 3,000.00 | -7,051.22 | |
| | SALE | -3,000.00 | | 10,948.40 |
| AQUA CARE SYS INC COM STK | PURCHASE | 5,000.00 | -2,611.34 | |
| | SALE | -5,000.00 | | 2,993.52 |
| ARBOR DRUGS COM | PURCHASE | 400.00 | -7,731.61 | |
| | SALE | -400.00 | | 7,966.93 |
| ARCH COMMUNICATIONS GROUP INC COM | PURCHASE | 8,000.00 | -62,495.15 | |
| | SALE | -8,000.00 | | 60,568.38 |
| ARBOR SOFTWARE CORP COM | PURCHASE | 14,580.00 | -554,829.44 | |
| | SALE | -14,580.00 | | 605,882.57 |
| ARCTIC CAT INC COM STK | PURCHASE | 5,400.00 | -52,366.50 | |
| | SALE | -5,400.00 | | 59,290.02 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|------------------------------------|----------------------|-----------------|-------------------------------------|----------------------------------|
| ARGOSY MNG CORP COM | PURCHASE | 15,690.00 | -24,997.10 | |
| | SALE | -15,690.00 | | 9,808.11 |
| ARTERIAL VASCULAR ENGR INC COM | PURCHASE | 100.00 | -3,242.49 | |
| | SALE | -100.00 | | 4,155.80 |
| ASA HLDGS INC COM | PURCHASE | 4,000.00 | -85,580.00 | |
| | SALE | -4,000.00 | | 85,142.14 |
| ASPECT TELECOMMUNICATIONS CORP COM | PURCHASE | 3,200.00 | -77,978.83 | |
| | SALE | -3,200.00 | | 80,374.74 |
| ATWOOD OCEANICS INC COM | PURCHASE | 100.00 | -5,624.50 | |
| | SALE | -100.00 | | 6,450.28 |
| AUTOCYTE INC COM | PURCHASE | 650.00 | -7,688.53 | |
| | SALE | -650.00 | | 6,249.49 |
| AUTOLIV INC COM STK | FREE REC/DEL | 2,080.10 | | |
| | SALE | -2,080.10 | | 73,778.53 |
| AVALON PPTYS INC COM | PURCHASE | 1,300.00 | -36,815.81 | |
| | SALE | -1,300.00 | | 35,090.69 |
| AVIALL INC COM | PURCHASE | 7,400.00 | -105,987.80 | |
| | SALE | -7,400.00 | | 106,776.53 |
| AVIS RENT A CAR INC COM | PURCHASE | 7,460.00 | -126,820.00 | |
| | SALE | -7,460.00 | | 166,810.12 |
| AXIOM INC COM | PURCHASE | 66,700.00 | -800,400.00 | |
| | SALE | -66,700.00 | | 613,947.81 |
| BA MERCHANT SVCS INC CL A COM | PURCHASE | 20,000.00 | -310,000.00 | |
| | SALE | -20,000.00 | | 348,788.33 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| BORDER T.V. PLC ISIN# GB0001123149 | PURCHASE | 500.00 | -3,319.71 | |
| | SALE | -500.00 | | 2,931.78 |
| ACT NETWORKS INC COM | PURCHASE | 200.00 | -2,847.38 | |
| | SALE | -200.00 | | 2,466.70 |
| ACT MFG INC COM | PURCHASE | 200.00 | -4,141.40 | |
| | SALE | -200.00 | | 3,950.55 |
| ADR BANCO RIO DE LA PLATA S A | PURCHASE | 61,300.00 | -919,500.00 | |
| | SALE | -61,300.00 | | 682,502.31 |
| ADR BEIJING YANHUA PETROCHEMICAL LTD SPONSORED REPSTG CL H SHS | PURCHASE | 400.00 | -9,386.20 | |
| | SALE | -400.00 | | 9,761.97 |
| BARRETT RES CORP COM (NEW) | PURCHASE | 200.00 | -8,092.88 | |
| | SALE | -200.00 | | 8,241.28 |
| BAY ST GAS CO (NEW) COM | PURCHASE | 2,100.00 | -55,308.70 | |
| | SALE | -2,100.00 | | 60,593.47 |
| BE AEROSPACE INC COM | PURCHASE | 4,400.00 | -149,138.00 | |
| | SALE | -4,400.00 | | 140,773.89 |
| B.STEARNS & COMPANIES INC COM | PURCHASE | 315.00 | -8,483.65 | |
| | SALE | -315.00 | | 8,931.14 |
| BED BATH & BEYOND INC COM | PURCHASE | 300.00 | -7,919.72 | |
| | SALE | -300.00 | | 8,315.97 |
| BELCO OIL & GAS CORP COM | PURCHASE | 400.00 | -8,283.21 | |
| | SALE | -400.00 | | 8,106.23 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| BELLWEATHER EXPL CO COM | PURCHASE | 10,000.00 | -99,167.00 | |
| | SALE | -10,000.00 | | 94,796.83 |
| BENCHMARK MICROELECTRONICS INC COM | PURCHASE | 200.00 | -3,864.86 | |
| | SALE | -200.00 | | 3,379.11 |
| BENTHOS INC | PURCHASE | 500.00 | -13,346.96 | |
| | SALE | -500.00 | | 13,838.20 |
| BIOMUNE SYS INC NEW COM | PURCHASE | 7,000.00 | -8,139.00 | |
| | SALE | -7,000.00 | | 2,933.03 |
| BOMBARDIER INC CL B COM | PURCHASE | 560.00 | -10,077.89 | |
| | SALE | -560.00 | | 11,649.63 |
| BOMBAY INC COMMON STOCK | PURCHASE | 1,053.00 | -4,865.13 | |
| | SALE | -1,053.00 | | 5,632.00 |
| BOOLE & BABBAGE INC COM | PURCHASE | 1,500.00 | -32,266.08 | |
| | SALE | -1,500.00 | | 31,958.43 |
| BORG WARNER SEC CORP COM | PURCHASE | 200.00 | -3,550.79 | |
| | SALE | -200.00 | | 3,652.34 |
| BRAZILLIAN EQTY FD INC COM | PURCHASE | 1,000.00 | -13,848.20 | |
| | SALE | -1,000.00 | | 15,076.13 |
| BRIGHT HORIZONS CHILDRENS CTR INC COM STK | PURCHASE | 25,000.00 | -325,000.00 | |
| | SALE | -25,000.00 | | 368,737.70 |
| BRISTOL HOTEL CO COM | PURCHASE | 500.00 | -13,947.50 | |
| | SALE | -500.00 | | 12,939.56 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|--|--------------|------------|----------------------------|-------------------------|
| ADR BRIT PETRO PLC | FREE REC/DEL | 6,500.00 | | |
| | PURCHASE | 22,900.00 | -2,968,378.40 | |
| | SALE | -29,400.00 | | 3,134,502.29 |
| THOMSON CSF ISIN# FR0000121329 | PURCHASE | 400.00 | -12,919.52 | |
| | SALE | -400.00 | | 12,692.43 |
| CFM TECHNOLOGIES INC COM | PURCHASE | 12,950.00 | -413,204.55 | |
| | SALE | -12,950.00 | | 339,658.53 |
| CCC INFORMATION SVCS GROUP INC COM | PURCHASE | 4,400.00 | -102,388.00 | |
| | SALE | -4,400.00 | | 82,982.23 |
| CMG INFORMATION SVCS INC COM | PURCHASE | 12,100.00 | -189,490.45 | |
| | SALE | -12,100.00 | | 167,288.44 |
| CNA FNCL CORP COM | PURCHASE | 100.00 | -10,119.06 | |
| | SALE | -100.00 | | 11,111.81 |
| #REORG/CRA MANAGED CARE INC EXCH FOR CONCENTRA MANAGED CARE @1.786 2-196505 | FREE REC/DEL | -8,990.00 | | |
| | PURCHASE | 8,990.00 | -395,948.50 | |
| C P CLARE CORP COM | PURCHASE | 6,600.00 | -65,355.75 | |
| | SALE | -6,600.00 | | 70,441.12 |
| CMP MEDIA INC CL A COM | PURCHASE | 29,240.00 | -691,151.15 | |
| | SALE | -29,240.00 | | 545,283.65 |
| C-PHONE CORP COM | PURCHASE | 300.00 | -3,709.51 | |
| | SALE | -300.00 | | 2,528.87 |
| CUC INTL INC COM STK | PURCHASE | 700.00 | -16,868.23 | |
| | SALE | -700.00 | | 17,008.34 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| CABLEVISION SYS CORP CL A COM | PURCHASE | 7,400.00 | -404,768.53 | |
| | SALE | -7,400.00 | | 377,669.97 |
| CAERE CORP COM | PURCHASE | 10,800.00 | -108,334.51 | |
| | SALE | -10,800.00 | | 77,100.07 |
| CAL FED BK A SVGS L A SECONDARY CONTINGENT LITIGATN RECOVERY PT INT | FREE REC/DEL | 5,170.00 | | |
| | SALE | -5,170.00 | | 71,484.25 |
| CAL MICROWAVE INC COM | PURCHASE | 5,000.00 | -75,100.00 | |
| | SALE | -5,000.00 | | 73,647.54 |
| CALPINE CORP COM | PURCHASE | 39,210.00 | -723,075.84 | |
| | SALE | -39,210.00 | | 722,350.47 |
| ##CANANDAIGUA WINE INC N/C CANADAIGUA BRANDS INC EFF 7-22-97 SEE 2108060 | FREE REC/DEL | -7,700.00 | | |
| | PURCHASE | 7,700.00 | -218,641.50 | |
| CANTERBURY INFORMATION TECH INC COM STK | PURCHASE | 2,000.00 | -2,479.13 | |
| | SALE | -2,000.00 | | 2,645.77 |
| CANWEST GLOBAL COMMUNICATIONS CORP NON-VTG SHS COM | PURCHASE | 2,000.00 | -27,660.50 | |
| | SALE | -2,000.00 | | 33,474.30 |
| CARMIKE CINEMAS INC CL A COM | PURCHASE | 6,600.00 | -215,391.00 | |
| | SALE | -6,600.00 | | 181,771.96 |
| CARNIVAL CORP CL A COM | PURCHASE | 300.00 | -11,127.14 | |
| | SALE | -300.00 | | 11,345.08 |
| #REORG/CARSON PIRIE SCOTT & CO EXCH FOR PROFFITS INC A RT 1.75 SEE SEC 2747943 | PURCHASE | 3,200.00 | -126,264.00 | |
| | SALE | -3,200.00 | | 167,834.40 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| CERUS CORP COM | PURCHASE | 73,800.00 | -885,600.00 | |
| | SALE | -73,800.00 | | 698,258.15 |
| CHANCELLOR MEDIA CORP CL A COM STK | FREE REC/DEL | 19,950.00 | | |
| | SALE | -19,950.00 | | 1,047,854.12 |
| CHART HOUSE ENTERPRISES INC COM | PURCHASE | 1,000.00 | -9,409.40 | |
| | SALE | -1,000.00 | | 7,543.10 |
| ##CHASE BRASS IND INC COM STK N/C CHASE IND INC SEE SEC 2-123455 | PURCHASE | 75.00 | -1,615.13 | |
| | SALE | -75.00 | | 1,469.19 |
| CHARLES JW FINL SVCS INC COM | PURCHASE | 320.00 | -4,307.27 | |
| | SALE | -320.00 | | 4,013.43 |
| CHECKPOINT SYS INC COM | PURCHASE | 4,000.00 | -45,716.00 | |
| | SALE | -4,000.00 | | 47,806.16 |
| CHEMFIRST INC COM | FREE REC/DEL | 5,600.00 | | |
| | PURCHASE | 5,500.00 | -134,172.50 | |
| | SALE | -11,100.00 | | 280,059.89 |
| CHES ENERGY CORP COM | PURCHASE | 30,970.00 | -631,858.43 | |
| | SALE | -30,970.00 | | 476,578.68 |
| CHILDRENS COMPREHENSIVE SVCS INC COM NEW | PURCHASE | 1,000.00 | -13,108.18 | |
| | SALE | -1,000.00 | | 16,767.60 |
| CREATIVE TECH LTD ORD | PURCHASE | 89,400.00 | -957,993.75 | |
| | SALE | -89,400.00 | | 1,496,051.30 |
| CHOCK FULL O NUTS CORP COM | PURCHASE | 2,500.00 | -14,836.00 | |
| | SALE | -2,500.00 | | 14,867.50 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-------------------------|-------------------------------------|----------------------------------|
| CIBA SPECIALTY CHEM HLDG INC RT EXP 3-7-97 | FREE REC/DEL SALE | 5.00 -5.00 | | 323.44 |
| CILCORP INC COM | PURCHASE SALE | 2,300.00 -2,300.00 | -89,463.10 | 90,258.88 |
| CIRCUIT CY STORES CARMAX GROUP COM | PURCHASE SALE | 33,190.00 -33,190.00 | -694,290.64 | 629,228.16 |
| CIDCO INC COM STK | PURCHASE SALE | 1,000.00 -1,000.00 | -22,118.87 | 19,883.98 |
| CITATION CORP ALA COM | PURCHASE SALE | 280.00 -280.00 | -5,041.13 | 4,515.74 |
| CITY NATL CORP COM | PURCHASE SALE | 268.00 -268.00 | -5,990.91 | 8,380.87 |
| COGNEX CORP COM | PURCHASE SALE | 44,830.00 -44,830.00 | -1,045,363.18 | 1,462,789.69 |
| COLE NATL CORP NE CL A COM STK | PURCHASE SALE | 15,700.00 -15,700.00 | -739,014.28 | 575,684.07 |
| COLONIAL DOWNS HLDGS INC CL A COM | PURCHASE SALE | 71,500.00 -71,500.00 | -675,535.63 | 501,242.28 |
| COLUMBIA LABS INC DEL COM STK \$0.01 | PURCHASE SALE | 1,000.00 -1,000.00 | -17,064.64 | 17,306.49 |
| COLTEC INDS INC COM | PURCHASE SALE | 800.00 -800.00 | -17,337.80 | 17,213.35 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| COMFORT SYS USA INC COM STK | PURCHASE | 27,960.00 | -419,026.14 | |
| | SALE | -27,960.00 | | 461,418.20 |
| COML INTERTEC CORP COM | PURCHASE | 300.00 | -4,191.58 | |
| | SALE | -300.00 | | 4,878.80 |
| COMWLTH BANCORP INC COM STK | PURCHASE | 4,700.00 | -73,575.04 | |
| | SALE | -4,700.00 | | 81,999.75 |
| COMWLTH INDS INC DEL COM STK | PURCHASE | 2,400.00 | -49,200.00 | |
| | SALE | -2,400.00 | | 42,288.02 |
| COMMSCOPE INC COM STK | FREE REC/DEL | 4,332.66 | | |
| | PURCHASE | 2,166.00 | -34,589.86 | |
| | SALE | -6,498.66 | | 69,190.13 |
| CMNTY BANCSHARES INC S C COM STK | FREE REC/DEL | 50.00 | | |
| | PURCHASE | 50.00 | -1,417.75 | |
| | SALE | -100.00 | | 1,755.88 |
| COMNET CORP COM STK | PURCHASE | 300.00 | -2,480.74 | |
| | SALE | -300.00 | | 2,639.73 |
| ADR COMPANIA DE TELECOMUNICACIONES DE CHILE S A SPONSORED ADR NEW | PURCHASE | 139.00 | -4,613.49 | |
| | SALE | -139.00 | | 3,100.90 |
| COMVERSE TECH INC COM PAR \$0.10 NEW | PURCHASE | 15,180.00 | -658,709.18 | |
| | SALE | -15,180.00 | | 709,158.69 |
| COOPER COMPANIES INC COM NEW | PURCHASE | 6,400.00 | -221,345.00 | |
| | SALE | -6,400.00 | | 213,404.72 |
| COUNSEL CORP COM STK | PURCHASE | 445.00 | -5,991.17 | |
| | SALE | -445.00 | | 6,004.15 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------------------|--------------------------------|-------------------------------------|----------------------------------|
| COVANCE INC COM | FREE REC/DEL SALE | 6,525.00 -6,525.00 | | 127,193.97 |
| CREATIVE BIOMOLECULES INC COM | PURCHASE SALE | 6,900.00 -6,900.00 | -82,038.24 | 71,585.11 |
| CR ACCEP CORP MICH COM | PURCHASE SALE | 871.00 -871.00 | -10,989.22 | 12,847.64 |
| CRESCENDO PHARMACEUTICALS CL A COM STK | FREE REC/DEL SALE | 195.00 -195.00 | | 2,260.95 |
| CRIIMI MAE INC COM | PURCHASE SALE | 411.00 -411.00 | -6,003.12 | 6,743.34 |
| CROSS A T CO CL A COM | PURCHASE SALE | 1,400.00 -1,400.00 | -15,953.00 | 16,368.67 |
| CROSS TIMBERS OIL CO COM | PURCHASE SALE | 100.00 -100.00 | -2,631.50 | 2,918.40 |
| CROSSMANN CMNTYS INC COM | PURCHASE SALE | 11,860.00 -11,860.00 | -207,550.00 | 223,850.03 |
| #REORG/CULBRO CORP EXCH FOR GEN CIGAR A @ 4.44557000 EFF 8-29-97 SEE 2344115 | FREE REC/DEL PURCHASE SALE | -500.00 1,100.00 -600.00 | -80,693.50 | 54,008.54 |
| CYLINK CORP COM | PURCHASE SALE | 3,100.00 -3,100.00 | -44,817.50 | 43,120.34 |
| #REORG/CYRIX CORP EXCH FOR NATL SEMICONDUCTOR CORP EFF 11-17-97 2-607632 | PURCHASE SALE | 11,182.00 -11,182.00 | -220,168.01 | 234,413.48 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| CYPROS PHARMACEUTICAL CORP COM | PURCHASE | 2,000.00 | -8,242.00 | |
| | SALE | -2,000.00 | | 8,896.00 |
| DI INDS INC COM STK | FREE REC/DEL | -200.00 | | |
| | PURCHASE | 200.00 | -1,473.80 | |
| DAOU SYS INC COM | PURCHASE | 500.00 | -10,036.31 | |
| | SALE | -500.00 | | 10,999.63 |
| DATA DIMENSIONS INC COM PAR \$0.001(NEW) | PURCHASE | 100.00 | -2,469.06 | |
| | SALE | -100.00 | | 2,950.40 |
| DATA PROCESSING RES CORP COM STK | PURCHASE | 2,300.00 | -45,471.00 | |
| | SALE | -2,300.00 | | 54,190.19 |
| DATAWORKS CORP COM | PURCHASE | 46,400.00 | -888,975.00 | |
| | SALE | -46,400.00 | | 596,424.61 |
| DATASTREAM SYS INC COM | PURCHASE | 1,000.00 | -38,647.95 | |
| | SALE | -1,000.00 | | 32,344.56 |
| SANTA FE INTL CORP COM STK | PURCHASE | 9,600.00 | -306,918.72 | |
| | SALE | -9,600.00 | | 387,516.98 |
| DEAN W. DISCOVER COM STK | FREE REC/DEL | -289.12 | | |
| | PURCHASE | 289.12 | -11,733.72 | |
| #REORG DESIGNER HLDGS LTD EXCH WARNACO GROUP INC RT .324 EFF 12-12-97 2-896883 | PURCHASE | 58,900.00 | -1,068,395.01 | |
| | SALE | -58,900.00 | | 738,548.17 |
| DESWELL INDS INC COM | PURCHASE | 400.00 | -9,536.61 | |
| | SALE | -400.00 | | 7,468.30 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| DIAMOND TECH PARTNERS INC RT EXP 1997 | FREE REC/DEL | 30.00 | | |
| | SALE | -30.00 | | 0.00 |
| DIEDRICH COFFEE INC COM | PURCHASE | 500.00 | -1,544.46 | |
| | SALE | -500.00 | | 1,216.59 |
| DOMAIN ENERGY CORP COM | PURCHASE | 30,000.00 | -405,000.00 | |
| | SALE | -30,000.00 | | 408,826.31 |
| MFO DOMINI SOCIAL INDEX FD SH BEN INT | PURCHASE | 207.64 | -5,034.71 | |
| | SALE | -207.64 | | 5,307.89 |
| ESS TECH INC COM | PURCHASE | 25,250.00 | -698,011.00 | |
| | SALE | -25,250.00 | | 542,276.17 |
| ##EAGLE RIV INTERACTIVE INC N/C MASTERING INC EFF 10-16-97 SEE 2-537863 | FREE REC/DEL | -500.00 | | |
| | PURCHASE | 500.00 | -5,583.07 | |
| EDWARDS A.G INC COM | FREE REC/DEL | 3,200.00 | | |
| | PURCHASE | 6,562.00 | -311,126.49 | |
| | SALE | -9,762.00 | | 346,885.94 |
| EGGHEAD INC COM | PURCHASE | 14,400.00 | -94,710.13 | |
| | SALE | -14,400.00 | | 69,284.82 |
| EL PASO NAT GAS CO COM NEW | FREE REC/DEL | 699.26 | | |
| | SALE | -699.26 | | 32,304.57 |
| ELCOM INTL INC COM | PURCHASE | 1,000.00 | -8,333.34 | |
| | SALE | -1,000.00 | | 5,923.22 |
| ELECTRO SCIENTIFIC IND INC CAP | PURCHASE | 2,900.00 | -67,664.25 | |
| | SALE | -2,900.00 | | 124,254.78 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| EMULEX CORP NEW COM | PURCHASE | 4,200.00 | -68,278.50 | |
| | SALE | -4,200.00 | | 65,211.81 |
| ADR ENERGY GROUP PLC | FREE REC/DEL | 100.00 | | |
| | SALE | -100.00 | | 3,966.58 |
| ENGINEERED SUPPORT SYS INC COM | PURCHASE | 200.00 | -4,813.12 | |
| | SALE | -200.00 | | 4,132.80 |
| ESSEX INTL INC COM STK | PURCHASE | 6,100.00 | -219,783.00 | |
| | SALE | -6,100.00 | | 232,051.51 |
| ETHYL CORP COM | PURCHASE | 13,300.00 | -119,944.72 | |
| | SALE | -13,300.00 | | 123,025.00 |
| MFO EXCELSIOR FDS INC EMERGING AMERS FD | PURCHASE | 207.81 | -2,500.00 | |
| | SALE | -207.81 | | 1,978.39 |
| #REORG/EXIDE ELECTRS GROUP INC XCHGD FOR CASH A RATE 29.00/SH EFF 11/19/97 | PURCHASE | 200.00 | -2,253.99 | |
| | SALE | -200.00 | | 4,322.40 |
| MFO FPA PARAMOUNT FD INC COM | PURCHASE | 9,897.56 | -148,338.98 | |
| | SALE | -9,897.56 | | 142,807.86 |
| FPA MED MGMT INC COM | PURCHASE | 9,600.00 | -224,381.07 | |
| | SALE | -9,600.00 | | 339,588.68 |
| MFO FPA CAP FD INC COM STK OPEN END FD | PURCHASE | 4,526.19 | -152,485.42 | |
| | SALE | -4,526.19 | | 151,722.76 |
| FSI INTL INC COM | PURCHASE | 13,900.00 | -205,212.25 | |
| | SALE | -13,900.00 | | 154,354.34 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|--|--------------|------------|----------------------------|-------------------------|
| FAIRCHILD CORP CL A | PURCHASE | 4,500.00 | -66,115.00 | |
| | SALE | -4,500.00 | | 96,408.52 |
| #REORG/FALCON BLDG PRODS INC CL A EXCH FOR CASH @ \$17.75/SHR EFF 6-17-97 | PURCHASE | 5,900.00 | -100,513.81 | |
| | SALE | -5,900.00 | | 101,593.50 |
| FAMILY DOLLAR STORES INC COM | FREE REC/DEL | 6,900.00 | | |
| | PURCHASE | 13,800.00 | -390,929.71 | |
| | SALE | -20,700.00 | | 461,555.33 |
| FASTENAL COM | PURCHASE | 14,100.00 | -547,917.35 | |
| | SALE | -14,100.00 | | 794,173.51 |
| FEDDERS CORP CL A COM STK | PURCHASE | 800.00 | -4,669.17 | |
| | SALE | -800.00 | | 4,530.67 |
| #REORG/FIBREBOARD CORP EXCH FOR CASH @ \$55/SHR EFF 7-3-97 | PURCHASE | 5,500.00 | -204,352.10 | |
| | SALE | -5,500.00 | | 236,379.67 |
| FIBERMARK INC COM | PURCHASE | 200.00 | -4,166.53 | |
| | SALE | -200.00 | | 3,734.92 |
| MFO FIDELITY INVNT TR EMERGING MKTS FD | PURCHASE | 2,946.48 | -47,820.37 | |
| | SALE | -2,946.48 | | 37,805.99 |
| MFO FIDELITY SELECT PORTFOLIOS MED DELIVER OPEN END FD | PURCHASE | 2,921.50 | -83,054.94 | |
| | SALE | -2,921.50 | | 82,464.01 |
| MFO FIDELITY SELECT PORTFOLIOS BIOTECHNOLOGY PORTFOLIO | PURCHASE | 482.98 | -14,905.50 | |
| | SALE | -482.98 | | 16,068.60 |
| MFO FIDELITY DIVIDEN GROWTH FD OPEN END FD | PURCHASE | 126.67 | -2,600.00 | |
| | SALE | -126.67 | | 2,478.36 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|---|--------------|------------|----------------------------|-------------------------|
| ----- | ----- | ----- | ----- | ----- |
| #REORG/FIELDCREST CANNON EXCH FOR CASH @ 46.1538/SH & FOR PILLOWTEX CORP 2729399 | PURCHASE | 5,300.00 | -127,667.27 | |
| | SALE | -5,300.00 | | 182,742.14 |
| FINE HOST CORP COM | PURCHASE | 26,230.00 | -698,005.00 | |
| | SALE | -26,230.00 | | 766,714.78 |
| 1ST FED SVGS & LN ASSN E. HARTFORD CONN COM | PURCHASE | 200.00 | -5,080.10 | |
| | SALE | -200.00 | | 4,729.61 |
| 1ST COML CORP COM | PURCHASE | 1,500.00 | -66,562.50 | |
| | SALE | -1,500.00 | | 74,701.25 |
| 1ST EMPIRE ST CORP COM | PURCHASE | 500.00 | -179,011.00 | |
| | SALE | -500.00 | | 203,358.22 |
| 1ST MISS CORP COM | FREE REC/DEL | -5,600.00 | | |
| | PURCHASE | 5,600.00 | -166,186.93 | |
| FLEXSTEEL IND INC COM | PURCHASE | 500.00 | -6,588.29 | |
| | SALE | -500.00 | | 5,416.74 |
| FOCUS ENHANCEMENTS INC COM | PURCHASE | 5,980.00 | -12,672.95 | |
| | SALE | -5,980.00 | | 12,446.79 |
| FOODMAKER INC COM NEW | PURCHASE | 17,800.00 | -255,134.20 | |
| | SALE | -17,800.00 | | 334,119.84 |
| FRKLN ELECTR PUBLISHERS INC COM | PURCHASE | 5,000.00 | -63,225.00 | |
| | SALE | -5,000.00 | | 48,535.17 |
| ##REORG/FRANKLIN QUEST CO N/C FRKLN COVEY CO EFF 6-2-97 SEE 2334436 | PURCHASE | 4,800.00 | -104,196.00 | |
| | SALE | -4,800.00 | | 100,272.00 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|--|--------------|-------------|----------------------------|-------------------------|
| ----- | ----- | ----- | ----- | ----- |
| FRIEDE GOLDMAN INTL INC COM STK | PURCHASE | 25,400.00 | -431,800.00 | |
| | SALE | -25,400.00 | | 886,102.93 |
| #REORG/FUSION SYS CORP EXCH FOR CASH @ 39.00 EFF 8-5-97 | PURCHASE | 4,000.00 | -76,000.00 | |
| | SALE | -4,000.00 | | 157,494.75 |
| ADR GALLAHER GROUP PLC | FREE REC/DEL | 7,600.00 | | |
| | SALE | -7,600.00 | | 135,527.02 |
| GALLAGHER ARTHUR J & CO COM | PURCHASE | 3,100.00 | -112,024.50 | |
| | SALE | -3,100.00 | | 110,759.30 |
| GASONICS INTL CORP COM | PURCHASE | 500.00 | -9,711.98 | |
| | SALE | -500.00 | | 9,288.38 |
| GATX CORP COM | PURCHASE | 9,900.00 | -638,227.00 | |
| | SALE | -9,900.00 | | 590,050.01 |
| GAYLORD CONTAINER CORP CL A COM | PURCHASE | 71,100.00 | -580,210.19 | |
| | SALE | -71,100.00 | | 480,085.79 |
| GEN COMMUNICATIONS INC CL A COM | PURCHASE | 107,130.00 | -776,692.50 | |
| | SALE | -107,130.00 | | 731,618.10 |
| GEN SEMICONDUCTOR INC COM STK | FREE REC/DEL | 3,250.00 | | |
| | PURCHASE | 1,625.00 | -22,711.54 | |
| | SALE | -4,875.00 | | 45,423.08 |
| GEN SCANNING INC COM | PURCHASE | 100.00 | -2,494.06 | |
| | SALE | -100.00 | | 3,330.82 |
| GENESIS HLTH VENTURES INC COM | PURCHASE | 24,800.00 | -735,888.40 | |
| | SALE | -24,800.00 | | 834,594.17 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| ##GENSIA SICOR INC N/C GENSIA SICOR INC EFF 5-6-97 SEE 2346725 | PURCHASE | 15,100.00 | -70,139.39 | |
| | SALE | -15,100.00 | | 61,990.32 |
| GENUS INC COM | PURCHASE | 11,600.00 | -79,982.00 | |
| | SALE | -11,600.00 | | 61,834.66 |
| GERBER SCIENTIFIC INC COM | PURCHASE | 4,900.00 | -74,210.50 | |
| | SALE | -4,900.00 | | 77,105.61 |
| GERON CORP COM | PURCHASE | 100.00 | -1,737.81 | |
| | SALE | -100.00 | | 962.31 |
| GILEAD SCI INC COM | PURCHASE | 9,500.00 | -273,612.35 | |
| | SALE | -9,500.00 | | 300,764.96 |
| ##REORG/GOLDEN BEAR MIN N/C AUGUSTA GOLD CORP EFF 7-4-97 SEE 2033527 | FREE REC/DEL | -8,000.00 | | |
| | PURCHASE | 8,000.00 | -6,009.10 | |
| G02NET INC COM STK | PURCHASE | 1,000.00 | -10,714.81 | |
| | SALE | -1,000.00 | | 6,296.54 |
| GRAHAM-FIELD HLTH PROD INC COM | PURCHASE | 1,000.00 | -14,851.05 | |
| | SALE | -1,000.00 | | 16,206.65 |
| GRAND TOYS INTL INC COM NEW STK | PURCHASE | 1,300.00 | -1,787.85 | |
| | SALE | -1,300.00 | | 1,573.70 |
| #REORG/GRANCARE INC EXCH PARAGON HLTH NETWORK INC RT .2346 EFF 11-5-97 2694029 | FREE REC/DEL | -3,400.00 | | |
| | PURCHASE | 3,400.00 | -40,018.00 | |
| GRAND CASINOS INC COM | PURCHASE | 44,000.00 | -648,342.13 | |
| | SALE | -44,000.00 | | 420,710.02 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-------------------------|-------------------------------------|----------------------------------|
| GRANITE ST BANKSHARES INC COM GRANITE ST BANKSHS RT .1483 SEE 2356953 | PURCHASE SALE | 100.00 -100.00 | -2,156.56 | 1,980.87 |
| GRAPHIX ZN INC COM | PURCHASE SALE | 1,000.00 -1,000.00 | -2,947.00 | 0.00 |
| GREAT FINL CORP COM | PURCHASE SALE | 1,600.00 -1,600.00 | -53,432.00 | 67,869.09 |
| GREAT TRAIN STORE CO COM | PURCHASE SALE | 3,400.00 -3,400.00 | -27,200.00 | 24,897.65 |
| GRIFFIN LD & NURSERIES INC CL A COM STK | FREE REC/DEL SALE | 500.00 -500.00 | | 7,480.77 |
| GUESS INC COM | PURCHASE SALE | 100.00 -100.00 | -1,417.70 | 845.19 |
| HA LO INDS INC COM STK | PURCHASE SALE | 15,470.00 -15,470.00 | -435,093.75 | 255,246.49 |
| HALL KINION & ASSOCS INC COM STK | PURCHASE SALE | 2,700.00 -2,700.00 | -40,500.00 | 52,985.73 |
| HANOVER COMPRESSOR CO COM | PURCHASE SALE | 36,630.00 -36,630.00 | -791,687.05 | 818,117.67 |
| HARBORSIDE HEALTHCARE CORP COM | PURCHASE SALE | 170.00 -170.00 | -3,011.01 | 2,959.63 |
| HASKEL INTL INC CL A COM | PURCHASE SALE | 200.00 -200.00 | -2,759.13 | 2,318.55 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| HECLA MINING CO COM \$.25 PAR | PURCHASE | 51,800.00 | -297,917.50 | |
| | SALE | -51,800.00 | | 291,875.61 |
| MFO HEARTLAND GROUP INC EQTY FD | PURCHASE | 730.13 | -10,089.95 | |
| | SALE | -730.13 | | 11,528.75 |
| HEFTEL BROADCASTING CORP CL A COM | PURCHASE | 5,300.00 | -264,053.50 | |
| | SALE | -5,300.00 | | 333,011.56 |
| #REORG/HERITAGE MEDIA CORP EXCH FOR NEW CORP LTD PFD @ 1.38250000 SEE 1654081 | PURCHASE | 1,000.00 | -11,113.40 | |
| | SALE | -1,000.00 | | 18,810.51 |
| HOLLYWOOD PK INC NEW COM | PURCHASE | 6,900.00 | -79,756.75 | |
| | SALE | -6,900.00 | | 84,527.91 |
| IEC ELECTRS CORP NEW COM | PURCHASE | 200.00 | -2,304.67 | |
| | SALE | -200.00 | | 3,677.19 |
| IATROS HLTH NETWORK INC COM | PURCHASE | 2,000.00 | -2,383.16 | |
| | SALE | -2,000.00 | | 1,918.14 |
| IMPERIAL OIL LTD COM NEW | PURCHASE | 200.00 | -9,386.10 | |
| | SALE | -200.00 | | 9,936.55 |
| INDUSTRI MATEMATIK INTL CORP COM | PURCHASE | 7,700.00 | -187,841.50 | |
| | SALE | -7,700.00 | | 170,083.32 |
| INDL DISTR GROUP INC COM | PURCHASE | 23,510.00 | -470,075.10 | |
| | SALE | -23,510.00 | | 446,576.32 |
| VOXWARE INC COM | PURCHASE | 7,500.00 | -60,832.75 | |
| | SALE | -7,500.00 | | 35,248.79 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| INMARK ENTERPRISES INC COM | PURCHASE | 1,000.00 | -5,197.09 | |
| | SALE | -1,000.00 | | 4,427.76 |
| INNOVA CORP WASH COM | PURCHASE | 6,400.00 | -83,200.00 | |
| | SALE | -6,400.00 | | 106,167.98 |
| INTERGRATED WASTE SVGS INC COM | PURCHASE | 2,000.00 | -1,966.20 | |
| | SALE | -2,000.00 | | 452.72 |
| INTEL CORP WT PUR COM | PURCHASE | 824.00 | -63,594.80 | |
| | SALE | -824.00 | | 52,367.59 |
| INTELLIGENT ELECTR INC | PURCHASE | 15,300.00 | -108,444.03 | |
| | SALE | -15,300.00 | | 48,587.03 |
| INTERLINK ELECTRS COM | PURCHASE | 3,000.00 | -18,517.50 | |
| | SALE | -3,000.00 | | 19,356.83 |
| INTL RECTIFIER CORP COM | PURCHASE | 29,600.00 | -441,521.00 | |
| | SALE | -29,600.00 | | 457,004.98 |
| ##INTERRA FINL INC COM N/C DAIN RAUSCHER CO EFF 1/2/98 SEE SEC#2226994 | FREE REC/DEL | 3,400.00 | | |
| | PURCHASE | 200.00 | -7,957.22 | |
| | SALE | -3,600.00 | | 150,871.49 |
| INTERSOLV INC COM | PURCHASE | 9,300.00 | -96,861.00 | |
| | SALE | -9,300.00 | | 87,098.57 |
| INTERVOICE INC COM | PURCHASE | 200.00 | -2,583.13 | |
| | SALE | -200.00 | | 2,311.58 |
| ADR ISPAT INTL | PURCHASE | 47,600.00 | -1,285,200.00 | |
| | SALE | -47,600.00 | | 1,329,899.57 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| ITRON INC COM | PURCHASE | 2,000.00 | -54,192.96 | |
| | SALE | -2,000.00 | | 47,064.86 |
| JPM CO COM | PURCHASE | 85.00 | -2,875.75 | |
| | SALE | -85.00 | | 1,979.81 |
| J&L SPECIALTY STL INC COM | PURCHASE | 7,400.00 | -90,923.00 | |
| | SALE | -7,400.00 | | 94,272.85 |
| ADR JILIN CHEM INDL LTD SPONSORED ADR REPSTG CL H SHS | PURCHASE | 200.00 | -3,035.51 | |
| | SALE | -200.00 | | 2,757.72 |
| JONES APPAREL GROUP INC COM | PURCHASE | 15,000.00 | -688,192.11 | |
| | SALE | -15,000.00 | | 810,234.23 |
| JOURNAL REGISTER CO COM STK | PURCHASE | 28,730.00 | -402,561.40 | |
| | SALE | -28,730.00 | | 512,363.26 |
| JUDGE GROUP INC COM | PURCHASE | 1,000.00 | -3,831.00 | |
| | SALE | -1,000.00 | | 6,919.82 |
| ##K-III COMMUNICATIONS CORP N/C PRIMEDIA INC EFF 11-18-97 SEE SEC 2-746979 | FREE REC/DEL | -5,900.00 | | |
| | PURCHASE | 5,900.00 | -73,246.73 | |
| KANEB SERVICES INC COM | PURCHASE | 100.00 | -472.50 | |
| | SALE | -100.00 | | 340.27 |
| KELLY SERVICES INC CL A COM | PURCHASE | 2,700.00 | -70,254.00 | |
| | SALE | -2,700.00 | | 75,543.48 |
| KENDLE INTL INC COM | PURCHASE | 31,950.00 | -496,778.25 | |
| | SALE | -31,950.00 | | 571,087.21 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|--------------------------|-----------------------|-------------------------------------|----------------------------------|
| KOO KOO ROO INC COM STK | PURCHASE | 3,979.00 | -19,695.74 | |
| | SALE | -3,979.00 | | 23,235.19 |
| KULICKE & SOFFA IND INC COM | PURCHASE | 49,520.00 | -1,165,319.13 | |
| | SALE | -49,520.00 | | 1,455,547.07 |
| ADR LASMO PLC SPONSORED | PURCHASE | 1,000.00 | -11,466.86 | |
| | SALE | -1,000.00 | | 13,401.91 |
| LHS GROUP INC COM | PURCHASE | 300.00 | -12,770.40 | |
| | SALE | -300.00 | | 15,496.12 |
| ORBOTECH LTD SH COM | PURCHASE | 200.00 | -7,693.56 | |
| | SALE | -200.00 | | 7,436.61 |
| NEW DIMENSION SOFTWARE LTD COM | PURCHASE | 4,500.00 | -55,089.95 | |
| | SALE | -4,500.00 | | 49,259.83 |
| LASON HLDGS INC COM | PURCHASE | 1,000.00 | -27,143.46 | |
| | SALE | -1,000.00 | | 28,602.11 |
| LAWTER INTL INC COM | PURCHASE | 3,400.00 | -44,062.30 | |
| | SALE | -3,400.00 | | 38,180.71 |
| LEARNING TREE INTL INC COM | PURCHASE | 5,100.00 | -193,800.00 | |
| | SALE | -5,100.00 | | 200,117.32 |
| #REORG/LEHIGH GROUP INC EXCH 1ST MED GRP INC RT 30.00 EFF 11-13-97 SEE 2-321332 | FREE REC/DEL PURCHASE | -2,000.00 2,000.00 | | |
| | | | -676.26 | |
| LIDAK PHARMACEUTICALS CL A COM | PURCHASE | 600.00 | -1,055.70 | |
| | SALE | -600.00 | | 1,649.24 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| LIVE ENTMT INC COM STK | PURCHASE | 2,000.00 | -12,001.00 | |
| | SALE | -2,000.00 | | 12,000.00 |
| JARDINE LLOYD THOMPSON GROUP PLC SHS ISIN# GB0005203376 | PURCHASE | 1,000.00 | -3,081.00 | |
| | SALE | -1,000.00 | | 2,719.00 |
| LOEHMANN'S INC COM | PURCHASE | 1,000.00 | -8,333.34 | |
| | SALE | -1,000.00 | | 6,670.51 |
| LOMAK PETE INC COM | PURCHASE | 700.00 | -12,595.78 | |
| | SALE | -700.00 | | 12,163.04 |
| LONE STAR IND INC NEW COM | PURCHASE | 5,300.00 | -196,921.50 | |
| | SALE | -5,300.00 | | 309,996.58 |
| LONE STAR STEAKHOUSE SALOON COM | PURCHASE | 3,088.00 | -55,999.02 | |
| | SALE | -3,088.00 | | 59,119.73 |
| LUKENS INC COM | PURCHASE | 520.00 | -10,032.85 | |
| | SALE | -520.00 | | 10,893.95 |
| LUND ENTERPRISES INC COM | PURCHASE | 400.00 | -4,829.25 | |
| | SALE | -400.00 | | 4,969.43 |
| LYCOS INC COM | PURCHASE | 1,000.00 | -39,774.93 | |
| | SALE | -1,000.00 | | 32,219.82 |
| MAF BANCORP INC COM | PURCHASE | 2,600.00 | -80,964.00 | |
| | SALE | -2,600.00 | | 81,520.28 |
| MACDERMID INC COM | PURCHASE | 1,040.00 | -69,433.46 | |
| | SALE | -1,040.00 | | 74,678.04 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| #REORG MAC FRUGALS BARGAINS CLOSE OUTS XCHGD CONS STORES .94 1/16/98 #2200190 | PURCHASE | 8,100.00 | -231,771.78 | |
| | SALE | -8,100.00 | | 248,398.46 |
| REORGMFACO CONS GROUP INC EXCH FOR CASH @ \$33.50/SHR EFF 7-10-97 | PURCHASE | 100.00 | -3,294.06 | |
| | SALE | -100.00 | | 3,293.32 |
| MFO MANAGERS FDS SPL EQTY FD | PURCHASE | 63.53 | -3,253.45 | |
| | SALE | -63.53 | | 3,059.07 |
| MARINER HLTH GROUP INC COM | PURCHASE | 300.00 | -2,773.82 | |
| | SALE | -300.00 | | 4,953.41 |
| MARTIN MARIETTA MATLS INC COM | PURCHASE | 7,700.00 | -248,316.05 | |
| | SALE | -7,700.00 | | 268,615.55 |
| MASTECH CORP COM | PURCHASE | 10,090.00 | -151,350.00 | |
| | SALE | -10,090.00 | | 155,698.79 |
| MATERIAL SCI CORP COM | PURCHASE | 3,200.00 | -57,002.81 | |
| | SALE | -3,200.00 | | 51,541.72 |
| MOBILE TELECOMMUNICATIONS TECHNOLOGIES COM | PURCHASE | 53,400.00 | -522,562.50 | |
| | SALE | -53,400.00 | | 381,713.55 |
| MED TECH & INNOVATIONS INC COM | PURCHASE | 3,000.00 | -1,945.05 | |
| | SALE | -3,000.00 | | 552.73 |
| MERCANTILE BANKSHARES CORP COM | PURCHASE | 10,400.00 | -299,430.48 | |
| | SALE | -10,400.00 | | 372,308.62 |
| MERCURY GEN CORP NEW COM | FREE REC/DEL | 2,200.00 | | |
| | PURCHASE | 2,200.00 | -177,533.90 | |
| | SALE | -4,400.00 | | 197,355.41 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|---|--------------|------------|----------------------------|-------------------------|
| ----- | ----- | ----- | ----- | ----- |
| MERITOR AUTOMOTIVE INC COM STK | FREE REC/DEL | 3,199.99 | | |
| | SALE | -3,199.99 | | 75,634.19 |
| METACREATIONS CORP | FREE REC/DEL | 74.00 | | |
| | SALE | -74.00 | | 1,020.43 |
| METRO INFORMATION SVCS INC COM | PURCHASE | 5,200.00 | -83,200.00 | |
| | SALE | -5,200.00 | | 106,596.44 |
| #REORG/MEYER FRED INC EXCH @ 1.00 SEE 2564454 | PURCHASE | 8,500.00 | -458,716.96 | |
| | SALE | -8,500.00 | | 454,320.70 |
| METZLER GROUP INC COM | PURCHASE | 1,600.00 | -47,800.00 | |
| | SALE | -1,600.00 | | 57,093.29 |
| MICRION CORP COM | PURCHASE | 5,187.00 | -89,252.05 | |
| | SALE | -5,187.00 | | 79,033.49 |
| MICRON ELECTR INC COM | PURCHASE | 45,300.00 | -887,379.92 | |
| | SALE | -45,300.00 | | 810,421.70 |
| MITCHELL ENERGY & DEV CORP CL B COM | PURCHASE | 3,700.00 | -77,718.90 | |
| | SALE | -3,700.00 | | 84,986.16 |
| MOLECULAR BIOSYSTEMS INC COM | PURCHASE | 8,700.00 | -60,247.50 | |
| | SALE | -8,700.00 | | 79,638.00 |
| #REORG/MONTEREY RES INC EXCH FOR TEXACO INC RT .3471 EFF 11-4-97 SEE SEC 2859130 | FREE REC/DEL | 26,759.95 | | |
| | SALE | -26,759.95 | | 532,399.39 |
| MFC MORGAN ST RUSSIA & NEW EUROPE FD INC COM | PURCHASE | 2,550.00 | -79,549.86 | |
| | SALE | -2,550.00 | | 60,382.96 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|--|-------------|------------|----------------------|-------------------|
| #REORG/MORNINGSTAR GROUP INC EXCH SUIZA FOODS CORP RT .85 EFF 11-26-97 2-849616 | PURCHASE | 16,230.00 | -368,679.76 | |
| | SALE | -16,230.00 | | 658,136.80 |
| MOVIE GALLERY INC COM | PURCHASE | 3,800.00 | -55,538.00 | |
| | SALE | -3,800.00 | | 29,373.01 |
| #REORG/MICRO COM INC COM STK CASH MRGER @ 16.25 ANTICIPATED PYMT DATE 7-9-97 | PURCHASE | 1,000.00 | -12,116.80 | |
| | SALE | -1,000.00 | | 9,900.66 |
| MULTIMEDIA ACCESS CORP COM STK | PURCHASE | 425.00 | -2,461.27 | |
| | SALE | -425.00 | | 2,274.66 |
| NBTY INC COM | PURCHASE | 7,000.00 | -128,327.50 | |
| | SALE | -7,000.00 | | 169,551.14 |
| N V R INC COM | PURCHASE | 4,000.00 | -53,240.00 | |
| | SALE | -4,000.00 | | 60,849.41 |
| NASHUA CORP COM | PURCHASE | 5,000.00 | -59,888.10 | |
| | SALE | -5,000.00 | | 69,417.09 |
| MIDCOM COMMUNICATIONS INC | PURCHASE | 375.00 | -2,942.91 | |
| | SALE | -375.00 | | 3,032.43 |
| NATL AUTO CR INC NEW COM (HOLDING CO) | PURCHASE | 4,300.00 | -49,493.00 | |
| | SALE | -4,300.00 | | 48,266.20 |
| NATL COMPUTER SYS INC COM | PURCHASE | 1,400.00 | -48,240.50 | |
| | SALE | -1,400.00 | | 52,834.23 |
| #REORG NATL ED CORP EXCH FOR CASH A RT \$21.00/SHR/CASH MERGER EFF 6-10-97 | PURCHASE | 24,100.00 | -322,193.01 | |
| | SALE | -24,100.00 | | 401,919.87 |

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00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|------------------------------------|-------------|-----------|----------------------|-------------------|
| NATL PENN BANCSHARES INC COM VALUE | PURCHASE | 200.00 | -5,573.84 | |
| | SALE | -200.00 | | 5,525.35 |
| NELSON THOMAS INC COM | PURCHASE | 7,300.00 | -90,027.25 | |
| | SALE | -7,300.00 | | 72,836.96 |
| NEW ENG BUSINESS SERVICE INC COM | PURCHASE | 3,200.00 | -80,791.00 | |
| | SALE | -3,200.00 | | 94,513.19 |

| | | | | |
|--|--------------|------------|-------------|--------------|
| NOREX IND COM | FREE REC/DEL | 150.00 | | |
| | PURCHASE | 850.00 | -21,079.40 | |
| | SALE | -1,000.00 | | 27,370.52 |
| #REORG N AMERN MTG CO EXCH DIME BANCORP INC RT 1.370/MAND STK MERGER 2-279378 | PURCHASE | 3,100.00 | -68,772.09 | |
| | SALE | -3,100.00 | | 74,207.81 |
| N. FORK BANCORPORATION INC COM | PURCHASE | 16,200.00 | -495,222.68 | |
| | SALE | -16,200.00 | | 483,195.79 |
| NOVEL DENIM HLDG LTD COM STK ISIN USG6674P1096 | PURCHASE | 33,210.00 | -713,786.40 | |
| | SALE | -33,210.00 | | 775,859.12 |
| OHM CORP COM | PURCHASE | 2,200.00 | -19,019.00 | |
| | SALE | -2,200.00 | | 18,100.99 |
| MFO OBERWIES FDS MID-CAP PORTFOLIO | PURCHASE | 142.75 | -1,513.60 | |
| | SALE | -142.75 | | 1,561.48 |
| OCULAR SCI INC COM | PURCHASE | 58,410.00 | -963,765.00 | |
| | SALE | -58,410.00 | | 1,221,861.18 |
| OFFICE DEPOT INC COM | PURCHASE | 5,800.00 | -98,782.57 | |
| | SALE | -5,800.00 | | 115,338.80 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| OLIN CORP COM | PURCHASE | 13,700.00 | -593,654.50 | |
| | SALE | -13,700.00 | | 681,774.25 |
| ONSALE INC COM STK | PURCHASE | 300.00 | -8,934.98 | |
| | SALE | -300.00 | | 9,531.35 |
| ORTHALLIANCE INC CL A COM STK | PURCHASE | 30,000.00 | -360,000.00 | |
| | SALE | -30,000.00 | | 434,985.50 |
| O SULLIVAN INDS HLDGS INC COM | PURCHASE | 15,300.00 | -167,775.00 | |
| | SALE | -15,300.00 | | 188,143.96 |
| #REORG OUTBOARD MARINE CORP EXCH CASH RT 18.00/MAND CASH MRGER EFF DATE 9-30-97 | PURCHASE | 19,700.00 | -313,845.20 | |
| | SALE | -19,700.00 | | 296,540.34 |
| OUTDOOR SYS INC COM | FREE REC/DEL | 10,245.00 | | |
| | PURCHASE | 20,490.00 | -624,696.00 | |
| | SALE | -30,735.00 | | 778,377.17 |
| PC SVC SOURCE INC COM | PURCHASE | 500.00 | -3,940.26 | |
| | SALE | -500.00 | | 3,615.07 |
| PHP HEALTHCARE CORP COM | PURCHASE | 400.00 | -6,095.60 | |
| | SALE | -400.00 | | 5,913.76 |
| PRI AUTOMATION INC COM | PURCHASE | 22,380.00 | -853,808.20 | |
| | SALE | -22,380.00 | | 993,889.75 |
| PACER TECH COM STK | PURCHASE | 1,400.00 | -2,031.00 | |
| | SALE | -1,400.00 | | 1,927.52 |
| PALMER WIRELESS INC CL A COM | PURCHASE | 1,000.00 | -10,589.36 | |
| | SALE | -1,000.00 | | 13,140.60 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| PALOMAR MED TECHNOLOGIES INC COM | PURCHASE | 1,000.00 | -4,353.29 | |
| | SALE | -1,000.00 | | 2,302.83 |
| PAN AMER SILVER CORP COM | PURCHASE | 200.00 | -1,879.92 | |
| | SALE | -200.00 | | 1,597.69 |
| PATTERSON ENERGY INC COM STK | PURCHASE | 10,300.00 | -336,307.50 | |
| | SALE | -10,300.00 | | 517,817.05 |
| PAYLESS SHOESHOURCE INC COM | PURCHASE | 15,800.00 | -670,068.33 | |
| | SALE | -15,800.00 | | 947,961.78 |
| #REORG/PEAK TECH GROUP A EXCH FOR CASH @ \$18.00/SHR EFF 6-3-97 | PURCHASE | 9,100.00 | -114,441.30 | |
| | SALE | -9,100.00 | | 107,566.83 |
| PEOPLES BANCSHARES INC COM | PURCHASE | 1,000.00 | -20,176.22 | |
| | SALE | -1,000.00 | | 19,510.02 |
| MFC SALOMON FD INC CLOSED END FD | PURCHASE | 100.00 | -1,624.50 | |
| | SALE | -100.00 | | 1,605.88 |
| #REORG PERSEPTIVE BIOSYSTEMS INC XCHGD 4 PERKIN ELMER .1926 1/22/98 2711040 | FREE REC/DEL | 54.00 | | |
| | PURCHASE | 850.00 | -5,065.01 | |
| | SALE | -904.00 | | 6,178.45 |
| PERSEPTIVE BIOSYSTEM INC CL G WT EXP 09-11-2003 | FREE REC/DEL | 30.00 | | |
| | SALE | -30.00 | | 44.99 |
| PETES BREWING CO COM | PURCHASE | 1,000.00 | -6,086.04 | |
| | SALE | -1,000.00 | | 6,447.88 |
| PHOENIX TECH LTD COM | PURCHASE | 200.00 | -3,193.96 | |
| | SALE | -200.00 | | 2,665.64 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| PHOTON DYNAMICS INC COM STK | PURCHASE | 700.00 | -5,586.50 | |
| | SALE | -700.00 | | 4,820.32 |
| #REORG/PHYSICIAN CORP AMER EXCH FOR CASH @ 7.00 EFF 9-8-97 | PURCHASE | 1,000.00 | -3,331.00 | |
| | SALE | -1,000.00 | | 4,918.83 |
| PHOTRONICS INC COM | PURCHASE | 15,700.00 | -655,468.94 | |
| | SALE | -15,700.00 | | 731,416.55 |
| PITTSTON CO MIN GROUP COM | PURCHASE | 200.00 | -3,110.90 | |
| | SALE | -200.00 | | 2,633.47 |
| PITTSTON BRINKS GROUP COM | PURCHASE | 10,700.00 | -324,315.54 | |
| | SALE | -10,700.00 | | 359,506.04 |
| PLATINUM SOFTWARE CORP COM | PURCHASE | 16,000.00 | -191,672.26 | |
| | SALE | -16,000.00 | | 148,442.71 |
| MLP PLUM CREEK TIMBER CO LP DEPOS UNITS | PURCHASE | 150.00 | -4,491.08 | |
| | SALE | -150.00 | | 4,846.25 |
| POWERCERV CORP COM | PURCHASE | 700.00 | -3,563.28 | |
| | SALE | -700.00 | | 4,307.10 |
| PREMIER RESCH WORLDWIDE LTD COM | PURCHASE | 5,150.00 | -87,550.00 | |
| | SALE | -5,150.00 | | 117,279.83 |
| PRIMADONNA RESORTS INC COM | PURCHASE | 8,700.00 | -196,032.75 | |
| | SALE | -8,700.00 | | 154,164.65 |
| PROCOM TECH INC COM | PURCHASE | 89,700.00 | -809,725.00 | |
| | SALE | -89,700.00 | | 1,124,223.58 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|-------------------------------------|----------------------|-----------------|-------------------------------------|----------------------------------|
| PROGRESS SOFTWARE CORP COM | PURCHASE | 8,500.00 | -141,559.60 | |
| | SALE | -8,500.00 | | 153,471.42 |
| PROVIDENT FNCL GROUP INC COM STK | PURCHASE | 2,300.00 | -115,598.00 | |
| | SALE | -2,300.00 | | 113,800.20 |
| ADMINISTAFF INC COM | PURCHASE | 22,830.00 | -475,429.26 | |
| | SALE | -22,830.00 | | 509,462.83 |
| PROXIMA CORP COM | PURCHASE | 7,600.00 | -108,990.00 | |
| | SALE | -7,600.00 | | 53,566.21 |
| PSINET INC COM | PURCHASE | 250.00 | -2,254.69 | |
| | SALE | -250.00 | | 2,065.41 |
| QLT PHOTOTHERAPEUTICS INC COM | PURCHASE | 259.00 | -5,987.14 | |
| | SALE | -259.00 | | 4,744.66 |
| QUAL FOOD CTR INC COM | PURCHASE | 15,730.00 | -641,567.10 | |
| | SALE | -15,730.00 | | 897,504.67 |
| QUAL SEMICONDUCTOR INC COM | PURCHASE | 100.00 | -1,625.31 | |
| | SALE | -100.00 | | 1,253.06 |
| QUEST DIAGNOSTICS INC COM | FREE REC/DEL | 3,262.50 | | |
| | SALE | -3,262.50 | | 52,047.81 |
| RSL COMMUNICATIONS LTD CL A COM STK | PURCHASE | 5,130.00 | -112,860.00 | |
| | SALE | -5,130.00 | | 129,528.18 |
| RLI CORP COM | PURCHASE | 1,800.00 | -67,329.00 | |
| | SALE | -1,800.00 | | 80,511.31 |
| RWD TECHNOLOGIES INC COM STK | PURCHASE | 2,000.00 | -26,000.00 | |
| | SALE | -2,000.00 | | 33,998.86 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| RACING CHAMPIONS CORP COM STK | PURCHASE | 26,650.00 | -405,266.42 | |
| | SALE | -26,650.00 | | 396,458.83 |
| RF MONOLITHICS INC COM | PURCHASE | 100.00 | -2,194.06 | |
| | SALE | -100.00 | | 2,393.35 |
| RAYMOND JAMES FNCL INC COM STK | PURCHASE | 252.00 | -5,985.38 | |
| | SALE | -252.00 | | 7,075.68 |
| RAYOVAC CORP COM STK | PURCHASE | 35,240.00 | -527,693.50 | |
| | SALE | -35,240.00 | | 605,755.33 |
| #REORG RAYONIER TIMBERLANDS LP | PURCHASE | 300.00 | -4,380.07 | |
| | SALE | -300.00 | | 4,766.90 |
| REGENERON PHARMACEUTICALS INC COM | PURCHASE | 200.00 | -1,924.50 | |
| | SALE | -200.00 | | 2,170.74 |
| REINS GROUP AMER INC COM | FREE REC/DEL | 900.00 | | |
| | PURCHASE | 1,800.00 | -111,692.34 | |
| | SALE | -2,700.00 | | 108,936.07 |
| RELIABILITY INC COM STK | PURCHASE | 200.00 | -8,293.56 | |
| | SALE | -200.00 | | 7,986.61 |
| REP GROUP INC COM | FREE REC/DEL | 100.00 | | |
| | PURCHASE | 1,000.00 | -16,395.00 | |
| | SALE | -1,100.00 | | 22,733.49 |
| REVLON INC CL A COM | PURCHASE | 6,500.00 | -342,104.18 | |
| | SALE | -6,500.00 | | 276,809.00 |
| #REORG/RISER FOODS INC CL EXCH FOR CASH @ 42.00 EFF 8-18-97 | PURCHASE | 2,000.00 | -64,544.00 | |
| | SALE | -2,000.00 | | 83,932.82 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|--|-------------|------------|----------------------------|-------------------------|
| ROBBINS & MYERS INC COM | PURCHASE | 2,300.00 | -82,800.69 | |
| | SALE | -2,300.00 | | 86,057.37 |
| ROCK AGES CORP DEL CL A COM | PURCHASE | 40,000.00 | -740,000.00 | |
| | SALE | -40,000.00 | | 734,975.50 |
| #REORG ROHR INC COM EXCH GOODRICH B F CO RT .700/STK MERGER 12-22-97 SEE 2-352674 | PURCHASE | 15,600.00 | -341,935.45 | |
| | SALE | -15,600.00 | | 365,903.48 |
| ROLLINS TRUCK LEASING CORP COM | PURCHASE | 6,100.00 | -74,145.50 | |
| | SALE | -6,100.00 | | 83,368.96 |
| RADICA GAMES LTD ORD ISIN#BMG7342H1079 | PURCHASE | 3,400.00 | -38,173.67 | |
| | SALE | -3,400.00 | | 44,434.50 |
| #REORG/ROTECH MED CORP EXCH INTEGRATED HLTH SVCS RT .58060 EFF 10-21-97 2421639 | PURCHASE | 12,900.00 | -228,124.89 | |
| | SALE | -12,900.00 | | 244,833.83 |
| MFO ROWE T PRICE DIVID GROWTH FD INC | PURCHASE | 6,150.40 | -109,964.58 | |
| | SALE | -6,150.40 | | 116,498.38 |
| MFO ROWE T PRICE INTL FDS JAPAN FD OPEN END FD | PURCHASE | 1,532.18 | -15,084.11 | |
| | SALE | -1,532.18 | | 12,971.89 |
| RUBY TUESDAY INC COM | PURCHASE | 4,900.00 | -84,929.25 | |
| | SALE | -4,900.00 | | 132,044.71 |
| ADR RYANAIR HLDGS PLC | PURCHASE | 9,350.00 | -137,725.50 | |
| | SALE | -9,350.00 | | 207,563.08 |
| #REORG/RYKOFF-SEXTON INC EXCH JP FOODSERVICE INC RT .775 12-23-97 2427165 | PURCHASE | 3,400.00 | -57,449.80 | |
| | SALE | -3,400.00 | | 88,205.29 |

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
 END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|------------------------------------|----------------------|-----------------|-------------------------------------|----------------------------------|
| SPS TRANSACTION SVCS INC COM | PURCHASE | 2,400.00 | -46,548.00 | |
| | SALE | -2,400.00 | | 55,800.12 |
| SMC CORP COM | PURCHASE | 2,500.00 | -18,207.55 | |
| | SALE | -2,500.00 | | 20,071.80 |
| SL GREEN RLTY CORP COM STK | PURCHASE | 2,300.00 | -48,300.00 | |
| | SALE | -2,300.00 | | 57,551.66 |
| SABRATEK CORP COM | PURCHASE | 251.00 | -5,993.43 | |
| | SALE | -251.00 | | 9,189.87 |
| ST JOHN KNITS INC COM | PURCHASE | 18,400.00 | -870,727.33 | |
| | SALE | -18,400.00 | | 772,850.10 |
| SAPIENS INTL CORP NV SHS COM | PURCHASE | 300.00 | -3,117.26 | |
| | SALE | -300.00 | | 2,789.98 |
| ST MARY LD & EXPL CO COM | PURCHASE | 3,285.00 | -95,279.73 | |
| | SALE | -3,285.00 | | 111,355.51 |
| SAMSONITE CORP NEW COM | PURCHASE | 29,200.00 | -1,265,374.00 | |
| | SALE | -29,200.00 | | 1,184,356.63 |
| SANCHEZ COMPUTER ASSOC INC COM STK | PURCHASE | 1,000.00 | -9,335.96 | |
| | SALE | -1,000.00 | | 7,149.10 |
| SANO CORP COM | PURCHASE | 1,000.00 | -16,368.13 | |
| | SALE | -1,000.00 | | 23,612.17 |
| SCHERER R P CORP DEL COM | PURCHASE | 10,100.00 | -575,428.20 | |
| | SALE | -10,100.00 | | 495,203.00 |
| SCICLONE PHARMACEUTICALS INC COM | PURCHASE | 12,000.00 | -102,744.50 | |
| | SALE | -12,000.00 | | 57,133.68 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| SCOPUS TECNOLOGY INC COM | PURCHASE | 9,000.00 | -212,931.94 | |
| | SALE | -9,000.00 | | 217,225.25 |
| SCOTTS CO CL A COM | PURCHASE | 7,200.00 | -191,016.00 | |
| | SALE | -7,200.00 | | 190,199.65 |
| #REORG/MFC SCUDDER WORLD INC EXCH MFC SCUDDER GLOBAL HI INC FD SEE 4-812925 | PURCHASE | 600.00 | -9,321.63 | |
| | SALE | -600.00 | | 8,519.38 |
| SEAGULL ENERGY CORP COM | PURCHASE | 46,430.00 | -983,596.93 | |
| | SALE | -46,430.00 | | 779,365.14 |
| SEGUE SOFTWARE INC COM | PURCHASE | 3,200.00 | -48,864.00 | |
| | SALE | -3,200.00 | | 25,535.14 |
| SEE Q TECH INC COM | PURCHASE | 1,000.00 | -3,206.00 | |
| | SALE | -1,000.00 | | 1,927.84 |
| SENSORMATIC ELECTR CORP COM | PURCHASE | 40,800.00 | -755,346.72 | |
| | SALE | -40,800.00 | | 703,806.99 |
| SHAW GROUP INC COM STK | PURCHASE | 47,900.00 | -1,093,753.06 | |
| | SALE | -47,900.00 | | 654,530.90 |
| SHOPKO STORES INC COM | PURCHASE | 11,400.00 | -300,076.19 | |
| | SALE | -11,400.00 | | 303,765.18 |
| SILICONIX INC COM (NEW) | PURCHASE | 100.00 | -3,944.06 | |
| | SALE | -100.00 | | 4,150.36 |
| SILICON VAL BANCSHARES COM N.P | PURCHASE | 2,900.00 | -116,725.00 | |
| | SALE | -2,900.00 | | 147,507.64 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|-----------------------------------|----------------------|-----------------|-------------------------------------|----------------------------------|
| SINCLAIR BROADCAST GROUP INC CL A | PURCHASE | 4,500.00 | -120,297.60 | |
| | SALE | -4,500.00 | | 110,525.30 |
| SMITH INTL INC COM | PURCHASE | 12,600.00 | -902,460.14 | |
| | SALE | -12,600.00 | | 877,459.66 |
| TRANSCOASTAL MARINE SVCS INC COM | PURCHASE | 4,630.00 | -106,440.00 | |
| | SALE | -4,630.00 | | 123,269.64 |
| TRITON ENERGY LTD CL A ORD | PURCHASE | 100.00 | -4,956.50 | |
| | SALE | -100.00 | | 4,162.85 |
| SOURCE SVCS CORP COM | PURCHASE | 100.00 | -3,219.06 | |
| | SALE | -100.00 | | 2,755.84 |
| SO PAC FDG CORP COM | PURCHASE | 27,700.00 | -492,819.95 | |
| | SALE | -27,700.00 | | 414,946.00 |
| SPECTRIAN CORP COM | PURCHASE | 4,100.00 | -165,320.47 | |
| | SALE | -4,100.00 | | 214,735.07 |
| SPECTRUM HOLOBYTE INC COM STK | FREE REC/DEL | -600.00 | | |
| | PURCHASE | 14,200.00 | -84,964.63 | |
| | SALE | -13,600.00 | | 83,000.74 |
| SPEIZMAN INDS INC COM | PURCHASE | 1,000.00 | -5,573.93 | |
| | SALE | -1,000.00 | | 5,425.88 |
| STAFF LEASING INC COM | PURCHASE | 1,000.00 | -22,008.31 | |
| | SALE | -1,000.00 | | 22,988.43 |
| STANHOME INC VTG COM | PURCHASE | 5,900.00 | -155,771.50 | |
| | SALE | -5,900.00 | | 171,188.50 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| #STAR SIGHT INC EXCH @ .6062 EFF 5-8-97 SEE 2322675 | PURCHASE | 1,500.00 | -12,405.00 | |
| | SALE | -1,500.00 | | 12,250.84 |
| STEWART ENTERPRISES INC CL A COM | PURCHASE | 14,400.00 | -561,381.81 | |
| | SALE | -14,400.00 | | 606,912.53 |
| STEWART-STEVENSON SERVICES INC COM | PURCHASE | 23,220.00 | -655,732.80 | |
| | SALE | -23,220.00 | | 585,611.11 |
| STONE & WEBSTER INC COM | PURCHASE | 1,900.00 | -83,112.08 | |
| | SALE | -1,900.00 | | 85,392.84 |
| MFO STRONG EQTY FDS INC SMALL CAP | PURCHASE | 7,280.42 | -87,002.36 | |
| | SALE | -7,280.42 | | 87,701.11 |
| STORAGE TECH CORP COM (NEW) | PURCHASE | 8,300.00 | -323,844.84 | |
| | SALE | -8,300.00 | | 453,375.75 |
| STRATUS COMPUTER INC COM | PURCHASE | 9,600.00 | -354,110.88 | |
| | SALE | -9,600.00 | | 482,843.04 |
| STRAYER ED INC COM | PURCHASE | 130.00 | -4,899.77 | |
| | SALE | -130.00 | | 4,590.07 |
| SUMMIT BANCORP COM | PURCHASE | 100.00 | -6,194.06 | |
| | SALE | -100.00 | | 6,611.96 |
| SUPERMAIL INTL INC COM NEW | PURCHASE | 1,500.00 | -507.00 | |
| | SALE | -1,500.00 | | 364.07 |
| SUPERIOR SVCS INC COM | PURCHASE | 2,500.00 | -68,603.75 | |
| | SALE | -2,500.00 | | 63,895.36 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---------------------------------------|----------------------|-----------------|-------------------------------------|----------------------------------|
| SYNOVUS FINL CORP COM | PURCHASE | 300.00 | -10,294.50 | |
| | SALE | -300.00 | | 10,188.64 |
| SYS & COMPUTER TECH CORP COM | PURCHASE | 8,400.00 | -186,325.53 | |
| | SALE | -8,400.00 | | 268,660.48 |
| TSR INC COM | PURCHASE | 200.00 | -5,763.00 | |
| | SALE | -200.00 | | 5,511.85 |
| TCF FNCL CORP COM | PURCHASE | 13,500.00 | -628,223.58 | |
| | SALE | -13,500.00 | | 676,015.33 |
| TMP WORLDWIDE INC COM | PURCHASE | 35,150.00 | -492,500.00 | |
| | SALE | -35,150.00 | | 496,477.20 |
| TCI SATELLITE ENTMT INC CL A COM STK | FREE REC/DEL | 6,180.00 | | |
| | SALE | -6,180.00 | | 68,939.13 |
| TOMKINS PLC ORD SH ISIN# GB0008962655 | PURCHASE | 440.00 | -1,970.28 | |
| | SALE | -440.00 | | 2,087.35 |
| TEJON RANCH CO CAP | PURCHASE | 459.00 | -18,369.48 | |
| | SALE | -459.00 | | 14,688.55 |
| THIOKOL CORP COM | PURCHASE | 10,000.00 | -627,828.70 | |
| | SALE | -10,000.00 | | 851,554.29 |
| 3DX TECHNOLOGIES INC COM | PURCHASE | 50,000.00 | -550,000.00 | |
| | SALE | -50,000.00 | | 550,000.00 |
| TIFFANY & CO COM | PURCHASE | 12,300.00 | -575,718.50 | |
| | SALE | -12,300.00 | | 542,350.40 |
| TITAN EXPL INC COM | PURCHASE | 40,060.00 | -465,308.63 | |
| | SALE | -40,060.00 | | 396,170.96 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|---|--------------|------------|----------------------------|-------------------------|
| TOPRO INC COM | PURCHASE | 410.00 | -2,955.79 | |
| | SALE | -410.00 | | 2,124.36 |
| TOWER AIR INC COM | PURCHASE | 1,000.00 | -2,956.00 | |
| | SALE | -1,000.00 | | 4,802.74 |
| #REORG/TRANSITIONAL HOSPS CORP EXCH FOR CASH @ 16.00 EFF 8-26-97 | FREE REC/DEL | 50,100.00 | | |
| | PURCHASE | 21,600.00 | -207,507.00 | |
| | SALE | -71,700.00 | | 1,060,755.77 |
| TRUE N. COMMUNICATIONS | PURCHASE | 8,500.00 | -175,216.50 | |
| | SALE | -8,500.00 | | 184,883.32 |
| TURBODYNE TECHNOLOGIES CORP COM | PURCHASE | 500.00 | -2,872.23 | |
| | SALE | -500.00 | | 2,482.52 |
| ADR TV AZTECA S A DE C V ISIN US9011451021 | PURCHASE | 63,000.00 | -1,149,750.00 | |
| | SALE | -63,000.00 | | 1,310,912.31 |
| USANA INC COM | PURCHASE | 700.00 | -9,245.15 | |
| | SALE | -700.00 | | 10,970.53 |
| UTI ENERGY CORP COM | PURCHASE | 45.00 | -1,425.83 | |
| | SALE | -45.00 | | 1,003.20 |
| USCS INTL INC COM | PURCHASE | 160.00 | -4,910.44 | |
| | SALE | -160.00 | | 5,009.34 |
| MFO UNITED SVCS FDS U S REAL ESTATE FD | PURCHASE | 356.14 | -5,067.81 | |
| | SALE | -356.14 | | 5,066.78 |
| U S HOME CORP NEW COM | PURCHASE | 4,900.00 | -133,819.00 | |
| | SALE | -4,900.00 | | 132,503.82 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| U S OFFICE PROD CO | PURCHASE | 23,470.00 | -758,798.08 | |
| | SALE | -23,470.00 | | 688,745.73 |
| #REORG/UNITED WSTE SYS INC EXCH USA WSTE SVCS INC DEL EFF 8-27-97 2952491 9390391 | PURCHASE | 16,896.00 | -617,846.27 | |
| | SALE | -16,896.00 | | 625,595.56 |
| UNITED WTR RES INC COM | PURCHASE | 5,000.00 | -90,300.00 | |
| | SALE | -5,000.00 | | 90,586.16 |
| VALERIE GOLD RES LTD COM STK | PURCHASE | 4,340.00 | -24,951.60 | |
| | SALE | -4,340.00 | | 12,659.06 |
| #REORG/VALUE HLTH INC COM STK CASH MRGER @ 20.500 ANTICIPATED PYMT DATE 7-9-97 | PURCHASE | 19,800.00 | -358,473.06 | |
| | SALE | -19,800.00 | | 430,902.11 |
| VALUE CY DEPT STORES INC COM | PURCHASE | 6,200.00 | -79,949.00 | |
| | SALE | -6,200.00 | | 54,713.17 |
| VALUEVISION INTL INC COM | PURCHASE | 9,200.00 | -48,771.96 | |
| | SALE | -9,200.00 | | 37,278.75 |
| #REORG/VERIFONE INC STK MRGER HEWLETT PACKARD INC EFF 6-26-97 SEE 2383430 | FREE REC/DEL | -700.00 | | |
| | PURCHASE | 700.00 | -24,901.53 | |
| VIASOFT INC COM | PURCHASE | 25,470.00 | -1,212,745.44 | |
| | SALE | -25,470.00 | | 1,227,663.64 |
| VIATEL INC COM | PURCHASE | 141,300.00 | -1,163,150.00 | |
| | SALE | -141,300.00 | | 668,553.39 |
| VIRCO MFG CORP COM | FREE REC/DEL | 75.00 | | |
| | PURCHASE | 150.00 | -4,772.33 | |
| | SALE | -225.00 | | 5,662.11 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| WARRENTech CORP COM (NEW) | PURCHASE | 300.00 | -3,935.70 | |
| | SALE | -300.00 | | 3,145.39 |
| WEIRTON STL CORP COM | PURCHASE | 1,600.00 | -7,091.31 | |
| | SALE | -1,600.00 | | 6,308.47 |
| WESTAMERICA BANCORP COM | PURCHASE | 2,200.00 | -174,124.50 | |
| | SALE | -2,200.00 | | 191,899.60 |
| WESTELL TECHNOLOGIES INC CL A COM | PURCHASE | 400.00 | -9,285.93 | |
| | SALE | -400.00 | | 9,213.49 |
| WESTN NATL CORP COM | PURCHASE | 24,170.00 | -603,689.36 | |
| | SALE | -24,170.00 | | 691,903.56 |
| WET SEAL INC CL A COM | PURCHASE | 14,500.00 | -304,389.75 | |
| | SALE | -14,500.00 | | 380,889.00 |
| WHX CORP COM | PURCHASE | 15,900.00 | -138,869.39 | |
| | SALE | -15,900.00 | | 111,826.73 |
| WILD OATS MKTS INC COM | PURCHASE | 200.00 | -2,960.11 | |
| | SALE | -200.00 | | 7,218.99 |
| #REORG/WINTHROP RES CORP STK MRGER FOR TCF FINCL CORPEFF 6-24-97 SEE 2851744 | PURCHASE | 100.00 | -3,499.50 | |
| | SALE | -100.00 | | 3,100.39 |
| WITCO CORP COM | PURCHASE | 3,400.00 | -158,405.32 | |
| | SALE | -3,400.00 | | 146,373.61 |
| MFO WORLD FDS INC VONTOBEL U S VALUE FD | PURCHASE | 333.78 | -5,000.00 | |
| | SALE | -333.78 | | 5,403.87 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-------------------------|-------------------------------------|----------------------------------|
| MFO WRIGHT INVESTORS INTL BLUE CHIP FD OPEN END FD | PURCHASE | 725.08 | -12,000.00 | |
| | SALE | -725.08 | | 11,887.20 |
| YOUNG INNOVATIONS INC COM STK | PURCHASE | 10,000.00 | -120,000.00 | |
| | SALE | -10,000.00 | | 137,495.41 |
| YURIE SYS INC COM | PURCHASE | 4,800.00 | -57,600.00 | |
| | SALE | -4,800.00 | | 76,595.84 |
| #REORG ZYTECH CORP COM STK EXCHANGED FOR COMPUTER PRODS INC 12/29/97 2196427 | PURCHASE | 7,400.00 | -117,346.95 | |
| | SALE | -7,400.00 | | 282,735.69 |
| #REORG USLD COMMUNICATIONS CORP EXCH LCI INTL INC RT .7576 EFF 12-22-97 2-457475 | FREE REC/DEL SALE | 41,900.00 -41,900.00 | | 817,640.05 |
| HLTH MGMT ASSOC INC NEW CL A COM | PURCHASE | 500.00 | -14,224.34 | |
| | SALE | -500.00 | | 14,149.84 |
| FHLMC TBA GOLD GROUP #9999999 8.0 MTG PARTN CTF DUE 02-01-2027 REG | PURCHASE | 4,575,000.00 | -4,666,500.00 | |
| | SALE | -4,575,000.00 | | 4,644,875.98 |
| FHLMC GOLD TBA GROUP #9999999 7.5 MTG PARTN CTF DUE 05-01-2027 REG | PURCHASE | 2,695,000.00 | -2,646,756.24 | |
| | SALE | -2,695,000.00 | | 2,657,681.44 |
| FHLMC TBA GOLD GROUP #9999999 8.0 MTG PARTN CTF DUE 05-01-2027 REG | PURCHASE | 4,575,000.00 | -4,612,171.87 | |
| | SALE | -4,575,000.00 | | 4,629,864.26 |
| FHLMC GOLD TBA GROUP #9999999 8.5 MTG PARTN CTF DUE 01-14-2027 REG | PURCHASE | 885,000.00 | -922,059.37 | |
| | SALE | -885,000.00 | | 916,251.56 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
 END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|--|-------------|---------------|----------------------|-------------------|
| FHLMC GROUP #D70924 6.5 MTG PARTN CTF DUE 05-01-2026 REG | PURCHASE | 1,323,605.98 | -1,257,012.05 | |
| | SALE | -1,323,605.98 | | 1,264,043.71 |
| FHLMC GOLD TBA GROUP #9999999 8.0 MTG PARTN CTF DUE 01-14-2027 REG | PURCHASE | 4,575,000.00 | -4,695,093.78 | |
| | SALE | -4,575,000.00 | | 4,675,435.55 |
| FHLMC TBA GOLD GROUP #9999999 6.5 MTG PARTN CTF DUE 01-01-2027 REG | PURCHASE | 2,500,000.00 | -2,420,156.25 | |
| | SALE | -2,500,000.00 | | 2,380,449.22 |
| FHLMC GOLD TBA GROUP #9999999 7.5 MTG PARTN CTF DUE 07-01-2027 REG | PURCHASE | 2,695,000.00 | -2,671,418.75 | |
| | SALE | -2,695,000.00 | | 2,711,317.39 |
| FHLMC 30-YR GOLD GROUP #9999999 8.0 MTG PARTN CTF DUE 11-01-2025 REG | PURCHASE | 1,245,000.00 | -1,273,790.62 | |
| | SALE | -1,245,000.00 | | 1,283,225.39 |
| FHLMC GROUP #D71567 6.5 MTG PARTN CTF DUE 05-01-2026 REG | PURCHASE | 111,370.57 | -105,767.24 | |
| | SALE | -111,370.57 | | 106,358.89 |
| FHLMC GROUP #C80398 6.5 MTG PARTN CTF DUE 05-01-2026 REG | PURCHASE | 235,131.27 | -223,301.23 | |
| | SALE | -235,131.27 | | 224,550.36 |
| FHLMC GROUP #C80422 6.5 MTG PARTN CTF DUE 07-01-2026 REG | PURCHASE | 39,953.58 | -37,943.42 | |
| | SALE | -39,953.58 | | 38,155.67 |
| FHLMC GOLD TBA GROUP #9999999 8.0 MTG PARTN CTF DUE 12-11-2026 REG | PURCHASE | 4,575,000.00 | -4,636,476.55 | |
| | SALE | -4,575,000.00 | | 4,704,922.86 |
| FHLMC GROUP #D70226 6.5 MTG PARTN CTF DUE 04-01-2026 REG | PURCHASE | 1,485,000.32 | -1,413,534.68 | |
| | SALE | -1,485,000.32 | | 1,406,109.68 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
 END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|--|-------------|---------------|----------------------|-------------------|
| FHLMC GOLD TBA GROUP #9999999 6.5 MTG PARTN CTF DUE 12-01-2026 REG | PURCHASE | 2,500,000.00 | -2,380,156.25 | |
| | SALE | -2,500,000.00 | | 2,422,949.22 |
| FHLMC GOLD TBA POOL#9999999 7.50 MTG PARTN CTF DUE 02-01-2027 REG | PURCHASE | 2,695,000.00 | -2,699,135.94 | |
| | SALE | -2,695,000.00 | | 2,690,930.47 |
| FHLMC GROUP #G00635 8.5 MTG PARTN CTF DUE 01-01-2027 REG | PURCHASE | 1,440,000.00 | -1,500,300.00 | |
| | SALE | -1,440,000.00 | | 1,488,585.35 |
| FHLMC GROUP #D71125 6.5 MTG PARTN CTF DUE 05-01-2026 REG | PURCHASE | 272,361.60 | -258,658.41 | |
| | SALE | -272,361.60 | | 260,105.33 |
| FHLMC TBA GOLD GROUP #9999999 7.5 MTG PARTN CTF DUE 03-01-2027 REG | PURCHASE | 2,695,000.00 | -2,684,893.75 | |
| | SALE | -2,695,000.00 | | 2,713,295.31 |
| FHLMC TBA GOLD GROUP #9999999 8.0 MTG PARTN CTF DUE 03-01-2027 REG | PURCHASE | 4,575,000.00 | -4,633,617.18 | |
| | SALE | -4,575,000.00 | | 4,667,036.13 |
| FHLMC TBA GOLD GROUP #9999999 8.0 MTG PARTN CTF DUE 04-01-2027 REG | PURCHASE | 4,575,000.00 | -4,657,921.87 | |
| | SALE | -4,575,000.00 | | 4,624,145.51 |
| FHLMC TBA GOLD GROUP #9999999 7.5 MTG PARTN CTF DUE 04-01-2027 REG | PURCHASE | 2,695,000.00 | -2,708,525.00 | |
| | SALE | -2,695,000.00 | | 2,652,651.56 |
| FHLMC GROUP #C00502 6.5 MTG PARTN CTF DUE 02-01-2027 REG | PURCHASE | 990,000.00 | -940,500.00 | |
| | SALE | -990,000.00 | | 937,406.25 |
| FHLMC TBA GOLD GROUP #9999999 8.0 MTG PARTN CTF DUE 06-01-2027 REG | PURCHASE | 4,575,000.00 | -4,617,890.62 | |
| | SALE | -4,575,000.00 | | 4,653,096.64 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
 END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|---|-------------|---------------|----------------------|-------------------|
| FHLMC TBA GOLD GROUP #9999999 7.5 MTG PARTN CTF DUE 06-01-2027 REG | PURCHASE | 2,695,000.00 | -2,652,312.50 | |
| | SALE | -2,695,000.00 | | 2,676,892.97 |
| FHLMC TBA GOLD GROUP #9999999 8.0 MTG PARTN CTF DUE 07-01-2027 REG | PURCHASE | 4,575,000.00 | -4,642,195.30 | |
| | SALE | -4,575,000.00 | | 4,689,553.72 |
| FHLMC TBA GOLD GROUP #9999999 8.0 MTG PARTN CTF DUE 09-01-2027 REG | PURCHASE | 4,575,000.00 | -4,706,531.25 | |
| | SALE | -4,575,000.00 | | 4,712,428.72 |
| FHLMC GOLD TBA GROUP #9999999 7.5 MTG PARTN CTF DUE 09-01-2027 REG | PURCHASE | 2,695,000.00 | -2,732,056.25 | |
| | SALE | -2,695,000.00 | | 2,726,082.43 |
| FHLMC TBA GOLD GROUP #9999999 7.50 MTG PARTN DUE 8-1-2027 REG | PURCHASE | 2,695,000.00 | -2,706,790.62 | |
| | SALE | -2,695,000.00 | | 2,737,319.92 |
| FHLMC TBA GOLD GROUP #9999999 8.0 MTG PARTN CTF DUE 08-01-2027 REG | PURCHASE | 3,330,000.00 | -3,407,006.25 | |
| | SALE | -3,330,000.00 | | 3,432,241.41 |
| FHLMC TBA GOLD GROUP #9999999 7.5 MTG PARTN CTF DUE 10-01-2027 REG | PURCHASE | 2,695,000.00 | -2,720,818.74 | |
| | SALE | -2,695,000.00 | | 2,740,856.83 |
| FHLMC TBA GOLD GROUP #9999999 7.5 MTG PARTN CTF DUE 11-01-2027 REG | PURCHASE | 2,695,000.00 | -2,736,820.31 | |
| | SALE | -2,695,000.00 | | 2,752,900.39 |
| FHLMC TBA GOLD GROUP #9999999 8.0 MTG PARTN CTF DUE 11-01-2027 REG | PURCHASE | 4,575,000.00 | -4,727,976.55 | |
| | SALE | -4,575,000.00 | | 4,732,980.46 |
| FHLMC TBA GOLD GROUP #9999999 8.0 MTG PARTN CTF DUE 10-01-2027 REG | PURCHASE | 4,575,000.00 | -4,702,242.18 | |
| | SALE | -4,575,000.00 | | 4,734,052.74 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
 END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|--|-------------|---------------|----------------------|-------------------|
| FNMA POOL #62688 5.073 VAR RT GTD MTG PASS THRU CTF DUE 05-01-2028 REG | PURCHASE | 838,213.20 | -832,450.48 | |
| | SALE | -838,213.20 | | 833,760.19 |
| FNMA POOL #313257 VAR RT GTD MTG PASS THRU CTF DUE 11-01-2025 REG | PURCHASE | 3,210,142.89 | -3,186,568.41 | |
| | SALE | -3,210,142.89 | | 3,192,587.43 |
| FNMA POOL #54844 VAR RT GTD MTG PASS THRU CTF DUE 09-01-2027 REG | PURCHASE | 95,000.81 | -94,347.68 | |
| | SALE | -95,000.81 | | 94,496.12 |
| FNMA TBA POOL #9999999 ARMS GTD MTG PASS THRU CTF DUE 10-01-2027 REG | PURCHASE | 3,000,000.00 | -2,974,335.94 | |
| | SALE | -3,000,000.00 | | 2,980,593.75 |
| FNMA POOL #339016 VAR RT GTD MTG PASS THRU CTF DUE 11-01-2035 REG | PURCHASE | 62,393.65 | -61,964.69 | |
| | SALE | -62,393.65 | | 62,062.18 |
| FNMA POOL #365071 7.0 GTD MTG PASS THRU CTF DUE 12-01-2026 REG | PURCHASE | 2,000,000.00 | -2,011,250.00 | |
| | SALE | -2,000,000.00 | | 2,026,875.00 |
| FNMA POOL #73989 7.175 GTD MTG PASS THRU CTF DUE 03-01-2007 REG | PURCHASE | 89,768.06 | -93,400.86 | |
| | SALE | -89,768.06 | | 91,998.24 |
| FNMA POOL #73854 6.63 GTD MTG PASS THRU CTF DUE 01-01-2007 REG | PURCHASE | 89,609.13 | -89,913.66 | |
| | SALE | -89,609.13 | | 91,835.36 |
| FNMA POOL #73807 6.905 GTD MTG PASS THRU CTF DUE 12-01-2006 REG | PURCHASE | 89,567.00 | -91,505.29 | |
| | SALE | -89,567.00 | | 91,792.18 |
| FNMA POOL #73853 6.71 GTD MTG PASS THRU CTF DUE 12-01-2006 REG | PURCHASE | 89,549.79 | -90,326.36 | |
| | SALE | -89,549.79 | | 91,774.55 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
 END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|---|-------------|---------------|----------------------|-------------------|
| FNMA POOL #375033 6.805 GTD MTG PASS THRU CTF DUE 03-01-2007 REG | PURCHASE | 89,750.05 | -91,127.86 | |
| | SALE | -89,750.05 | | 91,979.78 |
| FNMA POOL #73975 7.06 GTD MTG PASS THRU CTF DUE 02-01-2007 REG | PURCHASE | 89,688.42 | -92,591.09 | |
| | SALE | -89,688.42 | | 91,916.62 |
| FNMA POOL #375109 7.36 GTD MTG PASS THRU CTF DUE 05-01-2007 REG | PURCHASE | 89,889.10 | -93,632.14 | |
| | SALE | -89,889.10 | | 92,122.28 |
| FNMA TBA POOL #9999999 ARMS GTD MTG PASS THRU CTF DUE 10-01-2027 REG | PURCHASE | 1,000,000.00 | -992,656.25 | |
| | SALE | -1,000,000.00 | | 993,531.25 |
| FNMA TBA POOL #9999999 VAR GTD MTG PASS THRU CTF DUE 11-01-2027 REG | PURCHASE | 3,000,000.00 | -2,979,375.00 | |
| | SALE | -3,000,000.00 | | 2,992,500.00 |
| FNMA TBA POOL #9999999 VAR GTD MTG PASS THRU CTF DUE 12-01-2027 REG | PURCHASE | 3,000,000.00 | -2,991,562.50 | |
| | SALE | -3,000,000.00 | | 2,994,140.63 |
| GNMA TBA POOL #9999999 SER 2027 8.0 DUE 06-15-2027 REG | PURCHASE | 1,790,000.00 | -1,814,053.13 | |
| | SALE | -1,790,000.00 | | 1,826,359.37 |
| GNMA TBA POOL #9999999 SER 2027 7.5 DUE 02-15-2027 REG | PURCHASE | 2,250,000.00 | -2,237,343.75 | |
| | SALE | -2,250,000.00 | | 2,266,171.88 |
| GNMA TBA POOL #9999999 SER 2027 8.0 DUE 08-15-2027 REG | PURCHASE | 1,790,000.00 | -1,840,067.18 | |
| | SALE | -1,790,000.00 | | 1,838,906.05 |
| GNMA TBA POOL#9999999 SER 2027 8.0 DUE 02-15-2027 REG | PURCHASE | 1,790,000.00 | -1,820,759.37 | |
| | SALE | -1,790,000.00 | | 1,834,673.63 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
 END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|---|-------------|---------------|----------------------|-------------------|
| GNMA TBA POOL#9999999 SER 2027 7.50 DUE 07-15-2027 REG | PURCHASE | 3,960,000.00 | -3,935,840.62 | |
| | SALE | -3,960,000.00 | | 4,011,581.25 |
| GNMA TBA PL#9999999 SER 2027 7.5 DUE 10-15-2027 REG | PURCHASE | 2,290,000.00 | -2,308,425.00 | |
| | SALE | -2,290,000.00 | | 2,339,219.53 |
| GNMA TBA PL#999999999 SER 2027 8.0 DUE 11-15-2027 REG | PURCHASE | 1,790,000.00 | -1,850,406.25 | |
| | SALE | -1,790,000.00 | | 1,857,118.75 |
| GNMA TBA PL#9999999 SER 2027 7.50 DUE 05-15-2027 REG | PURCHASE | 3,960,000.00 | -3,902,456.25 | |
| | SALE | -3,960,000.00 | | 3,938,055.46 |
| GNMA, POOL # 442191 SERIES 2026 8.0% DUE 12-15-2026 | PURCHASE | 345,000.00 | -352,978.12 | |
| | SALE | -345,000.00 | | 356,733.16 |
| GNMAII, POOL #80023 SERIES 2026 6.5% DUE 12-20-2026 | PURCHASE | 3,642,676.00 | -3,685,363.60 | |
| | SALE | -3,642,676.00 | | 3,687,071.13 |
| GNMAII, POOL #80012 SERIES 2026 6.5% DUE 11-20-2026 | PURCHASE | 408,826.57 | -413,617.51 | |
| | SALE | -408,826.57 | | 413,809.14 |
| GNMA TBA POOL#9999999 SER 2027 8.00 DUE 07-15-2027 REG | PURCHASE | 1,790,000.00 | -1,822,443.74 | |
| | SALE | -1,790,000.00 | | 1,843,179.11 |
| GNMAII TBA POOL#9999999 SER 2027 ARMS DUE 9-20-27 REG | PURCHASE | 2,000,000.00 | -2,043,437.50 | |
| | SALE | -2,000,000.00 | | 2,051,875.00 |
| GNMA TBA POOL #9999999 SER 2027 7.5 DUE 09-15-2027 REG | PURCHASE | 4,540,000.00 | -4,581,199.99 | |
| | SALE | -4,540,000.00 | | 4,586,773.43 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
 END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-------------------------------|-------------------------------------|----------------------------------|
| GNMA TBA POOL #9999999 SER 2027 8.0 DUE 09-15-2027 REG | PURCHASE SALE | 1,790,000.00 -1,790,000.00 | -1,836,145.31 | 1,843,038.48 |
| GNMA TBA POOL#9999999 SER 2027 8.0 DUE 10-15-2027 REG | PURCHASE SALE | 1,790,000.00 -1,790,000.00 | -1,839,507.81 | 1,852,888.86 |
| GNMA TBA POOL #9999999 SER 2027 7.5 DUE 11-15-2027 REG | PURCHASE SALE | 3,390,000.00 -3,390,000.00 | -3,444,584.37 | 3,463,737.11 |
| GNMA TBA POOL #9999999 SER 2027 7.5 DUE 04-15-2027 REG | PURCHASE SALE | 2,250,000.00 -2,250,000.00 | -2,242,968.75 | 2,215,019.53 |
| GNMA TBA POOL#99999999 SER 2027 7.50 DUE 3-15-2027 | PURCHASE SALE | 2,250,000.00 -2,250,000.00 | -2,261,250.00 | 2,246,748.05 |
| GNMA, POOL # 780412 SERIES 2026 7.5% DUE 08-15-2026 | PURCHASE SALE | 495,000.11 -495,000.11 | -498,712.61 | 505,596.21 |
| GNMAII POOL #8991 SER 2026 ARMS DUE 10-20-2026 REG | PURCHASE SALE | 898,498.31 -898,498.31 | -909,027.59 | 909,448.76 |
| GNMA TBA POOL #9999999 SER 2027 8.0 DUE 01-15-2027 REG | PURCHASE SALE | 2,790,000.00 -2,790,000.00 | -2,855,315.62 | 2,853,473.34 |
| GNMA TBA POOL #9999999 SER 2027 8.0 DUE 03-15-2027 REG | PURCHASE SALE | 1,790,000.00 -1,790,000.00 | -1,830,582.81 | 1,824,896.29 |
| GNMA, POOL # 347226 SERIES 2027 7.5% DUE 01-15-2027 | PURCHASE SALE | 91,998.13 -91,998.13 | -91,336.90 | 91,380.60 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
 END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|-----------------|-------------------------------------|----------------------------------|
| GNMA, POOL # 437333 SERIES 2027 7.5% DUE 01-15-2027 | PURCHASE | 1,613,002.38 | -1,601,408.93 | |
| | SALE | -1,613,002.38 | | 1,602,172.92 |
| GNMA TBA POOL #9999999 SER 2027 8.0 GTD MTG PASS THRU CTF DUE 04-15-2027 REG | PURCHASE | 1,790,000.00 | -1,821,645.32 | |
| | SALE | -1,790,000.00 | | 1,797,689.84 |
| GNMA TBA POOL#9999999 SER 2027 7.50 DUE 08-15-2027 REG | PURCHASE | 1,710,000.00 | -1,728,168.75 | |
| | SALE | -1,710,000.00 | | 1,723,760.16 |
| GNMA TBA POOL #9999999 SER 2027 7.5 DUE 06-15-2027 REG | PURCHASE | 1,710,000.00 | -1,695,571.87 | |
| | SALE | -1,710,000.00 | | 1,707,394.92 |
| GNMA TBA POOL #9999999 SER 2027 8.0 DUE 05-15-2027 REG | PURCHASE | 1,790,000.00 | -1,793,494.53 | |
| | SALE | -1,790,000.00 | | 1,817,828.90 |
| GNMA, POOL # 424845 SERIES 2027 7.5% DUE 04-15-2027 | PURCHASE | 495,000.38 | -498,712.88 | |
| | SALE | -495,000.38 | | 505,596.48 |
| US TREAS BILLS DUE 8-7-1997 | PURCHASE | 10,000.00 | -9,859.53 | |
| | SALE | -10,000.00 | | 9,859.53 |
| US TREAS BILLS DUE 5-28-98 | PURCHASE | 1,525,000.00 | -1,445,632.65 | |
| | SALE | -1,525,000.00 | | 1,478,968.30 |
| U.S. TREAS BILLS DUE 11-13-97 | PURCHASE | 10,000.00 | -9,859.81 | |
| | SALE | -10,000.00 | | 9,859.81 |
| US TREAS BILLS DUE 6-26-1997 | PURCHASE | 550,000.00 | -542,914.40 | |
| | SALE | -550,000.00 | | 542,914.40 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|----------------------|-----------------|-------------------------------------|----------------------------------|
| USA TREAS BILL DUE 05-01-1997 | PURCHASE | 95,000.00 | -93,765.76 | |
| | SALE | -95,000.00 | | 93,765.76 |
| US TREAS BILL DUE 08-21-1997 | PURCHASE | 30,000.00 | -29,514.67 | |
| | SALE | -30,000.00 | | 29,514.67 |
| U.S. TREAS BILLS 0 DUE 03-20-97 | PURCHASE | 440,000.00 | -434,310.56 | |
| | SALE | -440,000.00 | | 434,310.56 |
| US TREAS BILLS DUE 2-5-1998 | PURCHASE | 8,120,000.00 | -7,709,107.70 | |
| | SALE | -8,120,000.00 | | 7,781,542.00 |
| US TREAS BILLS DUE 3-5-98 | PURCHASE | 7,205,000.00 | -6,822,899.02 | |
| | SALE | -7,205,000.00 | | 6,958,032.24 |
| US TREAS 5.875 NT DUE 2-28-1999 | PURCHASE | 60,000,000.00 | -59,839,527.50 | |
| | SALE | -60,000,000.00 | | 59,960,227.50 |
| U.S. TREAS 5.625 NT DUE 11-30-1998 | PURCHASE | 5,895,000.00 | -5,876,808.40 | |
| | SALE | -5,895,000.00 | | 5,881,952.30 |
| US TREAS NT SER W-1997 6.50 BD DUE 05-15-1997 | PURCHASE | 3,800,000.00 | -3,869,719.52 | |
| | SALE | -3,800,000.00 | | 3,800,000.00 |
| US TREAS 6.50 NT DUE 11-15-2026 REG | PURCHASE | 600,000.00 | -610,968.75 | |
| | SALE | -600,000.00 | | 626,343.75 |
| US TREAS 6.75 BD DUE 08-15-2026 REG | PURCHASE | 1,500,000.00 | -1,536,093.75 | |
| | SALE | -1,500,000.00 | | 1,566,093.75 |
| US TREAS 6.625 BD DUE 02-15-2027 | PURCHASE | 1,995,000.00 | -2,024,389.06 | |
| | SALE | -1,995,000.00 | | 2,063,829.69 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|--|-------------|----------------|----------------------------|-------------------------|
| U.S. TREAS SEC STRIPPED INT GENERIC TINE 2-15-21 REG | PURCHASE | 850,000.00 | -157,051.50 | |
| | SALE | -850,000.00 | | 167,271.50 |
| US TREAS 5.625 NT DUE 02-15-2006 REG | PURCHASE | 2,900,000.00 | -2,737,781.25 | |
| | SALE | -2,900,000.00 | | 2,713,765.63 |
| US TREAS SER S-1997 5.75 NT DUE 10-31-97 REG | PURCHASE | 4,000,000.00 | -4,008,625.00 | |
| | SALE | -4,000,000.00 | | 4,000,000.00 |
| US TREAS SER N-1998 NT 5.375 DUE 05-31-98 REG | PURCHASE | 15,500,000.00 | -15,402,404.75 | |
| | SALE | -15,500,000.00 | | 15,478,593.75 |
| U.S. TREAS 6.5 NT DUE 10-15-2006 CV OVER 1 BIL SEE 3984740 REG | PURCHASE | 4,500,000.00 | -4,507,968.75 | |
| | SALE | -4,500,000.00 | | 4,506,058.80 |
| US TREAS 5.875 NT DUE 8-31-1999 | PURCHASE | 41,400,000.00 | -41,473,954.95 | |
| | SALE | -41,400,000.00 | | 41,523,221.55 |
| U.S.A TREAS NT STRIPPED PRIN PMT ON 8.00 CPN DUE 5-15-2001 REG | PURCHASE | 670,000.00 | -531,310.00 | |
| | SALE | -670,000.00 | | 546,746.80 |
| MFO FEDT US GOVT SEC FD 2-5 YRS OPEN END FD | PURCHASE | 282.94 | -2,948.08 | |
| | SALE | -282.94 | | 2,903.55 |
| MFO FEDT U S GOVT SECS FD 1-3 YRS SH BEN INT INSTL SHS | PURCHASE | 285.57 | -2,946.91 | |
| | SALE | -285.57 | | 2,902.27 |
| 1ST USA BK WILMINGTON DEL TRANCHE #TR 91 6.58% MTN DUE 12-23-1999 BEO | PURCHASE | 490,000.00 | -489,921.60 | |
| | SALE | -490,000.00 | | 494,733.40 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|----------------------|---------------------------------|-------------------------------------|----------------------------------|
| FORD MTR CR CORP COML PAPER NT DUE 01-14-1997 | PURCHASE SALE | 2,475,000.00 -2,475,000.00 | -2,465,293.87 | 2,465,293.87 |
| GREAT DANE HLDG INC 12.75 BD DUE 08-01-2001 | PURCHASE SALE | 20,000.00 -20,000.00 | -21,065.42 | 20,000.00 |
| GOLDMAN SACHS GROUP L P CPN DUE 01-14-1997 | PURCHASE SALE | 2,475,000.00 -2,475,000.00 | -2,465,258.13 | 2,465,258.13 |
| MFO HOTCHKIS & WILEY LOW DURATION FD | PURCHASE SALE | 12,990.56 -12,990.56 | -131,756.25 | 133,210.15 |
| MFO MARKMAN MULTIFUND TR AGGRESIVE ALLOC PORTFOLIO | PURCHASE SALE | 4,378.19 -4,378.19 | -64,359.34 | 63,564.14 |
| PHH CORP COML PAPER NT DUE 01-14-1997 | PURCHASE SALE | 1,910,000.00 -1,910,000.00 | -1,902,371.67 | 1,902,371.67 |
| FNMA POOL #67694 VAR RT GTD MTG PASS THRU CTF DUE 10-01-2028 REG | PURCHASE SALE | 533,150.04 -533,150.04 | -529,234.72 | 530,234.38 |
| F.N.M.A. POOL #60680 9.098 GTD MTG PASS THRU CTF DUE 2-1-28 REG | PURCHASE SALE | 1,306,705.13 -1,306,705.13 | -1,297,109.01 | 1,299,559.08 |
| FNMA DISC NT DUE 5-2-97 | PURCHASE SALE | 11,300,000.00 -11,300,000.00 | -11,238,189.00 | 11,250,223.00 |
| BG 'B'SHS GBP0.30 | FREE REC/DEL SALE | 11,870.00 -11,870.00 | | 6,007.59 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|--------------------------|-------------------------------|-------------------------------------|----------------------------------|
| CARADON 'B' SHS GBP1 | FREE REC/DEL SALE | 7,233.00 -7,233.00 | | 11,822.30 |
| EAST MIDLANDS ELEC ORD 56 GBP0.09/0.11(D) | FREE REC/DEL SALE | 7,413.00 -7,413.00 | | 79,839.18 |
| LONDON ELECTRICITY ORD GBP0.58333(ASD EN) | FREE REC/DEL SALE | 10,671.00 -10,671.00 | | 121,809.15 |
| TELESP TEL S PAULO PRF NPV(RECEIPTS JUN) | FREE REC/DEL PURCHASE | -15,295.00 15,295.00 | -4,590.42 | |
| ENERGY GROUP ADR(4:1) | FREE REC/DEL SALE | 2,812.50 -2,812.50 | | 91,236.71 |
| HANSON ADR-EACH CNV INTO 5 ORD SHS | FREE REC/DEL SALE | 2,812.50 -2,812.50 | | 62,759.18 |
| KOOKMIN BANK GDS-EACH REP 1 COM KRW(144A) | PURCHASE SALE | 8,000.00 -8,000.00 | -156,000.00 | 62,797.90 |
| MAGYAR OLAJ-ES GAZ GDS REPR 1 ORD HUF(14) | PURCHASE SALE | 4,100.00 -4,100.00 | -66,625.00 | 88,015.00 |
| USA TREASURY NTS 5.75% 31/10/97 USD1000 | PURCHASE SALE | 3,000,000.00 -3,000,000.00 | -3,009,375.00 | 3,000,000.00 |
| US TREASURY BILLS 0% 6/2/97 USD10000 | FREE REC/DEL SALE | 3,000,000.00 -3,000,000.00 | | 2,953,333.33 |
| ZENECA GROUP ADR-EA REP 3 OD 25P(NY EXC) | FREE REC/DEL SALE | 800.00 -800.00 | | 76,157.46 |
| SIDER NACIONAL CIA COM NPV(ON) | PURCHASE SALE | 932,000.00 -932,000.00 | -31,052.85 | 31,109.49 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|---|--------------------------|-------------------------------|-------------------------------------|----------------------------------|
| UNIBANCO-UNI BCO B PEF SHS NPV (PN) | FREE REC/DEL PURCHASE | -1,630,718.00 1,630,718.00 | -59,183.57 | |
| CIFRA SA DE CV ADR POISON PILL RTS | FREE REC/DEL SALE | 28,741.00 -28,741.00 | | 4,263.12 |
| CIA CERVECERIA SA ADR COM PUR RTS | FREE REC/DEL SALE | 821.00 -821.00 | | 2.87 |
| BCO COM PORTUGUES PTE1000(REGD) | PURCHASE SALE | 14,000.00 -14,000.00 | -184,078.72 | 249,958.31 |
| BCO BILBAO VIZCAYA ESP575(REGD) | FREE REC/DEL PURCHASE | -580.00 580.00 | -34,453.87 | |
| ABB AG CHF20(REGD) | FREE REC/DEL SALE | 120.00 -120.00 | | 28,127.37 |
| SAMSUNG ELECTRONIC GDS(1/2 NON VTG SHS)R | FREE REC/DEL SALE | 780.00 -780.00 | | 15,873.00 |
| MICHELIN FRF12 (NEW DIV 97) NON TRAD | FREE REC/DEL PURCHASE | -50.00 50.00 | -2,508.66 | |
| AGUAS DE BARCELONA ESP500(RFD-1/1/97) | FREE REC/DEL PURCHASE | -8.00 8.00 | -30.74 | |
| FUJI INTL FINANCE 0.25% CONV PRFD 1/2/02 | PURCHASE SALE | 6,000,000.00 -6,000,000.00 | -53,314.38 | 54,586.21 |
| JERONIMO MARTINS NEW VAR% BDS (S/R 19/12) | FREE REC/DEL SALE | 4.00 -4.00 | | 2.10 |
| JERONIMO MARTINS WTS 15/09/03 (TO PUR CO | FREE REC/DEL SALE | 316.00 -316.00 | | 6,358.44 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|--|--------------------------|---------------------------|----------------------------|-------------------------|
| JERONIMO MARTINS VAR% BDS 09/03 PTE8200(| FREE REC/DEL PURCHASE | -316.00 316.00 | -16,549.79 | |
| SEAT SPA DI RISP ITL50 | FREE REC/DEL SALE | 198,150.00 -198,150.00 | | 38,703.50 |
| JERONIMO MARTINS NEW PTE 1000(S/R 17/12/ | FREE REC/DEL SALE | 1.00 -1.00 | | 50.97 |
| JERONIMO MARTINS NEW PTE1000 (B/R 02/01/ | FREE REC/DEL SALE | 1.00 -1.00 | | 16.51 |
| SEAT SPA ITL50 | FREE REC/DEL SALE | 215,420.00 -215,420.00 | | 79,642.78 |
| AGUAS DE BARCELONA NEW ESP500(S/R 27/2/9 | FREE REC/DEL SALE | 84.00 -84.00 | | 9.37 |
| JERONIMO MARTINS VAR% BDS 09/03 PTE8200 | FREE REC/DEL SALE | 316.00 -316.00 | | 14,688.30 |
| CIBA SPEZIALITATEN CHF10 (REGD) | PURCHASE SALE | 385.00 -385.00 | -2,664.18 | 35,939.31 |
| CIBA SPECIALTY CHE NW CHF10(S/R 12/3/97) | FREE REC/DEL SALE | 743.00 -743.00 | | 49,564.51 |
| HAGEMEYER NLG2.50 | FREE REC/DEL SALE | 1,272.00 -1,272.00 | | 62,008.61 |
| ABN-AMRO HLDGS N.V NLG5(STOCK DIV- 26/5/ | FREE REC/DEL SALE | 4,438.00 -4,438.00 | | 0.00 |
| HOLLANDSCHE BETON NLG20(STK OPTN 27/05/9 | FREE REC/DEL SALE | 1,200.00 -1,200.00 | | 68.13 |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|--------------------------|-------------------------|-------------------------------------|----------------------------------|
| EAUX(CIE GENERALE) WTS 2/5/01 (EAUX-C.G) | FREE REC/DEL SALE | 2,950.00 -2,950.00 | | 1,879.78 |
| ELEC DE PORTUGAL PTE1000 | PURCHASE SALE | 696.00 -696.00 | -8,922.06 | 12,319.00 |
| HUNTER DOUGLAS NV NLG1(STOCK DIV 97) | FREE REC/DEL SALE | 3,987.00 -3,987.00 | | 22.89 |
| RINASCENTE(LA) NEW ORD ITL1000 (S/R23/7/ | FREE REC/DEL SALE | 4,200.00 -4,200.00 | | 812.82 |
| RINASCENTE(LA) NEW 4.5% BD W/W (S/R23/7/ | FREE REC/DEL SALE | 4,200.00 -4,200.00 | | 246.42 |
| SULZER MEDICA CHF30 (REGD) | PURCHASE SALE | 30.00 -30.00 | -7,080.72 | 8,155.40 |
| ABB AG CHF10 (REGD) | FREE REC/DEL SALE | 120.00 -120.00 | | 32,482.11 |
| ABN-AMRO HLDGS NV NLG1.25(STK DIV 19/9/9 | FREE REC/DEL SALE | 18,043.00 -18,043.00 | | 16.56 |
| COMMERZBANK AG NEW DEM5(S/R 28/10/97)(DE | FREE REC/DEL SALE | 1,310.00 -1,310.00 | | 626.21 |
| FRED OLSEN ENERGY NOK20 | PURCHASE SALE | 3,000.00 -3,000.00 | -60,861.85 | 81,117.75 |
| BAYER VEREINSBK NEW DEM5 (S/R 30/10/97) | FREE REC/DEL SALE | 672.00 -672.00 | | 566.88 |
| SOC GENERALE FF30 (NEW FM DIV) | FREE REC/DEL PURCHASE | -111.00 111.00 | -10,628.67 | |

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SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION ----- | TRANSACTION ----- | SHARES ----- | COST OF ACQUISITIONS ----- | PROCEEDS OF SALES ----- |
|--|--------------------------|-------------------------|-------------------------------------|----------------------------------|
| JERONIMO MARTINS (NEW FRM 96 RTS) PTE100 | FREE REC/DEL PURCHASE | -1,266.00 1,266.00 | -8,086.87 | |
| AGUAS DE BARCELONA NEW ESP500 (FEB 97 SH | FREE REC/DEL PURCHASE | -5.00 5.00 | -139.81 | |
| BK OF TOKYO-MITSUB JPY50 | PURCHASE SALE | 30,000.00 -30,000.00 | -506,660.80 | 402,633.59 |
| GZI TRANSPORT WTS 29/1/99 (SUB ORD) | FREE REC/DEL SALE | 592.00 -592.00 | | 161.84 |
| GZI TRANSPORT HKD0.10 | PURCHASE SALE | 2,961.00 -2,961.00 | -1,248.58 | 1,827.47 |
| HENDERSON LAND DEV HKD2 | PURCHASE SALE | 6,000.00 -6,000.00 | -52,084.55 | 28,980.41 |
| ORICA LIMITED AUD1 | PURCHASE SALE | 25,000.00 -25,000.00 | -229,478.83 | 218,468.36 |
| MULTI-PURPOSE HLDG 3% ICULS 13/1/2002 MY | PURCHASE SALE | 69,000.00 -69,000.00 | -27,355.98 | 19,043.82 |
| PHILIPPINE LNG DIS PHP5 | PURCHASE SALE | 2,000.00 -2,000.00 | -57,330.57 | 58,212.92 |
| PERUSAHAAN OTOMOBL MYR1 | PURCHASE SALE | 26,000.00 -26,000.00 | -153,485.80 | 75,194.04 |
| TELEKOMUNIKASI IND SER 'B IDR500(ALIEN M | PURCHASE SALE | 8,000.00 -8,000.00 | -12,656.00 | 13,777.14 |
| WING TAI HOLDINGS SGD0.25 | PURCHASE SALE | 11,000.00 -11,000.00 | -34,262.17 | 29,967.21 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS
END OF THE FISCAL YEAR ENDED NOVEMBER 28, 1997

| SECURITY DESCRIPTION | TRANSACTION | SHARES | COST OF ACQUISITIONS | PROCEEDS OF SALES |
|-----------------------------------|-------------|---------------|----------------------|-------------------|
| USA T-NOTE 6.5% 15/05/1997 (COLL) | PURCHASE | 3,000,000.00 | -3,054,436.50 | |
| | SALE | -3,000,000.00 | | 3,000,000.00 |

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00-01666 PLAN TRUST - SUPERCONSOLIDATED

SCHEDULE 32
11-29-96 TO 11-28-97
Income

| | (a) Amount | (b) Total |
|--|-----------------------|-------------------------|
| a Contributions: | | |
| (1) Received or receivable from: | | |
| (A) Employers | a(1)(A) 795,157.38 | |
| (B) Participants | (B) 8,378.66 | |
| (C) Others | (C) 0.00 | |
| (2) Noncash contributions | (2) 0.00 | |
| (3) Total contributions. Add a(1)(A),(B),(C) and a(2) | (3) | 803,536.04 |
| b Earnings on investments: | | |
| (1) Interest | | |
| (A) Interest-bearing cash (including money market funds) | b(1)(A) 5,881,412.86 | |
| (B) Certificates of deposit | (B) 0.00 | |
| (C) U.S. Government securities | (C) 11,994,870.45 | |
| (D) Corporate debt instruments | (D) 1,059,565.48 | |
| (E) Mortgage loans | (E) 0.00 | |
| (F) Other loans | (F) 0.00 | |
| (G) Other interest | (G) 15,329.77 | |
| (H) Total Interest. Add b(1)(A) through (G) | (H) | 18,951,178.56 |
| (2) Dividends: (A) Preferred stock | b(2)(A) 293,897.50 | |
| (B) Common stock | (B) 15,265,664.70 | |
| (C) Total Dividends. Add b(2)(A) and (B) | (C) | 15,559,562.20 |
| (3) Rents | (3) | 0.00 |
| (4) Net gain(loss) on sale of assets: (A) Aggregate proceeds | (4)(A) 917,871,280.75 | |
| (B) Aggregate carrying amount (see instructions) | (B) 255,847,684.11 | |
| (C) Subtract (B) from (A) and enter result | (C) | (337,976,403.36) |
| (5) Unrealized appreciation(depreciation) of assets | (5) | 731,483,482.66 |
| (6) Net investment gain(loss) from common/collective trusts | (6) | 27,690,605.41 |
| (7) Net investment gain(loss) from pooled separate accounts | (7) | 0.00 |
| (8) Net investment gain(loss) from master trusts | (8) | (306,424.80) |
| (9) Net investment gain(loss) from 103-12 investment entities | (9) | 0.00 |
| (10) Net investment gain(loss) from registered investment companies | (10) | 11,531,825.45 |
| c Other income | c | 5,812,648.09 |
| d Total income. Add all amounts in column (b) and enter total | d | 473,550,010.25 |
| Expenses | | |
| e Benefit payment and payments to provide benefits: | | |
| (1) Directly to participants of beneficiaries | e(1) 2,621,203.42 | |
| (2) To insurance carriers for the provision of benefits | (2) 0.00 | |
| (3) Other | (3) 0.00 | |
| (4) Total payments. Add e(1) through (3) | (4) | 2,621,203.42 |
| f Interest expense | f | 0.00 |
| g Administrative expenses: (1) Salaries and allowances | g(1) | 0.00 |
| (2) Accounting fees | (2) 0.00 | |
| (3) Actuarial fees | (3) 0.00 | |
| (4) Contract administrator fees | (4) 0.00 | |
| (5) Investment advisory and management fees | (5) 8,983,174.75 | |
| (6) Legal fees | (6) 0.00 | |
| (7) Valuation/appraisal fees | (7) 0.00 | |
| (8) Trustees fees/expenses(including travel, seminars, meetings, etc.) | (8) 0.00 | |
| (9) Other | (9) 257,142.00 | |
| (10) Total administrative expenses. Add g(1) through (9) | (10) | 9,240,316.75 |
| h Total expenses. Add e(4), f and g(10) | h | 11,861,520.17 |
| i Net income(loss). Subtract h from d | i | 461,688,490.08 |
| j Transfers to(from) the plan (see instructions) | j | (56,557,951.85) |
| k Net assets at beginning of year (Item 31, line 1, column (a)) | k | 2,096,270,303.40 |
| l Net assets at end of year (Item 31, line 1, column (b)) | l | 2,501,400,841.63 |

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00-01666 PLAN TRUST - SUPERCONSOLIDATED

INCOME RECONCILIATION
 11-29-96 TO 11-28-97

| | INCOME RECEIVED | + CURRENT YEAR ACCRUALS | - PRIOR YEAR ACCRUALS | = TOTAL INCOME |
|-----------------------------------|-----------------|----------------------------|--------------------------|----------------|
| | ----- | ----- | ----- | ----- |
| INTEREST | | | | |
| A. INTEREST BEARING CASH | 6,804,775.11 | 584,828.21 | 518,510.08 | 6,871,093.24 |
| B. CERTIFICATES OF DEPOSIT | | | | |
| - TOTAL CERTIFICATES OF DEPOSIT | 0.00 | 0.00 | 0.00 | 0.00 |
| C. U.S. GOVERNMENT SECURITIES | | | | |
| - FROM SHORT TERM INVESTMENTS | 130,277.37 | 414.86 | 77.01 | 130,615.22 |
| - U.S. GOVT. & AGENCY | 12,166,535.56 | 1,635,551.67 | 1,620,904.70 | 12,181,182.53 |
| - TOTAL U.S. GOVT. SECURITIES | 12,296,812.93 | 1,635,966.53 | 1,620,981.71 | 12,311,797.75 |
| D. CORPORATE DEBT INSTRUMENTS | | | | |
| - CONVERTIBLE CORPORATE BONDS | 790,028.44 | 175,897.20 | 74,690.24 | 891,235.40 |
| - MISCELLANEOUS BONDS | 155,672.92 | 5,070.52 | 7,957.98 | 152,785.46 |
| - TOTAL CORP. DEBT INSTRUMENTS | 945,701.36 | 180,967.72 | 82,648.22 | 1,044,020.86 |
| E. MORTGAGE LOANS | | | | |
| - TOTAL MORTGAGE LOANS | 0.00 | 0.00 | 0.00 | 0.00 |
| F. OTHER LOANS | | | | |
| - TOTAL OTHER LOANS | 585,943.60 | 0.00 | 0.00 | 0.00 |
| G. OTHER INTEREST | (2,036.33) | 17,054.29 | 0.00 | 15,017.96 |
| DIVIDENDS | | | | |
| A. CORPORATE STOCKS - PREFERRED | | | | |
| - CONVERTIBLE PREFERRED STOCK | 164,466.87 | 253.69 | 438.07 | 164,282.49 |
| - FROM PREFERRED CORPORATE STOCK | 102,995.72 | 8,923.18 | 2,425.33 | 109,493.57 |
| - TOTAL CORPORATE STOCK PREFERRED | 267,462.59 | 9,176.87 | 2,863.40 | 273,776.06 |
| B. CORPORATE STOCKS - COMMON | | | | |
| - TOTAL CORPORATE STOCK COMMON | 14,820,192.03 | 1,459,216.82 | 1,636,363.61 | 14,643,045.24 |
| RENTS | | | | |
| - TOTAL RENTS | 0.00 | 0.00 | 0.00 | 0.00 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

 INCOME RECONCILIATION
 11-29-96 TO 11-28-97

| | INCOME RECEIVED | + CURRENT YEAR ACCRUALS | - PRIOR YEAR ACCRUALS | = TOTAL INCOME |
|-----------------------------------|-----------------|-------------------------------|-----------------------------|----------------|
| | ----- | ----- | ----- | ----- |
| COMMON/COLLECTIVE TRUSTS | | | | |
| - TOTAL COMMON/COLLECTIVE TRUSTS | 27,732,484.33 | 2,164,386.78 | 2,206,265.65 | 27,690,605.46 |
| POOLED SEPARATE ACCOUNTS | | | | |
| - TOTAL POOLED SEPARATE ACCOUNTS | 0.00 | 0.00 | 0.00 | 0.00 |
| REGISTERED INVESTMENT COMPANIES | | | | |
| - FROM COMMON STOCK | 1,256,557.88 | 1,925.14 | 2,037.04 | 1,256,445.98 |
| - FROM CORPORATE BONDS | 65,179.62 | 53.07 | 56.89 | 65,175.80 |
| - FROM SHORT TERM INVESTMENTS | 27,233.71 | 0.00 | 0.00 | 27,233.71 |
| - U.S. GOVT. & AGENCY | 19,076.12 | 0.00 | 0.00 | 19,076.12 |
| - TOTAL REGISTERED INVESTMENT CO. | 1,368,047.33 | 1,978.21 | 2,093.93 | 1,367,931.61 |
| OTHER INCOME | | | | |
| - FROM COMMON STOCK | 2,665.20 | 0.00 | 0.00 | 2,665.20 |
| - FROM PREFERRED CORPORATE STOCK | 1,038.00 | 0.00 | 0.00 | 1,038.00 |
| - TOTAL OTHER INCOME | 5,702.60 | (3,859,017.23) | (9,653,291.02) | 5,799,976.39 |
| TOTALS | 64,825,085.55 | 2,194,558.20 | (3,583,564.42) | 70,603,208.17 |

00-01666 PLAN TRUST - SUPERCONSOLIDATED

INCOME RECONCILIATION
11-29-96 TO 11-28-97

| | TOTAL INCOME | + UNREALIZED GAIN/LOSS | + REALIZED GAIN/LOSS | = NET INVESTMENT GAIN/LOSS |
|---|---------------|------------------------|----------------------|----------------------------|
| | ----- | ----- | ----- | ----- |
| NET INVESTMENT GAIN/LOSS FROM COMMON/COLLECTIVE TRUSTS | | | | |
| - TOTAL NET G/L COM/COLL TRUSTS | 27,690,605.46 | (0.05) | 0.00 | 27,690,605.41 |
| NET INVESTMENT GAIN/LOSS FROM POOLED SEPARATE ACCOUNTS | | | | |
| - TOTAL NET INV G/L POOLED SEP AC | 0.00 | 0.00 | 0.00 | 0.00 |
| NET INVESTMENT GAIN/LOSS FROM REGISTERED INVESTMENT COMPANIES | | | | |
| - FROM COMMON STOCK | 964,028.77 | 1,754,407.44 | 5,677,551.58 | 8,395,987.79 |
| - FROM CORPORATE BONDS | 327,273.96 | 3,858,564.72 | 1,205,180.12 | 5,391,018.80 |
| - FROM SHORT TERM INVESTMENTS | 30,233,585.00 | (26.36) | 1,017.52 | 30,234,576.16 |
| - TOTAL NET INV G/L REG INV CMPYS | 58,925,901.32 | 1,757,601.96 | 5,685,152.86 | 66,368,656.14 |

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00-01666 PLAN TRUST - SUPERCONSOLIDATED

NOVEMBER 28, 1997

SCHEDULE OF REALIZED GAINS AND LOSSES
FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD | SHARES OR PAR VALUE | PROCEEDS (LESS) | ERISA COST | CURRENT VALUE (EQUALS) GAIN/LOSS |
|---|---------------------|-----------------|--------------|----------------------------------|
| ----- | ----- | ----- | ----- | ----- |
| CORPORATE STOCKS - COMMON | | | | |
| STEWART ENTERPRISES INC CL A COMMON STOCK | 14,400.00 | 606,912.53 | 561,381.81 | 45,530.72 |
| STEWART-STEVENSON SERVICES, INC., COMMON STOCK, NO PAR | 23,220.00 | 585,611.11 | 655,732.80 | (70,121.69) |
| STILLWATER MINING CO COMMON STOCK | 200.00 | 4,049.96 | 3,599.99 | 449.97 |
| STONE & WEBSTER INC., COMMON STOCK, \$1 PAR | 1,900.00 | 85,392.84 | 83,112.08 | 2,280.76 |
| STONE CONTAINER CORP., COMMON STOCK, \$1 PAR | 700.00 | 10,715.10 | 10,735.71 | (20.61) |
| STORA KOPPARBERGS SEK5 SER'B' | 3,600.00 | 49,178.47 | 48,804.47 | 374.00 |
| STORAGE TECHNOLOGY CORP., COMMON STOCK \$0.10 PAR (NEW) | 8,300.00 | 453,375.75 | 323,844.84 | 129,530.91 |
| STORMEDIA INC CL A COMMON STOCK | 9,200.00 | 101,782.34 | 149,734.02 | (47,951.68) |
| STRATASYS INC COMMON STOCK | 800.00 | 15,882.64 | 13,300.00 | 2,582.64 |
| STRATEGIC SOLUTIONS GROUP, INC. COMMON STK | 300.00 | 1,621.94 | 4,164.00 | (2,542.06) |
| STRATOSPHERE CORP COMMON STOCK | 15,000.00 | 4,483.49 | 18,045.00 | (13,561.51) |
| STRATUS COMPUTER INC., \$0.01 PAR COMMON STOCK | 9,600.00 | 482,843.04 | 354,110.88 | 128,732.16 |
| STRAYER ED INC COMMON STOCK | 130.00 | 4,590.07 | 4,899.77 | (309.70) |
| STRIDE RITE CORP., COMMON STOCK, \$1 PAR | 4,300.00 | 60,296.82 | 48,037.53 | 12,259.29 |
| SUIZA FOODS CORP COMMON STOCK | 41,300.00 | 1,807,069.19 | 1,020,666.50 | 786,402.69 |
| SULZER AG CHF100(REGD) | 200.00 | 179,772.82 | 115,180.83 | 64,591.99 |
| SULZER MEDICA CHF30 (REGD) | 30.00 | 8,155.40 | 7,080.72 | 1,074.68 |
| SUMITOMO CORP JPY50 | 2,000.00 | 13,611.67 | 16,988.51 | (3,376.84) |
| SUMITOMO ELECT IND Y50 | 4,000.00 | 53,072.05 | 48,434.53 | 4,637.52 |
| SUMITOMO REAL&DEV Y50 | 38,000.00 | 0.00 | 0.00 | 0.00 |
| SUMMIT BANCORP COM | 100.00 | 6,611.96 | 6,194.06 | 417.90 |
| SUMMIT TECHNOLOGY INC COMMON STOCK \$0.01 PAR | 12,550.00 | 91,321.60 | 84,739.38 | 6,582.22 |
| SUN CO., INC., COMMON STOCK, \$1 PAR | 37,600.00 | 1,187,795.33 | 1,009,820.35 | 177,974.98 |

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SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| SUN HEALTHCARE GROUP INC COMMON STOCK | 1,000.00 | 13,514.45 | | 14,050.92 | | (536.47) |
| SUN MICROSYSTEMS INC., COMMON STOCK, \$.00067 PAR | 5,675.00 | 204,749.84 | | 178,615.63 | | 26,134.21 |
| SUN TRUST BANKS, INC., COMMON STOCK \$2.50 PAR | 1,400.00 | 80,634.05 | | 71,263.56 | | 9,370.49 |
| SUNAMERICA INC COM | 300.51 | 11,588.31 | | 11,340.78 | | 247.53 |
| SUNBEAM CORP COM | 1,900.00 | 83,696.63 | | 76,706.50 | | 6,990.13 |
| SUNDSTRAND CORP., COMMON STOCK, \$1 PAR | 6,900.00 | 367,302.00 | | 269,042.78 | | 98,259.22 |
| SUNGLASS HUT INTL INC COMMON STOCK | 5,000.00 | 41,016.33 | | 37,556.75 | | 3,459.58 |
| SUNRISE ASSISTED LIVING INC COMMON STOCK | 19,080.00 | 529,387.28 | | 464,930.42 | | 64,456.86 |
| SUPER VALU INC. COMMON STOCK | 21,300.00 | 682,207.00 | | 629,842.00 | | 52,365.00 |
| SUPERIOR CONSULTANT HLDGS CORP COMMON STOCK | 23,670.00 | 427,491.99 | | 568,080.00 | | (140,588.01) |
| SUPERIOR SVCS INC COMMON STOCK | 2,500.00 | 63,895.36 | | 68,603.75 | | (4,708.39) |
| SUPERIOR TELECOM INC COMMON STOCK | 1,600.00 | 57,666.07 | | 61,082.08 | | (3,416.01) |
| SUPERMAIL INTL INC COMMON STOCK NEW | 1,500.00 | 364.07 | | 507.00 | | (142.93) |
| SVENSKA HANDELSBKN SER'A'SEK10 | 6,200.00 | 0.00 | | 0.00 | | 0.00 |
| SWEDISH MATCH CO ADR REPR 10 ORD SEK2 | 2,000.00 | 0.00 | | 0.00 | | 0.00 |
| SWIFT ENERGY CO COMMON STOCK \$0.01 PAR | 60,550.00 | 1,502,738.57 | | 1,761,048.67 | | (258,310.10) |
| SWIFT TRANSN INC. COMMON STOCK | 6,100.00 | 194,428.73 | | 144,414.60 | | 50,014.13 |
| SWIRE PACIFIC 'A'HKD0.60 | 42,000.00 | 380,866.19 | | 507,323.66 | | (126,457.47) |
| SYBASE INC COMMON STOCK | 800.00 | 12,752.06 | | 14,325.20 | | (1,573.14) |
| SYKES ENTERPRISES INC COMMON STOCK | 17,810.00 | 434,542.15 | | 548,100.00 | | (113,557.85) |
| SYMANTEC CORP COM STOCK | 22,500.00 | 527,832.74 | | 453,699.35 | | 74,133.39 |
| SYNOPSIS INC., COMMON STOCK | 597.00 | 26,854.82 | | 26,417.25 | | 437.57 |
| SYNOVUS FINL CORP COMMON STOCK | 300.00 | 10,188.64 | | 10,294.50 | | (105.86) |
| SYQUEST TECHNOLOGY INC COMMON STOCK | 8,500.00 | 22,999.45 | | 22,418.23 | | 581.22 |
| SYSCO CORP., COMMON STOCK, \$1 PAR | 900.00 | 32,150.00 | | 30,725.99 | | 1,424.01 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| SYSTEM SOFTWARE ASSOCIATES INC COMMON STOCK | 26,400.00 | 418,256.55 | | 349,796.32 | | 68,460.23 |
| SYSTEMS & COMPUTER TECHNOLOGY CORP., COMMON STOCK | 8,400.00 | 268,660.48 | | 186,325.53 | | 82,334.95 |
| SYSTEMSOFT CORP COMMON STOCK | 300.00 | 4,137.68 | | 5,431.00 | | (1,293.32) |
| S3 INC COMMON STOCK | 32,800.00 | 575,910.71 | | 549,885.39 | | 26,025.32 |
| T & N ORD \$1 | 11,000.00 | 32,804.03 | | 18,277.78 | | 14,526.25 |
| T.H.Q. INC. NEW | 500.00 | 6,047.55 | | 4,943.58 | | 1,103.97 |
| T.I.M.SPA DI RISP ITL50 | 8,000.00 | 13,505.59 | | 10,667.23 | | 2,838.36 |
| T.I.M.SPA ITL50 | 15,000.00 | 40,878.46 | | 41,268.72 | | (390.26) |
| TAB CORP HLDGS LTD AUD1 | 2,000.00 | 9,069.52 | | 11,104.45 | | (2,034.93) |
| TANDY CORP. COMMON STOCK, \$1 PAR | 29,700.00 | 1,082,521.68 | | 1,061,902.66 | | 20,619.02 |
| TANJONG GBP0.075 | 7,000.00 | 30,131.13 | | 28,526.21 | | 1,604.92 |
| TARKETT AG DEM5 | 4,000.00 | 107,456.29 | | 86,136.23 | | 21,320.06 |
| TARRANT APPAREL GROUP COMMON STOCK\ | 300.00 | 3,983.82 | | 4,125.00 | | (141.18) |
| TCF FINANCIAL CORP COMMON STOCK | 41,100.00 | 676,015.33 | | 628,223.58 | | 47,791.75 |
| TCI SATELLITE ENTMT INC CL A COM STK | 12,080.00 | 68,939.13 | | 67,200.12 | | 1,739.01 |
| TCSI CORP COM STK | 300.00 | 1,890.08 | | 2,065.80 | | (175.72) |
| TDK CORP JPY50 | 1,000.00 | 87,153.10 | | 74,352.06 | | 12,801.04 |
| TECH DATA CORP., COMMON STOCK | 32,700.00 | 1,354,668.51 | | 1,001,044.03 | | 353,624.48 |
| TECH-SYM CORP., COMMON STOCK, \$.10 PAR | 1,900.00 | 56,581.30 | | 59,531.75 | | (2,950.45) |
| TECHNOLOGY RES IND MYR1 | 25,000.00 | 48,054.51 | | 50,939.66 | | (2,885.15) |
| TECHNOLOGY SOLUTIONS CO COMMON STOCK | 0.00 | 13,038.48 | | 0.00 | | 13,038.48 |
| TEIJIN Y50 | 4,000.00 | 14,542.11 | | 19,293.53 | | (4,751.42) |
| TEJON RANCH CO., CAPITAL STOCK, \$1 PAR | 459.00 | 14,688.55 | | 18,369.48 | | (3,680.93) |
| TEKELEC, COMMON STOCK | 4,400.00 | 94,162.57 | | 58,313.00 | | 35,849.57 |
| TEKTRONIX, INC. COMMON STOCK, NO PAR | 200.00 | 10,250.00 | | 9,750.00 | | 500.00 |
| TEL-SAVE HLDGS INC COMMON STOCK | 49,450.00 | 943,282.29 | | 567,376.53 | | 375,905.76 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| TELCO SYSTEMS INC., COMMON STOCK | 800.00 | 11,838.68 | | 11,727.53 | | 111.15 |
| TELE COMMUNICATIONS INC TCI VENTURES GROUP SER A COM STK | 20,059.00 | 428,085.31 | | 303,021.05 | | 125,064.26 |
| TELE COMMUNICATIONS INC NEW COM LIBERTY MEDIA GROUP SER A | 1,500.50 | 41,820.66 | | 27,574.12 | | 14,246.54 |
| TELE COMMUNICATIONS INC SER A TCI GROUP COM | 37,000.00 | 501,240.06 | | 451,217.12 | | 50,022.94 |
| TELE DANMARK A/S ADS-EACH CNV INTO 1/2'B | 6,000.00 | 166,384.43 | | 150,000.00 | | 16,384.43 |
| TELECOM ARGENTINA SPON ADR EACH REP 5 CL | 310.00 | 14,069.74 | | 9,038.05 | | 5,031.69 |
| TELECOM CORP OF NZ NPV | 112,500.00 | 527,699.39 | | 705,236.95 | | (177,537.56) |
| TELECOM ITALIA ITL1000 | 8,000.00 | 21,505.17 | | 17,488.56 | | 4,016.61 |
| TELECOM ITALIA SPA ITL1000 | 115,000.56 | 750,454.81 | | 567,956.78 | | 182,498.03 |
| TELEFLEX INC., COMMON STOCK, \$1 PAR | 2,600.00 | 130,918.63 | | 128,700.00 | | 2,218.63 |
| TELEFONICA DE ARG SPON ADR REP 10 ORD'B' | 680.00 | 18,495.38 | | 9,104.41 | | 9,390.97 |
| TELEFONICA DE ESPA ESP500 | 23,000.00 | 592,682.82 | | 572,334.94 | | 20,347.88 |
| TELEKOMUNIKASI IND SER 'B IDR500(ALIEN M | 8,000.00 | 13,777.14 | | 12,656.00 | | 1,121.14 |
| TELEPHONE AND DATA SYSTEMS, INC., COMMON STOCK, \$1 PAR | 100.00 | 4,249.54 | | 3,737.50 | | 512.04 |
| TELEVISION BROADCA HKD0.05 | 135,000.00 | 589,906.72 | | 435,027.32 | | 154,879.40 |
| TELLABS, INC., COMMON STOCK, NO PAR | 800.00 | 34,750.00 | | 31,985.70 | | 2,764.30 |
| TEMPLE INLAND INC., COMMON STOCK | 4,000.00 | 209,902.84 | | 215,001.50 | | (5,098.66) |
| TEMPLETON CHINA WORLD FD INC COM STK | 0.00 | 625.00 | | 0.00 | | 625.00 |
| TENET HEALTHCARE CORP COM | 1,100.00 | 30,412.50 | | 25,557.62 | | 4,854.88 |
| TENNECO INC (NEW) COM STK | 600.00 | 26,200.00 | | 26,175.13 | | 24.87 |
| TERADYNE, INC., COMMON STOCK, \$.12 1/2 PAR | 43,400.00 | 1,247,271.65 | | 935,550.00 | | 311,721.65 |
| TESCO ORD 5P | 3,000.00 | 17,307.00 | | 20,254.82 | | (2,947.82) |
| TESORO PETROLEUM CORP., COMMON STOCK, \$.16 2/3 PAR | 14,500.00 | 176,185.34 | | 210,695.50 | | (34,510.16) |
| TEXACO, INC. COMMON STOCK, \$6.25 PAR | 17,600.30 | 1,759,823.62 | | 1,783,245.81 | | (23,422.19) |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| ----- | | | | | | |
| TEXAS INDUSTRIES, INC., COMMON STOCK, \$1 PAR | 18,600.00 | 578,691.35 | | 563,699.15 | | 14,992.20 |
| TEXAS INSTRUMENTS INC., COMMON STOCK, \$1 PAR | 85,825.00 | 5,067,451.03 | | 3,779,244.45 | | 1,288,206.58 |
| TEXAS UTILITIES CO., COMMON STOCK, NO PAR | 1,100.00 | 40,731.25 | | 43,430.74 | | (2,699.49) |
| TEXFI INDUSTRIES INC., COMMON STOCK | 900.00 | 3,759.79 | | 2,250.00 | | 1,509.79 |
| TEXTRON, INC., COMMON STOCK, \$.25 PAR | 7,500.00 | 520,464.27 | | 379,459.25 | | 141,005.02 |
| THAI FARMERS BANK THB10(ALIEN MKT) | 4,300.00 | 18,303.77 | | 36,702.49 | | (18,398.72) |
| THAI FARMERS BANK WTS 15/9/02(SUB ORD)(A) | 537.00 | 691.45 | | 525.64 | | 165.81 |
| THAI FUND INC COMMON STOCK | 0.00 | 88.80 | | 0.00 | | 88.80 |
| THE NEWS CORPORATION LTD. | 900.00 | 18,220.80 | | 17,220.26 | | 1,000.54 |
| THERAGENICS COMMON STOCK \$0.01 | 400.00 | 9,003.44 | | 9,045.39 | | (41.95) |
| THERATECH INC COMMON STOCK | 5,100.00 | 44,971.37 | | 57,375.00 | | (12,403.63) |
| THERMEDICS INC COMMON STOCK | 200.00 | 3,813.88 | | 3,632.60 | | 181.28 |
| THERMO ELECTRON CORP., COMMON STOCK, \$1 PAR | 850.00 | 31,148.98 | | 32,453.57 | | (1,304.59) |
| THERMO FIBERTEK INC COMMON STK | 3,300.00 | 39,113.59 | | 33,000.00 | | 6,113.59 |
| THERMOQUEST CORP COMMON STOCK | 100.00 | 1,805.87 | | 1,400.00 | | 405.87 |
| THIOKOL CORP COMMON STOCK | 10,000.00 | 851,732.29 | | 627,828.70 | | 223,903.59 |
| THOMAS & BETTS CORP., COMMON STOCK, \$.50 PAR | 1,100.00 | 47,553.55 | | 49,742.81 | | (2,189.26) |
| THOMSON CSF ISIN# FR0000121329 | 400.00 | 12,692.43 | | 12,919.52 | | (227.09) |
| THREE COM CORP COMMON STOCK | 89,416.00 | 3,751,536.90 | | 6,449,759.95 | | (2,698,223.05) |
| THREE-FIVE SYS INC, COMMON STOCK | 1,000.00 | 14,174.90 | | 12,125.00 | | 2,049.90 |
| TIDEWATER, INC., COMMON STOCK, \$1 PAR | 8,400.00 | 519,917.18 | | 435,053.14 | | 84,864.04 |
| TIFFANY & CO COMMON STOCK | 12,300.00 | 542,350.40 | | 575,718.50 | | (33,368.10) |
| TIG HOLDINGS INC COMMON STOCK | 24,200.00 | 797,752.19 | | 728,584.37 | | 69,167.82 |
| TII INDUSTRIES INC (NEW) COMMON | 1,450.00 | 9,399.78 | | 9,062.50 | | 337.28 |
| TIME WARNER INC COMMON | 4,300.00 | 201,806.69 | | 180,501.38 | | 21,305.31 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| TIMES MIRROR CO SER A NEW COM STK | 800.00 | 44,314.63 | | 41,923.30 | | 2,391.33 |
| TIMKEN CO. COMMON STOCK, NO PAR | 13,700.00 | 572,942.92 | | 399,700.35 | | 173,242.57 |
| TITAN EXPL INC COMMON STOCK | 40,060.00 | 396,170.96 | | 465,308.63 | | (69,137.67) |
| TITANIUM METALS CORP COMMON STOCK | 30,120.00 | 953,315.75 | | 992,506.44 | | (39,190.69) |
| TJX COS INC COMMON NEW | 10,000.00 | 408,080.15 | | 428,775.23 | | (20,695.08) |
| TMP WORLDWIDE INC COMMON STOCK | 35,150.00 | 496,477.20 | | 492,500.00 | | 3,977.20 |
| TNP ENTERPRISES INC., COMMON STOCK | 4,200.00 | 104,912.50 | | 107,100.00 | | (2,187.50) |
| TNT AUD0.50 | 14,560.00 | 28,282.60 | | 28,697.37 | | (414.77) |
| TOKIO MARINE &FIRE JPY50 | 2,000.00 | 17,218.28 | | 19,754.13 | | (2,535.85) |
| TOKYO BROADCASTING JPY50 | 38,000.00 | 540,236.97 | | 617,750.44 | | (77,513.47) |
| TOKYO ELECTRON Y50 | 5,100.00 | 280,746.01 | | 134,585.60 | | 146,160.41 |
| TOMKINS ORD GBP0.05 | 13,000.00 | 67,472.70 | | 60,164.09 | | 7,308.61 |
| TOMKINS PLC ORD SHARES ISIN# GB0008962655 | 440.00 | 2,087.35 | | 1,970.28 | | 117.07 |
| TOMMY HILFIGER ORD SHARES | 13,800.00 | 602,130.35 | | 738,574.91 | | (136,444.56) |
| TOPRO INC COMMON STOCK | 410.00 | 2,124.36 | | 2,955.79 | | (831.43) |
| TORCHMARK CORP., COMMON STOCK, \$2 PAR | 1,001.21 | 43,033.95 | | 31,561.51 | | 11,472.44 |
| TORO CO., COMMON STOCK, \$1 PAR | 7,200.00 | 244,006.95 | | 256,500.00 | | (12,493.05) |
| TOSCO CORPORATION COMMON STOCK NEW | 17,500.00 | 1,355,389.52 | | 1,332,187.50 | | 23,202.02 |
| TOSHIBA CORP Y50 | 10,000.00 | 61,980.58 | | 64,411.25 | | (2,430.67) |
| TOTAL ACCESS COMMU THB10 | 3,000.00 | 20,873.67 | | 19,350.00 | | 1,523.67 |
| TOTAL RENAL CARE HLDGS INC COMMON STOCK | 24,772.99 | 909,778.20 | | 786,138.77 | | 123,639.43 |
| TOTAL RESH CORP COMMON STOCK | 2,700.00 | 4,429.53 | | 1,854.90 | | 2,574.63 |
| TOWER AIR INC COMMON STOCK | 1,000.00 | 4,802.74 | | 2,956.00 | | 1,846.74 |
| TOWER AUTOMOTIVE INC COMMON STOCK | 3,800.00 | 173,028.64 | | 129,884.17 | | 43,144.47 |
| TOWN CTRY TR SH BEN INT COM STK | 14,700.00 | 220,034.31 | | 214,987.50 | | 5,046.81 |
| TOYOTA MOTOR CORP JPY50 | 38,000.00 | 1,074,861.24 | | 1,049,857.37 | | 25,003.87 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| TOYS "R" US, INC., (HOLDING COMPANY) \$.10 PAR | 26,700.00 | 801,391.36 | | 876,600.84 | | (75,209.48) |
| TRANS WORLD AIRLINES INC COMMON SOTCK | 21,953.00 | 149,622.80 | | 159,668.29 | | (10,045.49) |
| TRANSACTION SYS ARCHITECTS INC COMMON STOCK | 16,750.00 | 557,362.30 | | 607,187.50 | | (49,825.20) |
| TRANSAMERICA CORP., COMMON STOCK, \$1 PAR | 500.00 | 46,387.50 | | 39,965.72 | | 6,421.78 |
| TRANSCOASTAL MARINE SVCS INC COMMON STOCK | 4,630.00 | 123,269.64 | | 106,440.00 | | 16,829.64 |
| TRANSOCEAN OFFSHORE INC | 16,700.00 | 1,195,011.21 | | 1,007,963.99 | | 187,047.22 |
| TRANSPORT GAS SUR SPN ADR 5'B'ARS1(REG S | 1,307.00 | 14,992.41 | | 16,174.13 | | (1,181.72) |
| TRANSWITCH CORP COMMON STOCK | 2,900.00 | 26,199.53 | | 25,400.59 | | 798.94 |
| TRAVELERS GROUP INC COM | 13,801.16 | 896,698.80 | | 642,694.01 | | 254,004.79 |
| TRESCOM INTL INC COMMON STOCK | 400.00 | 3,602.04 | | 3,040.14 | | 561.90 |
| TRIBUNE CO., COMMON STOCK, NO PAR | 500.00 | 26,162.50 | | 25,909.88 | | 252.62 |
| TRICON GLOBAL RESTAURANT INC | 200.80 | 6,475.28 | | 4,646.77 | | 1,828.51 |
| TRIDENT MIRCOSYSTEMS, INC., COMMON | 23,540.00 | 331,738.16 | | 508,393.38 | | (176,655.22) |
| TRIMBLE NAV LTD COM STOCK | 2,750.00 | 43,385.93 | | 37,200.18 | | 6,185.75 |
| TRINITY INDUSTRIES, INC., COMMON STOCK, \$1 PAR | 28,900.00 | 1,147,976.39 | | 1,029,188.06 | | 118,788.33 |
| TRITON ENERGY LTD CL A ORD | 100.00 | 4,162.85 | | 4,956.50 | | (793.65) |
| TRIUMPH GROUP INC NEW COMMON STOCK | 19,170.00 | 623,358.97 | | 503,212.50 | | 120,146.47 |
| TRUE NORTH COMMUNICATIONS | 8,500.00 | 184,883.32 | | 175,216.50 | | 9,666.82 |
| TRUMP HOTELS & CASINO RESORTS INC COMMON STOCK | 17,400.00 | 179,196.50 | | 177,881.94 | | 1,314.56 |
| TRUSTED INFORMATION SYS INC COMMON STOCK | 500.00 | 5,488.05 | | 5,403.20 | | 84.85 |
| TRW, INC., COMMON STOCK, \$1.25 PAR | 700.00 | 43,725.00 | | 39,108.41 | | 4,616.59 |
| TSR INC COMMON STOCK \$0.01 PAR | 200.00 | 5,511.85 | | 5,763.00 | | (251.15) |
| TUBOSCOPE INC COM STK | 5,100.00 | 167,019.03 | | 122,744.56 | | 44,274.47 |
| TUPPERWARE CORP COMMON STOCK | 300.00 | 11,356.25 | | 15,707.54 | | (4,351.29) |
| TURBODYNE TECHNOLOGIES CORP COMMON STOCK | 500.00 | 2,482.52 | | 2,872.23 | | (389.71) |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| ----- | | | | | | |
| TYCO INTL LTD NEW COM STK | 7,800.00 | 631,098.52 | | 523,052.83 | | 108,045.69 |
| TYLAN GEN INC COMMON STOCK | 3,500.00 | 55,273.75 | | 45,500.00 | | 9,773.75 |
| U S BIOSCIENCE INC COM PAR 0.01 NEW | 10,200.00 | 160,176.14 | | 137,600.00 | | 22,576.14 |
| U S HOME CORP NEW COMMON STOCK | 4,900.00 | 132,503.82 | | 133,819.00 | | (1,315.18) |
| U S OFFICE PRODUCTS CO | 23,470.00 | 688,745.73 | | 758,798.08 | | (70,052.35) |
| U S WEST INC COM-MEDIA GROUP COMMON STOCK | 4,050.00 | 82,516.59 | | 77,431.45 | | 5,085.14 |
| U.S. AIR GROUP, COMMON STOCK, \$1 PAR | 50,883.00 | 2,094,095.86 | | 1,750,498.92 | | 343,596.94 |
| U.S. BANCORP, COMMON STOCK, \$5 PAR | 800.00 | 38,106.50 | | 34,304.34 | | 3,802.16 |
| UAL CORP COM STK PAR \$0.01 | 2,418,184.00 | 164,821,326.12 | | 139,684,255.82 | | 25,137,070.30 |
| UCB CAP NPV | 10.00 | 25,144.01 | | 29,344.67 | | (4,200.66) |
| UGI CORP COMMON STOCK NEW | 18,500.00 | 416,829.84 | | 437,417.50 | | (20,587.66) |
| UICI COMMON STOCK | 300.00 | 8,102.51 | | 8,340.53 | | (238.02) |
| ULTRATECH STEPPER INC COM STK | 38,500.00 | 1,066,358.98 | | 876,497.90 | | 189,861.08 |
| UNCLE B S BAKERY INC COMMON STOCK | 4,000.00 | 3,894.14 | | 12,000.00 | | (8,105.86) |
| UNICEM(UNION CEM) ITL1000 | 2,109.00 | 14,577.73 | | 14,241.72 | | 336.01 |
| UNICOM CORP COMMON STOCK | 1,000.00 | 22,950.00 | | 26,468.51 | | (3,518.51) |
| UNIDANMARK 'A' DNKR100 | 290.00 | 15,322.36 | | 18,294.63 | | (2,972.27) |
| UNILAB CORPORATION COMMON STOCK NEW | 20,593.00 | 14,918.14 | | 13,303.13 | | 1,615.01 |
| UNILEVER NV (NEW YORK SHARES) | 2,200.00 | 386,437.31 | | 380,875.00 | | 5,562.31 |
| UNILEVER NV CVA NLG1 | 880.00 | 47,607.98 | | 41,270.00 | | 6,337.98 |
| UNION BANKSHARES LTD COMMON STOCK | 3,000.00 | 51,633.94 | | 50,250.00 | | 1,383.94 |
| UNION CAMP CORP. COMMON STOCK, \$1 PAR | 400.00 | 21,156.25 | | 19,667.28 | | 1,488.97 |
| UNION CARBIDE CORP., COMMON STOCK, \$1 PAR | 760.00 | 35,943.24 | | 35,480.43 | | 462.81 |
| UNION PACIFIC CORP., COMMON STOCK, \$5 PAR | 1,200.00 | 72,506.25 | | 70,241.76 | | 2,264.49 |
| UNION PACIFIC RESOURCES GROUP INC COMMON STOCK | 1,200.00 | 32,568.75 | | 35,590.94 | | (3,022.19) |

SCHEDULE OF REALIZED GAINS AND LOSSES
FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) ----- | ERISA COST ----- | (EQUALS) ----- | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|-------------------|-----------------|------------------------|-------------------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| UNION PLANTERS CORP., COMMON STOCK, \$5 PAR | 25,900.00 | 1,123,816.49 | | 1,071,612.50 | | 52,203.99 |
| UNION TEX PETE HLDGS INC COM STOCK | 29,500.00 | 636,068.18 | | 659,385.45 | | (23,317.27) |
| UNIONBANCAL CORP COM | 2,500.00 | 189,318.68 | | 143,020.00 | | 46,298.68 |
| UNIPHASE CORP COMMON STOCK | 19,210.00 | 688,617.12 | | 1,142,995.00 | | (454,377.88) |
| UNISOURCE WORLDWIDE INC COMMON STOCK | 8,517.00 | 57,013.16 | | 56,622.29 | | 390.87 |
| UNISYS CORP., COMMON STOCK | 6,064.00 | 73,597.33 | | 79,994.05 | | (6,396.72) |
| UNITED DENTAL CARE INC DEL COMMON STOCK | 13,790.00 | 359,245.30 | | 386,120.00 | | (26,874.70) |
| UNITED DOMINION REAL ESTATE, COMMON STOCK | 12,741.29 | 195,596.23 | | 186,762.50 | | 8,833.73 |
| UNITED ENG (MALAY) MYR0.50 | 27,000.00 | 95,381.48 | | 244,629.08 | | (149,247.60) |
| UNITED HEALTHCARE CORP., COMMON STOCK | 11,700.00 | 601,159.31 | | 572,667.19 | | 28,492.12 |
| UNITED ILLUMINATING CO., COMMON STOCK, NO PAR | 3,700.00 | 129,737.31 | | 123,487.50 | | 6,249.81 |
| UNITED MERIDAN CORP COMMON STOCK | 23,480.00 | 770,350.99 | | 1,163,988.71 | | (393,637.72) |
| UNITED NEWS & MEDI ORD 25P | 2,000.00 | 23,890.99 | | 19,425.89 | | 4,465.10 |
| UNITED STATES FILTER CORP., COMMON STOCK (NEW) | 25,375.00 | 705,443.28 | | 869,093.75 | | (163,650.47) |
| UNITED STATES SURGICAL CORP., COMMON STOCK, \$.10 PAR | 400.00 | 14,125.00 | | 15,994.66 | | (1,869.66) |
| UNITED TECHNOLOGIES CORP., COMMON STOCK \$5 PAR | 29,000.00 | 2,256,071.58 | | 2,055,256.37 | | 200,815.21 |
| UNITED VIDEO SATELLITE GROUP INC CL A COMMON STOCK | 5,100.00 | 114,805.59 | | 108,387.50 | | 6,418.09 |
| UNITED WATER RESOURCES INC., COMMON STOCK, \$5 PAR | 5,000.00 | 90,586.16 | | 90,300.00 | | 286.16 |
| UNITED WIS SVCS INC. COMMON STOCK | 12,070.00 | 357,624.56 | | 349,944.20 | | 7,680.36 |
| UNITRIN INC. COMMON STOCK | 2,700.00 | 143,383.50 | | 143,775.00 | | (391.50) |
| UNITRODE CORP., COMMON STOCK, \$.20 PAR | 52,200.00 | 1,260,106.09 | | 1,368,938.29 | | (108,832.20) |
| UNIVERSAL HEALTH SERVICES, INC., CLASS B COMMON STOCK, \$.01 PAR | 8,200.00 | 353,734.57 | | 231,650.00 | | 122,084.57 |
| UNIVERSAL OUTDOOR HLDGS COMMON STOCK | 8,260.00 | 341,401.67 | | 293,071.15 | | 48,330.52 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) ----- | ERISA COST ----- | (EQUALS) ----- | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|-----------------|------------------------|-------------------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| UNIVISION COMMUNICATIONS INC COMMON STOCK | 29,900.00 | 1,257,237.86 | | 1,167,762.00 | | 89,475.86 |
| UNOCAL CORP. COMMON STOCK, \$8 1/3 PAR | 1,400.00 | 57,400.00 | | 56,932.15 | | 467.85 |
| UNOVA INC COM STK | 2,400.00 | 39,526.68 | | 36,967.39 | | 2,559.29 |
| UNUM CORPORATION COMMON STOCK | 700.00 | 40,556.20 | | 35,733.81 | | 4,822.39 |
| UNY CO JPY50 (8270) | 1,000.00 | 15,362.17 | | 18,189.81 | | (2,827.64) |
| US BANCORP DEL INC COMMON STOCK | 3,996.00 | 302,009.54 | | 253,499.59 | | 48,509.95 |
| US DIAGNOSTIC INC | 74,340.00 | 652,770.66 | | 908,585.80 | | (255,815.14) |
| US INDUSTRIES INC NEW COM | 19,067.00 | 749,064.12 | | 563,549.48 | | 185,514.64 |
| US WEST COMMUNICATIONS GROUP | 10,019.18 | 331,567.61 | | 287,282.95 | | 44,284.66 |
| USA WASTE SVCS INC COM STOCK \$.01 PAR | 45,000.00 | 1,823,901.44 | | 1,451,454.00 | | 372,447.44 |
| USANA INC COMMON STOCK | 700.00 | 10,970.53 | | 9,245.15 | | 1,725.38 |
| USCS INTL INC COMMON STOCK | 160.00 | 5,009.34 | | 4,910.44 | | 98.90 |
| USF & G CORP., COMMON STOCK, \$2.50 PAR | 700.00 | 15,456.34 | | 14,044.47 | | 1,411.87 |
| USFREIGHTWAYS CORP COMMON STOCK | 6,700.00 | 181,770.31 | | 175,602.59 | | 6,167.72 |
| UST INC COMMON STOCK | 1,100.00 | 34,263.49 | | 35,811.96 | | (1,548.47) |
| USX - MARATHON GROUP COMMON STOCK NEW | 10,700.00 | 390,991.77 | | 291,715.97 | | 99,275.80 |
| USX-US STEEL GROUP COMMON STOCK | 16,900.00 | 535,780.12 | | 509,178.85 | | 26,601.27 |
| UTD INDUSTRIAL CP SGD1 | 36,000.00 | 24,899.86 | | 30,803.24 | | (5,903.38) |
| UTD O/S BANK SG(cents)1 (ALIEN MARKET) | 8,000.00 | 64,959.20 | | 99,165.41 | | (34,206.21) |
| UTD O/S BANK WTS 16/6/97(PUR ORD) | 4,439.00 | 15,575.79 | | 15,762.57 | | (186.78) |
| UTI ENERGY CORP COM STOCK | 45.00 | 1,003.20 | | 1,425.83 | | (422.63) |
| V. F. CORP., COMMON STOCK, NO PAR | 7,100.00 | 590,861.99 | | 482,019.23 | | 108,842.76 |
| VALASSIS COMMUNICATIONS INC COMMON STK | 20,980.00 | 641,152.67 | | 525,191.87 | | 115,960.80 |
| VALEO FRF20 | 15,210.00 | 980,946.56 | | 934,279.48 | | 46,667.08 |
| VALERIE GOLD RES LTD COM STK | 4,340.00 | 12,659.06 | | 24,951.60 | | (12,292.54) |
| VALSPAR CORP., COMMON STOCK, \$1 PAR | 1,200.00 | 34,774.84 | | 34,425.00 | | 349.84 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| VALUE CITY DEPT STORES INC COMMON STOCK | 6,200.00 | 54,713.17 | | 79,949.00 | | (25,235.83) |
| VALUEVISION INTL INC COMMON STOCK | 9,200.00 | 37,278.75 | | 48,771.96 | | (11,493.21) |
| VANGUARD CELLULAR SYSTEMS, INC., CLASS A COMMON | 19,300.00 | 337,750.00 | | 325,687.50 | | 12,062.50 |
| VANTIVE CORP COMMON STOCK | 46.00 | 1,030.95 | | 1,587.00 | | (556.05) |
| VARCO INTERNATIONAL, INC., CAPITAL STOCK, NO PAR | 1,510.00 | 53,769.99 | | 44,588.21 | | 9,181.78 |
| VEBA AG DEM5 (DE EXCH) | 2,700.00 | 150,598.93 | | 161,063.00 | | (10,464.07) |
| VEECO INSTRUMENTS INC DEL COMMON STOCK | 2,500.00 | 169,798.33 | | 42,187.50 | | 127,610.83 |
| VENCOR INC COMMON STOCK | 43,300.00 | 1,339,498.12 | | 1,541,228.20 | | (201,730.08) |
| VERITAS DGC INC COM STK | 30,400.00 | 1,084,722.58 | | 649,800.00 | | 434,922.58 |
| VERITAS SOFTWARE CO COMMON STOCK | 6,450.00 | 301,398.29 | | 299,118.75 | | 2,279.54 |
| VERITY INC COM | 17,200.00 | 144,632.40 | | 293,678.15 | | (149,045.75) |
| VERTEX PHARMACEUTICALS INC COMMON STK | 21,000.00 | 759,113.87 | | 951,921.45 | | (192,807.58) |
| VETERINARY CTRS AMER INC COMMON STOCK | 1,400.00 | 15,738.91 | | 14,973.91 | | 765.00 |
| VIACOM COMMON STOCK CL B | 3,216.00 | 115,003.88 | | 121,164.66 | | (6,160.78) |
| VIAG AG DM50 | 300.00 | 154,202.44 | | 116,866.70 | | 37,335.74 |
| VIASOFT INC COMMON STOCK | 25,470.00 | 1,227,663.64 | | 1,212,745.44 | | 14,918.20 |
| VIATEL INC COMMON STOCK | 141,300.00 | 668,553.39 | | 1,163,150.00 | | (494,596.61) |
| VICAL INC COMMON STOCK | 1,500.00 | 16,656.94 | | 26,205.65 | | (9,548.71) |
| VIDAMED INC COMMON STOCK | 13,700.00 | 96,668.83 | | 146,143.14 | | (49,474.31) |
| VIDEOLABS INC COMMON STOCK | 1,000.00 | 694.80 | | 1,000.00 | | (305.20) |
| VIISAGE TECHNOLOGY INC COMMON STOCK | 65,200.00 | 954,792.28 | | 921,939.68 | | 32,852.60 |
| VINCAM GROUP INC COMMON STOCK | 10,800.00 | 411,221.27 | | 375,300.00 | | 35,921.27 |
| VINTAGE PETROLEUM INC COMMON STOCK | 5,100.00 | 244,740.84 | | 145,573.87 | | 99,166.97 |
| VIRCO MFG. CORP., COMMON STOCK, \$1 PAR | 225.00 | 5,662.11 | | 4,772.33 | | 889.78 |
| VIROPHARMA INC COMMON STOCK | 58,300.00 | 1,208,240.99 | | 801,625.00 | | 406,615.99 |
| VISHAY INTERTECHNOLOGY, INC., COMMON STOCK, \$.10 PAR | 315.00 | 7,269.77 | | 6,615.00 | | 654.77 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) ----- | ERISA COST ----- | (EQUALS) ----- | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|-------------------|-----------------|------------------------|-------------------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| VISIO CORP COM STK | 31,100.00 | 1,786,670.53 | | 1,280,483.56 | | 506,186.97 |
| VIVUS INC COMMON STOCK | 6,700.00 | 301,999.84 | | 303,566.22 | | (1,566.38) |
| VLSI TECHNOLOGY, INC., COMMON STOCK, NO PAR | 109,220.00 | 2,890,883.90 | | 2,550,458.88 | | 340,425.02 |
| VOLKSWAGEN AG DEM50 | 1,030.00 | 767,995.20 | | 533,562.10 | | 234,433.10 |
| VOLVO(AB) ADR(CNV TO 1'B'SEK6-FREE) | 9,000.00 | 235,542.14 | | 195,750.00 | | 39,792.14 |
| VOXWARE INC COMMON STOCK | 7,500.00 | 35,248.79 | | 60,832.75 | | (25,583.96) |
| VTEL CORP COM STK | 8,000.00 | 59,418.01 | | 82,035.20 | | (22,617.19) |
| VULCAN MATERIALS CO., COMMON STOCK, \$1 PAR | 6,700.00 | 622,239.68 | | 449,482.00 | | 172,757.68 |
| WABASH NATL CORP COMMON STOCK | 600.00 | 16,737.69 | | 10,575.00 | | 6,162.69 |
| WACHOVIA CORP COMMON STOCK NEW \$5.00 PAR | 900.00 | 58,775.00 | | 54,060.22 | | 4,714.78 |
| WACKENHUT CORRECTIONS CORP COMMON STOCK | 8,800.00 | 156,426.11 | | 151,800.00 | | 4,626.11 |
| WAL-MART STORES, INC. COMMON STOCK, \$.10 PAR | 61,500.00 | 1,828,939.77 | | 1,563,439.53 | | 265,500.24 |
| WALGREEN CO. COMMON STOCK, \$1.25 PAR | 2,000.00 | 69,888.64 | | 63,025.62 | | 6,863.02 |
| WALL DATA INC COMMON STOCK | 8,450.00 | 149,893.15 | | 136,826.74 | | 13,066.41 |
| WALL STR FINL CORP COM NEW | 15,000.00 | 3,032.28 | | 2,100.00 | | 932.28 |
| WALT DISNEY COMPANY COMMON STOCK | 33,750.00 | 2,718,416.27 | | 2,583,209.94 | | 135,206.33 |
| WARNACO GROUP INC CL A COMMON STOCK | 19,700.00 | 604,871.69 | | 524,512.50 | | 80,359.19 |
| WARNER LAMBERT CO., COMMON STOCK, \$1 PAR | 1,400.00 | 137,581.40 | | 104,061.96 | | 33,519.44 |
| WARRENTech CORP., COMMON STOCK, (NEW) | 300.00 | 3,145.39 | | 3,935.70 | | (790.31) |
| WASHINGTON FED INC COM | 34,826.00 | 888,033.39 | | 842,947.50 | | 45,085.89 |
| WASHINGTON MUT INC COM STK | 36,200.00 | 1,863,655.91 | | 1,729,559.72 | | 134,096.19 |
| WASHINGTON WATER POWER CO., COMMON STOCK, NO PAR | 9,900.00 | 200,790.04 | | 186,862.50 | | 13,927.54 |
| WASTE MGMT INC NEW COM STK | 22,595.00 | 722,056.51 | | 17,778.69 | | 704,277.82 |
| WATERS CORP COMMON STOCK | 32,500.00 | 857,266.04 | | 881,562.50 | | (24,296.46) |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) ----- | ERISA COST ----- | (EQUALS) ----- | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|-----------------|------------------------|-------------------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| WATKINS-JOHNSON CO., COMMON STOCK, NO PAR | 11,600.00 | 401,191.19 | | 286,819.50 | | 114,371.69 |
| WATSCO INC COMMON | 54,840.00 | 1,338,740.90 | | 1,498,876.67 | | (160,135.77) |
| WATSON PHARMACEUTICALS INC COMMON STOCK | 31,700.00 | 1,241,889.56 | | 963,925.10 | | 277,964.46 |
| WEATHERFORD ENTERRA INC COM NEW | 2,000.00 | 97,368.17 | | 83,354.41 | | 14,013.76 |
| WEBB, DEL CORP., COMMON STOCK | 62,500.00 | 1,016,481.30 | | 1,052,251.80 | | (35,770.50) |
| WEIRTON STL CORP COMMON STOCK | 1,600.00 | 6,308.47 | | 7,091.31 | | (782.84) |
| WELLS FARGO & CO. COMMON STOCK, \$5 PAR | 800.00 | 232,329.65 | | 227,830.09 | | 4,499.56 |
| WENDY'S INTERNATIONAL, INC., COMMON STOCK, NO PAR | 600.00 | 12,825.00 | | 12,844.79 | | (19.79) |
| WEST MARINE INC COMMON STOCK | 20,000.00 | 546,356.40 | | 670,000.00 | | (123,643.60) |
| WESTAMERICA BANCORP, COMMON STOCK | 2,200.00 | 191,899.60 | | 174,124.50 | | 17,775.10 |
| WESTCORP INC., COMMON STOCK | 2,730.00 | 45,490.72 | | 64,496.25 | | (19,005.53) |
| WESTELL TECHNOLOGIES INC CL A COMMON STOCK | 400.00 | 9,213.49 | | 9,285.93 | | (72.44) |
| WESTERN ATLAS INC COMMON STOCK | 12,300.00 | 1,061,508.46 | | 771,769.95 | | 289,738.51 |
| WESTERN DIGITAL CORP., COMMON STOCK, \$.10 PAR | 25,600.00 | 847,550.78 | | 781,560.78 | | 65,990.00 |
| WESTERN GAS RES INC COMMON STOCK | 29,800.00 | 556,943.37 | | 562,475.00 | | (5,531.63) |
| WESTERN NATL CORP COMMON STOCK | 24,170.00 | 691,903.56 | | 603,689.36 | | 88,214.20 |
| WESTERN PAC AIRLS INC COMMON STOCK | 100.00 | 602.76 | | 619.12 | | (16.36) |
| WESTPAC BKG CORP AUD1 | 62,000.00 | 363,492.22 | | 446,929.31 | | (83,437.09) |
| WESTVACO CORP. COMMON STOCK, \$5 PAR | 500.00 | 14,737.50 | | 14,146.13 | | 591.37 |
| WET SEAL INC. CL A COMMON STOCK | 14,500.00 | 380,889.00 | | 304,389.75 | | 76,499.25 |
| WEYERHAEUSER CO., COMMON STOCK, \$1.875 PAR | 2,900.00 | 163,946.00 | | 133,430.01 | | 30,515.99 |
| WHARF(HLDGS) HKD1 | 7,000.00 | 29,983.85 | | 28,799.82 | | 1,184.03 |
| WHIRLPOOL CORP. COMMON STOCK, \$1 PAR | 400.00 | 21,287.50 | | 19,995.40 | | 1,292.10 |
| WHITMAN CORP COMMON STOCK | 600.00 | 14,937.50 | | 13,818.85 | | 1,118.65 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

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|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| WHITTAKER CORP COM PAR NEW | 4,200.00 | 46,264.45 | | 47,559.00 | | (1,294.55) |
| WHX CORP COM | 15,900.00 | 111,826.73 | | 138,869.39 | | (27,042.66) |
| WICOR, INC., COMMON STOCK, \$1 PAR | 5,100.00 | 183,440.88 | | 185,512.50 | | (2,071.62) |
| WILD OATS MKTS INC COMMON STOCK | 200.00 | 7,218.99 | | 2,960.11 | | 4,258.88 |
| WILLAMETTE INDUSTRIES INC., COMMON STOCK \$.50 PAR | 200.00 | 13,000.00 | | 13,575.00 | | (575.00) |
| WILLIAMS COMPANY INC COMMON STOCK \$1 PAR | 800.00 | 37,668.30 | | 32,333.21 | | 5,335.09 |
| WILLIAMS SONOMA INC., COMMON STOCK | 4,200.00 | 166,944.43 | | 146,928.36 | | 20,016.07 |
| WIND RIV SYS INC COMMON STOCK | 28,160.00 | 715,758.18 | | 672,026.25 | | 43,731.93 |
| WINDMERE-DURABLE HLDGS INC COM STOCK \$.10 PAR | 34,500.00 | 807,687.82 | | 573,587.48 | | 234,100.34 |
| WING TAI HOLDINGS SGD0.25 | 11,000.00 | 29,967.21 | | 34,262.17 | | (4,294.96) |
| WINN-DIXIE STORES, INC., COMMON STOCK, \$1 PAR | 800.00 | 27,887.50 | | 26,900.39 | | 987.11 |
| WINSTAR COMMUNICATIONS INC COMMON STOCK | 1,200.00 | 22,420.17 | | 15,539.70 | | 6,880.47 |
| WIRELESS TELECOM GROUP INC COMMON STOCK | 600.00 | 6,249.49 | | 6,000.00 | | 249.49 |
| WISCONSIN CENT TRANSN CORP COMMON LM | 45,180.00 | 1,623,439.74 | | 1,626,588.84 | | (3,149.10) |
| WITCO CORP., COMMON STOCK, \$5 PAR | 3,400.00 | 146,373.61 | | 158,405.32 | | (12,031.71) |
| WMC LTD AUD0.50 | 3,000.00 | 18,830.52 | | 22,677.55 | | (3,847.03) |
| WOLTERS KLUWER CVA NTFL1 | 2,009.00 | 243,634.73 | | 299,290.63 | | (55,655.90) |
| WOLVERINE TUBE INC COM STK | 6,500.00 | 156,552.50 | | 242,125.00 | | (85,572.50) |
| WOLVERINE WORLD WIDE, INC., COMMON STOCK, \$1 PAR | 13,200.00 | 365,204.06 | | 354,750.00 | | 10,454.06 |
| WOODSIDE PETROLEUM AUD0.50 | 4,000.00 | 30,073.22 | | 32,795.97 | | (2,722.75) |
| WOOLWORTH CORP COMMON STOCK | 800.00 | 17,869.18 | | 19,126.50 | | (1,257.32) |
| WORLD FUEL SERVICES CORP COM | 4,950.00 | 89,300.61 | | 94,668.75 | | (5,368.14) |
| WORLDCOM INC GA COM | 72,053.00 | 2,558,535.41 | | 1,711,991.73 | | 846,543.68 |
| WORTHINGTON INDUSTRIES, INC., COMMON STOCK, NO PAR | 23,200.00 | 470,991.18 | | 456,383.05 | | 14,608.13 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

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|---|------------------------|--------------|--------|---------------|----------|----------------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| WRIGLEY, WM., JR., CO., CAPITAL STOCK, NO PAR | 500.00 | 31,000.00 | | 29,234.30 | | 1,765.70 |
| WYMAN-GORDON CO., COMMON STOCK, \$1 PAR | 35,660.00 | 793,711.11 | | 792,696.24 | | 1,014.87 |
| WYNN'S INTERNATIONAL, INC., COMMON STOCK, \$1 PAR | 400.00 | 13,566.54 | | 8,108.00 | | 5,458.54 |
| XCELLENET INC COM STK | 100.00 | 1,166.90 | | 1,700.00 | | (533.10) |
| XEROX CORP. COMMON STOCK, \$1 PAR | 23,900.00 | 1,344,327.14 | | 1,175,029.97 | | 169,297.17 |
| XLCONNECT SOLUTIONS INC COMMON STOCK | 17,060.00 | 159,420.38 | | 481,945.00 | | (322,524.62) |
| XOMA CORP., COMMON STOCK | 800.00 | 3,782.45 | | 3,550.97 | | 231.48 |
| XYLAN CORP COMMON STOCK | 24,800.00 | 599,556.79 | | 917,600.00 | | (318,043.21) |
| YAHOO INC COMMON STOCK | 12,000.00 | 489,080.72 | | 395,021.80 | | 94,058.92 |
| YAMATO TRANSPORT Y50 | 14,000.00 | 167,744.80 | | 147,627.42 | | 20,117.38 |
| YASUDA FI & MAR Y50 | 78,000.00 | 358,565.77 | | 527,432.74 | | (168,866.97) |
| YELLOW CORP COMMON STOCK | 24,600.00 | 784,614.42 | | 381,689.50 | | 402,924.92 |
| YIZHENG CHEM FIBRE 'H'CNY1 | 195,000.00 | 62,249.98 | | 44,386.96 | | 17,863.02 |
| YOUNG BROADCASTING INC CL A COMMON STOCK | 30,400.00 | 738,347.10 | | 923,400.00 | | (185,052.90) |
| YOUNG INNOVATIONS INC COM STK | 10,000.00 | 137,495.41 | | 120,000.00 | | 17,495.41 |
| YPF SA SPON ADR(REP 1 CL'D'ARS10) | 7,630.00 | 224,742.59 | | 178,173.21 | | 46,569.38 |
| YUE YUEN INDL HKD0.10 | 500,000.00 | 198,268.94 | | 168,132.44 | | 30,136.50 |
| YUKONG KRW5000 | 461.59 | 7,302.53 | | 10,621.99 | | (3,319.46) |
| YURIE SYS INC COMMON STOCK | 4,800.00 | 76,595.84 | | 57,600.00 | | 18,995.84 |
| YURTEC JPY50 | 730.00 | 8,132.17 | | 0.00 | | 8,132.17 |
| ZALE CORP NEW COM STK | 34,400.00 | 584,470.84 | | 683,700.00 | | (99,229.16) |
| ZENECA GROUP ADR-EA REP 3 OD 25P(NY EXC) | 800.00 | 76,157.46 | | 66,400.00 | | 9,757.46 |
| ZENITH ELECTRONICS CORP., COMMON STOCK, \$1 PAR | 300.00 | 3,134.43 | | 3,975.00 | | (840.57) |
| ZENITH NATIONAL INSURANCE CORP., COMMON STOCK, \$1 PAR | 1,500.00 | 37,653.24 | | 41,250.00 | | (3,596.76) |
| ZILA INC COMMON PAR \$0.01 | 400.00 | 2,964.04 | | 2,900.00 | | 64.04 |

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|--|---------------------------------|-------------------|-----------------|------------------------|------------------------------------|--------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| ----- | | | | | | |
| ZILOG INC COMMON STK | 9,500.00 | 170,173.07 | | 270,391.32 | | (100,218.25) |
| ZITEL CORP COMMON STOCK | 1,300.00 | 23,629.74 | | 43,075.06 | | (19,445.32) |
| ZOLTEK COS INC COMMON STOCK | 200.00 | 8,006.81 | | 7,150.00 | | 856.81 |
| ZOOM TELEPHONICS COMMON STOCK | 325.00 | 3,059.15 | | 3,371.88 | | (312.73) |
| ZURICH VERISCHERUN CHF10(REGD) | 1,350.00 | 546,072.85 | | 383,552.18 | | 162,520.67 |
| ZURN INDUSTRIES, INC., COMMON STOCK, \$.50 PAR | 3,800.00 | 110,595.31 | | 108,775.00 | | 1,820.31 |
| ZYGO CORP COM STOCK \$.10 PAR | 4,600.00 | 129,899.66 | | 91,425.00 | | 38,474.66 |
| 1/10 BERKSHIRE HATHAWAY INC DEL CL A COM STK | 10.00 | 35,895.00 | | 33,320.57 | | 2,574.43 |
| 3DO CO COMMON STOCK | 230.00 | 1,075.68 | | 1,480.51 | | (404.83) |
| 3DX TECHNOLOGIES INC COMMON STOCK | 50,000.00 | 550,000.00 | | 550,000.00 | | 0.00 |
| 360 COMMUNICATIONS CO | 1.00 | 23.42 | | 23.75 | | (0.33) |
| | | ----- | | ----- | | ----- |
| TOTAL CORPORATE STOCKS - COMMON | | 1,042,038,478.85 | | 969,823,859.34 | | 72,214,619.51 |
| PARTNERSHIP/JOINT VENTURE INTERESTS | | | | | | |
| ----- | | | | | | |
| MLP LEVIATHAN GAS PIPELINE PARTNERS LP PREF UNIT | 200.00 | 8,640.17 | | 9,100.00 | | (459.83) |
| MLP PLUM CREEK TIMBER CO LP DEPOSITARY UNITS | 150.00 | 4,846.25 | | 4,491.08 | | 355.17 |
| | | ----- | | ----- | | ----- |
| TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS | | 13,486.42 | | 13,591.08 | | (104.66) |
| INTEREST IN COMMON/COLLECTIVE TRUSTS | | | | | | |
| ----- | | | | | | |
| MFO FRANK RUSSELL SHORT-TERM INVESTMENT FUND FBO UAL-DV | 482,267,970.59 | 480,235,584.65 | | 480,235,584.65 | | 0.00 |
| | | ----- | | ----- | | ----- |
| TOTAL INTEREST IN COMMON/COLLECTIVE TRUSTS | | 480,235,584.65 | | 480,235,584.65 | | 0.00 |

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 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

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|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| ##MFO AMERICAN CENTURY INCOME & GROWTH FD N/C AMERICAN CENTY QUANT EQUITY FD GROWTH & INCOME EFF 1/1/97 SEE SEC# | 173.93 | 4,557.90 | | 3,881.43 | | 676.47 |
| ##MFO BENHAM EQUITY GROWTH FD N/C AMER CENTY EQUITY GROWTH EFF 1/1/97 DO NOT USE SEE SEC#2015768 | 0.00 | 615.47 | | 0.00 | | 615.47 |
| ##MFO BENHAM EQUITY FDS GOLD INDEX N/C TO AMER CEN GLOBAL GOLD EQUITIES I FD EFF 1-2-97 DO NOT USE SEE SEC#2015766 | 2,715.51 | 28,219.22 | | 31,683.58 | | (3,464.36) |
| ##MFO BENHAM GOVERNMENT INCOME TR LONG TREAS AND AGY FD N/C AMERICAN CENTY GOVT INCOME TR BENHAM LONG-TERM TREAS EFF | 555.22 | 5,435.63 | | 5,602.17 | | (166.54) |
| ##MFO BENHAM INTL FDS EUROPEAN GOVT BOND FD OPEN END FUND N/C AMERICAN CENTY INTL BD FDS EFF 1-2-97 SEE SEC#4955575 | 914.56 | 10,029.40 | | 11,093.52 | | (1,064.12) |
| ##MFO BENHAM TARGET MATS TR SER 2020 DO NOT USE SEE 4-063847 | 14,074.07 | 358,289.38 | | 371,734.55 | | (13,445.17) |
| ##MFO BENHAM TARGET MATS TR SER 2000 OPEN END FUND DO NOT USE SEE SEC #4-064346 | 621.81 | 51,542.08 | | 54,737.26 | | (3,195.18) |
| ##MFO BENHAM TARGET MATS TR SER 2005 N/C AMERICAN CENTY TARGET MATS TR BENHAM TARGET MATS TR 2005 EFF 1-2-97 SEE | 2,020.99 | 125,059.75 | | 133,183.66 | | (8,123.91) |
| ##MFO TWENTIETH CENTURY CAP PORT INC TWENTIETH CENTURY VALUE FD N/C AMERICAN CENTY CAP PORTFOLIOS INC VALUE FD INV | 5,903.44 | 50,258.91 | | 40,671.46 | | 9,587.45 |
| ##MFO TWENTIETH CENTURY GROWTH INVESTORS INC., COMMON STOCK, OPEN END FUND N/C AMERICAN CENTY TWENTIETH CENTURY GROWTH | 260.27 | 5,840.79 | | 6,018.58 | | (177.79) |
| ##MFO WORLD FDS INC VONTOBEL EASTERN EUROPEAN EQUITY FD NAME CHANGED TO VONTOBEL FDS INC EFF 2-28-97 SEE SEC# | 1,507.16 | 27,174.08 | | 24,442.30 | | 2,731.78 |
| ##TWENTIETH CENTURY INVESTORS INC ULTRA SHARES \$1 PAR N/C TO AMERICAN CENTY MUT FDS INC TWENTIETH ULTRA FD INV SEE SEC | 4,047.15 | 125,948.08 | | 103,978.15 | | 21,969.93 |

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|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| #REORG RAYONIER TIMBERLANDS LP DEPOSITARY UNIT CL A EXCH FOR CASH AT A RATE OF 13.00 PER SHARE EFF 1-30-98 | 300.00 | 4,766.90 | | 4,380.07 | | 386.83 |
| #REORG/MFC SCUDDER WORLD INC EXCH FOR MFC SCUDDER GLOBAL HIGH INCOME FD INC RT 1.0152 EFF 11-14-97 SEE SEC 4-812925 | 600.00 | 9,323.38 | | 9,321.63 | | 1.75 |
| DOMINION RES BLACK WARRIOR TR UNIT BEN INT | 200.00 | 4,132.88 | | 4,050.00 | | 82.88 |
| GENESIS DEVELOPMENT & CON-UT | 2,000.00 | 12,887.42 | | 13,255.66 | | (368.24) |
| MFC CHILE FUND INC., COMMON STOCK CLOSED END FUND | 4,178.00 | 101,522.45 | | 93,515.15 | | 8,007.30 |
| MFC EMERGING MKTS SOVEREIGN INCOME FUND, INC., CLOSED END FUND | 0.00 | 316.50 | | 0.00 | | 316.50 |
| MFC FIDELITY ADVISOR KOREA FD INC COM | 750.00 | 5,405.73 | | 7,218.75 | | (1,813.02) |
| MFC FIRST AUSTRALIA PRIME INCOME FD | 2,831.97 | 25,658.42 | | 17,545.58 | | 8,112.84 |
| MFC H & Q LIFE SCIENCES INVESTORS SH BEN INT | 0.00 | 984.00 | | 0.00 | | 984.00 |
| MFC JARDINE FLEMING CHINA REGION FUND INC | 115.00 | 1,699.86 | | 1,236.25 | | 463.61 |
| MFC MORGAN STANLEY AFRICA INVT FD INC | 0.00 | 120.42 | | 0.00 | | 120.42 |
| MFC MORGAN STANLEY EMERGING MARKETS FUND INC., COMMON STOCK | 0.00 | 345.10 | | 0.00 | | 345.10 |
| MFC MORGAN STANLEY RUSSIA & NEW EUROPE FD INC COMMON STOCK | 2,550.00 | 60,462.76 | | 79,549.86 | | (19,087.10) |
| MFC PAKISTAN INVT FD INC COM | 1,850.00 | 11,425.41 | | 10,406.25 | | 1,019.16 |
| MFC SALOMON BROS FUND INC CLOSED END FD | 100.00 | 1,605.88 | | 1,624.50 | | (18.62) |
| MFC SOUTHERN AFRICA FUND INC COM | 0.00 | 448.00 | | 0.00 | | 448.00 |
| MFC TEMPLETON RUSSIA FUND INC | 900.00 | 41,023.73 | | 27,511.68 | | 13,512.05 |
| MFO ACCOLADE FDS UNITED SVCS BONNEL GROWTH FD | 281.37 | 29,800.23 | | 4,975.59 | | 24,824.64 |
| MFO ACORN FUND, INC., CAPITAL STOCK \$1 PAR OPEN END FUND | 0.00 | 2,346.28 | | 0.00 | | 2,346.28 |
| MFO ADVISORS INNER CIRCLE FD WHITE OAK GROWTH STK FD | 29,151.74 | 763,693.61 | | 711,033.08 | | 52,660.53 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) ----- | ERISA COST ----- | (EQUALS) ----- | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|-------------------|-----------------|------------------------|-------------------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO AIM CONSTELLATION FUND OPEN END FUND | 46,380.52 | 1,304,235.85 | | 1,229,088.93 | | 75,146.92 |
| MFO AIM EQUITY FUNDS, INC., WEINGARTEN FUND RETAIL CLASS OPEN END FUND | 1,253.27 | 39,368.64 | | 26,288.20 | | 13,080.44 |
| MFO AIM EQUITY FUNDS, INC., CHARTER FUND RETAIL CLASS OPEN END FUND | 30,489.30 | 363,780.87 | | 360,820.91 | | 2,959.96 |
| MFO AIM INTERNATIONAL EQUITY FUND | 620,837.04 | 10,162,693.42 | | 9,971,184.46 | | 191,508.96 |
| MFO AIM VALUE FUND CLASS A | 31,111.64 | 1,044,193.54 | | 950,534.37 | | 93,659.17 |
| MFO AMERICAN CENTY WORLD MUT FDS INC TWENTIETH CENTY INTL DISCOVERY FD INV | 1,533.23 | 13,312.72 | | 12,323.90 | | 988.82 |
| MFO ARTISAN INC INTL FD | 2,381.46 | 34,384.12 | | 32,830.59 | | 1,553.53 |
| MFO BABSON VALUE FD INC OPEN END FUND | 294.41 | 11,426.26 | | 11,379.10 | | 47.16 |
| MFO BARON ASSET FD GROWTH & INCOME FD | 1,883.74 | 37,502.79 | | 41,856.94 | | (4,354.15) |
| MFO BARON ASSET FD SH BEN INT | 5,067.13 | 182,505.98 | | 180,435.93 | | 2,070.05 |
| MFO BERGER INVT PORTFOLIO TR NEW GENERATION FD | 289.63 | 2,983.21 | | 3,361.59 | | (378.38) |
| MFO BERGER ONE HUNDRED FD INC OPEN END FD | 0.00 | 3,903.21 | | 0.00 | | 3,903.21 |
| MFO BLANCHARD PRECIOUS METALS FD IN COM | 60,122.41 | 260,532.21 | | 319,989.65 | | (59,457.44) |
| MFO BRANDYWINE FUND INC., COMMON STOCK, \$.01 PAR OPEN END FUND | 763.18 | 77,652.78 | | 26,305.41 | | 51,347.37 |
| MFO BT INVT FDS INTL EQUITY | 4,503.66 | 94,140.16 | | 96,653.33 | | (2,513.17) |
| MFO CALDWELL & ORKIN FDS INC AGGRESSIVE GROWTH FD | 25,877.07 | 496,703.03 | | 411,989.51 | | 84,713.52 |
| MFO CAPPIELLO RUSHMORE TR EMERGING GROWTH FD | 662.30 | 11,595.74 | | 10,555.19 | | 1,040.55 |
| MFO COHEN AND STEERS REALTY SHS INC COM | 2,335.84 | 109,502.31 | | 103,664.75 | | 5,837.56 |
| MFO COLONIAL TR VII NEWPORT TIGER FD CL A SHARES | 0.00 | 17.94 | | 0.00 | | 17.94 |
| MFO CRABBE HUSON EQUITY FUND OPEN END FUND | 0.00 | 797.44 | | 0.00 | | 797.44 |
| MFO DODGE & COX STOCK FUND OPEN END FD | 0.00 | 232.76 | | 0.00 | | 232.76 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO DOMINI SOCIAL INDEX FD SH BEN INT | 207.64 | 5,307.89 | | 5,034.71 | | 273.18 |
| MFO DREYFUS AGG. VALUE FD | 150.00 | 3,699.00 | | 3,288.03 | | 410.97 |
| MFO DREYFUS APPRECIATION FD INC | 6,165.57 | 185,104.69 | | 173,189.68 | | 11,915.01 |
| MFO DREYFUS FD INC COM | 2,525.28 | 28,452.95 | | 28,849.91 | | (396.96) |
| MFO DREYFUS GROWTH & INCOME FD INC | 600,010.94 | 12,331,570.93 | | 12,067,311.10 | | 264,259.83 |
| MFO DREYFUS GROWTH & VALUE FDS INC SMALL CO VALUE FD | 698.08 | 14,252.45 | | 12,970.05 | | 1,282.40 |
| MFO DREYFUS GROWTH OPPORTUNITY FD | 5,422.12 | 58,736.50 | | 51,836.03 | | 6,900.47 |
| MFO DREYFUS PREMIER STRATEGIC INVESTING CL A | 2,552.63 | 64,750.05 | | 61,330.27 | | 3,419.78 |
| MFO DREYFUS SHORT INTER GOVT FD SH BEN INT OPEN END FD | 1,618.61 | 17,642.88 | | 17,723.78 | | (80.90) |
| MFO DREYFUS THIRD CENTRY FD INC OPEN END FUND | 2,169.78 | 19,155.57 | | 22,009.79 | | (2,854.22) |
| MFO EATON VANCE GROWTH TR EV CLASSIC GROWTH FD | 6.42 | 1,011.48 | | 87.91 | | 923.57 |
| MFO EATON VANCE SPL INVT TR EV CLASSIC SPL EQUITIES FD | 4.40 | 413.59 | | 60.38 | | 353.21 |
| MFO EATON VANCE SPL INVT TR EV CLASSIC TOTAL RETURN FD | 5,084.90 | 52,678.67 | | 52,949.31 | | (270.64) |
| MFO EVERGREEN GLOBAL OPPORTUNITIES FD CL A | 21,948.52 | 1,085,606.31 | | 525,289.27 | | 560,317.04 |
| MFO EVERGREEN OMEGA FD CL A | 1,093.00 | 24,093.34 | | 21,762.68 | | 2,330.66 |
| MFO EVERGREEN STRATEGIC INCOME FD CL A | 58,841.97 | 413,303.12 | | 414,454.59 | | (1,151.47) |
| MFO EXCELSIOR FDS INC EMERGING AMERS FD | 207.81 | 1,978.39 | | 2,500.00 | | (521.61) |
| MFO FEDERATED HIGH YIELD TR SH BEN INT OPEN END FUND | 2,849.68 | 27,181.47 | | 26,353.88 | | 827.59 |
| MFO FEDERATED INCOME TRUST OPEN END FUND | 1,169.11 | 11,807.99 | | 12,012.67 | | (204.68) |
| MFO FEDERATED U S GOVT BD FD SH BEN INT | 981.75 | 9,989.59 | | 10,432.63 | | (443.04) |
| MFO FEDERATED U S GOVT SECS FD 1-3 YRS SH BEN INT INSTL SHS | 285.57 | 2,902.27 | | 2,946.91 | | (44.64) |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO FEDERATED US GOVT SEC FUND 2-5 YRS OPEN END FUND | 282.94 | 2,903.55 | | 2,948.08 | | (44.53) |
| MFO FIDELITY BALANCED FUND, OPEN END FD | 7,709.60 | 118,411.95 | | 111,721.51 | | 6,690.44 |
| MFO FIDELITY CHARLES STR TR ASSET MANAGED GROWTH FD | 0.00 | 345.61 | | 0.00 | | 345.61 |
| MFO FIDELITY CONTRAFUND INC OPEN END FD | 238.18 | 11,499.28 | | 10,636.63 | | 862.65 |
| MFO FIDELITY DEVONSHIRE TR MID-CAP STK FD | 0.00 | 472.25 | | 0.00 | | 472.25 |
| MFO FIDELITY DIVIDEN GROWTH FUND OPEN END FUND | 126.67 | 2,478.36 | | 2,600.00 | | (121.64) |
| MFO FIDELITY EQUITY INCOME FUND NUMBER 2 OPEN END FUND | 122.90 | 3,433.48 | | 3,086.81 | | 346.67 |
| MFO FIDELITY EQUITY INCOME FUND REAL ESTATE INVT PORTFOLIO OPEN END FUND | 1,918.67 | 36,601.28 | | 33,395.86 | | 3,205.42 |
| MFO FIDELITY EQUITY-INCOME FUND INC. OPEN END FUND | 60,617.37 | 3,046,193.26 | | 2,718,087.55 | | 328,105.71 |
| MFO FIDELITY FUND, OPEN END FUND | 121.44 | 3,477.24 | | 3,106.56 | | 370.68 |
| MFO FIDELITY GROWTH COMPANY FUND | 33,892.93 | 1,477,360.70 | | 1,460,090.06 | | 17,270.64 |
| MFO FIDELITY INVT TR EMERGING MKTS FD | 2,946.48 | 37,805.99 | | 47,820.37 | | (10,014.38) |
| MFO FIDELITY INVT TR DIVERSIFIED INTL FD OPEN END FUND | 799.51 | 13,736.39 | | 12,115.82 | | 1,620.57 |
| MFO FIDELITY INVT TR SOUTHEAST ASIA FD | 643.47 | 9,851.91 | | 10,111.39 | | (259.48) |
| MFO FIDELITY LOW PRICED STOCK FUND | 48,382.53 | 1,893,519.53 | | 1,197,895.36 | | 695,624.17 |
| MFO FIDELITY MAGELLAN FUND, INC., OPEN END FUND | 14,209.18 | 1,190,116.66 | | 1,179,887.46 | | 10,229.20 |
| MFO FIDELITY MT VERNON STR TR NEW MILLENIUM FD | 291.14 | 6,383.31 | | 6,045.70 | | 337.61 |
| MFO FIDELITY NEW LATIN AMERICA FUND OPEN END FUND | 1,219.86 | 21,387.24 | | 16,307.64 | | 5,079.60 |
| MFO FIDELITY OTC PORTFOLIO, OPEN END FUND | 23,889.39 | 844,986.27 | | 811,416.63 | | 33,569.64 |
| MFO FIDELITY OVERSEAS FUND, OPEN END FUND | 681,683.70 | 23,522,471.56 | | 22,301,963.62 | | 1,220,507.94 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO FIDELITY SECS FD GROWTH & INC FD | 0.00 | 453.41 | | 0.00 | | 453.41 |
| MFO FIDELITY SELECT TELECOMMUNICATIONS FUND, OPEN END FD | 0.00 | 440.48 | | 0.00 | | 440.48 |
| MFO FIDELITY SELECT PORTFOLIOS ELECTRS PORTFOLIO | 870.01 | 35,288.53 | | 33,878.63 | | 1,409.90 |
| MFO FIDELITY SELECT PORTFOLIOS COMPUTERS PORTFOLIO | 152.27 | 8,058.09 | | 8,625.67 | | (567.58) |
| MFO FIDELITY SELECT PORTFOLIOS TECHNOLOGY FD | 0.00 | 1,031.02 | | 0.00 | | 1,031.02 |
| MFO FIDELITY SELECT PORTFOLIOS ENERGY SVC PORTFOLIO | 0.00 | 1,338.93 | | 0.00 | | 1,338.93 |
| MFO FIDELITY SELECT PORTFOLIOS MEDICAL DELIVER OPEN END FD | 2,921.50 | 87,938.60 | | 83,054.94 | | 4,883.66 |
| MFO FIDELITY SELECT PORTFOLIOS PRECIOUS METALS & MINERALS PORTFOLIO | 527.09 | 8,338.38 | | 9,813.05 | | (1,474.67) |
| MFO FIDELITY SELECT HOME FIN FUND OPEN END FUND | 1,089.39 | 53,758.71 | | 46,749.11 | | 7,009.60 |
| MFO FIDELITY SELECT AMERICAN GOLD FUND OPEN END FUND | 164.21 | 3,861.48 | | 4,544.71 | | (683.23) |
| MFO FIDELITY SELECT REGIONAL BANK FD | 4,443.05 | 99,767.85 | | 99,471.89 | | 295.96 |
| MFO FIDELITY SELECT PORTFOLIOS BIOTECHNOLOGY PORTFOLIO | 482.98 | 16,068.60 | | 14,905.50 | | 1,163.10 |
| MFO FIDELITY SELECT INDUSTRIAL MATERIALS FUND OPEN END FUND | 3,765.64 | 107,073.63 | | 104,374.52 | | 2,699.11 |
| MFO FIDELITY SELECT PORTFOLIOS AIR TRANSN PORTFOLIO | 4,194.95 | 77,580.35 | | 79,829.90 | | (2,249.55) |
| MFO FIDELITY SELECT PORTFOLIOS MONEY MARKET PORTFOLIO | 200,014.05 | 199,142.40 | | 200,159.92 | | (1,017.52) |
| MFO FIDELITY SELECT FOOD & AGRICULTURE PORTFOLIO | 210.28 | 9,905.95 | | 9,053.23 | | 852.72 |
| MFO FIDELITY VALUE FUND OPEN END FUND | 0.00 | 292.01 | | 0.00 | | 292.01 |
| MFO FOUNDERS FDS INC PASSPORT FD | 6,898.55 | 101,068.71 | | 169,516.34 | | (68,447.63) |
| MFO FOUNDERS BALANCED FUND | 2,218.14 | 26,378.44 | | 25,115.85 | | 1,262.59 |
| MFO FOUNDERS DISCOVERY FUND OPEN END FUND | 0.00 | 433.72 | | 0.00 | | 433.72 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO FOUNDERS FDS INC GROWTH FD | 1,156.28 | 23,234.25 | | 20,388.41 | | 2,845.84 |
| MFO FOUNDERS FDS INC BLUE CHIP FD | 0.00 | 2,906.63 | | 0.00 | | 2,906.63 |
| MFO FOUNDERS FDS INC WORLDWIDE GROWTH FD | 0.00 | 506.95 | | 0.00 | | 506.95 |
| MFO FOUNDERS FDS INC SPL FD | 1,440.28 | 11,718.40 | | 11,808.67 | | (90.27) |
| MFO FPA CAP FD INC COM STK \$1.00 PAR OPEN END FUND | 4,526.19 | 155,203.34 | | 152,485.42 | | 2,717.92 |
| MFO FPA PARAMOUNT FD INC COM | 9,897.56 | 142,807.86 | | 148,338.98 | | (5,531.12) |
| MFO FREMONT MUT FDS INC US MICRO-CAP | 278.16 | 6,689.75 | | 5,887.30 | | 802.45 |
| MFO GREENSPRING FUND OPEN END FUND | 800.00 | 15,978.19 | | 15,551.83 | | 426.36 |
| MFO GUINNESS FLIGHT INVT FDS INC ASIA SMALL CAP FD | 1,698.72 | 18,954.47 | | 25,696.32 | | (6,741.85) |
| MFO GUINNESS FLIGHT INVT FDS INC CHINA & H K FD | 6,069.10 | 109,196.30 | | 106,652.83 | | 2,543.47 |
| MFO HARBOR CAPITAL APPRECIATION FUND | 0.00 | 1,356.85 | | 0.00 | | 1,356.85 |
| U.S. EQUITIES FD OPEN END FUND | | | | | | |
| MFO HARBOR INTL GROWTH FD | 474.88 | 7,979.69 | | 7,714.88 | | 264.81 |
| MFO HARRIS ASSOC INVT TR OAKMARK SELECT | 6,569.00 | 101,490.16 | | 88,625.49 | | 12,864.67 |
| MFO HARRIS ASSOC INVT TR OAKMARK INTL SMALL CAP FUND | 0.00 | 330.44 | | 0.00 | | 330.44 |
| MFO HARRIS ASSOC INVT TR OAKMARK SMALL CAP FD | 12,101.58 | 191,644.02 | | 175,836.05 | | 15,807.97 |
| MFO HEARTLAND GROUP INC EQUITY FUND | 730.13 | 11,528.75 | | 10,089.95 | | 1,438.80 |
| MFO HEARTLAND GROUP INC SMALL CAP CONTRARIAN FD | 368.42 | 5,409.50 | | 5,096.99 | | 312.51 |
| MFO HEARTLAND VALUE FUND OPEN END FUND | 0.00 | 1,998.30 | | 0.00 | | 1,998.30 |
| MFO HOTCHKIS & WILEY FDS BALANCED INCOME FD | 1,162.80 | 22,282.07 | | 22,493.45 | | (211.38) |
| MFO HOTCHKIS & WILEY FDS EQTY INCOME FUND | 1,265.42 | 27,417.04 | | 26,184.99 | | 1,232.05 |
| MFO HOTCHKIS & WILEY INTERNATIONAL FD | 6,134.74 | 137,024.21 | | 136,809.87 | | 214.34 |
| MFO HOTCHKIS & WILEY LOW DURATION FD | 12,990.56 | 133,210.15 | | 131,756.25 | | 1,453.90 |
| MFO IAI EMERGING GROWTH FD OPEN END FUND | 89.84 | 1,862.90 | | 2,038.28 | | (175.38) |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO IAI MIDCAP GROWTH FD | 0.00 | 6,754.23 | | 0.00 | | 6,754.23 |
| MFO INVESCO DYNAMICS FD INC OPEN END FD | 179.44 | 2,539.13 | | 2,604.63 | | (65.50) |
| MFO INVESCO INCOME FDS INC HIGH YIELD FD OPEN END | 1,824.82 | 13,116.00 | | 13,063.83 | | 52.17 |
| MFO INVESCO INDUSTRIAL INCOME FUND | 2,166.50 | 35,257.19 | | 31,684.09 | | 3,573.10 |
| MFO INVESCO INTL FDS INC EUROPEAN FD | 465.49 | 7,995.64 | | 7,815.80 | | 179.84 |
| MFO INVESCO INTL FDS INC PACIFIC BASIN FD | 6,363.37 | 86,974.58 | | 91,705.79 | | (4,731.21) |
| MFO INVESCO SPECIALTY FDS INC WORLDWIDE COMMUNICATIONS FD | 234.89 | 3,290.70 | | 3,184.06 | | 106.64 |
| MFO INVESCO SPECIALTY FDS INC EUROPEAN SMALL CO FD | 2,527.18 | 42,879.38 | | 40,883.51 | | 1,995.87 |
| MFO INVESCO SPECIALTY FDS INC ASIAN GROWTH FD | 15,368.00 | 157,880.61 | | 152,467.50 | | 5,413.11 |
| MFO INVESCO STRATEGIC PORTFOLIOS INC FINL SVCS PORTFOLIO | 3,117.56 | 91,455.51 | | 76,813.20 | | 14,642.31 |
| MFO INVESCO STRATEGIC PORTFOLIOS INC UTILS | 5,388.88 | 64,420.10 | | 64,736.12 | | (316.02) |
| MFO INVESCO STRATEGIC PORTFOLIOS INC HEALTH SCIENCES PORTFOLIO | 1,016.51 | 61,617.95 | | 56,089.48 | | 5,528.47 |
| MFO INVESCO STRATEGIC PORTFOLIOS INC TECHNOLOGY PORTFOLIO | 748.27 | 32,592.75 | | 26,328.47 | | 6,264.28 |
| MFO INVESCO STRATEGIC PORTFOLIOS INC ENERGY FD | 660.04 | 10,979.92 | | 10,366.38 | | 613.54 |
| MFO INVESCO STRATEGIC PORTFOLIOS INC GOLD PORTFOLIO | 38,754.30 | 188,474.66 | | 248,585.75 | | (60,111.09) |
| MFO INVESCO STRATEGIC PORTFOLIOS INC LEISURE PORTFOLIO | 137.39 | 3,166.46 | | 3,241.62 | | (75.16) |
| MFO INVESCO TOTAL RETURN FUND | 4,567.18 | 121,303.51 | | 113,802.98 | | 7,500.53 |
| MFO IVY INTL FD SH BEN INT OPEN END FUND | 2,660.50 | 112,000.21 | | 111,912.57 | | 87.64 |
| MFO JANUS FUND, INC., CAPITAL STOCK, \$.01 PAR, OPEN END FUND | 2,700.00 | 85,561.95 | | 74,118.53 | | 11,443.42 |
| MFO JANUS GROWTH AND INCOME FUND | 2,915.62 | 66,902.24 | | 62,809.91 | | 4,092.33 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO JANUS INVT FD ENTERPRISE FD | 169.47 | 5,089.66 | | 5,295.18 | | (205.52) |
| MFO JANUS INVT FD EQUITY INCOME FD | 903.24 | 10,842.63 | | 10,527.04 | | 315.59 |
| MFO JANUS INVT FD FLEXIBLE INCOME FD | 1,881.34 | 18,392.93 | | 18,374.86 | | 18.07 |
| MFO JANUS INVT FD HIGH-YIELD | 1,442.11 | 16,246.18 | | 16,183.39 | | 62.79 |
| MFO JANUS INVT FD OLYMPUS FD | 3,399.00 | 55,302.54 | | 51,199.01 | | 4,103.53 |
| MFO JANUS INVT FD OVERSEAS | 25,378.53 | 456,684.33 | | 402,957.60 | | 53,726.73 |
| MFO JANUS INVT FD WORLDWIDE FUND | 11,918.20 | 538,642.49 | | 428,842.96 | | 109,799.53 |
| MFO JANUS MERCURY FUND OPEN END FUND | 6,585.85 | 125,830.15 | | 122,744.63 | | 3,085.52 |
| MFO JANUS TWENTY FUND, OPEN END FUND | 216,774.56 | 8,046,401.39 | | 7,127,490.46 | | 918,910.93 |
| MFO JANUS VENTURE FUND, OPEN END FUND | 0.00 | 101.97 | | 0.00 | | 101.97 |
| MFO KAUFMANN FUND OPEN END FUND | 21,257.77 | 135,939.30 | | 122,809.96 | | 13,129.34 |
| MFO KEMPER-DREMAN FD INC HIGH RETURN FUND CL A | 0.00 | 10.89 | | 0.00 | | 10.89 |
| MFO LEXINGTON CONV SECS FD SH BEN INT | 0.00 | 1,042.14 | | 0.00 | | 1,042.14 |
| MFO LEXINGTON CORPORATE LEADERS TR FD CTF SER B | 213.17 | 3,538.64 | | 3,540.47 | | (1.83) |
| MFO LEXINGTON CROSBY SMALL CAP ASIA GRWTH FD | 3,616.43 | 44,789.59 | | 47,941.30 | | (3,151.71) |
| MFO LEXINGTON GOLD TR SH BEN INT | 329.49 | 1,760.61 | | 2,095.67 | | (335.06) |
| MFO LEXINGTON TROIKA DIALOG RUSSIA FD INC | 18,218.01 | 302,254.76 | | 262,345.49 | | 39,909.27 |
| MFO LINDNER INVTS BULWARK INVS CL | 566.10 | 3,707.17 | | 4,567.82 | | (860.65) |
| MFO LINDNER INVTS DIVID FD INVS CL | 746.81 | 22,246.82 | | 21,290.27 | | 956.55 |
| MFO LOOMIS SAYLES BOND FUND OPEN END FUND | 100.00 | 1,482.06 | | 1,295.96 | | 186.10 |
| MFO MANGERS FDS SPL EQUITY FD | 63.53 | 3,059.07 | | 3,253.45 | | (194.38) |
| MFO MARKMAN MULTIFUND TR AGGRESSIVE ALLOC PORTFOLIO | 4,378.19 | 63,564.14 | | 64,359.34 | | (795.20) |
| MFO MAS FDS TR FD MID-CAP VALUE PORTFOLIO | 163.06 | 2,500.84 | | 2,654.45 | | (153.61) |
| MFO MAS POOLED TR FD VALUE PORTFOLIO | 0.00 | 1,068.53 | | 0.00 | | 1,068.53 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO MATTHEWS INTL FDS PAC TIGER FD | 273.72 | 2,336.41 | | 3,131.26 | | (794.85) |
| MFO MIDAS FD INC | 20,413.76 | 102,085.50 | | 106,686.15 | | (4,600.65) |
| MFO MONTGOMERY FDS EMERGING MKTS FD INC OPEN END FUND | 744.12 | 11,404.95 | | 10,625.80 | | 779.15 |
| MFO MONTGOMERY FDS GROWTH FD | 1,178.65 | 24,753.05 | | 25,012.76 | | (259.71) |
| MFO MONTGOMERY FDS GLOBAL OPPORTUNITIES FD | 505.51 | 8,822.29 | | 8,655.10 | | 167.19 |
| MFO MUTUAL SER FD INC DISCOVERY FD OPEN END FUND | 2,734.98 | 61,486.95 | | 50,746.09 | | 10,740.86 |
| MFO MUTUAL SER FUND INC QUALIFIED INCOME FUND OPEN END FUND | 443.42 | 11,252.23 | | 9,307.13 | | 1,945.10 |
| MFO MUTUAL SERIES FUND, INC., BEACON FUND, OPEN END FUND | 2,434.94 | 40,462.57 | | 33,566.83 | | 6,895.74 |
| MFO MUTUAL SERIES FUND, INC., SHARES FUND, OPEN END FUND | 261.98 | 28,152.86 | | 26,017.60 | | 2,135.26 |
| MFO N/I GROWTH FUND | 1,659.73 | 21,806.13 | | 21,759.38 | | 46.75 |
| MFO NAVELLIER PERFORMANCE FDS AGGRESSIVE GROWTH PORTFOLIO | 13,131.89 | 150,482.41 | | 160,471.70 | | (9,989.29) |
| MFO NEUBERGER & BERMAN FOCUS FUND OPEN END FUND | 110.13 | 3,756.67 | | 3,627.39 | | 129.28 |
| MFO NEUBERGER & BERMAN PARTNERS EQUITY FDS PARTNER FD OPEN END FD | 0.00 | 110.40 | | 0.00 | | 110.40 |
| MFO NEUBERGER & BERMAN GUARDIAN EQUITY FD COM STOCK, OPEN END FUND | 440.13 | 15,669.20 | | 12,006.81 | | 3,662.39 |
| MFO OAKMARK FUND, HARRIS ASSOC INVT TR | 2,648.25 | 118,604.64 | | 91,940.20 | | 26,664.44 |
| MFO OAKMARK INTERNATIONAL FUND OPEN END FUND | 18,632.75 | 333,039.21 | | 292,177.89 | | 40,861.32 |
| MFO OBERWIES FDS EMERGING GROWTH PORTFOLIO | 0.00 | 2,337.92 | | 0.00 | | 2,337.92 |
| MFO OBERWIES FDS MID-CAP PORTFOLIO | 142.75 | 1,561.48 | | 1,513.60 | | 47.88 |
| MFO PBHG CORE GROWTH FUND | 3,450.97 | 42,246.04 | | 46,911.81 | | (4,665.77) |
| MFO PBHG FDS INC LARGE CAP GROWTH FD | 1,700.77 | 30,016.41 | | 28,010.98 | | 2,005.43 |
| MFO PBHG FDS INC LTD FD CL | 578.03 | 6,225.35 | | 6,104.66 | | 120.69 |

SCHEDULE OF REALIZED GAINS AND LOSSES
FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO PBHG FDS INC SELECT EQUITY FD | 4,338.77 | 86,532.98 | | 88,061.53 | | (1,528.55) |
| MFO PBHG FDS INC TECHNOLOGY & COMMUNICATIONS FD | 23,662.31 | 452,379.51 | | 418,810.03 | | 33,569.48 |
| MFO PBHG GROWTH FD INC COMMOM STOCK OPEN END FUND | 261,008.97 | 6,761,102.75 | | 7,018,889.85 | | (257,787.10) |
| MFO PILGRIM BAXTER EMERGING GROWTH FUND | 2,735.67 | 66,902.57 | | 66,161.84 | | 740.73 |
| MFO PIONEER CAPITAL GROWTH | 32,345.67 | 757,022.22 | | 670,847.46 | | 86,174.76 |
| MFO PIONEER EMERGING MKTS FD CL A | 732,866.48 | 11,988,741.85 | | 11,747,658.49 | | 241,083.36 |
| MFO PIONEER II INC COMMON STK \$1 PAR OPEN END FUND | 596,705.61 | 15,699,902.33 | | 13,780,774.01 | | 1,919,128.32 |
| MFO PIONEER INTL GROWTH FD CL A | 11,256.85 | 285,175.47 | | 262,796.08 | | 22,379.39 |
| MFO RAINIER INVT MGMT MUT FDS SMALL MID/CAP EQUITY PORTFOLIO | 1,224.93 | 23,630.07 | | 24,082.87 | | (452.80) |
| MFO ROBERTSON STEPHENS INVT TR EMERGING MKTS FD | 1,028.56 | 10,830.71 | | 10,672.44 | | 158.27 |
| MFO ROBERTSON STEPHENS INVT TR PARTNERS FD | 0.00 | 1,022.29 | | 0.00 | | 1,022.29 |
| MFO ROBERTSON STEPHENS INVT TR MICROCAP GROWTH FD | 932.27 | 9,993.88 | | 9,863.42 | | 130.46 |
| MFO ROBERTSON STEPHENS INVT TR GROWTH & INCOME FD | 0.00 | 4,163.12 | | 0.00 | | 4,163.12 |
| MFO ROBERTSON STEPHENS ENERGING GROWTH FD | 2,028.84 | 46,744.26 | | 44,824.16 | | 1,920.10 |
| MFO ROBERTSON STEPHENS INVT TR NAT RES FD | 7,334.91 | 101,731.71 | | 104,606.82 | | (2,875.11) |
| MFO ROBERTSON STEPHENS INVT TR INFO AGE FD | 0.00 | 557.31 | | 0.00 | | 557.31 |
| MFO ROBERTSON STEPHENS INVT TR VALUE PLUS GROWTH FD | 2,177.85 | 71,973.31 | | 59,362.94 | | 12,610.37 |
| MFO ROBERTSON STEPHENS INVT TR CONTRARIAN FUND | 16,233.92 | 265,487.36 | | 274,159.48 | | (8,672.12) |
| MFO ROWE PRICE NEW HORIZONS FD INC CAPITAL STK \$1 PAR OPEN END FUND | 1,423.42 | 35,347.24 | | 33,943.48 | | 1,403.76 |
| MFO ROWE T PRICE BLUE CHIP GROWTH FD | 289.00 | 6,670.89 | | 5,834.32 | | 836.57 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO ROWE T PRICE DIVID GROWTH FD INC | 6,150.40 | 116,953.35 | | 109,964.58 | | 6,988.77 |
| MFO ROWE T PRICE EQUITY INCOME FUND SHARES OF BENEFICIAL INT, OPEN END FUND | 2,249.23 | 54,851.91 | | 53,058.15 | | 1,793.76 |
| MFO ROWE T PRICE INTL FDS JAPAN FD OPEN END FUND | 1,532.18 | 12,971.89 | | 15,084.11 | | (2,112.22) |
| MFO ROWE T PRICE INTERNATIONAL FUNDS INC NEW ASIA FUND OPEN END FUND | 9,483.50 | 85,747.74 | | 89,025.78 | | (3,278.04) |
| MFO ROWE T PRICE INTL FUNDS INC., INTL STK FD OPEN END FD | 2,438.00 | 34,434.67 | | 34,509.48 | | (74.81) |
| MFO ROWE T PRICE INTERNATIONAL FUNDS, INC, INTERNATIONAL BOND FUND OPEN END FUND | 210.92 | 2,016.31 | | 2,242.52 | | (226.21) |
| MFO ROWE T PRICE MID-CAP GROWTH FD INC COM | 0.00 | 604.44 | | 0.00 | | 604.44 |
| MFO ROWE T PRICE SCIENCE & TECHNOLOGY FUND OPEN END FUND | 371.32 | 17,316.64 | | 11,867.26 | | 5,449.38 |
| MFO ROWE T PRICE VALUE FD INC | 3,185.16 | 51,907.57 | | 51,652.94 | | 254.63 |
| MFO ROYCE MICRO CAP FD | 650.14 | 5,725.72 | | 5,468.35 | | 257.37 |
| MFO ROYCE PREMIER FUND OPEN END FUND | 546.58 | 5,159.69 | | 5,108.11 | | 51.58 |
| MFO RUSHMORE FD INC U S GOVT LONG-TERM SECS | 1,994.51 | 19,061.63 | | 20,430.41 | | (1,368.78) |
| MFO RYDEX SER TR NOVA FD | 33,030.60 | 772,581.02 | | 749,042.98 | | 23,538.04 |
| MFO RYDEX SER TR URSA FD | 147,444.15 | 903,180.50 | | 1,002,970.69 | | (99,790.19) |
| MFO SAFECO EQUITY FD INC | 504.00 | 10,924.46 | | 8,864.94 | | 2,059.52 |
| MFO SCHWAB ANALYTICS FD | 443.66 | 6,231.76 | | 5,132.52 | | 1,099.24 |
| MFO SCHWAB CAP TR S&P 500 FD INV SHS | 3,724.93 | 46,288.79 | | 45,071.78 | | 1,217.01 |
| MFO SCHWAB CAP TR SMALL CAP INDEX FUND | 7,163.26 | 125,715.25 | | 106,767.05 | | 18,948.20 |
| MFO SCHWAB CHARLES FAMILY FDS VALUE ADVANTAGE MONEY FD | 1,252,650.43 | 1,252,650.43 | | 1,252,650.43 | | 0.00 |
| MFO SCHWAB INVTS 1000 EQUITY FD | 3,977.92 | 99,347.77 | | 85,549.94 | | 13,797.83 |
| MFO SCUDDER EMERGING MARKETS FIXED INCOME | 1,617.97 | 27,566.50 | | 21,757.12 | | 5,809.38 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO SCUDDER GLOBAL FD INC COMMON STOCK OPEN END FUND | 432.86 | 14,049.09 | | 13,253.82 | | 795.27 |
| MFO SCUDDER GLOBAL FD INC GLOBAL DISCOVERY FUND | 562.89 | 11,676.18 | | 530.57 | | 11,145.61 |
| MFO SCUDDER INTERNATIONAL BOND FUND OPEN END FUND | 522.84 | 5,353.84 | | 5,915.58 | | (561.74) |
| MFO SCUDDER INTL FD INC GREATER EUROPE GROWTH FD | 0.00 | 16.47 | | 0.00 | | 16.47 |
| MFO SCUDDER INTL FD INC PAC OPPORTUNITIES FD OPEN END FUND | 675.33 | 10,992.25 | | 11,341.34 | | (349.09) |
| MFO SCUDDER INVT TR GROWTH & INCOME FD OPEN END FUND | 214.29 | 6,559.05 | | 5,391.94 | | 1,167.11 |
| MFO SCUDDER LATIN AMERICA FUND OPEN END FUND | 1,158.45 | 32,219.60 | | 30,212.37 | | 2,007.23 |
| MFO SCUDDER MUT FDS INC GOLD FD | 13,365.62 | 120,809.97 | | 168,435.33 | | (47,625.36) |
| MFO SCUDDER PORTFOLIO TR HIGH YIELD BD FD | 256.43 | 3,210.97 | | 3,198.38 | | 12.59 |
| MFO SEI SMALL CAP GROWTH FUND OPEN END FUND | 318.58 | 5,040.69 | | 6,051.94 | | (1,011.25) |
| MFO SELECTED AMERICAN SHARES INC CAPITAL STK \$1.25 PAR OPEN END FUND | 0.00 | 2,805.11 | | 0.00 | | 2,805.11 |
| MFO SELIGMAN COMMUNICATIONS & INFORMATION FD INC CL A | 697.38 | 19,764.25 | | 16,771.99 | | 2,992.26 |
| MFO SOUND SHORE FD INC COM | 450.00 | 14,547.37 | | 12,095.65 | | 2,451.72 |
| MFO STEIN ROE INVT TR SPL VENTURE FD | 0.00 | 277.50 | | 0.00 | | 277.50 |
| MFO STEIN ROE INVT TR SPL FD | 0.00 | 171.06 | | 0.00 | | 171.06 |
| MFO STEIN ROE INVT TR YOUNG INVESTOR FD | 501.10 | 11,448.02 | | 9,824.74 | | 1,623.28 |
| MFO STEIN ROE INVT TR CAP OPPORTUNITIES FD | 10,468.95 | 288,391.52 | | 305,815.33 | | (17,423.81) |
| MFO STRONG ADVANTAGE FD INC | 2,021.42 | 20,335.48 | | 20,315.27 | | 20.21 |
| MFO STRONG AMERN UTILS FD INC | 2,819.04 | 41,550.18 | | 36,986.44 | | 4,563.74 |
| MFO STRONG ASSET ALLOCATION FD | 4,354.20 | 95,496.43 | | 90,780.55 | | 4,715.88 |
| MFO STRONG DISCOVERY FUND OPEN END FUND | 4,733.70 | 82,000.81 | | 82,910.10 | | (909.29) |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO STRONG EQUITY FDS INC SMALL CAP | 7,280.42 | 87,701.11 | | 87,002.36 | | 698.75 |
| MFO STRONG GROWTH FUND | 0.00 | 5,772.46 | | 0.00 | | 5,772.46 |
| MFO STRONG INTL STK FD INC OPEN END FUND | 603,859.35 | 8,281,825.51 | | 8,455,808.44 | | (173,982.93) |
| MFO STRONG OPPORTUNITY FUND OPEN END FUND | 18,943.63 | 779,483.85 | | 720,621.22 | | 58,862.63 |
| MFO STRONG SCHAFFER VALUE FD | 4,507.84 | 298,626.64 | | 285,679.32 | | 12,947.32 |
| MFO STRONG TOTAL RETURN FD INC COMMON STK OPEN END FUND | 46,029.94 | 1,498,537.93 | | 1,501,458.13 | | (2,920.20) |
| MFO T. ROWE PRICE NEW ERA FUND INC COMMON OPEN END FUND | 0.00 | 315.38 | | 0.00 | | 315.38 |
| MFO THIRD AVENUE FUND | 554.00 | 17,138.15 | | 15,805.00 | | 1,333.15 |
| MFO TORRAY FD SH BEN INT | 200.00 | 6,302.15 | | 5,547.08 | | 755.07 |
| MFO TRANSAMERICA INVS INC PREMIER EQUITY FD INV SHS | 142.48 | 2,652.81 | | 2,537.82 | | 114.99 |
| MFO TURNER FDS SMALL CAP FD | 0.00 | 1,101.33 | | 0.00 | | 1,101.33 |
| MFO TWEEDY BROWNE FD INC AMERICAN VALUE FD FORMERLY VALUE FD TO 10-01-1994 | 0.00 | 2,658.98 | | 0.00 | | 2,658.98 |
| MFO TWENTIETH CENTURY INVESTORS INC VISTA SH | 1,518.47 | 26,775.93 | | 23,378.18 | | 3,397.75 |
| MFO UAM FDS FPA CRESCENT PORT INSTL FD CL SHS | 0.00 | 119.56 | | 0.00 | | 119.56 |
| MFO UNITED SERVICES WORLD GOLD FD OPEN END FD | 4,090.31 | 66,119.60 | | 82,502.78 | | (16,383.18) |
| MFO UNITED SVCS FDS CHINA REGION OPPORTUNITY FD | 3,469.88 | 25,087.25 | | 23,872.77 | | 1,214.48 |
| MFO UNITED SVCS FDS U S REAL ESTATE FD | 356.14 | 5,066.78 | | 5,067.81 | | (1.03) |
| MFO VAN WAGONER FDS INC MID-CAP FD | 226.42 | 2,504.15 | | 2,966.10 | | (461.95) |
| MFO VAN WAGONER FDS INC EMERGING GROWTH FD | 3,013.99 | 40,085.44 | | 39,267.31 | | 818.13 |
| MFO VAN WAGONER FDS INC MICRO-CAP FD | 456.65 | 5,972.96 | | 5,636.16 | | 336.80 |
| MFO VANGUARD / WINDSOR FD INC VANGUARD / WINDSOR II PORTFOLIO OPEN END FUND | 0.00 | 3,434.32 | | 0.00 | | 3,434.32 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| INTEREST IN REGISTERED INVESTMENT CO. ----- | | | | | | |
| MFO VANGUARD FIXED INCOME SECS FD SHORT TERM BD PORT - RECONCILEMENT SEC FD FBO DAILY VALUED PLANS | 5,154.61 | 54,954.43 | | 55,674.52 | | (720.09) |
| MFO VANGUARD FIXED INCOME SECURITIES FUND LONG TERM CORPORATE PORTFOLIO | 479.02 | 4,046.56 | | 4,357.34 | | (310.78) |
| MFO VANGUARD FIXED INCOME SECURITIES FUND INC., GNMA PORTFOLIO, \$.10 PAR OPEN END FUND | 0.00 | 14.46 | | 0.00 | | 14.46 |
| MFO VANGUARD INDEX TRUST - 500 PORTFOLIO SHARES OF BENEFICIAL INTEREST OPEN END FUND | 1,635.82 | 129,113.44 | | 123,462.18 | | 5,651.26 |
| MFO VANGUARD SPECIALIZED PORTFOLIOS HEALTH CARE PORTFOLIO, OPEN END FUND | 0.00 | 815.00 | | 0.00 | | 815.00 |
| MFO VANGUARD SPECIALIZED PORTFOLIO ENERGY PORTFOLIO OPEN END FUND | 867.93 | 24,285.36 | | 20,070.58 | | 4,214.78 |
| MFO VANGUARD WORLD FUND, INTERNATIONAL GROWTH PORTFOLIO, OPEN END FUND | 0.00 | 3,209.43 | | 0.00 | | 3,209.43 |
| MFO VANGUARD/WELLESLEY INC FD INC COMM OPEN END FUND | 0.00 | 395.04 | | 0.00 | | 395.04 |
| MFO WARBURG PINCUS EMERGING GROWTH FD | 608.86 | 20,265.76 | | 20,097.63 | | 168.13 |
| MFO WARBURG PINCUS EMERGING MKTS FD INC | 3,000.98 | 37,627.06 | | 37,717.93 | | (90.87) |
| MFO WARBURG PINCUS GROWTH & INCOME FD INC | 0.14 | 2.15 | | 2.20 | | (0.05) |
| MFO WARBURG PINCUS INTL EQUITY FD OPEN END FUND | 1,442.75 | 30,973.77 | | 31,045.74 | | (71.97) |
| MFO WARBURG PINCUS JAPAN OTC FD COM | 0.00 | 18.66 | | 0.00 | | 18.66 |
| MFO WARBURG PINCUS POST-VENTURE CAP FUND | 256.02 | 4,331.84 | | 4,273.01 | | 58.83 |
| MFO WASATCH ADVISORS FDS INC MICRO-CAP FD | 1,170.85 | 5,025.15 | | 3,509.15 | | 1,516.00 |
| MFO WASATCH ADVISORS FDS INC MID-CAP FD | 0.00 | 0.31 | | 0.00 | | 0.31 |
| MFO WASATCH ADVISORS FDS INC GROWTH FD | 0.00 | 377.69 | | 0.00 | | 377.69 |
| MFO WESTCORE TR BLUE CHIP FUND | 0.00 | 345.70 | | 0.00 | | 345.70 |
| MFO WORLD FDS INC VONTOBEL U S VALUE FD | 333.78 | 5,403.87 | | 5,000.00 | | 403.87 |
| MFO WRIGHT EQUIFUND EQUITY TR MEXICO FD | 2,195.53 | 13,107.32 | | 11,899.49 | | 1,207.83 |

SCHEDULE OF REALIZED GAINS AND LOSSES
FOR THE PERIOD FROM 11-29-96 TO 11-28-97

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|---|---------------------------------|-------------------|-----------------|------------------------|------------------------------------|--------------------|
| INTEREST IN REGISTERED INVESTMENT CO. | | | | | | |
| MFO WRIGHT EQUIFUND EQUITY TR NETHERLANDS FD | 848.96 | 9,165.18 | | 9,133.68 | | 31.50 |
| MFO WRIGHT EQUIFUND EQUITY TR NORDIC FD | 765.10 | 11,513.00 | | 11,115.17 | | 397.83 |
| MFO WRIGHT INVESTORS INTL BLUE CHIP FD OPEN END FD | 725.08 | 11,887.20 | | 12,000.00 | | (112.80) |
| MFO YACKTMAN FD INC OPEN END FUND | 17,810.83 | 294,972.57 | | 253,012.96 | | 41,959.61 |
| TEMPLETON VIETNAM OPPORTUNITES FD INC COM STK | 200.00 | 1,833.96 | | 2,246.04 | | (412.08) |
| | | ----- | ----- | ----- | ----- | ----- |
| TOTAL INTEREST IN REGISTERED INVESTMENT CO. | | 129,701,536.22 | | 122,815,517.79 | | 6,886,018.43 |
| OTHER | | | | | | |
| ----- | | | | | | |
| &&& UAL - LOAN ASSET | 42,881,331.82 | 42,881,331.82 | | 42,881,331.82 | | 0.00 |
| ADV TISSUE SCIENCES COM STK CALL OPTION EXP 12/21/96 W/STRK PR \$12.50 PER SHR | 2.00 | 0.00 | | (138.00) | | 138.00 |
| ADVANCED MICRO DEVICES CALL OPTION EXP 4/18/98 W/STRK PR \$25.00 PER SH | 4.00 | 1,111.99 | | 0.00 | | 1,111.99 |
| ADVANTA CORP CL B COM STK CALL OPTION EXP 8/16/97 W/STRK PR. \$35.00 PER SHR | 4.00 | 377.77 | | 0.00 | | 377.77 |
| ALPHA BETA TECH COM STK CALL OPTION EXP 8/16/97 W/STRK PR. \$10.00 PER SHR | 20.00 | 1,388.17 | | 0.00 | | 1,388.17 |
| ALPHA BETHA TECH COM STK CALL OPTION EXP 7/19/97 W/STRK PR. \$10.00 PER SHR | 20.00 | 1,637.04 | | 0.00 | | 1,637.04 |
| AMATI COMM COM STK CALL OPTION EXP 3/22/97 W/STRK PR. \$12.50 PER SHR | 20.00 | 1,507.69 | | 0.00 | | 1,507.69 |
| AMATI COMM COM STK CALL OPTION EXP 6/21/97 W/STRK PR. \$12.50 PER SHR | 20.00 | 1,456.09 | | 0.00 | | 1,456.09 |
| AMER WEST HLDG COM STK CALL OPTION EXP 4/19/97 W/STRK PR. \$17.50 PER SHR | 20.00 | 464.88 | | 0.00 | | 464.88 |
| AMERICAN EXPRESS CALL OPTION EXP 1/18/97 W/STRK PR. \$50.00 PER SHR | 1.00 | 0.00 | | (338.00) | | 338.00 |
| AMPEX CORP CL A COM STK CALL OPTION EXP 4/19/97 W/STRK PR. \$10.00 PER SHR | 10.00 | 672.72 | | 0.00 | | 672.72 |
| AMTEL CORP COM STK CALL OPTION EXP 2/21/98 W/STRK PR \$25.00 PER SH | 5.00 | 1,236.65 | | 0.00 | | 1,236.65 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

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|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| OTHER ----- | | | | | | |
| APPLIED MAGNETICS COM STK CALL OPTION EXP 4/18/98 W/STRK PR \$20.00 PER SH | 5.00 | 1,630.23 | | 0.00 | | 1,630.23 |
| APPLIX INC COM STK CALL OPTION EXP 12/21/96 W/STK PR \$25.00 PER SHR | 2.00 | 0.00 | | 0.00 | | 0.00 |
| APPLIX INC COM STK CALL OPTION EXP 1/18/97 W/STRK PR. \$25.00 PER SHR | 4.00 | 229.89 | | 0.00 | | 229.89 |
| APPLIX INC COM STK CALL OPTION EXP 2/22/97 W/STRK PR. \$25.00 PER SHR | 4.00 | 467.38 | | 0.00 | | 467.38 |
| ARBOR DRUGS COM STK CALL OPTION EXP 4/19/97 W/STRK PR. \$20.00 PER SHR | 8.00 | 505.73 | | 0.00 | | 505.73 |
| AT&T CORP COM STK CALL OPTION EXP 6/21/97 W/STRK PR. \$35.00 PER SHR | 4.00 | 415.27 | | 0.00 | | 415.27 |
| AUTOIMMUNE INC COM STK CALL OPTION EXP 5/17/97 W/STRK PR. \$10.00 PER SHR | 20.00 | 2,123.42 | | 0.00 | | 2,123.42 |
| AVANTA CP CL B COM STK CALL OPTION EXP 7/19/97 W/STRK PR. \$35.00 PER SHR | 4.00 | 465.27 | | 0.00 | | 465.27 |
| BAY NETWORKS COM STK CALL OPTION EXP 12/21/96 W/STK PR \$22.50 PER SHR | 3.00 | 0.00 | | (1,350.00) | | 1,350.00 |
| BAY NETWORKS COM STK CALL OPTION EXP 2/22/97 W/STRK PR. \$22.50 PER SHR | 6.00 | 632.47 | | 0.00 | | 632.47 |
| BELL SPORTS CORP COM STK CALL OPTION EXP 10/18/97 W/STRK PR. \$10.00 PER SHR | 12.00 | 265.28 | | 0.00 | | 265.28 |
| BIOGEN INC COM STK CALL OPTION EXP 10/18/97 W/STRK PR. \$35.00 PER SHR | 20.00 | 2,568.84 | | 0.00 | | 2,568.84 |
| BOEING CO COM STK CALL OPTION EXP 1/18/97 W/STRK PR. \$100.00 PER SHR | 10.00 | 2,123.42 | | 0.00 | | 2,123.42 |
| CALIF AMPLIFIR COM STK CALL OPTION EXP 2/22/97 W/STRK PR. \$7.50 PER SHR | 20.00 | 333.74 | | 0.00 | | 333.74 |
| CALIF AMPLIFIR COM STK CALL OPTION EXP 6/21/97 W/STRK PR. \$5.00 PER SHR | 20.00 | 208.75 | | 0.00 | | 208.75 |
| CEPHALON INC COM STK CALL OPTION EXP 8/16/97 W/STRK PR. \$12.50 PER SHR | 8.00 | 360.15 | | 0.00 | | 360.15 |
| CEPHALON INC COM STK CALL OPTION EXP 11/22/97 W/STRK PR. \$12.50 PER SHR | 8.00 | 464.54 | | 0.00 | | 464.54 |
| CIRRUS LOGIC INC COM STK CALL OPTION EXP 8/16/97 W/STRK PR. \$12.50 PER SHR | 20.00 | 706.11 | | 0.00 | | 706.11 |

NOVEMBER 28, 1997

SCHEDULE OF REALIZED GAINS AND LOSSES
FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS (LESS) ----- | ERISA COST (EQUALS) ----- | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|--------------------------|---------------------------------|-------------------------------------|
| OTHER ----- | | | | |
| COCA COLA ENT COM STK CALL OPTION EXP 6/21/97 W/STRK PR. \$65.00 PER SHR | 8.00 | 988.59 | 0.00 | 988.59 |
| COLUMBIA LABS COM STK CALL OPTION EXP 10/18/97 W/STRK PR. \$17.50 PER SHR | 20.00 | 1,197.84 | 0.00 | 1,197.84 |
| COMPAQ COMPUTER COM STK CALL OPTION EXP 12/21/96 W/STK PR \$75.00 PER SHR | 2.00 | 259.07 | 0.00 | 259.07 |
| COMPUSERVE INC COM STK CALL OPTION EXP 8/16/97 W/STRK PR. \$12.50 PER SHR | 6.00 | 260.99 | 0.00 | 260.99 |
| CYLINK CORP COM STK CALL OPTION EXP 7/19/97 W/STRK PR. \$12.50 PER SHR | 20.00 | 1,143.60 | 0.00 | 1,143.60 |
| CYPRESS SEMICONDUCTOR COM STK CALL OPT EXP 11/22/97 W/STRK PR. \$12.50 PER SHR | 20.00 | 353.48 | 0.00 | 353.48 |
| DANIELI & C 7.25% BDS 1/1/00 ITL(XW) | 6,252,000.00 | 3,634.24 | 4,176.06 | (541.82) |
| DATA DIMENSIONS INC COM STK CALL OPT EXP 9/20/97 W/STRK PR. \$30.00 PER SHR | 2.00 | 290.27 | 0.00 | 290.27 |
| DIGITAL EQUIP COM STK CALL OPTION EXP 01/18/97 W/STK PR 45.00 PER SHR | 1.00 | 0.00 | (63.00) | 63.00 |
| DIGITAL EQUIP COM STK CALL OPTION EXP 4/18/98 W/STRK PR. \$50.00 PER SHR | 5.00 | 3,450.86 | 0.00 | 3,450.86 |
| DIGITAL EQUIPMENT COM STK CALL OPTION EXP 9/20/97 W/STRK PR. \$45.00 PER SHR | 2.00 | 190.28 | 0.00 | 190.28 |
| DURAMED PHARAM COM STK CALL OPTION EXP 10/18/97 W/STRK PR. \$5.00 PER SHR | 14.00 | 660.32 | 0.00 | 660.32 |
| DURAMED PHARM COM STK CALL OPTION EXP 1/18/97 W/STRK PR. \$10.00 PER SHR | 8.00 | 160.99 | 0.00 | 160.99 |
| DURAMED PHARM COM STK CALL OPTION EXP 2/22/97 W/STRK PR. \$10.00 PER SHR | 8.00 | 230.74 | 0.00 | 230.74 |
| DURAMED PHARM COM STK CALL OPTION EXP 3/22/97 W/STRK PR. \$12.50 PER SHR | 8.00 | 360.15 | 0.00 | 360.15 |
| DURAMED PHARM COM STK CALL OPTION EXP 4/19/97 W/STRK PR. \$10.00 PER SHR | 8.00 | 555.73 | 0.00 | 555.73 |
| DURAMED PHARM COM STK CALL OPTION EXP 4/19/97 W/STRK PR. \$60.00 PER SHR | 8.00 | 164.89 | 0.00 | 164.89 |
| DURAMED PHARM COM STK CALL OPTION EXP 5/17/97 W/STRK PR. \$10.00 PER SHR | 8.00 | 364.98 | 0.00 | 364.98 |

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NOVEMBER 28, 1997

SCHEDULE OF REALIZED GAINS AND LOSSES
FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS (LESS) ----- | ERISA COST (EQUALS) ----- | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|--------------------------|---------------------------------|-------------------------------------|
| OTHER ----- | | | | |
| DURAMED PHARM COM STK CALL OPTION EXP 6/21/97 W/STRK PR. \$10.00 PER SHR | 8.00 | 414.54 | 0.00 | 414.54 |
| DURAMED PHARMACEUT COM STK CALL OPTION EXP 9/20/97 W/STRK PR. \$5.00 PER SHR | 14.00 | 315.27 | 0.00 | 315.27 |
| DURAMED PHARMACEUT COM STK CALL OPTION EXP 3/21/98 W/STRK PR. \$10.00 PER SHR | 4.00 | 414.54 | 0.00 | 414.54 |
| EMPLOYEE SOLUTION COM STK CALL OPTION EXP 4/19/97 W/STRK PR. \$7.50 PER SHR | 18.00 | 1,015.71 | 0.00 | 1,015.71 |
| EMPLOYEE SOLUTIONS COM STK CALL OPT EXP 11/22/97 W/STRK PR. \$7.50 PER SHR | 18.00 | 250.78 | 0.00 | 250.78 |
| ENSCO INTL INC COM STK CALL OPTION EXP 8/16/97 W/STRK PR. \$55.00 PER SHR | 2.00 | 221.53 | 0.00 | 221.53 |
| EQUIFAX INC COM STK CALL OPTION EXP 7/19/97 W/STRK PR. \$35.00 PER SHR | 2.00 | 215.28 | 0.00 | 215.28 |
| EQUIFAX INC COM STK CALL OPTION EXP 9/20/97 W/STRK PR. \$30.00 PER SHR | 2.00 | 65.28 | 0.00 | 65.28 |
| EXABYTE CORP COM STK CALL OOPTION EXP 12/21/96 W/STRK PR \$15.00 PER SHR | 10.00 | 0.00 | (690.00) | 690.00 |
| EXABYTE CORP COM STK CALL OPTION EXP 1/18/97 W/STRK PR. \$15.00 PER SHR | 20.00 | 458.73 | 0.00 | 458.73 |
| EXABYTE CORP COM STK CALL OPTION EXP 5/17/97 W/STRK PR. \$15.00 PER SHR | 20.00 | 697.86 | 0.00 | 697.86 |

| | | | | |
|--|-------|----------|------|----------|
| EXXON CORP COM STK CALL OPTION | 4.00 | 277.77 | 0.00 | 277.77 |
| EXP 10/18/97 W/STK PR \$65.00 PER SHR | | | | |
| EXXON CORP COM STK CALL OPTION | 2.00 | 165.28 | 0.00 | 165.28 |
| EXP 1/17/98 W/STRK PR. \$70.00 PER SRH | | | | |
| FEDERAL HOME COM STK CALL OPTION | 20.00 | 2,926.90 | 0.00 | 2,926.90 |
| EXP 4/18/98 W/STRK PR. \$30.00 PER SHR | | | | |
| GENERAL MTRS CORP COM STK CALL OPTION | 4.00 | 240.28 | 0.00 | 240.28 |
| EXP 9/20/97 W/STRK PR. \$60.00 PER SHR | | | | |
| GLOBAL MARINE COM STK CALL OPTION | 20.00 | 695.22 | 0.00 | 695.22 |
| EXP 4/19/97 W/STRK PR. \$20.00 PER SHR | | | | |
| GLOBAL MARINE COM STK CALL OPTION | 20.00 | 1,263.17 | 0.00 | 1,263.17 |
| EXP 6/21/97 W/STRK PR. \$20.00 PER SHR | | | | |
| GREEN TREE FIN COM STK CALL OPTION | 4.00 | 365.27 | 0.00 | 365.27 |
| EXP 7/19/97 W/STRK PR. \$35.00 PER SHR | | | | |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| OTHER ----- | | | | | | |
| HUMMINGBIRD COM COM STK CALL OPTION EXP 7/19/97 W/STRK PR. \$35.00 PER SHR | 6.00 | 190.27 | | 0.00 | | 190.27 |
| IMP INC OCM STK CALL OPTION EXP 4/19/97 W/STRK PR. \$5.00 PER SHR | 60.00 | 311.92 | | 0.00 | | 311.92 |
| IMP INC. COMMON STOCK CALL OPTION EXP 1/18/97 W/STRK PR \$5.00 PER SHR | 20.00 | 0.00 | | (380.00) | | 380.00 |
| IMPERIAL CHEMICAL COM STK CALL OPTION EXP 01/18/97 W/STK PR \$55.00 PER SHR | 20.00 | 1,070.21 | | 0.00 | | 1,070.21 |
| INFORMIX CORP COM STK CALL OPTION EXP 5/17/97 W/STRK PR. \$7.500 PER SHR | 8.00 | 1,556.20 | | 0.00 | | 1,556.20 |
| INTEGRATED DEVICE COM STK CALL OPTION EXP 11/22/97 W/STRK PR. \$12.50 PER SHR | 20.00 | 1,171.38 | | 0.00 | | 1,171.38 |
| INTEL COMMON STK CALL OPTION EXP 10/18/97 W/STK PR \$90.00 PER SHR | 2.00 | (1,073.73) | | 0.00 | | (1,073.73) |
| INTEL CORP COM STK CALL OPTION EXP 2/22/97 W/STRK PR. \$155.00 PER SHR | 2.00 | 285.98 | | 0.00 | | 285.98 |
| INTEL CORP COM STK CALL OPTION EXP 09/20/97 W/STRK PR \$105.00 PER SHR | 2.00 | 177.78 | | 0.00 | | 177.78 |
| INTERNEURON PHARM COM STK CALL OPTION EXP 8/16/97 W/STRK PR. \$20.00 PER SHR | 6.00 | 635.97 | | 0.00 | | 635.97 |
| INTERNEURON PHARM COM STK CALL OPTION EXP 9/20/97 W/STRK PR. \$20.00 PER SHR | 6.00 | 415.27 | | 0.00 | | 415.27 |
| INTL PAPER CO COM STK CALL OPTION EXP 07/20/96 W/STRK PR \$45.00 PER SHR | 4.00 | 352.77 | | 0.00 | | 352.77 |
| IOMEGA COMMON STK CALL OPTION EXP 5/17/97 W/STK PR \$25.00 PER SHR | 4.00 | 329.88 | | 0.00 | | 329.88 |
| IOMEGA COMMON STK CALL OPTION EXP 11/22/97 W/STK PR \$25.00 PER SHR | 4.00 | 715.26 | | 0.00 | | 715.26 |
| IOMEGA CORP COM STK CALL OPTION EXP 8/16/97 W/STRK PR. \$25.00 PER SHR | 4.00 | 309.23 | | 0.00 | | 309.23 |
| IOMEGA CORP COM STK CALL OPTION EXP 10/18/97 W/STRK PR. \$30.00 PER SHR | 20.00 | 956.10 | | 0.00 | | 956.10 |
| IOMEGA CORP COM STK CALL OPTION EXP 4/19/97 W/STRK PR. \$17.50 PER SHR | 20.00 | 945.21 | | 0.00 | | 945.21 |
| IOMEGA CORP COM STK CALL OPTION EXP 5/17/97 W/STRK PR. \$17.50 PER SHR | 20.00 | (218.17) | | 0.00 | | (218.17) |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| OTHER ----- | | | | | | |
| IOMEGA CORP COM STK CALL OPTION EXP 6/21/97 W/STRK PR. \$17.50 PER SHR | 20.00 | 1,206.09 | | 0.00 | | 1,206.09 |
| IOMEGA CORP COMMON STOCK CALL OPTION EXP 5/17/97 W/STRK PR \$22.50 PER SHR | 20.00 | 449.82 | | 0.00 | | 449.82 |
| IOMEGA CORP COMMON STOCK CALL OPTION EXP 12/21/96 W/STRK PR \$25.00 PER SHR | 5.00 | 0.00 | | (250.00) | | 250.00 |
| IOMEGA CORP COMMON STOCK CALL OPTION EXP 12/21/96 W/STRK PR \$22.50 PER SHR | 10.00 | (1,934.00) | | (1,375.00) | | (559.00) |
| IOMEGA CORP. COMMON STOCK CALL OPTION EXP 2/22/97 W/STRK PR \$30.00 PER SHR | 3.00 | 57.73 | | (112.50) | | 170.23 |
| JLG INDUSTRIES COM STK CALL OPTIOIN EXP 7/19/97 W/STRK PR. \$15.00 PER SHR | 18.00 | 190.28 | | 0.00 | | 190.28 |
| JLG INDUSTRIES COM STK CALL OPTION EXP 9/20/97 W/STRK PR. \$15.00 PER SHR | 18.00 | 302.77 | | 0.00 | | 302.77 |
| JLG INDUSTRIES COM STK CALL OPTION EXP 6/21/97 W/STRK PR. \$15.00 PER SHR | 6.00 | 185.98 | | 0.00 | | 185.98 |
| LM ERICSSON TEL COM STK CALL OPTION EXP 7/19/97 W/STRK PR. \$35.00 PER SHR | 4.00 | 559.23 | | 0.00 | | 559.23 |
| LONG STAR STEAKHOUSE COM STK CALL OPT EXP 10/18/97 W/STRK PR. \$20.00 PER SHR | 20.00 | 700.69 | | 0.00 | | 700.69 |
| LORAL CORP COM STK CALL OPTION EXP 1/17/98 W/STRK PR. \$25.00 PER SHR | 1.00 | 73.49 | | 0.00 | | 73.49 |
| LORAL SPACE COM STK CALL OPTION EXP 1/18/97 W/STRK PR. \$17.50 PER SHR | 6.00 | 557.48 | | 0.00 | | 557.48 |
| MEDAPHIS CORP COM STK CALL OPTION EXP 3/22/97 W/STRK PR. \$12.50 | 2.00 | 189.89 | | 0.00 | | 189.89 |
| MEDAPHIS CORP COM STK CALL OPTION EXP 1/18/97 W/STRK PR. \$12.50 PER SHR | 12.00 | 702.22 | | 0.00 | | 702.22 |
| MEDAPHIS CORP COM STK CALL OPTION EXP 2/22/97 W/STRK PR. \$12.50 PER SHR | 12.00 | 514.73 | | 0.00 | | 514.73 |
| MEDICAL RESOURCES COM STK CALL OPTION EXP 3/22/97 W/STRK PR. \$12.50 PER SHR | 70.00 | 1,445.22 | | 0.00 | | 1,445.22 |
| MEDICAL RESOURCES COM STK CALL OPTION EXP 7/19/97 W/STRK PR. \$15.00 PER SHR | 70.00 | 1,669.61 | | 0.00 | | 1,669.61 |
| MEDPARTNERS COM STK CALL OPTION EXP 2/22/97 W/STRK PR. \$17.50 PER SHR | 4.00 | 831.97 | | 0.00 | | 831.97 |

NOVEMBER 28, 1997

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|--|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| OTHER ----- | | | | | | |
| MICROCOM COM STK CALL OPTION EXP 3/22/97 W/STRK PR. \$12.50 PER SHR | 20.00 | 210.99 | | 0.00 | | 210.99 |
| MICROCOM INC COM STK CALL OPTION EXP 4/19/97 W/STRK PR. \$10.00 PER SHR | 20.00 | 5,778.80 | | 0.00 | | 5,778.80 |
| MICRON TECH IN COM STK CALL OPTION EXP 7/20/96 W/STRK PR \$35.00 PER SHR | 4.00 | 1,062.68 | | 0.00 | | 1,062.68 |
| MICRON TECHNOLOGY COMMON STOCK CALL OPT EXP 4/19/97 W/STRK PR \$30.00 PER SHR | 10.00 | (9,362.00) | | (6,750.00) | | (2,612.00) |
| MICRON TECHNOLOGY COMMON STOCK CALL OPT EXP 4/19/97 W/STRK PR \$40.00 PER SHR | 8.00 | 717.57 | | (976.00) | | 1,693.57 |
| NEWMONT MINING COM STK CALL OPTION EXP 12/21/96 W/STK PR \$55.00 PER SHR | 1.00 | 0.00 | | (13.00) | | 13.00 |
| NIKE INC CL B COM STK CALL OPTION EXP 7/19/97 W/STRK PR. \$60.00 PER SHR | 2.00 | 202.78 | | 0.00 | | 202.78 |
| NORTHFIELD LABS COMMON STK CALL OPTION EXP 12/21/96 W/STK PR \$12.50 PER SHR | 6.00 | 407.48 | | 0.00 | | 407.48 |
| NOVELL INC COM STK CALL OPTION EXP 11/22/97 W/STRK PR. \$12.50 PER SHR | 8.00 | 189.55 | | 0.00 | | 189.55 |
| NOVELL INC COM STK CALL OPTION EXP 3/22/97 W/STRK PR. \$10.00 PER SHR | 10.00 | 54.74 | | 0.00 | | 54.74 |
| NOVELL INC COM STK CALL OPTION EXP 3/22/97 W/STRK PR. \$12.50 PER SHR | 8.00 | 385.15 | | 0.00 | | 385.15 |
| OAK TECH COM STK CALL OPTION EXP 9/20/97 W/STRK PR. \$12.50 PER SHR | 20.00 | 215.28 | | 0.00 | | 215.28 |
| OAK TECH INC COM STK CALL OPTION EXP 3/22/97 W/STRK PR. \$12.50 PER SHR | 20.00 | 695.22 | | 0.00 | | 695.22 |
| OAK TECH INC COM STK CALL OPTION EXP 8/16/97 W/STRK PR. \$12.50 PER SHR | 20.00 | 700.69 | | 0.00 | | 700.69 |
| OFFICE DEPOT CIN STK CALL OPTION EXP 6/21/97 W/STRK PR. \$17.50 PER SHR | 10.00 | 588.12 | | 0.00 | | 588.12 |
| OFFICE DEPOT COMMON STK CALL OPTION EXP 09/20/97 W/STK PR \$17.50 PER SHR | 20.00 | 3,438.20 | | 0.00 | | 3,438.20 |
| OFFICE DEPOT INC COM STK CALL OPTION EXP 7/19/97 W/STRK PR. \$20.00 PER SHR | 40.00 | 4,148.92 | | 0.00 | | 4,148.92 |
| PHP HEALTHCARE COM STK CALL OPTION EXP 5/17/97 W/STRK PR. \$15.00 PER SHR | 8.00 | 805.72 | | 0.00 | | 805.72 |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| OTHER ----- | | | | | | |
| PROGRESS SOFTWARE COM STK CALL OPTION EXP 2/22/97 W/STRK PR. \$20.00 PER SHR | 6.00 | 594.97 | | 0.00 | | 594.97 |
| PROXIM INC COM STK CALL OPTION | 2.00 | 0.00 | | (200.00) | | 200.00 |
| EXP 01/18/97 W/STK PR \$22.50 PER SHR | | | | | | |
| SILICON GRAPHICS INC COM STK CALL OPTION | 1.00 | 0.00 | | (6.00) | | 6.00 |
| EXP 2/22/97 W/STRK PR \$30.00 PER SH | | | | | | |
| SUMMIT TECH COM STK CALL OPTION | 14.00 | 344.23 | | 0.00 | | 344.23 |
| EXP 3/22/97 W/STRK PR. \$7.50 PER SHR | | | | | | |
| SYSTEMSOFT CORP COM STK CALL OPTION | 2.00 | 0.00 | | (50.00) | | 50.00 |
| EXP 12/21/96 W/STK PR \$25.00 PER SHR | | | | | | |
| SYSTEMSOFT CORP COM STK CALL OPTION | 6.00 | 265.28 | | 0.00 | | 265.28 |
| EXP 9/20/97 W/STRK PR. \$15.00 PER SHR | | | | | | |
| SYSTEMSOFT CORP COM STK CALL OPTION | 6.00 | 359.02 | | 0.00 | | 359.02 |
| EXP 7/19/97 W/STRK PR. \$12.50 PER SHR | | | | | | |
| TANDEM COMPTRS COM STK CALL OPTION | 4.00 | 242.39 | | 0.00 | | 242.39 |
| EXP 7/19/97 W/STRK PR. \$15.00 PER SHR | | | | | | |
| THERAGENICS COM STK CALL OPTION | 8.00 | 1,151.76 | | 0.00 | | 1,151.76 |
| EXP 3/22/97 W/STRK PR. \$25.00 PER SHR | | | | | | |
| TRACOR INC COM STK CALL OPTION | 8.00 | 685.13 | | 0.00 | | 685.13 |
| EXP 11/22/97 W/STRK PR. \$30.00 PER SHR | | | | | | |
| TRANS WORLD AIR COM STK CALL OPTION | 20.00 | 208.75 | | 0.00 | | 208.75 |
| EXP 2/22/97 W/STRK PR. \$7.50 PER SHR | | | | | | |
| TRANS WORLD AIR COM STK CALL OPTION | 20.00 | 333.74 | | 0.00 | | 333.74 |
| EXP 5/17/97 W/STRK PR. \$7.50 PER SHR | | | | | | |
| TRANS WORLD AIRLINES COM STK CALL OPT | 20.00 | 458.74 | | 0.00 | | 458.74 |
| EXP 9/20/97 W/STRK PR. \$7.50 PER SHR | | | | | | |
| UAL CORP COMMON STOCK CALL option | 1.00 | 202.78 | | 0.00 | | 202.78 |
| EXP 12-20-97 W/STRK PR \$90.00 PER SHARE | | | | | | |
| US AIRWAYS GRP COM STK CALL OPTION | 8.00 | 435.15 | | 0.00 | | 435.15 |
| EXP 11/22/97 W/STRK PR. \$50.00 PER SHR | | | | | | |
| US BIOSCIENCE COM STK CALL OPTION | 4.00 | 377.98 | | 0.00 | | 377.98 |
| EXP 2/22/97 W/STRK PR. \$12.50 PER SHR | | | | | | |
| US LONG DIST COM STK CALL OPTION | 20.00 | 458.74 | | 0.00 | | 458.74 |
| EXP 2/22/97 W/STRK PR. \$10.00 PER SHR | | | | | | |
| US LONG DIST COM STK CALL OPTION | 6.00 | 423.79 | | 0.00 | | 423.79 |
| EXP 4/19/97 W/STRK PR. \$10.00 PER SHR | | | | | | |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS ----- | (LESS) | ERISA COST ---- | (EQUALS) | CURRENT VALUE GAIN/LOSS ----- |
|---|---------------------------------|-------------------|--------|-----------------------|----------|-------------------------------------|
| OTHER ----- | | | | | | |
| US ROBOTICS COM STK CALL OPTION EXP 05/17/97 W/STK PR \$60.00 PER SHR | 10.00 | (12,512.25) | | (13,878.00) | | 1,365.75 |
| US ROBOTICS COM STK CALL OPTION EXP 3/22/97 W/STRK PR. \$65.00 PER SHR | 20.00 | 3,802.87 | | 0.00 | | 3,802.87 |
| US ROBOTICS COM STK CALL OPTION EXP 4/19/97 W/STRK PR. \$60.00 PER SHR | 20.00 | 1,945.03 | | 0.00 | | 1,945.03 |
| US ROBOTICS COM STK CALL OPTION EXP 5/17/97 W/STRK PR. \$75.00 PER SHR | 12.00 | (267.25) | | 0.00 | | (267.25) |
| US ROBOTICS COM STK CALL OPTION EXP 6/21/97 W/STRK PR. \$55.00 PER SHR | 20.00 | (6,144.68) | | 0.00 | | (6,144.68) |
| US ROBOTICS COM STK CALL OPTION | 2.00 | 75.04 | | 0.00 | | 75.04 |
| US ROBOTICS COM STK CALL OPTION EXP 3/22/97 W/STRK PR. \$40.00 PER SHR | 4.00 | 635.97 | | 0.00 | | 635.97 |
| US ROBOTICS COM STK CALL OPTION EXP 6/21/97 W/STRK PR. \$65.00 PER SHR | 4.00 | 635.97 | | 0.00 | | 635.97 |
| USA T-NOTE 6.5% 15/05/1997 (COLL) | 3,000,000.00 | 3,000,000.00 | | 3,054,436.50 | | (54,436.50) |
| VENTRITEX INC COM STK CALL OPTION EXP 02/22/97 W/STK PR \$20.00 PER SHR | 40.00 | (18,615.88) | | (16,000.00) | | (2,615.88) |
| WARNER LAMBERT COM STK CALL OPTION EXP 10/18/97 W/STRK PR. \$105.00 PER SHR | 2.00 | 515.27 | | 0.00 | | 515.27 |
| WIRELESS TELECOM GRP COM STK CALL OPT EXP 4/19/97 W/STRK PR. \$10.00 PER SHR | 12.00 | 1,262.45 | | 0.00 | | 1,262.45 |
| WORLDCOM INC COM STK CALL OPTION EXP 6/21/97 W/STRK PR. \$30.00 PER SHR | 22.00 | 563.37 | | 0.00 | | 563.37 |
| ZITEL CORP COM STK CALL OPTION EXP 11/22/97 W/STRK PR. \$20.00 PER SHR | 10.00 | 700.81 | | 0.00 | | 700.81 |
| ZITEL CORP COM STK CALL OPTION EXP 1/18/97 W/STRK PR. \$30.00 PER SHR | 4.00 | 758.17 | | 0.00 | | 758.17 |
| ZITEL CORP COM STK CALL OPTION EXP 2/22/97 W/STRK PR. \$45.00 PER SHR | 2.00 | 142.24 | | 0.00 | | 142.24 |
| ZITEL CORP COM STK CALL OPTION EXP 2/22/97 W/STRK PR. \$5.00 PER SHR | 4.00 | 509.23 | | 0.00 | | 509.23 |
| ZITEL CORP COM STK CALL OPTION EXP 6/21/97 W/STRK PR. \$15.00 PER SHR | 4.00 | 440.27 | | 0.00 | | 440.27 |
| ZITEL CORP COM STK CALL OPTION EXP 3/22/97 W/STRK PR. \$35.00 PER SHR | 6.00 | (1,366.26) | | 0.00 | | (1,366.26) |
| 1996 DECEMBER MIDCAP FUTURE CME (LONG) | 0.00 | (72,202.50) | | 0.00 | | (72,202.50) |

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS (LESS) ----- | ERISA COST ---- | CURRENT VALUE (EQUALS) GAIN/LOSS ----- |
|---|---------------------------------|--------------------------|-----------------------|--|
| OTHER ----- | | | | |
| 1996 DECEMBER RUSSELL 2000 INDEX FUTURE CME (LONG) | 0.00 | 45,260.00 | 0.00 | 45,260.00 |
| 1996 DECEMBER S&P INDEX FUTURE (CME) LONG | 0.00 | (822,227.20) | 0.00 | (822,227.20) |
| 1996 DECEMBER 10YR U.S T-NT FUTURE (CBT) LONG | 0.00 | 2,740.50 | 0.00 | 2,740.50 |
| 1996 JUNE S+P MIDCAP FUTURE CME (LONG) | 0.00 | (18,050.00) | 0.00 | (18,050.00) |
| 1996 SEPTEMBER S+P MIDCAP FUTURE CME (LONG) | 0.00 | (912.86) | 0.00 | (912.86) |
| 1996 SEPTEMBER S+P MIDCAP FUTURE CME (SHORT) | 0.00 | (27,000.00) | 0.00 | (27,000.00) |
| 1997 DEC S&P MIDCAP INDX FUTURE (LONG) (CME) | 0.00 | (384,555.47) | 0.00 | (384,555.47) |
| 1997 DECEMBER S&P INDEX FUTURE (CME) | 0.00 | 1,111,607.14 | 0.00 | 1,111,607.14 |
| 1997 DECEMBER 10YR T-NT FUTURES (CBT) LONG | 0.00 | 9,761.01 | 0.00 | 9,761.01 |
| 1997 JUNE RUSSELL 2000 INDEX FUTURE (CME) LONG | 0.00 | 40,800.00 | 0.00 | 40,800.00 |
| 1997 JUNE S&P MIDCAP FUTURE (CME) LONG | 0.00 | 1,218,385.00 | 0.00 | 1,218,385.00 |
| 1997 JUNE S&P 500 INDEX FUTURE (CME) LONG | 0.00 | 2,141,027.91 | 0.00 | 2,141,027.91 |
| 1997 JUNE TEN YEAR T-NOTE FUTURE (CBT) LONG | 0.00 | (39,573.64) | 0.00 | (39,573.64) |
| 1997 MARCH RUSSELL 2000 INDEX (CME) LONG | 0.00 | (125,440.00) | 0.00 | (125,440.00) |
| 1997 MARCH S&P INDEX FUTURE (CME) LONG | 0.00 | 2,238,281.87 | 0.00 | 2,238,281.87 |
| 1997 MARCH S&P MIDCAP FUTURES (CME) LONG | 0.00 | 361,373.05 | 0.00 | 361,373.05 |
| 1997 MARCH 10YR T-NOTE FUTURE (CBT) LONG | 0.00 | (28,636.14) | 0.00 | (28,636.14) |
| 1997 SEP S&P MIDCAP 400 INDX FUTURE(CME) LONG | 0.00 | 1,694,471.52 | 0.00 | 1,694,471.52 |

NOVEMBER 28, 1997

SCHEDULE OF REALIZED GAINS AND LOSSES
 FOR THE PERIOD FROM 11-29-96 TO 11-28-97

| DESCRIPTION OF SECURITIES SOLD ----- | SHARES OR PAR VALUE ----- | PROCEEDS (LESS) ----- | ERISA COST ---- | CURRENT VALUE (EQUALS) GAIN/LOSS ----- |
|---|---------------------------------|--------------------------|-----------------------|--|
| OTHER ----- | | | | |
| 1997 SEPTEMBER S&P INDEX FUTURE (CME) LONG | 0.00 | 2,264,992.34 | 0.00 | 2,264,992.34 |
| 1997 SEPTEMBER 10YR T-NOTE FUTURE (CBT) LONG | 0.00 | 14,011.01 | 0.00 | 14,011.01 |
| 1998 MARCH S&P 500 INDEX FUTURES LONG | 0.00 | (6,787.50) | 0.00 | (6,787.50) |
| | | ----- | ----- | ----- |
| TOTAL OTHER | | 55,551,343.25 | 45,897,374.88 | 9,653,968.37 |
| | | ----- | ----- | ----- |
| GRAND TOTAL | | 2,527,808,401.62 | 2,858,898,786.55 | (331,090,384.93) |
| | | ===== | ===== | ===== |

5500 FILING - SUMMARY OF GAINS AND LOSSES

| | TOTAL MARKET VALUE | UNREALIZED GAIN/LOSS | REALIZED GAIN/LOSS | TOTAL GAIN/LOSS |
|--|--------------------|----------------------|--------------------|-----------------|
| | ----- | ----- | ----- | ----- |
| NON-INTEREST BEARING CASH | (2,936,778.05) | 59,311.49 | 32,621.87 | 91,933.36 |
| RECEIVABLES - INCOME | 1,877,911.67 | 0.00 | 0.00 | 0.00 |
| RECEIVABLES - OTHER | (44,533,488.67) | 35,639.65 | (54,452.31) | (18,812.66) |
| INTEREST BEARING CASH | 130,769,478.65 | 435,588,101.42 | (418,309,101.12) | 17,279,000.30 |
| US GOVERNMENT SECURITIES | 271,574,367.06 | 4,220,577.68 | (1,987,300.21) | 2,233,277.47 |
| CORPORATE DEBT INSTRUMENTS - PREFERRED | 8,772,378.97 | 31,567.24 | (2,453.74) | 29,113.50 |
| CORPORATE DEBT INSTRUMENTS - OTHER | 11,420,725.05 | 96,819.79 | (97,054.31) | (234.52) |
| CORPORATE STOCKS - PREFERRED | 4,504,507.37 | 868,470.51 | 572,853.24 | 1,441,323.75 |
| CORPORATE STOCKS - COMMON | 1,321,905,066.99 | 195,026,442.56 | 72,214,619.51 | 267,241,062.07 |
| PARTNERSHIP/JOINT VENTURE INTERESTS | 65,082.50 | 195,187,448.91 | (104.66) | 195,187,344.25 |
| INTEREST IN COMMON/COLLECTIVE TRUSTS | 479,493,160.05 | (0.05) | 0.00 | (0.05) |
| INTEREST IN REGISTERED INVESTMENT CO. | 100,855,666.30 | 5,616,538.51 | 6,886,018.43 | 12,502,556.94 |
| OTHER | 1,411,807.34 | (99,630,896.59) | 9,653,968.37 | (89,976,928.22) |
| PAYABLES - EXPENSES | (242,699.51) | 0.00 | 0.00 | 0.00 |
| | ----- | ----- | ----- | ----- |
| ACCOUNT TOTALS | 2,284,937,185.72 | 737,100,021.12 | (331,090,384.93) | 406,009,636.19 |
| | ===== | ===== | ===== | ===== |

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SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-21-97 | 1,666.00 | | | 1.00 | | | |
| 07-21-97 | 174,586.22 | | | 1.00 | | | |
| 07-21-97 | 211,837.25 | | | 1.00 | | | |
| 07-21-97 | 287,488.00 | | | 1.00 | | | |
| 07-21-97 | 304,034.98 | | | 1.00 | | | |
| 07-21-97 | 418,401.41 | | | 1.00 | | | |
| 07-21-97 | 530,432.70 | | | 1.00 | | | |
| 07-21-97 | 638,778.92 | | | 1.00 | | | |
| 07-21-97 | 897,201.08 | | | 1.00 | | | |
| 07-21-97 | 1,127,682.99 | | | 1.00 | | | |
| 07-21-97 | 1,299,776.91 | | | 1.00 | | | |
| 07-21-97 | 1,507,459.50 | | | 1.00 | | | |
| 07-22-97 | 0.01 | | | 1.00 | | | |
| 07-22-97 | 0.43 | | | 1.00 | | | |
| 07-22-97 | 1.00 | | | 1.00 | | | |
| 07-22-97 | 1.00 | | | 1.00 | | | |
| 07-22-97 | 1.00 | | | 1.00 | | | |
| 07-22-97 | 1.00 | | | 1.00 | | | |
| 07-22-97 | 1.00 | | | 1.00 | | | |
| 07-22-97 | 1.00 | | | 1.00 | | | |
| 07-22-97 | 1.00 | | | 1.00 | | | |
| 07-22-97 | 1.00 | | | 1.00 | | | |
| 07-22-97 | 2.00 | | | 1.00 | | | |
| 07-22-97 | 2.00 | | | 1.00 | | | |
| 07-22-97 | 5.00 | | | 1.00 | | | |
| 07-22-97 | 8.00 | | | 1.00 | | | |
| 07-22-97 | 21,979.18 | | | 1.00 | | | |
| 07-22-97 | 48,498.10 | | | 1.00 | | | |
| 07-22-97 | 130,981.73 | | | 1.00 | | | |
| 07-22-97 | 568,968.47 | | | 1.00 | | | |
| 07-22-97 | 685,582.97 | | | 1.00 | | | |
| 07-22-97 | 735,879.37 | | | 1.00 | | | |
| 07-22-97 | 2,409,424.26 | | | 1.00 | | | |
| 07-22-97 | 4,354,017.11 | | | 1.00 | | | |
| 07-23-97 | 1.00 | | | 1.00 | | | |
| 07-23-97 | 1.00 | | | 1.00 | | | |

| | | |
|----------|------|------|
| 07-23-97 | 1.00 | 1.00 |
| 07-23-97 | 1.00 | 1.00 |
| 07-23-97 | 1.00 | 1.00 |
| 07-23-97 | 1.00 | 1.00 |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

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SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-23-97 | 1.00 | 1.00 | | | | | |
| 07-23-97 | 2.00 | 1.00 | | | | | |
| 07-23-97 | 2.00 | 1.00 | | | | | |
| 07-23-97 | 2.00 | 1.00 | | | | | |
| 07-23-97 | 2.00 | 1.00 | | | | | |
| 07-23-97 | 5.00 | 1.00 | | | | | |
| 07-23-97 | 21,896.41 | 1.00 | | | | | |
| 07-23-97 | 23,716.38 | 1.00 | | | | | |
| 07-23-97 | 35,217.53 | 1.00 | | | | | |
| 07-23-97 | 40,916.42 | 1.00 | | | | | |
| 07-23-97 | 44,890.50 | 1.00 | | | | | |
| 07-23-97 | 91,447.53 | 1.00 | | | | | |
| 07-23-97 | 106,056.02 | 1.00 | | | | | |
| 07-23-97 | 220,263.31 | 1.00 | | | | | |
| 07-23-97 | 1,051,984.15 | 1.00 | | | | | |
| 07-23-97 | 2,760,872.41 | 1.00 | | | | | |
| 07-24-97 | 1.00 | 1.00 | | | | | |
| 07-24-97 | 1.00 | 1.00 | | | | | |
| 07-24-97 | 1.00 | 1.00 | | | | | |
| 07-24-97 | 1.00 | 1.00 | | | | | |
| 07-24-97 | 1.00 | 1.00 | | | | | |
| 07-24-97 | 1.00 | 1.00 | | | | | |
| 07-24-97 | 1.00 | 1.00 | | | | | |
| 07-24-97 | 1.00 | 1.00 | | | | | |
| 07-24-97 | 2.00 | 1.00 | | | | | |
| 07-24-97 | 2.00 | 1.00 | | | | | |
| 07-24-97 | 2.00 | 1.00 | | | | | |
| 07-24-97 | 3.00 | 1.00 | | | | | |
| 07-24-97 | 136,942.85 | 1.00 | | | | | |
| 07-24-97 | 151,395.98 | 1.00 | | | | | |
| 07-24-97 | 1,170,393.46 | 1.00 | | | | | |
| 07-24-97 | 1,284,086.85 | 1.00 | | | | | |
| 07-25-97 | 1.00 | 1.00 | | | | | |
| 07-25-97 | 1.00 | 1.00 | | | | | |
| 07-25-97 | 1.00 | 1.00 | | | | | |
| 07-25-97 | 1.00 | 1.00 | | | | | |
| 07-25-97 | 1.00 | 1.00 | | | | | |
| 07-25-97 | 1.00 | 1.00 | | | | | |
| 07-25-97 | 1.00 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-25-97 | 1.00 | 1.00 | | | | | |
| 07-25-97 | 1.00 | 1.00 | | | | | |
| 07-25-97 | 2.00 | 1.00 | | | | | |
| 07-25-97 | 2.00 | 1.00 | | | | | |
| 07-25-97 | 3.00 | 1.00 | | | | | |
| 07-25-97 | 7.00 | 1.00 | | | | | |
| 07-25-97 | 36,606.45 | 1.00 | | | | | |
| 07-25-97 | 116,109.46 | 1.00 | | | | | |
| 07-25-97 | 142,022.99 | 1.00 | | | | | |
| 07-25-97 | 200,870.72 | 1.00 | | | | | |
| 07-25-97 | 343,681.11 | 1.00 | | | | | |
| 07-25-97 | 727,643.79 | 1.00 | | | | | |
| 07-25-97 | 804,187.60 | 1.00 | | | | | |
| 07-25-97 | 1,111,127.04 | 1.00 | | | | | |
| 07-28-97 | 0.54 | 1.00 | | | | | |
| 07-28-97 | 50,897.24 | 1.00 | | | | | |
| 07-28-97 | 89,155.04 | 1.00 | | | | | |
| 07-28-97 | 107,242.74 | 1.00 | | | | | |
| 07-28-97 | 261,359.82 | 1.00 | | | | | |
| 07-28-97 | 585,538.30 | 1.00 | | | | | |
| 07-28-97 | 679,731.25 | 1.00 | | | | | |
| 07-28-97 | 709,133.08 | 1.00 | | | | | |
| 07-28-97 | 1,328,597.46 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 1.00 | 1.00 | | | | | |
| 07-29-97 | 2.00 | 1.00 | | | | | |
| 07-29-97 | 2.00 | 1.00 | | | | | |
| 07-29-97 | 2.00 | 1.00 | | | | | |
| 07-29-97 | 3.00 | 1.00 | | | | | |
| 07-29-97 | 7.00 | 1.00 | | | | | |
| 07-29-97 | 1,427.27 | 1.00 | | | | | |
| 07-29-97 | 10,807.96 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-29-97 | 16,848.08 | | | 1.00 | | | |
| 07-29-97 | 244,757.40 | | | 1.00 | | | |
| 07-29-97 | 297,904.42 | | | 1.00 | | | |
| 07-29-97 | 925,281.65 | | | 1.00 | | | |
| 07-29-97 | 2,548,575.96 | | | 1.00 | | | |
| 07-29-97 | 2,816,146.18 | | | 1.00 | | | |
| 07-30-97 | 1.00 | | | 1.00 | | | |
| 07-30-97 | 1.00 | | | 1.00 | | | |
| 07-30-97 | 1.00 | | | 1.00 | | | |
| 07-30-97 | 1.00 | | | 1.00 | | | |
| 07-30-97 | 1.00 | | | 1.00 | | | |
| 07-30-97 | 1.00 | | | 1.00 | | | |
| 07-30-97 | 1.00 | | | 1.00 | | | |
| 07-30-97 | 1.00 | | | 1.00 | | | |
| 07-30-97 | 2.00 | | | 1.00 | | | |
| 07-30-97 | 2.00 | | | 1.00 | | | |
| 07-30-97 | 2.00 | | | 1.00 | | | |
| 07-30-97 | 2.00 | | | 1.00 | | | |
| 07-30-97 | 3.00 | | | 1.00 | | | |
| 07-30-97 | 7.00 | | | 1.00 | | | |
| 07-30-97 | 13,920.00 | | | 1.00 | | | |
| 07-30-97 | 112,938.24 | | | 1.00 | | | |
| 07-30-97 | 221,053.18 | | | 1.00 | | | |
| 07-30-97 | 551,228.85 | | | 1.00 | | | |
| 07-30-97 | 626,193.42 | | | 1.00 | | | |
| 07-30-97 | 1,170,268.54 | | | 1.00 | | | |
| 07-30-97 | 1,184,362.59 | | | 1.00 | | | |
| 07-30-97 | 2,583,150.85 | | | 1.00 | | | |
| 07-30-97 | 2,824,267.71 | | | 1.00 | | | |
| 07-31-97 | 1.00 | | | 1.00 | | | |
| 07-31-97 | 1.00 | | | 1.00 | | | |
| 07-31-97 | 1.00 | | | 1.00 | | | |
| 07-31-97 | 1.00 | | | 1.00 | | | |
| 07-31-97 | 1.00 | | | 1.00 | | | |
| 07-31-97 | 2.00 | | | 1.00 | | | |
| 07-31-97 | 2.00 | | | 1.00 | | | |
| 07-31-97 | 2.00 | | | 1.00 | | | |
| 07-31-97 | 2.00 | | | 1.00 | | | |
| 07-31-97 | 794.50 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.
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SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-31-97 | 5,039.28 | 1.00 | | | | | |
| 07-31-97 | 54,343.82 | 1.00 | | | | | |
| 07-31-97 | 94,714.01 | 1.00 | | | | | |
| 07-31-97 | 534,113.57 | 1.00 | | | | | |
| 07-31-97 | 596,405.86 | 1.00 | | | | | |
| 07-31-97 | 620,422.93 | 1.00 | | | | | |
| 07-31-97 | 780,976.22 | 1.00 | | | | | |
| 08-01-97 | 17.10 | 1.00 | | | | | |
| 08-01-97 | 174.92 | 1.00 | | | | | |
| 08-01-97 | 448.77 | 1.00 | | | | | |
| 08-01-97 | 678.05 | 1.00 | | | | | |
| 08-01-97 | 771.25 | 1.00 | | | | | |
| 08-01-97 | 945.50 | 1.00 | | | | | |
| 08-01-97 | 1,095.74 | 1.00 | | | | | |
| 08-01-97 | 16,420.00 | 1.00 | | | | | |
| 08-01-97 | 25,093.75 | 1.00 | | | | | |
| 08-01-97 | 102,660.47 | 1.00 | | | | | |
| 08-01-97 | 164,451.17 | 1.00 | | | | | |
| 08-01-97 | 172,634.07 | 1.00 | | | | | |
| 08-01-97 | 227,231.97 | 1.00 | | | | | |
| 08-01-97 | 431,508.98 | 1.00 | | | | | |
| 08-01-97 | 597,333.82 | 1.00 | | | | | |
| 08-01-97 | 789,685.21 | 1.00 | | | | | |
| 08-01-97 | 946,306.42 | 1.00 | | | | | |
| 08-04-97 | 0.08 | 1.00 | | | | | |
| 08-04-97 | 0.58 | 1.00 | | | | | |
| 08-04-97 | 1,817.72 | 1.00 | | | | | |
| 08-04-97 | 6,000.00 | 1.00 | | | | | |
| 08-04-97 | 289,729.93 | 1.00 | | | | | |
| 08-04-97 | 439,767.24 | 1.00 | | | | | |
| 08-04-97 | 972,550.56 | 1.00 | | | | | |
| 08-04-97 | 1,030,401.01 | 1.00 | | | | | |
| 08-04-97 | 1,179,626.55 | 1.00 | | | | | |
| 08-04-97 | 1,417,660.23 | 1.00 | | | | | |
| 08-04-97 | 1,518,291.20 | 1.00 | | | | | |
| 08-05-97 | 0.05 | 1.00 | | | | | |
| 08-05-97 | 1.00 | 1.00 | | | | | |
| 08-05-97 | 1.53 | 1.00 | | | | | |
| 08-05-97 | 2.00 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-05-97 | 2.05 | 1.00 | | | | | |
| 08-05-97 | 3.12 | 1.00 | | | | | |
| 08-05-97 | 3.63 | 1.00 | | | | | |
| 08-05-97 | 5.14 | 1.00 | | | | | |
| 08-05-97 | 8.11 | 1.00 | | | | | |
| 08-05-97 | 15.42 | 1.00 | | | | | |
| 08-05-97 | 19.82 | 1.00 | | | | | |
| 08-05-97 | 70.34 | 1.00 | | | | | |
| 08-05-97 | 85.71 | 1.00 | | | | | |
| 08-05-97 | 93.80 | 1.00 | | | | | |
| 08-05-97 | 139.91 | 1.00 | | | | | |
| 08-05-97 | 224.15 | 1.00 | | | | | |
| 08-05-97 | 239.57 | 1.00 | | | | | |
| 08-05-97 | 1,375.26 | 1.00 | | | | | |
| 08-05-97 | 5,185.69 | 1.00 | | | | | |
| 08-05-97 | 9,785.71 | 1.00 | | | | | |
| 08-05-97 | 11,655.22 | 1.00 | | | | | |
| 08-05-97 | 14,241.27 | 1.00 | | | | | |
| 08-05-97 | 41,090.06 | 1.00 | | | | | |
| 08-05-97 | 197,606.11 | 1.00 | | | | | |
| 08-05-97 | 266,175.90 | 1.00 | | | | | |
| 08-05-97 | 1,044,234.31 | 1.00 | | | | | |
| 08-05-97 | 1,372,144.17 | 1.00 | | | | | |
| 08-05-97 | 1,745,481.36 | 1.00 | | | | | |
| 08-06-97 | 0.29 | 1.00 | | | | | |
| 08-06-97 | 2.00 | 1.00 | | | | | |
| 08-06-97 | 2.00 | 1.00 | | | | | |
| 08-06-97 | 2.00 | 1.00 | | | | | |
| 08-06-97 | 2.00 | 1.00 | | | | | |
| 08-06-97 | 4,097.33 | 1.00 | | | | | |
| 08-06-97 | 21,309.08 | 1.00 | | | | | |
| 08-06-97 | 49,652.84 | 1.00 | | | | | |
| 08-06-97 | 270,227.54 | 1.00 | | | | | |
| 08-06-97 | 322,287.41 | 1.00 | | | | | |
| 08-06-97 | 448,268.90 | 1.00 | | | | | |
| 08-06-97 | 619,271.01 | 1.00 | | | | | |
| 08-06-97 | 709,717.49 | 1.00 | | | | | |
| 08-06-97 | 751,102.18 | 1.00 | | | | | |
| 08-06-97 | 761,085.57 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.
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SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-07-97 | 1.00 | 1.00 | | | | | |
| 08-07-97 | 1.00 | 1.00 | | | | | |
| 08-07-97 | 1.00 | 1.00 | | | | | |
| 08-07-97 | 1.00 | 1.00 | | | | | |
| 08-07-97 | 1.00 | 1.00 | | | | | |
| 08-07-97 | 1.00 | 1.00 | | | | | |
| 08-07-97 | 1.00 | 1.00 | | | | | |
| 08-07-97 | 2.00 | 1.00 | | | | | |
| 08-07-97 | 2.00 | 1.00 | | | | | |
| 08-07-97 | 4.00 | 1.00 | | | | | |
| 08-07-97 | 6.00 | 1.00 | | | | | |
| 08-07-97 | 228.57 | 1.00 | | | | | |
| 08-07-97 | 99,941.99 | 1.00 | | | | | |
| 08-07-97 | 139,989.11 | 1.00 | | | | | |
| 08-07-97 | 232,371.32 | 1.00 | | | | | |
| 08-08-97 | 1.00 | 1.00 | | | | | |
| 08-08-97 | 1.00 | 1.00 | | | | | |
| 08-08-97 | 1.00 | 1.00 | | | | | |
| 08-08-97 | 1.00 | 1.00 | | | | | |
| 08-08-97 | 2.00 | 1.00 | | | | | |
| 08-08-97 | 2.00 | 1.00 | | | | | |
| 08-08-97 | 2.00 | 1.00 | | | | | |
| 08-08-97 | 3.00 | 1.00 | | | | | |
| 08-08-97 | 6.00 | 1.00 | | | | | |
| 08-08-97 | 596.66 | 1.00 | | | | | |
| 08-08-97 | 1,696.53 | 1.00 | | | | | |
| 08-08-97 | 6,728.54 | 1.00 | | | | | |
| 08-08-97 | 22,743.24 | 1.00 | | | | | |
| 08-08-97 | 36,677.88 | 1.00 | | | | | |
| 08-08-97 | 39,498.75 | 1.00 | | | | | |
| 08-08-97 | 65,086.13 | 1.00 | | | | | |
| 08-08-97 | 309,949.70 | 1.00 | | | | | |
| 08-08-97 | 1,831,248.34 | 1.00 | | | | | |
| 08-11-97 | 13,111.26 | 1.00 | | | | | |
| 08-11-97 | 16,957.64 | 1.00 | | | | | |
| 08-11-97 | 44,859.47 | 1.00 | | | | | |
| 08-11-97 | 91,341.48 | 1.00 | | | | | |
| 08-11-97 | 119,576.03 | 1.00 | | | | | |
| 08-11-97 | 200,901.83 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-11-97 | 327,664.71 | | | 1.00 | | | |
| 08-11-97 | 438,472.67 | | | 1.00 | | | |
| 08-11-97 | 1,995,868.28 | | | 1.00 | | | |
| 08-12-97 | 1.00 | | | 1.00 | | | |
| 08-12-97 | 2.00 | | | 1.00 | | | |
| 08-12-97 | 2.00 | | | 1.00 | | | |
| 08-12-97 | 2.00 | | | 1.00 | | | |
| 08-12-97 | 2.00 | | | 1.00 | | | |
| 08-12-97 | 3.00 | | | 1.00 | | | |
| 08-12-97 | 6.00 | | | 1.00 | | | |
| 08-12-97 | 9.50 | | | 1.00 | | | |
| 08-12-97 | 21.18 | | | 1.00 | | | |
| 08-12-97 | 152.74 | | | 1.00 | | | |
| 08-12-97 | 5,424.44 | | | 1.00 | | | |
| 08-12-97 | 7,078.80 | | | 1.00 | | | |
| 08-12-97 | 50,000.00 | | | 1.00 | | | |
| 08-12-97 | 99,747.33 | | | 1.00 | | | |
| 08-12-97 | 235,635.51 | | | 1.00 | | | |
| 08-12-97 | 374,782.15 | | | 1.00 | | | |
| 08-12-97 | 772,277.18 | | | 1.00 | | | |
| 08-12-97 | 920,177.05 | | | 1.00 | | | |
| 08-13-97 | 1.00 | | | 1.00 | | | |
| 08-13-97 | 1.00 | | | 1.00 | | | |
| 08-13-97 | 1.00 | | | 1.00 | | | |
| 08-13-97 | 1.00 | | | 1.00 | | | |
| 08-13-97 | 1.00 | | | 1.00 | | | |
| 08-13-97 | 1.00 | | | 1.00 | | | |
| 08-13-97 | 2.00 | | | 1.00 | | | |
| 08-13-97 | 2.00 | | | 1.00 | | | |
| 08-13-97 | 1,130.10 | | | 1.00 | | | |
| 08-13-97 | 17,234.09 | | | 1.00 | | | |
| 08-13-97 | 36,033.74 | | | 1.00 | | | |
| 08-13-97 | 219,190.83 | | | 1.00 | | | |
| 08-13-97 | 247,341.19 | | | 1.00 | | | |
| 08-13-97 | 291,585.07 | | | 1.00 | | | |
| 08-13-97 | 1,511,976.91 | | | 1.00 | | | |
| 08-14-97 | 1.00 | | | 1.00 | | | |
| 08-14-97 | 1.00 | | | 1.00 | | | |
| 08-14-97 | 1.00 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-14-97 | 1.00 | 1.00 | | | | | |
| 08-14-97 | 2.00 | 1.00 | | | | | |
| 08-14-97 | 2.00 | 1.00 | | | | | |
| 08-14-97 | 18,978.85 | 1.00 | | | | | |
| 08-14-97 | 27,110.91 | 1.00 | | | | | |
| 08-14-97 | 95,454.58 | 1.00 | | | | | |
| 08-14-97 | 177,273.48 | 1.00 | | | | | |
| 08-14-97 | 183,887.60 | 1.00 | | | | | |
| 08-14-97 | 499,241.73 | 1.00 | | | | | |
| 08-14-97 | 625,393.79 | 1.00 | | | | | |
| 08-14-97 | 1,252,068.48 | 1.00 | | | | | |
| 08-14-97 | 2,278,328.42 | 1.00 | | | | | |
| 08-15-97 | 1.00 | 1.00 | | | | | |
| 08-15-97 | 1.00 | 1.00 | | | | | |
| 08-15-97 | 1.00 | 1.00 | | | | | |
| 08-15-97 | 2.00 | 1.00 | | | | | |
| 08-15-97 | 2.00 | 1.00 | | | | | |
| 08-15-97 | 750.00 | 1.00 | | | | | |
| 08-15-97 | 6,080.00 | 1.00 | | | | | |
| 08-15-97 | 11,812.50 | 1.00 | | | | | |
| 08-15-97 | 20,625.00 | 1.00 | | | | | |
| 08-15-97 | 26,835.78 | 1.00 | | | | | |
| 08-15-97 | 76,812.50 | 1.00 | | | | | |
| 08-15-97 | 116,744.00 | 1.00 | | | | | |
| 08-15-97 | 240,822.29 | 1.00 | | | | | |
| 08-15-97 | 308,611.91 | 1.00 | | | | | |
| 08-15-97 | 485,963.38 | 1.00 | | | | | |
| 08-15-97 | 562,030.43 | 1.00 | | | | | |
| 08-15-97 | 968,089.89 | 1.00 | | | | | |
| 08-15-97 | 2,131,447.84 | 1.00 | | | | | |
| 08-15-97 | 2,188,785.12 | 1.00 | | | | | |
| 08-18-97 | 0.01 | 1.00 | | | | | |
| 08-18-97 | 0.66 | 1.00 | | | | | |
| 08-18-97 | 122.04 | 1.00 | | | | | |
| 08-18-97 | 612.21 | 1.00 | | | | | |
| 08-18-97 | 6,080.05 | 1.00 | | | | | |
| 08-18-97 | 13,064.81 | 1.00 | | | | | |
| 08-18-97 | 220,689.52 | 1.00 | | | | | |
| 08-18-97 | 475,863.45 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-18-97 | 511,323.49 | | | 1.00 | | | |
| 08-18-97 | 516,019.46 | | | 1.00 | | | |
| 08-18-97 | 838,233.89 | | | 1.00 | | | |
| 08-18-97 | 8,380,636.71 | | | 1.00 | | | |
| 08-19-97 | 1.00 | | | 1.00 | | | |
| 08-19-97 | 1.00 | | | 1.00 | | | |
| 08-19-97 | 1.00 | | | 1.00 | | | |
| 08-19-97 | 1.00 | | | 1.00 | | | |
| 08-19-97 | 1.00 | | | 1.00 | | | |
| 08-19-97 | 2.00 | | | 1.00 | | | |
| 08-19-97 | 3.00 | | | 1.00 | | | |
| 08-19-97 | 3.00 | | | 1.00 | | | |
| 08-19-97 | 8,347.50 | | | 1.00 | | | |
| 08-19-97 | 78,162.84 | | | 1.00 | | | |
| 08-19-97 | 229,930.29 | | | 1.00 | | | |
| 08-19-97 | 613,554.27 | | | 1.00 | | | |
| 08-19-97 | 1,036,718.69 | | | 1.00 | | | |
| 08-19-97 | 3,388,210.06 | | | 1.00 | | | |
| 08-19-97 | 3,615,144.40 | | | 1.00 | | | |
| 08-20-97 | 1.00 | | | 1.00 | | | |
| 08-20-97 | 1.00 | | | 1.00 | | | |
| 08-20-97 | 1.00 | | | 1.00 | | | |
| 08-20-97 | 1.00 | | | 1.00 | | | |
| 08-20-97 | 1.00 | | | 1.00 | | | |
| 08-20-97 | 2.00 | | | 1.00 | | | |
| 08-20-97 | 3.00 | | | 1.00 | | | |
| 08-20-97 | 6,285.83 | | | 1.00 | | | |
| 08-20-97 | 7,938.00 | | | 1.00 | | | |
| 08-20-97 | 228,445.05 | | | 1.00 | | | |
| 08-20-97 | 256,033.62 | | | 1.00 | | | |
| 08-20-97 | 292,989.60 | | | 1.00 | | | |
| 08-20-97 | 1,349,936.35 | | | 1.00 | | | |
| 08-20-97 | 3,484,517.40 | | | 1.00 | | | |
| 08-21-97 | 1.00 | | | 1.00 | | | |
| 08-21-97 | 1.00 | | | 1.00 | | | |
| 08-21-97 | 1.00 | | | 1.00 | | | |
| 08-21-97 | 1.00 | | | 1.00 | | | |
| 08-21-97 | 2.00 | | | 1.00 | | | |
| 08-21-97 | 3.00 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-21-97 | 3.00 | 1.00 | | | | | |
| 08-21-97 | 93,501.00 | 1.00 | | | | | |
| 08-21-97 | 176,937.19 | 1.00 | | | | | |
| 08-21-97 | 191,723.14 | 1.00 | | | | | |
| 08-21-97 | 205,371.11 | 1.00 | | | | | |
| 08-21-97 | 330,219.63 | 1.00 | | | | | |
| 08-21-97 | 886,579.16 | 1.00 | | | | | |
| 08-21-97 | 1,450,581.36 | 1.00 | | | | | |
| 08-21-97 | 1,806,012.71 | 1.00 | | | | | |
| 08-21-97 | 3,182,376.73 | 1.00 | | | | | |
| 08-22-97 | 1.00 | 1.00 | | | | | |
| 08-22-97 | 1.00 | 1.00 | | | | | |
| 08-22-97 | 1.00 | 1.00 | | | | | |
| 08-22-97 | 1.00 | 1.00 | | | | | |
| 08-22-97 | 1.00 | 1.00 | | | | | |
| 08-22-97 | 2.00 | 1.00 | | | | | |
| 08-22-97 | 3.00 | 1.00 | | | | | |
| 08-22-97 | 11.50 | 1.00 | | | | | |
| 08-22-97 | 114,415.73 | 1.00 | | | | | |
| 08-22-97 | 154,477.20 | 1.00 | | | | | |
| 08-22-97 | 399,120.71 | 1.00 | | | | | |
| 08-22-97 | 492,612.26 | 1.00 | | | | | |
| 08-22-97 | 1,281,114.73 | 1.00 | | | | | |
| 08-22-97 | 1,389,945.04 | 1.00 | | | | | |
| 08-25-97 | 5,210.43 | 1.00 | | | | | |
| 08-25-97 | 5,250.00 | 1.00 | | | | | |
| 08-25-97 | 16,703.63 | 1.00 | | | | | |
| 08-25-97 | 23,025.22 | 1.00 | | | | | |
| 08-25-97 | 98,185.21 | 1.00 | | | | | |
| 08-25-97 | 246,133.56 | 1.00 | | | | | |
| 08-25-97 | 331,438.73 | 1.00 | | | | | |
| 08-25-97 | 348,433.54 | 1.00 | | | | | |
| 08-25-97 | 929,504.80 | 1.00 | | | | | |
| 08-25-97 | 975,178.61 | 1.00 | | | | | |
| 08-25-97 | 1,465,936.91 | 1.00 | | | | | |
| 08-26-97 | 1.00 | 1.00 | | | | | |
| 08-26-97 | 1.00 | 1.00 | | | | | |
| 08-26-97 | 1.00 | 1.00 | | | | | |
| 08-26-97 | 1.00 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-26-97 | 1.00 | 1.00 | | | | | |
| 08-26-97 | 2.00 | 1.00 | | | | | |
| 08-26-97 | 4.00 | 1.00 | | | | | |
| 08-26-97 | 45,163.33 | 1.00 | | | | | |
| 08-26-97 | 145,342.28 | 1.00 | | | | | |
| 08-26-97 | 252,268.67 | 1.00 | | | | | |
| 08-26-97 | 492,051.91 | 1.00 | | | | | |
| 08-26-97 | 1,030,757.37 | 1.00 | | | | | |
| 08-26-97 | 1,241,469.60 | 1.00 | | | | | |
| 08-26-97 | 2,636,740.43 | 1.00 | | | | | |
| 08-27-97 | 1.00 | 1.00 | | | | | |
| 08-27-97 | 1.00 | 1.00 | | | | | |
| 08-27-97 | 1.00 | 1.00 | | | | | |
| 08-27-97 | 1.00 | 1.00 | | | | | |
| 08-27-97 | 1.00 | 1.00 | | | | | |
| 08-27-97 | 2.00 | 1.00 | | | | | |
| 08-27-97 | 3.00 | 1.00 | | | | | |
| 08-27-97 | 5.00 | 1.00 | | | | | |
| 08-27-97 | 706,073.33 | 1.00 | | | | | |
| 08-27-97 | 2,375,266.27 | 1.00 | | | | | |
| 08-28-97 | 1.00 | 1.00 | | | | | |
| 08-28-97 | 1.00 | 1.00 | | | | | |
| 08-28-97 | 1.00 | 1.00 | | | | | |
| 08-28-97 | 1.00 | 1.00 | | | | | |
| 08-28-97 | 1.00 | 1.00 | | | | | |
| 08-28-97 | 2.00 | 1.00 | | | | | |
| 08-28-97 | 3.00 | 1.00 | | | | | |
| 08-28-97 | 4.00 | 1.00 | | | | | |
| 08-28-97 | 3,550.99 | 1.00 | | | | | |
| 08-28-97 | 316,675.27 | 1.00 | | | | | |
| 08-28-97 | 331,811.26 | 1.00 | | | | | |
| 08-28-97 | 341,515.05 | 1.00 | | | | | |
| 08-28-97 | 787,868.33 | 1.00 | | | | | |
| 08-28-97 | 1,198,951.91 | 1.00 | | | | | |
| 08-28-97 | 1,267,850.73 | 1.00 | | | | | |
| 08-29-97 | 1.00 | 1.00 | | | | | |
| 08-29-97 | 1.00 | 1.00 | | | | | |
| 08-29-97 | 1.00 | 1.00 | | | | | |
| 08-29-97 | 1.00 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-29-97 | 1.00 | 1.00 | | | | | |
| 08-29-97 | 2.00 | 1.00 | | | | | |
| 08-29-97 | 2.00 | 1.00 | | | | | |
| 08-29-97 | 3.00 | 1.00 | | | | | |
| 08-29-97 | 4.00 | 1.00 | | | | | |
| 08-29-97 | 22,200.00 | 1.00 | | | | | |
| 08-29-97 | 83,256.42 | 1.00 | | | | | |
| 08-29-97 | 240,006.07 | 1.00 | | | | | |
| 08-29-97 | 253,467.09 | 1.00 | | | | | |
| 08-29-97 | 278,300.90 | 1.00 | | | | | |
| 08-29-97 | 350,306.39 | 1.00 | | | | | |
| 08-29-97 | 1,539,168.09 | 1.00 | | | | | |
| 09-02-97 | 35.45 | 1.00 | | | | | |
| 09-02-97 | 208.87 | 1.00 | | | | | |
| 09-02-97 | 212.72 | 1.00 | | | | | |
| 09-02-97 | 257.80 | 1.00 | | | | | |
| 09-02-97 | 266.70 | 1.00 | | | | | |
| 09-02-97 | 298.96 | 1.00 | | | | | |
| 09-02-97 | 369.03 | 1.00 | | | | | |
| 09-02-97 | 372.88 | 1.00 | | | | | |
| 09-02-97 | 388.73 | 1.00 | | | | | |
| 09-02-97 | 1,004.10 | 1.00 | | | | | |
| 09-02-97 | 9,240.47 | 1.00 | | | | | |
| 09-02-97 | 57,105.00 | 1.00 | | | | | |
| 09-02-97 | 72,022.95 | 1.00 | | | | | |
| 09-02-97 | 93,574.77 | 1.00 | | | | | |
| 09-02-97 | 130,628.96 | 1.00 | | | | | |
| 09-02-97 | 210,772.83 | 1.00 | | | | | |
| 09-02-97 | 215,113.67 | 1.00 | | | | | |
| 09-02-97 | 231,816.77 | 1.00 | | | | | |
| 09-02-97 | 234,016.43 | 1.00 | | | | | |
| 09-03-97 | 1.00 | 1.00 | | | | | |
| 09-03-97 | 1.00 | 1.00 | | | | | |
| 09-03-97 | 5.00 | 1.00 | | | | | |
| 09-03-97 | 8.02 | 1.00 | | | | | |
| 09-03-97 | 22.85 | 1.00 | | | | | |
| 09-03-97 | 33.22 | 1.00 | | | | | |
| 09-03-97 | 44.26 | 1.00 | | | | | |
| 09-03-97 | 76.61 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-03-97 | 121.17 | | | 1.00 | | | |
| 09-03-97 | 13,890.50 | | | 1.00 | | | |
| 09-03-97 | 48,711.39 | | | 1.00 | | | |
| 09-03-97 | 50,026.63 | | | 1.00 | | | |
| 09-03-97 | 361,559.12 | | | 1.00 | | | |
| 09-03-97 | 425,258.22 | | | 1.00 | | | |
| 09-03-97 | 494,570.48 | | | 1.00 | | | |
| 09-03-97 | 649,143.62 | | | 1.00 | | | |
| 09-03-97 | 3,152,858.18 | | | 1.00 | | | |
| 09-03-97 | 4,468,423.71 | | | 1.00 | | | |
| 09-04-97 | 0.02 | | | 1.00 | | | |
| 09-04-97 | 0.03 | | | 1.00 | | | |
| 09-04-97 | 0.37 | | | 1.00 | | | |
| 09-04-97 | 0.57 | | | 1.00 | | | |
| 09-04-97 | 0.86 | | | 1.00 | | | |
| 09-04-97 | 2.16 | | | 1.00 | | | |
| 09-04-97 | 2.88 | | | 1.00 | | | |
| 09-04-97 | 3.33 | | | 1.00 | | | |
| 09-04-97 | 5.20 | | | 1.00 | | | |
| 09-04-97 | 6.31 | | | 1.00 | | | |
| 09-04-97 | 7.94 | | | 1.00 | | | |
| 09-04-97 | 9.33 | | | 1.00 | | | |
| 09-04-97 | 16.87 | | | 1.00 | | | |
| 09-04-97 | 23.35 | | | 1.00 | | | |
| 09-04-97 | 87.54 | | | 1.00 | | | |
| 09-04-97 | 144.28 | | | 1.00 | | | |
| 09-04-97 | 209.49 | | | 1.00 | | | |
| 09-04-97 | 280.85 | | | 1.00 | | | |
| 09-04-97 | 9,622.63 | | | 1.00 | | | |
| 09-04-97 | 14,529.33 | | | 1.00 | | | |
| 09-04-97 | 23,893.76 | | | 1.00 | | | |
| 09-04-97 | 130,802.51 | | | 1.00 | | | |
| 09-04-97 | 135,046.71 | | | 1.00 | | | |
| 09-04-97 | 148,065.72 | | | 1.00 | | | |
| 09-04-97 | 172,195.49 | | | 1.00 | | | |
| 09-04-97 | 263,691.89 | | | 1.00 | | | |
| 09-04-97 | 609,067.06 | | | 1.00 | | | |
| 09-05-97 | 1.00 | | | 1.00 | | | |
| 09-05-97 | 1.00 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-05-97 | 1.00 | 1.00 | | | | | |
| 09-05-97 | 2.00 | 1.00 | | | | | |
| 09-05-97 | 5.00 | 1.00 | | | | | |
| 09-05-97 | 39.00 | 1.00 | | | | | |
| 09-05-97 | 58.00 | 1.00 | | | | | |
| 09-05-97 | 4,586.20 | 1.00 | | | | | |
| 09-05-97 | 28,967.56 | 1.00 | | | | | |
| 09-05-97 | 38,839.73 | 1.00 | | | | | |
| 09-05-97 | 42,345.29 | 1.00 | | | | | |
| 09-05-97 | 58,236.78 | 1.00 | | | | | |
| 09-05-97 | 212,454.84 | 1.00 | | | | | |
| 09-05-97 | 547,778.76 | 1.00 | | | | | |
| 09-05-97 | 913,372.50 | 1.00 | | | | | |
| 09-08-97 | 2,728.00 | 1.00 | | | | | |
| 09-08-97 | 11,315.94 | 1.00 | | | | | |
| 09-08-97 | 12,644.97 | 1.00 | | | | | |
| 09-08-97 | 80,804.87 | 1.00 | | | | | |
| 09-08-97 | 102,397.54 | 1.00 | | | | | |
| 09-08-97 | 136,573.61 | 1.00 | | | | | |
| 09-08-97 | 197,523.49 | 1.00 | | | | | |
| 09-08-97 | 222,675.96 | 1.00 | | | | | |
| 09-08-97 | 256,061.13 | 1.00 | | | | | |
| 09-08-97 | 381,076.57 | 1.00 | | | | | |
| 09-08-97 | 484,651.20 | 1.00 | | | | | |
| 09-08-97 | 699,427.32 | 1.00 | | | | | |
| 09-09-97 | 0.71 | 1.00 | | | | | |
| 09-09-97 | 1.00 | 1.00 | | | | | |
| 09-09-97 | 1.00 | 1.00 | | | | | |
| 09-09-97 | 1.00 | 1.00 | | | | | |
| 09-09-97 | 2.00 | 1.00 | | | | | |
| 09-09-97 | 2.00 | 1.00 | | | | | |
| 09-09-97 | 5.00 | 1.00 | | | | | |
| 09-09-97 | 68,339.62 | 1.00 | | | | | |
| 09-09-97 | 273,330.76 | 1.00 | | | | | |
| 09-09-97 | 292,000.31 | 1.00 | | | | | |
| 09-09-97 | 450,685.50 | 1.00 | | | | | |
| 09-09-97 | 551,257.20 | 1.00 | | | | | |
| 09-09-97 | 3,140,849.06 | 1.00 | | | | | |
| 09-10-97 | 1.00 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-10-97 | 1.00 | 1.00 | | | | | |
| 09-10-97 | 1.00 | 1.00 | | | | | |
| 09-10-97 | 1.00 | 1.00 | | | | | |
| 09-10-97 | 2.00 | 1.00 | | | | | |
| 09-10-97 | 5.00 | 1.00 | | | | | |
| 09-10-97 | 20,017.50 | 1.00 | | | | | |
| 09-10-97 | 26,435.84 | 1.00 | | | | | |
| 09-10-97 | 57,139.00 | 1.00 | | | | | |
| 09-10-97 | 63,981.81 | 1.00 | | | | | |
| 09-10-97 | 72,782.32 | 1.00 | | | | | |
| 09-10-97 | 194,256.84 | 1.00 | | | | | |
| 09-10-97 | 197,030.60 | 1.00 | | | | | |
| 09-10-97 | 278,054.23 | 1.00 | | | | | |
| 09-10-97 | 313,906.74 | 1.00 | | | | | |
| 09-10-97 | 653,694.54 | 1.00 | | | | | |
| 09-10-97 | 1,778,767.18 | 1.00 | | | | | |
| 09-11-97 | 1.00 | 1.00 | | | | | |
| 09-11-97 | 1.00 | 1.00 | | | | | |
| 09-11-97 | 1.00 | 1.00 | | | | | |
| 09-11-97 | 1.00 | 1.00 | | | | | |
| 09-11-97 | 2.00 | 1.00 | | | | | |
| 09-11-97 | 5.00 | 1.00 | | | | | |
| 09-11-97 | 7,592.79 | 1.00 | | | | | |
| 09-11-97 | 24,150.00 | 1.00 | | | | | |
| 09-11-97 | 49,430.85 | 1.00 | | | | | |
| 09-11-97 | 230,817.30 | 1.00 | | | | | |
| 09-11-97 | 235,642.22 | 1.00 | | | | | |
| 09-11-97 | 1,086,866.28 | 1.00 | | | | | |
| 09-12-97 | 1.00 | 1.00 | | | | | |
| 09-12-97 | 1.00 | 1.00 | | | | | |
| 09-12-97 | 1.00 | 1.00 | | | | | |
| 09-12-97 | 1.00 | 1.00 | | | | | |
| 09-12-97 | 2.00 | 1.00 | | | | | |
| 09-12-97 | 5.00 | 1.00 | | | | | |
| 09-12-97 | 481.99 | 1.00 | | | | | |
| 09-12-97 | 20,205.00 | 1.00 | | | | | |
| 09-12-97 | 247,472.77 | 1.00 | | | | | |
| 09-12-97 | 280,378.27 | 1.00 | | | | | |
| 09-12-97 | 520,584.69 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-15-97 | 1,189.11 | | | 1.00 | | | |
| 09-15-97 | 7,363.00 | | | 1.00 | | | |
| 09-15-97 | 9,414.54 | | | 1.00 | | | |
| 09-15-97 | 29,899.29 | | | 1.00 | | | |
| 09-15-97 | 45,805.00 | | | 1.00 | | | |
| 09-15-97 | 155,977.44 | | | 1.00 | | | |
| 09-15-97 | 177,598.83 | | | 1.00 | | | |
| 09-15-97 | 179,239.75 | | | 1.00 | | | |
| 09-15-97 | 252,862.43 | | | 1.00 | | | |
| 09-15-97 | 388,056.16 | | | 1.00 | | | |
| 09-15-97 | 413,753.18 | | | 1.00 | | | |
| 09-15-97 | 418,772.90 | | | 1.00 | | | |
| 09-15-97 | 685,867.78 | | | 1.00 | | | |
| 09-15-97 | 1,576,372.57 | | | 1.00 | | | |
| 09-15-97 | 3,022,919.35 | | | 1.00 | | | |
| 09-16-97 | 1.00 | | | 1.00 | | | |
| 09-16-97 | 1.00 | | | 1.00 | | | |
| 09-16-97 | 1.00 | | | 1.00 | | | |
| 09-16-97 | 1.00 | | | 1.00 | | | |
| 09-16-97 | 1.00 | | | 1.00 | | | |
| 09-16-97 | 2.00 | | | 1.00 | | | |
| 09-16-97 | 5.00 | | | 1.00 | | | |
| 09-16-97 | 67,638.39 | | | 1.00 | | | |
| 09-16-97 | 80,350.23 | | | 1.00 | | | |
| 09-16-97 | 223,312.90 | | | 1.00 | | | |
| 09-16-97 | 845,835.32 | | | 1.00 | | | |
| 09-16-97 | 2,198,811.37 | | | 1.00 | | | |
| 09-17-97 | 1.00 | | | 1.00 | | | |
| 09-17-97 | 1.00 | | | 1.00 | | | |
| 09-17-97 | 52.42 | | | 1.00 | | | |
| 09-17-97 | 104.88 | | | 1.00 | | | |
| 09-17-97 | 220.02 | | | 1.00 | | | |
| 09-17-97 | 366.96 | | | 1.00 | | | |
| 09-17-97 | 830.94 | | | 1.00 | | | |
| 09-17-97 | 19,461.71 | | | 1.00 | | | |
| 09-17-97 | 29,280.06 | | | 1.00 | | | |
| 09-17-97 | 42,280.82 | | | 1.00 | | | |
| 09-17-97 | 69,604.07 | | | 1.00 | | | |
| 09-17-97 | 122,036.56 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-17-97 | 147,119.52 | | | 1.00 | | | |
| 09-17-97 | 283,201.76 | | | 1.00 | | | |
| 09-17-97 | 322,296.56 | | | 1.00 | | | |
| 09-17-97 | 412,436.40 | | | 1.00 | | | |
| 09-17-97 | 937,691.36 | | | 1.00 | | | |
| 09-17-97 | 1,007,393.99 | | | 1.00 | | | |
| 09-17-97 | 3,322,700.54 | | | 1.00 | | | |
| 09-18-97 | 0.36 | | | 1.00 | | | |
| 09-18-97 | 1.00 | | | 1.00 | | | |
| 09-18-97 | 1.00 | | | 1.00 | | | |
| 09-18-97 | 1.00 | | | 1.00 | | | |
| 09-18-97 | 1.00 | | | 1.00 | | | |
| 09-18-97 | 2.00 | | | 1.00 | | | |
| 09-18-97 | 2.00 | | | 1.00 | | | |
| 09-18-97 | 5.00 | | | 1.00 | | | |
| 09-18-97 | 14,671.80 | | | 1.00 | | | |
| 09-18-97 | 75,836.83 | | | 1.00 | | | |
| 09-18-97 | 162,603.14 | | | 1.00 | | | |
| 09-18-97 | 388,040.30 | | | 1.00 | | | |
| 09-18-97 | 904,112.59 | | | 1.00 | | | |
| 09-18-97 | 1,286,634.80 | | | 1.00 | | | |
| 09-19-97 | 1.00 | | | 1.00 | | | |
| 09-19-97 | 1.00 | | | 1.00 | | | |
| 09-19-97 | 1.00 | | | 1.00 | | | |
| 09-19-97 | 1.00 | | | 1.00 | | | |
| 09-19-97 | 1.00 | | | 1.00 | | | |
| 09-19-97 | 2.00 | | | 1.00 | | | |
| 09-19-97 | 2.00 | | | 1.00 | | | |
| 09-19-97 | 5.00 | | | 1.00 | | | |
| 09-19-97 | 60.47 | | | 1.00 | | | |
| 09-19-97 | 811.03 | | | 1.00 | | | |
| 09-19-97 | 2,894.44 | | | 1.00 | | | |
| 09-19-97 | 15,800.00 | | | 1.00 | | | |
| 09-19-97 | 114,227.07 | | | 1.00 | | | |
| 09-19-97 | 205,631.83 | | | 1.00 | | | |
| 09-19-97 | 395,458.14 | | | 1.00 | | | |
| 09-22-97 | 0.47 | | | 1.00 | | | |
| 09-22-97 | 212,817.54 | | | 1.00 | | | |
| 09-22-97 | 297,147.32 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-22-97 | 351,696.07 | | | 1.00 | | | |
| 09-22-97 | 412,191.33 | | | 1.00 | | | |
| 09-22-97 | 741,909.78 | | | 1.00 | | | |
| 09-22-97 | 906,174.27 | | | 1.00 | | | |
| 09-22-97 | 1,077,983.64 | | | 1.00 | | | |
| 09-22-97 | 1,416,231.73 | | | 1.00 | | | |
| 09-22-97 | 4,063,937.68 | | | 1.00 | | | |
| 09-23-97 | 1.00 | | | 1.00 | | | |
| 09-23-97 | 1.00 | | | 1.00 | | | |
| 09-23-97 | 1.00 | | | 1.00 | | | |
| 09-23-97 | 1.00 | | | 1.00 | | | |
| 09-23-97 | 2.00 | | | 1.00 | | | |
| 09-23-97 | 2.00 | | | 1.00 | | | |
| 09-23-97 | 4.00 | | | 1.00 | | | |
| 09-23-97 | 4.00 | | | 1.00 | | | |
| 09-23-97 | 5.00 | | | 1.00 | | | |
| 09-23-97 | 118.32 | | | 1.00 | | | |
| 09-23-97 | 15,349.25 | | | 1.00 | | | |
| 09-23-97 | 176,425.09 | | | 1.00 | | | |
| 09-23-97 | 195,893.35 | | | 1.00 | | | |
| 09-23-97 | 206,565.96 | | | 1.00 | | | |
| 09-23-97 | 256,163.52 | | | 1.00 | | | |
| 09-23-97 | 358,884.59 | | | 1.00 | | | |
| 09-23-97 | 459,274.75 | | | 1.00 | | | |
| 09-23-97 | 560,203.76 | | | 1.00 | | | |
| 09-23-97 | 613,463.44 | | | 1.00 | | | |
| 09-23-97 | 1,177,286.89 | | | 1.00 | | | |
| 09-23-97 | 1,590,622.53 | | | 1.00 | | | |
| 09-24-97 | 1.00 | | | 1.00 | | | |
| 09-24-97 | 2.00 | | | 1.00 | | | |
| 09-24-97 | 2.00 | | | 1.00 | | | |
| 09-24-97 | 4.00 | | | 1.00 | | | |
| 09-24-97 | 5.00 | | | 1.00 | | | |
| 09-24-97 | 12,781.27 | | | 1.00 | | | |
| 09-24-97 | 27,980.21 | | | 1.00 | | | |
| 09-24-97 | 82,650.12 | | | 1.00 | | | |
| 09-24-97 | 195,976.79 | | | 1.00 | | | |
| 09-24-97 | 508,548.10 | | | 1.00 | | | |
| 09-24-97 | 547,488.29 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-24-97 | 563,166.14 | | | 1.00 | | | |
| 09-24-97 | 1,537,082.14 | | | 1.00 | | | |
| 09-25-97 | | | | 1.00 | | | |
| 09-25-97 | | | | 1.00 | | | |
| 09-25-97 | | | | 1.00 | | | |
| 09-25-97 | | | | 2.00 | | | |
| 09-25-97 | | | | 2.00 | | | |
| 09-25-97 | | | | 4.00 | | | |
| 09-25-97 | | | | 5.00 | | | |
| 09-25-97 | 62,514.09 | | | 1.00 | | | |
| 09-25-97 | 111,154.50 | | | 1.00 | | | |
| 09-25-97 | 249,114.58 | | | 1.00 | | | |
| 09-25-97 | 302,725.69 | | | 1.00 | | | |
| 09-25-97 | 362,889.49 | | | 1.00 | | | |
| 09-25-97 | 481,952.30 | | | 1.00 | | | |
| 09-25-97 | 619,679.51 | | | 1.00 | | | |
| 09-25-97 | 795,454.15 | | | 1.00 | | | |
| 09-25-97 | 946,335.80 | | | 1.00 | | | |
| 09-25-97 | 1,541,119.89 | | | 1.00 | | | |
| 09-26-97 | | | | 1.00 | | | |
| 09-26-97 | | | | 1.00 | | | |
| 09-26-97 | | | | 1.00 | | | |
| 09-26-97 | | | | 2.00 | | | |
| 09-26-97 | | | | 2.00 | | | |
| 09-26-97 | | | | 4.00 | | | |
| 09-26-97 | | | | 6.00 | | | |
| 09-26-97 | 9,916.20 | | | 1.00 | | | |
| 09-26-97 | 19,314.63 | | | 1.00 | | | |
| 09-26-97 | 33,066.45 | | | 1.00 | | | |
| 09-26-97 | 507,381.40 | | | 1.00 | | | |
| 09-26-97 | 945,638.96 | | | 1.00 | | | |
| 09-26-97 | 1,143,858.26 | | | 1.00 | | | |
| 09-26-97 | 1,208,033.48 | | | 1.00 | | | |
| 09-26-97 | 12,862,317.52 | | | 1.00 | | | |
| 09-29-97 | 2,621.83 | | | 1.00 | | | |
| 09-29-97 | 57,528.08 | | | 1.00 | | | |
| 09-29-97 | 72,932.48 | | | 1.00 | | | |
| 09-29-97 | 88,721.71 | | | 1.00 | | | |
| 09-29-97 | 136,090.60 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-29-97 | 401,190.05 | | | 1.00 | | | |
| 09-29-97 | 1,357,613.36 | | | 1.00 | | | |
| 09-29-97 | 1,616,972.24 | | | 1.00 | | | |
| 09-30-97 | 1.00 | | | 1.00 | | | |
| 09-30-97 | 1.00 | | | 1.00 | | | |
| 09-30-97 | 2.00 | | | 1.00 | | | |
| 09-30-97 | 2.00 | | | 1.00 | | | |
| 09-30-97 | 5.00 | | | 1.00 | | | |
| 09-30-97 | 124.74 | | | 1.00 | | | |
| 09-30-97 | 5,521.88 | | | 1.00 | | | |
| 09-30-97 | 11,412.00 | | | 1.00 | | | |
| 09-30-97 | 146,912.08 | | | 1.00 | | | |
| 09-30-97 | 193,692.31 | | | 1.00 | | | |
| 09-30-97 | 444,370.41 | | | 1.00 | | | |
| 09-30-97 | 460,628.15 | | | 1.00 | | | |
| 09-30-97 | 1,041,939.14 | | | 1.00 | | | |
| 09-30-97 | 2,516,469.28 | | | 1.00 | | | |
| 10-01-97 | 139.18 | | | 1.00 | | | |
| 10-01-97 | 216.90 | | | 1.00 | | | |
| 10-01-97 | 245.77 | | | 1.00 | | | |
| 10-01-97 | 246.11 | | | 1.00 | | | |
| 10-01-97 | 251.92 | | | 1.00 | | | |
| 10-01-97 | 389.02 | | | 1.00 | | | |
| 10-01-97 | 409.15 | | | 1.00 | | | |
| 10-01-97 | 516.00 | | | 1.00 | | | |
| 10-01-97 | 568.65 | | | 1.00 | | | |
| 10-01-97 | 646.24 | | | 1.00 | | | |
| 10-01-97 | 814.76 | | | 1.00 | | | |
| 10-01-97 | 875.96 | | | 1.00 | | | |
| 10-01-97 | 1,020.76 | | | 1.00 | | | |
| 10-01-97 | 1,059.46 | | | 1.00 | | | |
| 10-01-97 | 1,223.56 | | | 1.00 | | | |
| 10-01-97 | 63,656.07 | | | 1.00 | | | |
| 10-01-97 | 657,224.27 | | | 1.00 | | | |
| 10-02-97 | 1.00 | | | 1.00 | | | |
| 10-02-97 | 1.00 | | | 1.00 | | | |
| 10-02-97 | 1.00 | | | 1.00 | | | |
| 10-02-97 | 2.00 | | | 1.00 | | | |
| 10-02-97 | 2.00 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-02-97 | 6.00 | 1.00 | | | | | |
| 10-02-97 | 8.00 | 1.00 | | | | | |
| 10-02-97 | 3,577.37 | 1.00 | | | | | |
| 10-02-97 | 15,490.53 | 1.00 | | | | | |
| 10-02-97 | 46,888.34 | 1.00 | | | | | |
| 10-02-97 | 77,815.76 | 1.00 | | | | | |
| 10-02-97 | 680,926.30 | 1.00 | | | | | |
| 10-02-97 | 7,004,393.24 | 1.00 | | | | | |
| 10-02-97 | 10,397,854.53 | 1.00 | | | | | |
| 10-03-97 | 0.14 | 1.00 | | | | | |
| 10-03-97 | 1.00 | 1.00 | | | | | |
| 10-03-97 | 1.00 | 1.00 | | | | | |
| 10-03-97 | 1.59 | 1.00 | | | | | |
| 10-03-97 | 1.77 | 1.00 | | | | | |
| 10-03-97 | 2.00 | 1.00 | | | | | |
| 10-03-97 | 4.71 | 1.00 | | | | | |
| 10-03-97 | 5.00 | 1.00 | | | | | |
| 10-03-97 | 13.30 | 1.00 | | | | | |
| 10-03-97 | 15.80 | 1.00 | | | | | |
| 10-03-97 | 48.31 | 1.00 | | | | | |
| 10-03-97 | 99.87 | 1.00 | | | | | |
| 10-03-97 | 118.84 | 1.00 | | | | | |
| 10-03-97 | 214.25 | 1.00 | | | | | |
| 10-03-97 | 215.59 | 1.00 | | | | | |
| 10-03-97 | 266.30 | 1.00 | | | | | |
| 10-03-97 | 10,701.46 | 1.00 | | | | | |
| 10-03-97 | 30,239.13 | 1.00 | | | | | |
| 10-03-97 | 37,502.98 | 1.00 | | | | | |
| 10-03-97 | 41,733.24 | 1.00 | | | | | |
| 10-03-97 | 80,864.51 | 1.00 | | | | | |
| 10-03-97 | 89,979.94 | 1.00 | | | | | |
| 10-03-97 | 620,474.04 | 1.00 | | | | | |
| 10-03-97 | 817,274.01 | 1.00 | | | | | |
| 10-03-97 | 2,682,659.16 | 1.00 | | | | | |
| 10-06-97 | 0.10 | 1.00 | | | | | |
| 10-06-97 | 0.51 | 1.00 | | | | | |
| 10-06-97 | 90.00 | 1.00 | | | | | |
| 10-06-97 | 149,552.29 | 1.00 | | | | | |
| 10-06-97 | 152,646.65 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-06-97 | 539,236.56 | | | 1.00 | | | |
| 10-06-97 | 9,102,353.59 | | | 1.00 | | | |
| 10-07-97 | | 1.00 | | 1.00 | | | |
| 10-07-97 | | 1.00 | | 1.00 | | | |
| 10-07-97 | | 2.00 | | 1.00 | | | |
| 10-07-97 | | 2.00 | | 1.00 | | | |
| 10-07-97 | | 2.00 | | 1.00 | | | |
| 10-07-97 | | 3.00 | | 1.00 | | | |
| 10-07-97 | | 6.00 | | 1.00 | | | |
| 10-07-97 | | 9.00 | | 1.00 | | | |
| 10-07-97 | 1,490.00 | | | 1.00 | | | |
| 10-07-97 | 30,293.79 | | | 1.00 | | | |
| 10-07-97 | 133,451.70 | | | 1.00 | | | |
| 10-07-97 | 151,520.15 | | | 1.00 | | | |
| 10-07-97 | 163,379.29 | | | 1.00 | | | |
| 10-07-97 | 178,683.97 | | | 1.00 | | | |
| 10-07-97 | 206,171.87 | | | 1.00 | | | |
| 10-07-97 | 213,640.89 | | | 1.00 | | | |
| 10-07-97 | 390,885.81 | | | 1.00 | | | |
| 10-07-97 | 3,147,839.84 | | | 1.00 | | | |
| 10-08-97 | | 1.00 | | 1.00 | | | |
| 10-08-97 | | 1.00 | | 1.00 | | | |
| 10-08-97 | | 2.00 | | 1.00 | | | |
| 10-08-97 | | 2.00 | | 1.00 | | | |
| 10-08-97 | | 3.00 | | 1.00 | | | |
| 10-08-97 | | 5.00 | | 1.00 | | | |
| 10-08-97 | | 9.00 | | 1.00 | | | |
| 10-08-97 | 10,484.85 | | | 1.00 | | | |
| 10-08-97 | 55,690.97 | | | 1.00 | | | |
| 10-08-97 | 82,320.15 | | | 1.00 | | | |
| 10-08-97 | 97,588.80 | | | 1.00 | | | |
| 10-08-97 | 107,672.56 | | | 1.00 | | | |
| 10-08-97 | 205,633.89 | | | 1.00 | | | |
| 10-08-97 | 675,811.14 | | | 1.00 | | | |
| 10-08-97 | 1,216,978.70 | | | 1.00 | | | |
| 10-09-97 | | 1.00 | | 1.00 | | | |
| 10-09-97 | | 1.00 | | 1.00 | | | |
| 10-09-97 | | 2.00 | | 1.00 | | | |
| 10-09-97 | | 2.00 | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-09-97 | 5.00 | 1.00 | | | | | |
| 10-09-97 | 5.00 | 1.00 | | | | | |
| 10-09-97 | 9.00 | 1.00 | | | | | |
| 10-09-97 | 315.21 | 1.00 | | | | | |
| 10-09-97 | 25,327.70 | 1.00 | | | | | |
| 10-09-97 | 50,000.00 | 1.00 | | | | | |
| 10-09-97 | 56,154.41 | 1.00 | | | | | |
| 10-09-97 | 313,378.80 | 1.00 | | | | | |
| 10-09-97 | 564,605.40 | 1.00 | | | | | |
| 10-09-97 | 6,147,127.61 | 1.00 | | | | | |
| 10-10-97 | 1.00 | 1.00 | | | | | |
| 10-10-97 | 1.00 | 1.00 | | | | | |
| 10-10-97 | 1.00 | 1.00 | | | | | |
| 10-10-97 | 1.00 | 1.00 | | | | | |
| 10-10-97 | 3.00 | 1.00 | | | | | |
| 10-10-97 | 5.00 | 1.00 | | | | | |
| 10-10-97 | 5.00 | 1.00 | | | | | |
| 10-10-97 | 9.00 | 1.00 | | | | | |
| 10-10-97 | 10.00 | 1.00 | | | | | |
| 10-10-97 | 2,226.54 | 1.00 | | | | | |
| 10-10-97 | 13,091.75 | 1.00 | | | | | |
| 10-10-97 | 14,646.44 | 1.00 | | | | | |
| 10-10-97 | 25,924.48 | 1.00 | | | | | |
| 10-10-97 | 139,721.94 | 1.00 | | | | | |
| 10-10-97 | 254,767.91 | 1.00 | | | | | |
| 10-10-97 | 866,785.47 | 1.00 | | | | | |
| 10-10-97 | 1,189,757.78 | 1.00 | | | | | |
| 10-10-97 | 1,520,619.04 | 1.00 | | | | | |
| 10-10-97 | 2,205,636.90 | 1.00 | | | | | |
| 10-14-97 | 52.44 | 1.00 | | | | | |
| 10-14-97 | 637.29 | 1.00 | | | | | |
| 10-14-97 | 47,985.77 | 1.00 | | | | | |
| 10-14-97 | 81,659.86 | 1.00 | | | | | |
| 10-14-97 | 421,102.75 | 1.00 | | | | | |
| 10-14-97 | 485,942.59 | 1.00 | | | | | |
| 10-14-97 | 513,010.93 | 1.00 | | | | | |
| 10-15-97 | 0.65 | 1.00 | | | | | |
| 10-15-97 | 1.00 | 1.00 | | | | | |
| 10-15-97 | 1.00 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.
 -387-

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-15-97 | 1.00 | 1.00 | | | | | |
| 10-15-97 | 2.00 | 1.00 | | | | | |
| 10-15-97 | 5.00 | 1.00 | | | | | |
| 10-15-97 | 10.00 | 1.00 | | | | | |
| 10-15-97 | 3,162.50 | 1.00 | | | | | |
| 10-15-97 | 6,495.88 | 1.00 | | | | | |
| 10-15-97 | 27,833.19 | 1.00 | | | | | |
| 10-15-97 | 42,147.59 | 1.00 | | | | | |
| 10-15-97 | 84,108.52 | 1.00 | | | | | |
| 10-15-97 | 107,541.44 | 1.00 | | | | | |
| 10-15-97 | 280,340.93 | 1.00 | | | | | |
| 10-15-97 | 699,693.22 | 1.00 | | | | | |
| 10-15-97 | 896,891.04 | 1.00 | | | | | |
| 10-15-97 | 1,169,609.87 | 1.00 | | | | | |
| 10-15-97 | 3,394,070.74 | 1.00 | | | | | |
| 10-16-97 | 0.02 | 1.00 | | | | | |
| 10-16-97 | 0.46 | 1.00 | | | | | |
| 10-16-97 | 1.00 | 1.00 | | | | | |
| 10-16-97 | 13.09 | 1.00 | | | | | |
| 10-16-97 | 57.56 | 1.00 | | | | | |
| 10-16-97 | 94.35 | 1.00 | | | | | |
| 10-16-97 | 178.59 | 1.00 | | | | | |
| 10-16-97 | 752.22 | 1.00 | | | | | |
| 10-16-97 | 163,161.16 | 1.00 | | | | | |
| 10-16-97 | 350,877.99 | 1.00 | | | | | |
| 10-16-97 | 431,316.09 | 1.00 | | | | | |
| 10-16-97 | 1,040,552.29 | 1.00 | | | | | |
| 10-16-97 | 1,730,840.25 | 1.00 | | | | | |
| 10-17-97 | 1.00 | 1.00 | | | | | |
| 10-17-97 | 1.00 | 1.00 | | | | | |
| 10-17-97 | 1.00 | 1.00 | | | | | |
| 10-17-97 | 1.00 | 1.00 | | | | | |
| 10-17-97 | 2.00 | 1.00 | | | | | |
| 10-17-97 | 5.00 | 1.00 | | | | | |
| 10-17-97 | 7.00 | 1.00 | | | | | |
| 10-17-97 | 10.00 | 1.00 | | | | | |
| 10-17-97 | 2,046.15 | 1.00 | | | | | |
| 10-17-97 | 7,545.00 | 1.00 | | | | | |
| 10-17-97 | 211,533.18 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-17-97 | 416,254.06 | | | 1.00 | | | |
| 10-17-97 | 854,846.59 | | | 1.00 | | | |
| 10-17-97 | 3,331,599.69 | | | 1.00 | | | |
| 10-17-97 | 3,427,594.42 | | | 1.00 | | | |
| 10-20-97 | 7,686.00 | | | 1.00 | | | |
| 10-20-97 | 71,637.42 | | | 1.00 | | | |
| 10-20-97 | 145,716.79 | | | 1.00 | | | |
| 10-20-97 | 211,585.52 | | | 1.00 | | | |
| 10-20-97 | 418,954.76 | | | 1.00 | | | |
| 10-20-97 | 1,401,119.24 | | | 1.00 | | | |
| 10-20-97 | 1,816,589.01 | | | 1.00 | | | |
| 10-20-97 | 2,382,063.39 | | | 1.00 | | | |
| 10-21-97 | 1.00 | | | 1.00 | | | |
| 10-21-97 | 1.00 | | | 1.00 | | | |
| 10-21-97 | 1.00 | | | 1.00 | | | |
| 10-21-97 | 2.00 | | | 1.00 | | | |
| 10-21-97 | 3.00 | | | 1.00 | | | |
| 10-21-97 | 6.00 | | | 1.00 | | | |
| 10-21-97 | 7.00 | | | 1.00 | | | |
| 10-21-97 | 11.00 | | | 1.00 | | | |
| 10-21-97 | 664.51 | | | 1.00 | | | |
| 10-21-97 | 10,000.00 | | | 1.00 | | | |
| 10-21-97 | 131,644.03 | | | 1.00 | | | |
| 10-21-97 | 139,489.96 | | | 1.00 | | | |
| 10-21-97 | 341,879.06 | | | 1.00 | | | |
| 10-21-97 | 538,647.12 | | | 1.00 | | | |
| 10-21-97 | 574,858.26 | | | 1.00 | | | |
| 10-21-97 | 601,638.18 | | | 1.00 | | | |
| 10-21-97 | 797,379.20 | | | 1.00 | | | |
| 10-21-97 | 6,506,237.52 | | | 1.00 | | | |
| 10-22-97 | 1.00 | | | 1.00 | | | |
| 10-22-97 | 1.00 | | | 1.00 | | | |
| 10-22-97 | 1.00 | | | 1.00 | | | |
| 10-22-97 | 1.00 | | | 1.00 | | | |
| 10-22-97 | 2.00 | | | 1.00 | | | |
| 10-22-97 | 3.00 | | | 1.00 | | | |
| 10-22-97 | 6.00 | | | 1.00 | | | |
| 10-22-97 | 7.00 | | | 1.00 | | | |
| 10-22-97 | 22.47 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-22-97 | 10,427.47 | | | 1.00 | | | |
| 10-22-97 | 111,835.36 | | | 1.00 | | | |
| 10-22-97 | 165,403.24 | | | 1.00 | | | |
| 10-22-97 | 316,772.37 | | | 1.00 | | | |
| 10-22-97 | 434,302.02 | | | 1.00 | | | |
| 10-22-97 | 700,265.82 | | | 1.00 | | | |
| 10-22-97 | 1,214,946.54 | | | 1.00 | | | |
| 10-23-97 | 1.00 | | | 1.00 | | | |
| 10-23-97 | 1.00 | | | 1.00 | | | |
| 10-23-97 | 1.00 | | | 1.00 | | | |
| 10-23-97 | 1.00 | | | 1.00 | | | |
| 10-23-97 | 2.00 | | | 1.00 | | | |
| 10-23-97 | 3.00 | | | 1.00 | | | |
| 10-23-97 | 6.00 | | | 1.00 | | | |
| 10-23-97 | 7.00 | | | 1.00 | | | |
| 10-23-97 | 4,534.52 | | | 1.00 | | | |
| 10-23-97 | 7,453.99 | | | 1.00 | | | |
| 10-23-97 | 8,772.63 | | | 1.00 | | | |
| 10-23-97 | 14,619.20 | | | 1.00 | | | |
| 10-23-97 | 114,329.00 | | | 1.00 | | | |
| 10-23-97 | 462,214.16 | | | 1.00 | | | |
| 10-23-97 | 754,489.25 | | | 1.00 | | | |
| 10-23-97 | 3,105,989.57 | | | 1.00 | | | |
| 10-23-97 | 8,255,471.96 | | | 1.00 | | | |
| 10-24-97 | 1.00 | | | 1.00 | | | |
| 10-24-97 | 1.00 | | | 1.00 | | | |
| 10-24-97 | 1.00 | | | 1.00 | | | |
| 10-24-97 | 1.00 | | | 1.00 | | | |
| 10-24-97 | 2.00 | | | 1.00 | | | |
| 10-24-97 | 3.00 | | | 1.00 | | | |
| 10-24-97 | 6.00 | | | 1.00 | | | |
| 10-24-97 | 7.00 | | | 1.00 | | | |
| 10-24-97 | 65,381.94 | | | 1.00 | | | |
| 10-24-97 | 67,991.86 | | | 1.00 | | | |
| 10-24-97 | 68,204.50 | | | 1.00 | | | |
| 10-24-97 | 176,049.43 | | | 1.00 | | | |
| 10-24-97 | 453,534.15 | | | 1.00 | | | |
| 10-24-97 | 654,415.59 | | | 1.00 | | | |
| 10-24-97 | 693,208.36 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-24-97 | 1,338,810.92 | | | 1.00 | | | |
| 10-24-97 | 1,344,894.00 | | | 1.00 | | | |
| 10-24-97 | 1,364,621.55 | | | 1.00 | | | |
| 10-27-97 | 113,389.66 | | | 1.00 | | | |
| 10-27-97 | 152,803.71 | | | 1.00 | | | |
| 10-27-97 | 245,038.91 | | | 1.00 | | | |
| 10-27-97 | 341,528.14 | | | 1.00 | | | |
| 10-27-97 | 462,965.83 | | | 1.00 | | | |
| 10-27-97 | 543,796.99 | | | 1.00 | | | |
| 10-27-97 | 614,811.79 | | | 1.00 | | | |
| 10-27-97 | 1,326,910.99 | | | 1.00 | | | |
| 10-27-97 | 1,350,523.91 | | | 1.00 | | | |
| 10-28-97 | 0.22 | | | 1.00 | | | |
| 10-28-97 | 0.34 | | | 1.00 | | | |
| 10-28-97 | 0.43 | | | 1.00 | | | |
| 10-28-97 | 0.83 | | | 1.00 | | | |
| 10-28-97 | 3,445.60 | | | 1.00 | | | |
| 10-28-97 | 26,766.30 | | | 1.00 | | | |
| 10-28-97 | 52,962.75 | | | 1.00 | | | |
| 10-28-97 | 56,198.68 | | | 1.00 | | | |
| 10-28-97 | 225,493.36 | | | 1.00 | | | |
| 10-28-97 | 280,219.55 | | | 1.00 | | | |
| 10-28-97 | 633,519.63 | | | 1.00 | | | |
| 10-28-97 | 1,188,505.18 | | | 1.00 | | | |
| 10-28-97 | 2,486,849.41 | | | 1.00 | | | |
| 10-29-97 | 1.00 | | | 1.00 | | | |
| 10-29-97 | 1.00 | | | 1.00 | | | |
| 10-29-97 | 1.00 | | | 1.00 | | | |
| 10-29-97 | 2.00 | | | 1.00 | | | |
| 10-29-97 | 3.00 | | | 1.00 | | | |
| 10-29-97 | 6.00 | | | 1.00 | | | |
| 10-29-97 | 7.00 | | | 1.00 | | | |
| 10-29-97 | 2,752.00 | | | 1.00 | | | |
| 10-29-97 | 10,000.00 | | | 1.00 | | | |
| 10-29-97 | 24,284.70 | | | 1.00 | | | |
| 10-29-97 | 116,996.10 | | | 1.00 | | | |
| 10-29-97 | 472,057.22 | | | 1.00 | | | |
| 10-29-97 | 2,298,716.36 | | | 1.00 | | | |
| 10-29-97 | 2,560,264.69 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-29-97 | 2,739,003.35 | | | 1.00 | | | |
| 10-29-97 | 3,558,617.23 | | | 1.00 | | | |
| 10-29-97 | 4,318,495.59 | | | 1.00 | | | |
| 10-29-97 | 5,599,396.35 | | | 1.00 | | | |
| 10-30-97 | 1.00 | | | 1.00 | | | |
| 10-30-97 | 1.00 | | | 1.00 | | | |
| 10-30-97 | 1.00 | | | 1.00 | | | |
| 10-30-97 | 1.00 | | | 1.00 | | | |
| 10-30-97 | 3.00 | | | 1.00 | | | |
| 10-30-97 | 6.00 | | | 1.00 | | | |
| 10-30-97 | 18,856.63 | | | 1.00 | | | |
| 10-30-97 | 57,966.58 | | | 1.00 | | | |
| 10-30-97 | 89,643.79 | | | 1.00 | | | |
| 10-30-97 | 292,697.46 | | | 1.00 | | | |
| 10-30-97 | 394,552.01 | | | 1.00 | | | |
| 10-30-97 | 879,956.53 | | | 1.00 | | | |
| 10-30-97 | 1,026,608.86 | | | 1.00 | | | |
| 10-30-97 | 2,766,744.77 | | | 1.00 | | | |
| 10-31-97 | 0.78 | | | 1.00 | | | |
| 10-31-97 | 1.00 | | | 1.00 | | | |
| 10-31-97 | 1.00 | | | 1.00 | | | |
| 10-31-97 | 1.00 | | | 1.00 | | | |
| 10-31-97 | 1.00 | | | 1.00 | | | |
| 10-31-97 | 2.00 | | | 1.00 | | | |
| 10-31-97 | 3.00 | | | 1.00 | | | |
| 10-31-97 | 5.00 | | | 1.00 | | | |
| 10-31-97 | 6.00 | | | 1.00 | | | |
| 10-31-97 | 7.00 | | | 1.00 | | | |
| 10-31-97 | 639,655.84 | | | 1.00 | | | |
| 10-31-97 | 771,253.38 | | | 1.00 | | | |
| 10-31-97 | 981,693.04 | | | 1.00 | | | |
| 10-31-97 | 1,133,711.92 | | | 1.00 | | | |
| 10-31-97 | 1,441,583.75 | | | 1.00 | | | |
| 10-31-97 | 1,812,065.62 | | | 1.00 | | | |
| 10-31-97 | 4,521,803.92 | | | 1.00 | | | |
| 11-03-97 | 0.64 | | | 1.00 | | | |
| 11-03-97 | 42.43 | | | 1.00 | | | |
| 11-03-97 | 215.57 | | | 1.00 | | | |
| 11-03-97 | 286.56 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 11-03-97 | 314.45 | 1.00 | | | | | |
| 11-03-97 | 321.01 | 1.00 | | | | | |
| 11-03-97 | 414.17 | 1.00 | | | | | |
| 11-03-97 | 886.27 | 1.00 | | | | | |
| 11-03-97 | 1,041.37 | 1.00 | | | | | |
| 11-03-97 | 14,921.74 | 1.00 | | | | | |
| 11-03-97 | 79,436.20 | 1.00 | | | | | |
| 11-03-97 | 147,678.65 | 1.00 | | | | | |
| 11-03-97 | 160,995.68 | 1.00 | | | | | |
| 11-03-97 | 336,125.93 | 1.00 | | | | | |
| 11-03-97 | 385,903.08 | 1.00 | | | | | |
| 11-03-97 | 1,475,661.62 | 1.00 | | | | | |
| 11-03-97 | 1,589,670.73 | 1.00 | | | | | |
| 11-03-97 | 2,323,428.87 | 1.00 | | | | | |
| 11-04-97 | 1.00 | 1.00 | | | | | |
| 11-04-97 | 1.00 | 1.00 | | | | | |
| 11-04-97 | 1.00 | 1.00 | | | | | |
| 11-04-97 | 1.00 | 1.00 | | | | | |
| 11-04-97 | 1.00 | 1.00 | | | | | |
| 11-04-97 | 2.00 | 1.00 | | | | | |
| 11-04-97 | 3.00 | 1.00 | | | | | |
| 11-04-97 | 5.00 | 1.00 | | | | | |
| 11-04-97 | 6.00 | 1.00 | | | | | |
| 11-04-97 | 8.00 | 1.00 | | | | | |
| 11-04-97 | 3,235.74 | 1.00 | | | | | |
| 11-04-97 | 5,288.82 | 1.00 | | | | | |
| 11-04-97 | 10,000.00 | 1.00 | | | | | |
| 11-04-97 | 646,142.42 | 1.00 | | | | | |
| 11-04-97 | 815,386.67 | 1.00 | | | | | |
| 11-04-97 | 1,308,031.89 | 1.00 | | | | | |
| 11-04-97 | 1,535,062.97 | 1.00 | | | | | |
| 11-04-97 | 1,979,708.57 | 1.00 | | | | | |
| 11-04-97 | 3,431,320.29 | 1.00 | | | | | |
| 11-05-97 | 0.96 | 1.00 | | | | | |
| 11-05-97 | 0.97 | 1.00 | | | | | |
| 11-05-97 | 1.00 | 1.00 | | | | | |
| 11-05-97 | 1.81 | 1.00 | | | | | |
| 11-05-97 | 2.10 | 1.00 | | | | | |
| 11-05-97 | 3.26 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 11-05-97 | 5.96 | 1.00 | | | | | |
| 11-05-97 | 7.99 | 1.00 | | | | | |
| 11-05-97 | 11.42 | 1.00 | | | | | |
| 11-05-97 | 16.33 | 1.00 | | | | | |
| 11-05-97 | 16.44 | 1.00 | | | | | |
| 11-05-97 | 21.16 | 1.00 | | | | | |
| 11-05-97 | 50.67 | 1.00 | | | | | |
| 11-05-97 | 58.85 | 1.00 | | | | | |
| 11-05-97 | 148.06 | 1.00 | | | | | |
| 11-05-97 | 177.89 | 1.00 | | | | | |
| 11-05-97 | 413.01 | 1.00 | | | | | |
| 11-05-97 | 444.51 | 1.00 | | | | | |
| 11-05-97 | 13,202.54 | 1.00 | | | | | |
| 11-05-97 | 21,875.66 | 1.00 | | | | | |
| 11-05-97 | 67,140.52 | 1.00 | | | | | |
| 11-05-97 | 90,308.96 | 1.00 | | | | | |
| 11-05-97 | 476,618.97 | 1.00 | | | | | |
| 11-05-97 | 481,557.34 | 1.00 | | | | | |
| 11-05-97 | 562,326.71 | 1.00 | | | | | |
| 11-05-97 | 629,255.99 | 1.00 | | | | | |
| 11-06-97 | 1.00 | 1.00 | | | | | |
| 11-06-97 | 1.00 | 1.00 | | | | | |
| 11-06-97 | 1.00 | 1.00 | | | | | |
| 11-06-97 | 1.00 | 1.00 | | | | | |
| 11-06-97 | 1.00 | 1.00 | | | | | |
| 11-06-97 | 3.00 | 1.00 | | | | | |
| 11-06-97 | 5.00 | 1.00 | | | | | |
| 11-06-97 | 6.00 | 1.00 | | | | | |
| 11-06-97 | 8.00 | 1.00 | | | | | |
| 11-06-97 | 8,721.61 | 1.00 | | | | | |
| 11-06-97 | 33,302.12 | 1.00 | | | | | |
| 11-06-97 | 193,588.94 | 1.00 | | | | | |
| 11-06-97 | 350,869.82 | 1.00 | | | | | |
| 11-07-97 | 1.00 | 1.00 | | | | | |
| 11-07-97 | 1.00 | 1.00 | | | | | |
| 11-07-97 | 1.00 | 1.00 | | | | | |
| 11-07-97 | 1.00 | 1.00 | | | | | |
| 11-07-97 | 1.00 | 1.00 | | | | | |
| 11-07-97 | 3.00 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 11-07-97 | 5.00 | 1.00 | | | | | |
| 11-07-97 | 6.00 | 1.00 | | | | | |
| 11-07-97 | 8.00 | 1.00 | | | | | |
| 11-07-97 | 2,041.85 | 1.00 | | | | | |
| 11-07-97 | 8,137.50 | 1.00 | | | | | |
| 11-07-97 | 94,043.99 | 1.00 | | | | | |
| 11-07-97 | 100,000.00 | 1.00 | | | | | |
| 11-07-97 | 189,365.53 | 1.00 | | | | | |
| 11-07-97 | 326,265.12 | 1.00 | | | | | |
| 11-07-97 | 495,279.62 | 1.00 | | | | | |
| 11-07-97 | 709,748.47 | 1.00 | | | | | |
| 11-10-97 | 3,339.87 | 1.00 | | | | | |
| 11-10-97 | 24,314.91 | 1.00 | | | | | |
| 11-10-97 | 26,230.89 | 1.00 | | | | | |
| 11-10-97 | 67,186.95 | 1.00 | | | | | |
| 11-10-97 | 107,721.37 | 1.00 | | | | | |
| 11-10-97 | 184,828.11 | 1.00 | | | | | |
| 11-10-97 | 212,228.71 | 1.00 | | | | | |
| 11-10-97 | 890,504.18 | 1.00 | | | | | |
| 11-10-97 | 2,008,616.64 | 1.00 | | | | | |
| 11-12-97 | 1.00 | 1.00 | | | | | |
| 11-12-97 | 1.00 | 1.00 | | | | | |
| 11-12-97 | 1.00 | 1.00 | | | | | |
| 11-12-97 | 1.00 | 1.00 | | | | | |
| 11-12-97 | 1.00 | 1.00 | | | | | |
| 11-12-97 | 1.00 | 1.00 | | | | | |
| 11-12-97 | 1.00 | 1.00 | | | | | |
| 11-12-97 | 3.00 | 1.00 | | | | | |
| 11-12-97 | 5.00 | 1.00 | | | | | |
| 11-12-97 | 8.00 | 1.00 | | | | | |
| 11-12-97 | 3,785.27 | 1.00 | | | | | |
| 11-12-97 | 16,743.75 | 1.00 | | | | | |
| 11-12-97 | 17,522.50 | 1.00 | | | | | |
| 11-12-97 | 59,837.62 | 1.00 | | | | | |
| 11-12-97 | 88,255.61 | 1.00 | | | | | |
| 11-12-97 | 99,977.00 | 1.00 | | | | | |
| 11-12-97 | 280,211.34 | 1.00 | | | | | |
| 11-12-97 | 524,432.66 | 1.00 | | | | | |
| 11-13-97 | 1.00 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 11-13-97 | 1.00 | 1.00 | | | | | |
| 11-13-97 | 1.00 | 1.00 | | | | | |
| 11-13-97 | 1.00 | 1.00 | | | | | |
| 11-13-97 | 3.00 | 1.00 | | | | | |
| 11-13-97 | 6.00 | 1.00 | | | | | |
| 11-13-97 | 8.00 | 1.00 | | | | | |
| 11-13-97 | 179.99 | 1.00 | | | | | |
| 11-13-97 | 13,249.77 | 1.00 | | | | | |
| 11-13-97 | 24,048.86 | 1.00 | | | | | |
| 11-13-97 | 40,850.05 | 1.00 | | | | | |
| 11-13-97 | 49,785.97 | 1.00 | | | | | |
| 11-13-97 | 220,039.97 | 1.00 | | | | | |
| 11-13-97 | 426,663.70 | 1.00 | | | | | |
| 11-13-97 | 480,605.86 | 1.00 | | | | | |
| 11-13-97 | 577,553.07 | 1.00 | | | | | |
| 11-13-97 | 710,265.84 | 1.00 | | | | | |
| 11-13-97 | 939,988.26 | 1.00 | | | | | |
| 11-13-97 | 1,119,115.89 | 1.00 | | | | | |
| 11-13-97 | 1,381,787.67 | 1.00 | | | | | |
| 11-13-97 | 1,493,895.29 | 1.00 | | | | | |
| 11-14-97 | 1.00 | 1.00 | | | | | |
| 11-14-97 | 1.00 | 1.00 | | | | | |
| 11-14-97 | 3.00 | 1.00 | | | | | |
| 11-14-97 | 6.00 | 1.00 | | | | | |
| 11-14-97 | 873.86 | 1.00 | | | | | |
| 11-14-97 | 1,272.13 | 1.00 | | | | | |
| 11-14-97 | 7,777.85 | 1.00 | | | | | |
| 11-14-97 | 43,661.56 | 1.00 | | | | | |
| 11-14-97 | 169,356.41 | 1.00 | | | | | |
| 11-14-97 | 204,985.79 | 1.00 | | | | | |
| 11-14-97 | 231,144.36 | 1.00 | | | | | |
| 11-14-97 | 293,069.76 | 1.00 | | | | | |
| 11-14-97 | 351,380.39 | 1.00 | | | | | |
| 11-14-97 | 409,207.74 | 1.00 | | | | | |
| 11-14-97 | 444,388.01 | 1.00 | | | | | |
| 11-14-97 | 499,928.99 | 1.00 | | | | | |
| 11-14-97 | 1,104,887.48 | 1.00 | | | | | |
| 11-17-97 | 0.73 | 1.00 | | | | | |
| 11-17-97 | 719.05 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|----------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 11-17-97 | 1,042.96 | | | 1.00 | | | |
| 11-17-97 | 1,582.27 | | | 1.00 | | | |
| 11-17-97 | 18,487.89 | | | 1.00 | | | |
| 11-17-97 | 27,162.16 | | | 1.00 | | | |
| 11-17-97 | 29,960.56 | | | 1.00 | | | |
| 11-17-97 | 49,355.81 | | | 1.00 | | | |
| 11-17-97 | 142,907.72 | | | 1.00 | | | |
| 11-17-97 | 294,295.28 | | | 1.00 | | | |
| 11-17-97 | 298,294.16 | | | 1.00 | | | |
| 11-17-97 | 358,965.88 | | | 1.00 | | | |
| 11-17-97 | 441,917.90 | | | 1.00 | | | |
| 11-28-97 | 1,059,472.12 | | | 1.00 | | | |
| 943,342,377.42 DECREASES IN 2393 TRANS | | | | | 943,342,377.42 | 943,342,377.42 | 0.00 |
| DATE | SHARES/PAR | PRICE | | | | | |
| ----- | ----- | ----- | | | | | |
| 12-03-96 | 535,246.48 | 1.00 | | | | | |
| 12-11-96 | 423,135.33 | 1.00 | | | | | |
| 12-27-96 | 814.37 | 1.00 | | | | | |
| 12-27-96 | 4,445.96 | 1.00 | | | | | |
| 12-27-96 | 5,243.87 | 1.00 | | | | | |
| 12-27-96 | 8,127.25 | 1.00 | | | | | |
| 12-27-96 | 16,143.34 | 1.00 | | | | | |
| 12-27-96 | 35,115.62 | 1.00 | | | | | |
| 12-27-96 | 69,721.42 | 1.00 | | | | | |
| 12-27-96 | 152,240.87 | 1.00 | | | | | |
| 12-27-96 | 219,879.25 | 1.00 | | | | | |
| 12-27-96 | 363,777.51 | 1.00 | | | | | |
| 12-27-96 | 960,071.93 | 1.00 | | | | | |
| 12-27-96 | 1,195,249.10 | 1.00 | | | | | |
| 12-27-96 | 1,380,590.56 | 1.00 | | | | | |
| 12-27-96 | 1,430,123.52 | 1.00 | | | | | |
| 12-27-96 | 1,628,025.81 | 1.00 | | | | | |
| 12-27-96 | 4,661,670.33 | 1.00 | | | | | |
| 12-27-96 | 5,338,816.29 | 1.00 | | | | | |
| 12-27-96 | 9,255,275.30 | 1.00 | | | | | |
| 12-30-96 | 0.19 | 1.00 | | | | | |
| 12-30-96 | 2.17 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 12-30-96 | 4.82 | 1.00 | | | | | |
| 12-30-96 | 10.68 | 1.00 | | | | | |
| 12-30-96 | 10.73 | 1.00 | | | | | |
| 12-30-96 | 15.77 | 1.00 | | | | | |
| 12-30-96 | 17.38 | 1.00 | | | | | |
| 12-30-96 | 18.38 | 1.00 | | | | | |
| 12-30-96 | 21.41 | 1.00 | | | | | |
| 12-30-96 | 34.51 | 1.00 | | | | | |
| 12-30-96 | 65.96 | 1.00 | | | | | |
| 12-30-96 | 81.35 | 1.00 | | | | | |
| 12-30-96 | 86.14 | 1.00 | | | | | |
| 12-30-96 | 104.44 | 1.00 | | | | | |
| 12-30-96 | 118.74 | 1.00 | | | | | |
| 12-30-96 | 225.85 | 1.00 | | | | | |
| 12-30-96 | 308.03 | 1.00 | | | | | |
| 12-30-96 | 1,793.50 | 1.00 | | | | | |
| 12-30-96 | 4,832.87 | 1.00 | | | | | |
| 12-30-96 | 6,889.47 | 1.00 | | | | | |
| 12-30-96 | 38,272.56 | 1.00 | | | | | |
| 12-30-96 | 44,493.62 | 1.00 | | | | | |
| 12-30-96 | 116,445.97 | 1.00 | | | | | |
| 12-30-96 | 296,415.32 | 1.00 | | | | | |
| 12-30-96 | 456,049.46 | 1.00 | | | | | |
| 12-30-96 | 872,884.77 | 1.00 | | | | | |
| 12-30-96 | 2,227,127.54 | 1.00 | | | | | |
| 12-30-96 | 3,344,592.83 | 1.00 | | | | | |
| 12-31-96 | 445.61 | 1.00 | | | | | |
| 12-31-96 | 590.32 | 1.00 | | | | | |
| 12-31-96 | 41,995.86 | 1.00 | | | | | |
| 12-31-96 | 46,763.90 | 1.00 | | | | | |
| 12-31-96 | 172,089.21 | 1.00 | | | | | |
| 12-31-96 | 245,531.08 | 1.00 | | | | | |
| 12-31-96 | 421,568.45 | 1.00 | | | | | |
| 12-31-96 | 694,401.31 | 1.00 | | | | | |
| 12-31-96 | 904,789.52 | 1.00 | | | | | |
| 12-31-96 | 1,461,279.18 | 1.00 | | | | | |
| 01-27-97 | 0.03 | 1.00 | | | | | |
| 01-27-97 | 0.47 | 1.00 | | | | | |
| 01-27-97 | 0.57 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 01-27-97 | 1.32 | 1.00 | | | | | |
| 01-27-97 | 1.53 | 1.00 | | | | | |
| 01-27-97 | 2.06 | 1.00 | | | | | |
| 01-27-97 | 2.09 | 1.00 | | | | | |
| 01-27-97 | 7.94 | 1.00 | | | | | |
| 01-27-97 | 155.17 | 1.00 | | | | | |
| 01-27-97 | 172.31 | 1.00 | | | | | |
| 01-27-97 | 695.29 | 1.00 | | | | | |
| 01-27-97 | 27,815.94 | 1.00 | | | | | |
| 01-27-97 | 193,189.05 | 1.00 | | | | | |
| 01-27-97 | 390,379.63 | 1.00 | | | | | |
| 01-27-97 | 601,575.52 | 1.00 | | | | | |
| 01-27-97 | 1,089,149.19 | 1.00 | | | | | |
| 01-27-97 | 2,764,300.99 | 1.00 | | | | | |
| 01-27-97 | 3,924,433.11 | 1.00 | | | | | |
| 01-28-97 | 1,784.73 | 1.00 | | | | | |
| 01-28-97 | 1,990.08 | 1.00 | | | | | |
| 01-28-97 | 25,250.66 | 1.00 | | | | | |
| 01-28-97 | 78,277.50 | 1.00 | | | | | |
| 01-28-97 | 149,202.78 | 1.00 | | | | | |
| 01-28-97 | 164,450.54 | 1.00 | | | | | |
| 01-28-97 | 241,358.68 | 1.00 | | | | | |
| 01-28-97 | 325,342.24 | 1.00 | | | | | |
| 01-28-97 | 342,022.30 | 1.00 | | | | | |
| 01-28-97 | 344,900.13 | 1.00 | | | | | |
| 01-28-97 | 440,784.63 | 1.00 | | | | | |
| 01-28-97 | 2,080,800.73 | 1.00 | | | | | |
| 01-29-97 | 48,985.86 | 1.00 | | | | | |
| 01-29-97 | 146,215.68 | 1.00 | | | | | |
| 01-29-97 | 830,083.00 | 1.00 | | | | | |
| 01-29-97 | 999,834.87 | 1.00 | | | | | |
| 01-30-97 | 3.17 | 1.00 | | | | | |
| 01-30-97 | 2,644.80 | 1.00 | | | | | |
| 01-30-97 | 10,589.56 | 1.00 | | | | | |
| 01-30-97 | 23,193.56 | 1.00 | | | | | |
| 01-30-97 | 260,516.06 | 1.00 | | | | | |
| 01-30-97 | 514,457.30 | 1.00 | | | | | |
| 01-30-97 | 542,080.87 | 1.00 | | | | | |
| 01-30-97 | 561,103.48 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 01-30-97 | 1,035,501.89 | | | 1.00 | | | |
| 01-30-97 | 2,667,202.91 | | | 1.00 | | | |
| 01-31-97 | 0.30 | | | 1.00 | | | |
| 01-31-97 | 27.20 | | | 1.00 | | | |
| 01-31-97 | 15,590.27 | | | 1.00 | | | |
| 01-31-97 | 132,405.74 | | | 1.00 | | | |
| 01-31-97 | 147,256.65 | | | 1.00 | | | |
| 01-31-97 | 161,306.42 | | | 1.00 | | | |
| 01-31-97 | 284,542.53 | | | 1.00 | | | |
| 02-27-97 | 0.55 | | | 1.00 | | | |
| 02-27-97 | 1.77 | | | 1.00 | | | |
| 02-27-97 | 14.56 | | | 1.00 | | | |
| 02-27-97 | 1,563.34 | | | 1.00 | | | |
| 02-27-97 | 1,648.24 | | | 1.00 | | | |
| 02-27-97 | 214,293.72 | | | 1.00 | | | |
| 02-27-97 | 217,000.88 | | | 1.00 | | | |
| 02-27-97 | 682,154.82 | | | 1.00 | | | |
| 02-27-97 | 852,845.09 | | | 1.00 | | | |
| 02-27-97 | 1,458,673.60 | | | 1.00 | | | |
| 02-27-97 | 1,850,283.02 | | | 1.00 | | | |
| 02-27-97 | 8,705,724.78 | | | 1.00 | | | |
| 02-28-97 | 23.36 | | | 1.00 | | | |
| 02-28-97 | 76,278.50 | | | 1.00 | | | |
| 02-28-97 | 80,263.66 | | | 1.00 | | | |
| 02-28-97 | 147,673.55 | | | 1.00 | | | |
| 02-28-97 | 344,335.43 | | | 1.00 | | | |
| 02-28-97 | 347,411.33 | | | 1.00 | | | |
| 02-28-97 | 820,584.77 | | | 1.00 | | | |
| 02-28-97 | 1,165,846.52 | | | 1.00 | | | |
| 03-03-97 | 0.02 | | | 1.00 | | | |
| 03-03-97 | 3.05 | | | 1.00 | | | |
| 03-03-97 | 3.21 | | | 1.00 | | | |
| 03-03-97 | 3.53 | | | 1.00 | | | |
| 03-03-97 | 4.23 | | | 1.00 | | | |
| 03-03-97 | 4.39 | | | 1.00 | | | |
| 03-03-97 | 5.87 | | | 1.00 | | | |
| 03-03-97 | 11.57 | | | 1.00 | | | |
| 03-03-97 | 20.34 | | | 1.00 | | | |
| 03-03-97 | 31.54 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 03-03-97 | 68.93 | | | 1.00 | | | |
| 03-03-97 | 355.31 | | | 1.00 | | | |
| 03-03-97 | 40,338.14 | | | 1.00 | | | |
| 03-03-97 | 67,816.27 | | | 1.00 | | | |
| 03-03-97 | 112,953.46 | | | 1.00 | | | |
| 03-03-97 | 166,984.40 | | | 1.00 | | | |
| 03-03-97 | 227,184.57 | | | 1.00 | | | |
| 03-03-97 | 492,242.88 | | | 1.00 | | | |
| 03-03-97 | 1,328,699.95 | | | 1.00 | | | |
| 03-04-97 | 0.05 | | | 1.00 | | | |
| 03-04-97 | 11,759.00 | | | 1.00 | | | |
| 03-04-97 | 22,911.32 | | | 1.00 | | | |
| 03-04-97 | 58,839.14 | | | 1.00 | | | |
| 03-04-97 | 76,076.67 | | | 1.00 | | | |
| 03-04-97 | 90,612.53 | | | 1.00 | | | |
| 03-04-97 | 180,653.75 | | | 1.00 | | | |
| 03-04-97 | 246,374.73 | | | 1.00 | | | |
| 03-04-97 | 284,019.85 | | | 1.00 | | | |
| 03-04-97 | 373,709.35 | | | 1.00 | | | |
| 03-04-97 | 535,698.61 | | | 1.00 | | | |
| 03-04-97 | 858,540.88 | | | 1.00 | | | |
| 03-05-97 | 26,038.03 | | | 1.00 | | | |
| 03-05-97 | 82,103.58 | | | 1.00 | | | |
| 03-05-97 | 178,156.41 | | | 1.00 | | | |
| 03-05-97 | 184,048.85 | | | 1.00 | | | |
| 03-05-97 | 478,009.75 | | | 1.00 | | | |
| 03-05-97 | 904,879.61 | | | 1.00 | | | |
| 03-05-97 | 1,209,594.52 | | | 1.00 | | | |
| 03-05-97 | 2,210,558.26 | | | 1.00 | | | |
| 03-06-97 | 0.05 | | | 1.00 | | | |
| 03-06-97 | 2.04 | | | 1.00 | | | |
| 03-06-97 | 7.87 | | | 1.00 | | | |
| 03-06-97 | 207,568.73 | | | 1.00 | | | |
| 03-06-97 | 314,089.93 | | | 1.00 | | | |
| 03-06-97 | 409,333.87 | | | 1.00 | | | |
| 03-06-97 | 1,127,494.72 | | | 1.00 | | | |
| 03-07-97 | 103,473.36 | | | 1.00 | | | |
| 03-07-97 | 116,492.12 | | | 1.00 | | | |
| 03-07-97 | 138,501.18 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 03-07-97 | 335,518.50 | | | 1.00 | | | |
| 03-07-97 | 1,229,899.88 | | | 1.00 | | | |
| 03-07-97 | 8,814,703.32 | | | 1.00 | | | |
| 03-10-97 | 0.63 | | | 1.00 | | | |
| 03-10-97 | 3.42 | | | 1.00 | | | |
| 03-10-97 | 4.02 | | | 1.00 | | | |
| 03-10-97 | 4.06 | | | 1.00 | | | |
| 03-10-97 | 8.60 | | | 1.00 | | | |
| 03-10-97 | 11.08 | | | 1.00 | | | |
| 03-10-97 | 24.47 | | | 1.00 | | | |
| 03-10-97 | 25.43 | | | 1.00 | | | |
| 03-10-97 | 32.06 | | | 1.00 | | | |
| 03-10-97 | 34.07 | | | 1.00 | | | |
| 03-10-97 | 37.28 | | | 1.00 | | | |
| 03-10-97 | 39.78 | | | 1.00 | | | |
| 03-10-97 | 64.37 | | | 1.00 | | | |
| 03-10-97 | 77.83 | | | 1.00 | | | |
| 03-10-97 | 199.83 | | | 1.00 | | | |
| 03-10-97 | 377.13 | | | 1.00 | | | |
| 03-10-97 | 554.88 | | | 1.00 | | | |
| 03-10-97 | 624.18 | | | 1.00 | | | |
| 03-10-97 | 667.21 | | | 1.00 | | | |
| 03-10-97 | 976.57 | | | 1.00 | | | |
| 03-10-97 | 211,716.04 | | | 1.00 | | | |
| 03-10-97 | 241,566.80 | | | 1.00 | | | |
| 03-10-97 | 413,484.92 | | | 1.00 | | | |
| 03-10-97 | 511,011.01 | | | 1.00 | | | |
| 03-10-97 | 1,173,702.38 | | | 1.00 | | | |
| 03-10-97 | 1,738,290.01 | | | 1.00 | | | |
| 03-11-97 | 0.36 | | | 1.00 | | | |
| 03-11-97 | 185.12 | | | 1.00 | | | |
| 03-11-97 | 16,724.44 | | | 1.00 | | | |
| 03-11-97 | 83,645.60 | | | 1.00 | | | |
| 03-11-97 | 109,820.73 | | | 1.00 | | | |
| 03-11-97 | 140,547.20 | | | 1.00 | | | |
| 03-11-97 | 142,393.19 | | | 1.00 | | | |
| 03-11-97 | 152,793.06 | | | 1.00 | | | |
| 03-11-97 | 326,243.12 | | | 1.00 | | | |
| 03-11-97 | 486,695.26 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 03-11-97 | 2,203,670.18 | | | 1.00 | | | |
| 03-12-97 | 0.21 | | | 1.00 | | | |
| 03-12-97 | 0.43 | | | 1.00 | | | |
| 03-12-97 | 161,545.00 | | | 1.00 | | | |
| 03-12-97 | 193,500.30 | | | 1.00 | | | |
| 03-12-97 | 255,055.05 | | | 1.00 | | | |
| 03-12-97 | 363,348.18 | | | 1.00 | | | |
| 03-12-97 | 368,207.76 | | | 1.00 | | | |
| 03-12-97 | 782,927.01 | | | 1.00 | | | |
| 03-13-97 | 2.00 | | | 1.00 | | | |
| 03-13-97 | 49,535.35 | | | 1.00 | | | |
| 03-13-97 | 65,728.84 | | | 1.00 | | | |
| 03-13-97 | 68,305.73 | | | 1.00 | | | |
| 03-13-97 | 218,632.60 | | | 1.00 | | | |
| 03-13-97 | 2,051,349.01 | | | 1.00 | | | |
| 03-14-97 | 34,512.02 | | | 1.00 | | | |
| 03-14-97 | 35,636.56 | | | 1.00 | | | |
| 03-14-97 | 106,212.42 | | | 1.00 | | | |
| 03-14-97 | 185,050.24 | | | 1.00 | | | |
| 03-14-97 | 1,309,386.47 | | | 1.00 | | | |
| 03-14-97 | 8,236,364.38 | | | 1.00 | | | |
| 03-17-97 | 0.38 | | | 1.00 | | | |
| 03-17-97 | 3.59 | | | 1.00 | | | |
| 03-17-97 | 3.76 | | | 1.00 | | | |
| 03-17-97 | 4.05 | | | 1.00 | | | |
| 03-17-97 | 4.07 | | | 1.00 | | | |
| 03-17-97 | 4.40 | | | 1.00 | | | |
| 03-17-97 | 5.55 | | | 1.00 | | | |
| 03-17-97 | 20.52 | | | 1.00 | | | |
| 03-17-97 | 33.95 | | | 1.00 | | | |
| 03-17-97 | 64.31 | | | 1.00 | | | |
| 03-17-97 | 77.76 | | | 1.00 | | | |
| 03-17-97 | 96.77 | | | 1.00 | | | |
| 03-17-97 | 208.44 | | | 1.00 | | | |
| 03-17-97 | 377.40 | | | 1.00 | | | |
| 03-17-97 | 555.20 | | | 1.00 | | | |
| 03-17-97 | 624.65 | | | 1.00 | | | |
| 03-17-97 | 653.60 | | | 1.00 | | | |
| 03-17-97 | 977.27 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 03-17-97 | 73,948.63 | | | 1.00 | | | |
| 03-17-97 | 94,710.45 | | | 1.00 | | | |
| 03-17-97 | 141,709.67 | | | 1.00 | | | |
| 03-17-97 | 368,990.01 | | | 1.00 | | | |
| 03-17-97 | 703,474.58 | | | 1.00 | | | |
| 03-17-97 | 1,150,353.25 | | | 1.00 | | | |
| 03-17-97 | 1,394,428.37 | | | 1.00 | | | |
| 03-18-97 | 0.30 | | | 1.00 | | | |
| 03-18-97 | 0.74 | | | 1.00 | | | |
| 03-18-97 | 13,895.05 | | | 1.00 | | | |
| 03-18-97 | 15,520.69 | | | 1.00 | | | |
| 03-18-97 | 18,321.31 | | | 1.00 | | | |
| 03-18-97 | 31,536.22 | | | 1.00 | | | |
| 03-18-97 | 188,961.67 | | | 1.00 | | | |
| 03-18-97 | 317,298.28 | | | 1.00 | | | |
| 03-18-97 | 370,881.91 | | | 1.00 | | | |
| 03-18-97 | 396,795.49 | | | 1.00 | | | |
| 03-18-97 | 491,410.40 | | | 1.00 | | | |
| 03-18-97 | 784,616.12 | | | 1.00 | | | |
| 03-19-97 | 8,614.10 | | | 1.00 | | | |
| 03-19-97 | 64,258.63 | | | 1.00 | | | |
| 03-19-97 | 117,223.45 | | | 1.00 | | | |
| 03-19-97 | 131,827.03 | | | 1.00 | | | |
| 03-19-97 | 197,633.18 | | | 1.00 | | | |
| 03-19-97 | 797,489.68 | | | 1.00 | | | |
| 03-19-97 | 3,566,289.12 | | | 1.00 | | | |
| 03-20-97 | 6.48 | | | 1.00 | | | |
| 03-20-97 | 1,809.28 | | | 1.00 | | | |
| 03-20-97 | 22,967.50 | | | 1.00 | | | |
| 03-20-97 | 64,405.45 | | | 1.00 | | | |
| 03-20-97 | 113,812.47 | | | 1.00 | | | |
| 03-20-97 | 141,313.00 | | | 1.00 | | | |
| 03-20-97 | 614,549.17 | | | 1.00 | | | |
| 03-20-97 | 755,515.54 | | | 1.00 | | | |
| 03-20-97 | 1,350,751.35 | | | 1.00 | | | |
| 03-20-97 | 11,297,781.84 | | | 1.00 | | | |
| 03-21-97 | 21,895.51 | | | 1.00 | | | |
| 03-21-97 | 101,011.20 | | | 1.00 | | | |
| 03-21-97 | 150,329.40 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 03-21-97 | 167,115.95 | | | 1.00 | | | |
| 03-21-97 | 218,267.36 | | | 1.00 | | | |
| 03-21-97 | 294,018.50 | | | 1.00 | | | |
| 03-21-97 | 735,687.33 | | | 1.00 | | | |
| 03-21-97 | 1,330,980.72 | | | 1.00 | | | |
| 03-24-97 | 0.36 | | | 1.00 | | | |
| 03-24-97 | 0.85 | | | 1.00 | | | |
| 03-24-97 | 1.95 | | | 1.00 | | | |
| 03-24-97 | 2.48 | | | 1.00 | | | |
| 03-24-97 | 3.02 | | | 1.00 | | | |
| 03-24-97 | 3.24 | | | 1.00 | | | |
| 03-24-97 | 3.55 | | | 1.00 | | | |
| 03-24-97 | 5.52 | | | 1.00 | | | |
| 03-24-97 | 32.62 | | | 1.00 | | | |
| 03-24-97 | 33.41 | | | 1.00 | | | |
| 03-24-97 | 43.49 | | | 1.00 | | | |
| 03-24-97 | 63.62 | | | 1.00 | | | |
| 03-24-97 | 76.74 | | | 1.00 | | | |
| 03-24-97 | 375.93 | | | 1.00 | | | |
| 03-24-97 | 552.47 | | | 1.00 | | | |
| 03-24-97 | 635.16 | | | 1.00 | | | |
| 03-24-97 | 654.12 | | | 1.00 | | | |
| 03-24-97 | 975.07 | | | 1.00 | | | |
| 03-24-97 | 5,754.31 | | | 1.00 | | | |
| 03-24-97 | 86,708.81 | | | 1.00 | | | |
| 03-24-97 | 124,201.32 | | | 1.00 | | | |
| 03-24-97 | 203,399.94 | | | 1.00 | | | |
| 03-24-97 | 212,008.73 | | | 1.00 | | | |
| 03-24-97 | 382,330.12 | | | 1.00 | | | |
| 03-24-97 | 479,470.77 | | | 1.00 | | | |
| 03-24-97 | 530,979.65 | | | 1.00 | | | |
| 03-24-97 | 793,481.10 | | | 1.00 | | | |
| 03-24-97 | 997,704.03 | | | 1.00 | | | |
| 03-24-97 | 1,573,895.67 | | | 1.00 | | | |
| 03-24-97 | 5,339,099.43 | | | 1.00 | | | |
| 03-25-97 | 69,339.68 | | | 1.00 | | | |
| 03-25-97 | 145,543.38 | | | 1.00 | | | |
| 03-26-97 | 0.48 | | | 1.00 | | | |
| 03-26-97 | 0.63 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 03-26-97 | 1.06 | 1.00 | | | | | |
| 03-26-97 | 1.93 | 1.00 | | | | | |
| 03-26-97 | 1.95 | 1.00 | | | | | |
| 03-26-97 | 1.99 | 1.00 | | | | | |
| 03-26-97 | 2.19 | 1.00 | | | | | |
| 03-26-97 | 3.05 | 1.00 | | | | | |
| 03-26-97 | 4.71 | 1.00 | | | | | |
| 03-26-97 | 11.15 | 1.00 | | | | | |
| 03-26-97 | 19.50 | 1.00 | | | | | |
| 03-26-97 | 23.81 | 1.00 | | | | | |
| 03-26-97 | 24.90 | 1.00 | | | | | |
| 03-26-97 | 47.08 | 1.00 | | | | | |
| 03-26-97 | 56.91 | 1.00 | | | | | |
| 03-26-97 | 459.84 | 1.00 | | | | | |
| 03-26-97 | 482.21 | 1.00 | | | | | |
| 03-26-97 | 718.86 | 1.00 | | | | | |
| 03-26-97 | 6,275.66 | 1.00 | | | | | |
| 03-26-97 | 20,347.64 | 1.00 | | | | | |
| 03-26-97 | 43,155.24 | 1.00 | | | | | |
| 03-26-97 | 226,842.24 | 1.00 | | | | | |
| 03-26-97 | 487,967.03 | 1.00 | | | | | |
| 03-26-97 | 514,817.04 | 1.00 | | | | | |
| 03-26-97 | 1,146,413.91 | 1.00 | | | | | |
| 03-26-97 | 1,485,817.97 | 1.00 | | | | | |
| 03-26-97 | 2,978,751.73 | 1.00 | | | | | |
| 03-27-97 | 41,476.61 | 1.00 | | | | | |
| 03-27-97 | 324,258.50 | 1.00 | | | | | |
| 03-27-97 | 363,757.21 | 1.00 | | | | | |
| 03-27-97 | 1,066,548.42 | 1.00 | | | | | |
| 03-27-97 | 11,065,334.39 | 1.00 | | | | | |
| 03-31-97 | 0.34 | 1.00 | | | | | |
| 03-31-97 | 0.57 | 1.00 | | | | | |
| 03-31-97 | 0.59 | 1.00 | | | | | |
| 03-31-97 | 0.62 | 1.00 | | | | | |
| 03-31-97 | 0.62 | 1.00 | | | | | |
| 03-31-97 | 0.80 | 1.00 | | | | | |
| 03-31-97 | 1.17 | 1.00 | | | | | |
| 03-31-97 | 1.31 | 1.00 | | | | | |
| 03-31-97 | 1.76 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 03-31-97 | 2.77 | 1.00 | | | | | |
| 03-31-97 | 5.11 | 1.00 | | | | | |
| 03-31-97 | 8.59 | 1.00 | | | | | |
| 03-31-97 | 32.10 | 1.00 | | | | | |
| 03-31-97 | 33.55 | 1.00 | | | | | |
| 03-31-97 | 63.60 | 1.00 | | | | | |
| 03-31-97 | 375.42 | 1.00 | | | | | |
| 03-31-97 | 622.01 | 1.00 | | | | | |
| 03-31-97 | 652.25 | 1.00 | | | | | |
| 03-31-97 | 73,666.40 | 1.00 | | | | | |
| 03-31-97 | 187,708.77 | 1.00 | | | | | |
| 03-31-97 | 385,117.68 | 1.00 | | | | | |
| 03-31-97 | 666,343.93 | 1.00 | | | | | |
| 03-31-97 | 1,806,942.61 | 1.00 | | | | | |
| 03-31-97 | 2,572,634.72 | 1.00 | | | | | |
| 04-01-97 | 0.06 | 1.00 | | | | | |
| 04-01-97 | 0.21 | 1.00 | | | | | |
| 04-01-97 | 0.34 | 1.00 | | | | | |
| 04-01-97 | 0.35 | 1.00 | | | | | |
| 04-01-97 | 0.39 | 1.00 | | | | | |
| 04-01-97 | 39,714.62 | 1.00 | | | | | |
| 04-01-97 | 47,303.32 | 1.00 | | | | | |
| 04-01-97 | 101,686.31 | 1.00 | | | | | |
| 04-01-97 | 316,947.44 | 1.00 | | | | | |
| 04-01-97 | 365,697.95 | 1.00 | | | | | |
| 04-01-97 | 545,349.96 | 1.00 | | | | | |
| 04-01-97 | 621,132.97 | 1.00 | | | | | |
| 04-01-97 | 2,511,750.68 | 1.00 | | | | | |
| 04-01-97 | 5,173,203.43 | 1.00 | | | | | |
| 04-02-97 | 0.45 | 1.00 | | | | | |
| 04-02-97 | 52,035.40 | 1.00 | | | | | |
| 04-02-97 | 103,750.00 | 1.00 | | | | | |
| 04-02-97 | 344,730.35 | 1.00 | | | | | |
| 04-02-97 | 1,184,065.72 | 1.00 | | | | | |
| 04-02-97 | 2,693,925.82 | 1.00 | | | | | |
| 04-03-97 | 29,970.22 | 1.00 | | | | | |
| 04-03-97 | 131,244.64 | 1.00 | | | | | |
| 04-03-97 | 175,544.77 | 1.00 | | | | | |
| 04-03-97 | 310,627.55 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 04-03-97 | 330,171.91 | | | 1.00 | | | |
| 04-03-97 | 600,513.68 | | | 1.00 | | | |
| 04-03-97 | 838,836.47 | | | 1.00 | | | |
| 04-03-97 | 1,449,433.85 | | | 1.00 | | | |
| 04-03-97 | 1,497,812.04 | | | 1.00 | | | |
| 04-03-97 | 2,959,425.75 | | | 1.00 | | | |
| 04-04-97 | 923.48 | | | 1.00 | | | |
| 04-04-97 | 59,414.66 | | | 1.00 | | | |
| 04-04-97 | 246,827.87 | | | 1.00 | | | |
| 04-04-97 | 280,406.50 | | | 1.00 | | | |
| 04-04-97 | 310,663.41 | | | 1.00 | | | |
| 04-04-97 | 330,957.75 | | | 1.00 | | | |
| 04-04-97 | 999,332.90 | | | 1.00 | | | |
| 04-04-97 | 1,571,682.70 | | | 1.00 | | | |
| 04-04-97 | 1,695,718.68 | | | 1.00 | | | |
| 04-07-97 | 2.84 | | | 1.00 | | | |
| 04-07-97 | 3.03 | | | 1.00 | | | |
| 04-07-97 | 3.17 | | | 1.00 | | | |
| 04-07-97 | 3.53 | | | 1.00 | | | |
| 04-07-97 | 3.62 | | | 1.00 | | | |
| 04-07-97 | 3.76 | | | 1.00 | | | |
| 04-07-97 | 7.53 | | | 1.00 | | | |
| 04-07-97 | 8.88 | | | 1.00 | | | |
| 04-07-97 | 31.57 | | | 1.00 | | | |
| 04-07-97 | 32.97 | | | 1.00 | | | |
| 04-07-97 | 52.61 | | | 1.00 | | | |
| 04-07-97 | 62.90 | | | 1.00 | | | |
| 04-07-97 | 81.47 | | | 1.00 | | | |
| 04-07-97 | 97.76 | | | 1.00 | | | |
| 04-07-97 | 350.20 | | | 1.00 | | | |
| 04-07-97 | 374.17 | | | 1.00 | | | |
| 04-07-97 | 620.10 | | | 1.00 | | | |
| 04-07-97 | 652.70 | | | 1.00 | | | |
| 04-07-97 | 4,858.10 | | | 1.00 | | | |
| 04-07-97 | 8,272.79 | | | 1.00 | | | |
| 04-07-97 | 32,318.14 | | | 1.00 | | | |
| 04-07-97 | 42,897.51 | | | 1.00 | | | |
| 04-07-97 | 59,722.53 | | | 1.00 | | | |
| 04-07-97 | 61,085.30 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 04-07-97 | 176,002.83 | | | 1.00 | | | |
| 04-07-97 | 239,992.99 | | | 1.00 | | | |
| 04-07-97 | 867,283.61 | | | 1.00 | | | |
| 04-07-97 | 1,377,314.16 | | | 1.00 | | | |
| 04-08-97 | 25,845.64 | | | 1.00 | | | |
| 04-08-97 | 39,491.50 | | | 1.00 | | | |
| 04-08-97 | 158,890.11 | | | 1.00 | | | |
| 04-08-97 | 178,178.58 | | | 1.00 | | | |
| 04-08-97 | 180,503.82 | | | 1.00 | | | |
| 04-08-97 | 590,530.08 | | | 1.00 | | | |
| 04-09-97 | 1.75 | | | 1.00 | | | |
| 04-09-97 | 3,382.59 | | | 1.00 | | | |
| 04-09-97 | 4,542.00 | | | 1.00 | | | |
| 04-09-97 | 7,489.85 | | | 1.00 | | | |
| 04-09-97 | 71,167.11 | | | 1.00 | | | |
| 04-09-97 | 121,016.65 | | | 1.00 | | | |
| 04-09-97 | 224,419.59 | | | 1.00 | | | |
| 04-10-97 | 0.01 | | | 1.00 | | | |
| 04-10-97 | 82,387.50 | | | 1.00 | | | |
| 04-10-97 | 84,962.40 | | | 1.00 | | | |
| 04-10-97 | 124,718.92 | | | 1.00 | | | |
| 04-10-97 | 234,798.56 | | | 1.00 | | | |
| 04-10-97 | 384,570.42 | | | 1.00 | | | |
| 04-10-97 | 453,578.59 | | | 1.00 | | | |
| 04-10-97 | 1,346,812.24 | | | 1.00 | | | |
| 04-10-97 | 1,885,427.63 | | | 1.00 | | | |
| 04-10-97 | 1,895,937.43 | | | 1.00 | | | |
| 04-11-97 | 2.17 | | | 1.00 | | | |
| 04-11-97 | 15,000.00 | | | 1.00 | | | |
| 04-11-97 | 23,350.60 | | | 1.00 | | | |
| 04-11-97 | 43,035.76 | | | 1.00 | | | |
| 04-11-97 | 121,565.81 | | | 1.00 | | | |
| 04-11-97 | 132,855.30 | | | 1.00 | | | |
| 04-14-97 | 0.44 | | | 1.00 | | | |
| 04-14-97 | 1.55 | | | 1.00 | | | |
| 04-14-97 | 3.52 | | | 1.00 | | | |
| 04-14-97 | 4.00 | | | 1.00 | | | |
| 04-14-97 | 4.11 | | | 1.00 | | | |
| 04-14-97 | 4.41 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 04-14-97 | 4.50 | 1.00 | | | | | |
| 04-14-97 | 7.70 | 1.00 | | | | | |
| 04-14-97 | 12.12 | 1.00 | | | | | |
| 04-14-97 | 26.58 | 1.00 | | | | | |
| 04-14-97 | 31.49 | 1.00 | | | | | |
| 04-14-97 | 32.04 | 1.00 | | | | | |
| 04-14-97 | 32.86 | 1.00 | | | | | |
| 04-14-97 | 63.07 | 1.00 | | | | | |
| 04-14-97 | 85.73 | 1.00 | | | | | |
| 04-14-97 | 359.17 | 1.00 | | | | | |
| 04-14-97 | 374.45 | 1.00 | | | | | |
| 04-14-97 | 620.73 | 1.00 | | | | | |
| 04-14-97 | 646.61 | 1.00 | | | | | |
| 04-14-97 | 9,324.49 | 1.00 | | | | | |
| 04-14-97 | 12,161.73 | 1.00 | | | | | |
| 04-14-97 | 215,527.50 | 1.00 | | | | | |
| 04-14-97 | 259,414.13 | 1.00 | | | | | |
| 04-14-97 | 327,909.68 | 1.00 | | | | | |
| 04-14-97 | 432,130.84 | 1.00 | | | | | |
| 04-14-97 | 640,143.35 | 1.00 | | | | | |
| 04-14-97 | 724,355.98 | 1.00 | | | | | |
| 04-14-97 | 841,129.42 | 1.00 | | | | | |
| 04-14-97 | 1,821,088.33 | 1.00 | | | | | |
| 04-15-97 | 55,062.71 | 1.00 | | | | | |
| 04-15-97 | 116,729.16 | 1.00 | | | | | |
| 04-15-97 | 155,004.80 | 1.00 | | | | | |
| 04-15-97 | 159,936.00 | 1.00 | | | | | |
| 04-15-97 | 190,539.45 | 1.00 | | | | | |
| 04-15-97 | 843,015.80 | 1.00 | | | | | |
| 04-15-97 | 2,405,336.41 | 1.00 | | | | | |
| 04-16-97 | 4,484.96 | 1.00 | | | | | |
| 04-16-97 | 12,250.52 | 1.00 | | | | | |
| 04-16-97 | 32,843.61 | 1.00 | | | | | |
| 04-16-97 | 95,954.36 | 1.00 | | | | | |
| 04-16-97 | 357,923.34 | 1.00 | | | | | |
| 04-16-97 | 648,371.60 | 1.00 | | | | | |
| 04-17-97 | 27,192.68 | 1.00 | | | | | |
| 04-17-97 | 43,804.64 | 1.00 | | | | | |
| 04-17-97 | 134,930.38 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 04-17-97 | 436,062.76 | 1.00 | | | | | |
| 04-17-97 | 459,118.80 | 1.00 | | | | | |
| 04-17-97 | 609,533.05 | 1.00 | | | | | |
| 04-17-97 | 741,762.59 | 1.00 | | | | | |
| 04-18-97 | 7,559.89 | 1.00 | | | | | |
| 04-18-97 | 30,048.00 | 1.00 | | | | | |
| 04-18-97 | 278,568.10 | 1.00 | | | | | |
| 04-18-97 | 360,861.97 | 1.00 | | | | | |
| 04-18-97 | 756,679.33 | 1.00 | | | | | |
| 04-18-97 | 1,086,678.01 | 1.00 | | | | | |
| 04-21-97 | 0.16 | 1.00 | | | | | |
| 04-21-97 | 2.45 | 1.00 | | | | | |
| 04-21-97 | 3.35 | 1.00 | | | | | |
| 04-21-97 | 4.11 | 1.00 | | | | | |
| 04-21-97 | 4.49 | 1.00 | | | | | |
| 04-21-97 | 7.39 | 1.00 | | | | | |
| 04-21-97 | 11.88 | 1.00 | | | | | |
| 04-21-97 | 31.43 | 1.00 | | | | | |
| 04-21-97 | 31.44 | 1.00 | | | | | |
| 04-21-97 | 36.59 | 1.00 | | | | | |
| 04-21-97 | 63.25 | 1.00 | | | | | |
| 04-21-97 | 82.55 | 1.00 | | | | | |
| 04-21-97 | 85.61 | 1.00 | | | | | |
| 04-21-97 | 98.62 | 1.00 | | | | | |
| 04-21-97 | 359.40 | 1.00 | | | | | |
| 04-21-97 | 365.63 | 1.00 | | | | | |
| 04-21-97 | 374.08 | 1.00 | | | | | |
| 04-21-97 | 619.02 | 1.00 | | | | | |
| 04-21-97 | 903.83 | 1.00 | | | | | |
| 04-21-97 | 91,977.41 | 1.00 | | | | | |
| 04-21-97 | 95,183.15 | 1.00 | | | | | |
| 04-21-97 | 163,845.24 | 1.00 | | | | | |
| 04-21-97 | 288,254.16 | 1.00 | | | | | |
| 04-21-97 | 697,802.63 | 1.00 | | | | | |
| 04-22-97 | 6,612.45 | 1.00 | | | | | |
| 04-22-97 | 15,106.24 | 1.00 | | | | | |
| 04-22-97 | 22,484.42 | 1.00 | | | | | |
| 04-22-97 | 34,371.50 | 1.00 | | | | | |
| 04-22-97 | 131,110.64 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 04-22-97 | 152,840.26 | | | 1.00 | | | |
| 04-22-97 | 163,739.11 | | | 1.00 | | | |
| 04-22-97 | 316,113.60 | | | 1.00 | | | |
| 04-22-97 | 471,583.14 | | | 1.00 | | | |
| 04-22-97 | 1,101,850.55 | | | 1.00 | | | |
| 04-23-97 | 151.14 | | | 1.00 | | | |
| 04-23-97 | 11,012.17 | | | 1.00 | | | |
| 04-23-97 | 135,307.70 | | | 1.00 | | | |
| 04-23-97 | 172,169.32 | | | 1.00 | | | |
| 04-23-97 | 594,295.13 | | | 1.00 | | | |
| 04-24-97 | 1.00 | | | 1.00 | | | |
| 04-24-97 | 7,622.27 | | | 1.00 | | | |
| 04-24-97 | 16,360.20 | | | 1.00 | | | |
| 04-24-97 | 19,020.59 | | | 1.00 | | | |
| 04-24-97 | 58,046.80 | | | 1.00 | | | |
| 04-24-97 | 106,849.03 | | | 1.00 | | | |
| 04-24-97 | 365,432.00 | | | 1.00 | | | |
| 04-24-97 | 658,451.59 | | | 1.00 | | | |
| 04-24-97 | 1,405,076.39 | | | 1.00 | | | |
| 04-25-97 | 3.40 | | | 1.00 | | | |
| 04-25-97 | 87,740.71 | | | 1.00 | | | |
| 04-25-97 | 171,899.74 | | | 1.00 | | | |
| 04-25-97 | 216,760.02 | | | 1.00 | | | |
| 04-25-97 | 467,353.70 | | | 1.00 | | | |
| 04-25-97 | 616,836.53 | | | 1.00 | | | |
| 04-28-97 | 2.58 | | | 1.00 | | | |
| 04-28-97 | 3.63 | | | 1.00 | | | |
| 04-28-97 | 4.18 | | | 1.00 | | | |
| 04-28-97 | 4.69 | | | 1.00 | | | |
| 04-28-97 | 5.02 | | | 1.00 | | | |
| 04-28-97 | 5.41 | | | 1.00 | | | |
| 04-28-97 | 8.02 | | | 1.00 | | | |
| 04-28-97 | 12.22 | | | 1.00 | | | |
| 04-28-97 | 15.03 | | | 1.00 | | | |
| 04-28-97 | 31.85 | | | 1.00 | | | |
| 04-28-97 | 36.16 | | | 1.00 | | | |
| 04-28-97 | 63.75 | | | 1.00 | | | |
| 04-28-97 | 86.52 | | | 1.00 | | | |
| 04-28-97 | 360.06 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 04-28-97 | 370.03 | 1.00 | | | | | |
| 04-28-97 | 375.63 | 1.00 | | | | | |
| 04-28-97 | 636.50 | 1.00 | | | | | |
| 04-28-97 | 907.47 | 1.00 | | | | | |
| 04-28-97 | 36,410.98 | 1.00 | | | | | |
| 04-28-97 | 47,531.78 | 1.00 | | | | | |
| 04-28-97 | 75,784.48 | 1.00 | | | | | |
| 04-28-97 | 193,644.65 | 1.00 | | | | | |
| 04-28-97 | 294,822.12 | 1.00 | | | | | |
| 04-28-97 | 548,280.24 | 1.00 | | | | | |
| 04-28-97 | 889,402.60 | 1.00 | | | | | |
| 04-28-97 | 1,475,389.79 | 1.00 | | | | | |
| 04-28-97 | 2,658,224.88 | 1.00 | | | | | |
| 04-29-97 | 36,619.72 | 1.00 | | | | | |
| 04-29-97 | 42,175.47 | 1.00 | | | | | |
| 04-29-97 | 72,894.83 | 1.00 | | | | | |
| 04-29-97 | 156,183.09 | 1.00 | | | | | |
| 04-29-97 | 175,953.64 | 1.00 | | | | | |
| 04-29-97 | 1,708,516.95 | 1.00 | | | | | |
| 04-29-97 | 1,908,263.58 | 1.00 | | | | | |
| 04-30-97 | 20,208.30 | 1.00 | | | | | |
| 04-30-97 | 61,971.07 | 1.00 | | | | | |
| 04-30-97 | 347,688.35 | 1.00 | | | | | |
| 04-30-97 | 414,811.11 | 1.00 | | | | | |
| 04-30-97 | 580,907.58 | 1.00 | | | | | |
| 05-01-97 | 1.86 | 1.00 | | | | | |
| 05-01-97 | 2.00 | 1.00 | | | | | |
| 05-01-97 | 2.04 | 1.00 | | | | | |
| 05-01-97 | 2.04 | 1.00 | | | | | |
| 05-01-97 | 2.47 | 1.00 | | | | | |
| 05-01-97 | 3.57 | 1.00 | | | | | |
| 05-01-97 | 4.12 | 1.00 | | | | | |
| 05-01-97 | 4.37 | 1.00 | | | | | |
| 05-01-97 | 5.98 | 1.00 | | | | | |
| 05-01-97 | 10.04 | 1.00 | | | | | |
| 05-01-97 | 17.33 | 1.00 | | | | | |
| 05-01-97 | 825.86 | 1.00 | | | | | |
| 05-01-97 | 85,257.43 | 1.00 | | | | | |
| 05-01-97 | 110,220.65 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 05-01-97 | 353,005.90 | | | 1.00 | | | |
| 05-01-97 | 543,952.33 | | | 1.00 | | | |
| 05-01-97 | 731,136.26 | | | 1.00 | | | |
| 05-01-97 | 1,335,921.31 | | | 1.00 | | | |
| 05-01-97 | 1,601,788.12 | | | 1.00 | | | |
| 05-02-97 | 133,351.11 | | | 1.00 | | | |
| 05-02-97 | 147,822.89 | | | 1.00 | | | |
| 05-02-97 | 1,387,800.17 | | | 1.00 | | | |
| 05-05-97 | 0.59 | | | 1.00 | | | |
| 05-05-97 | 1.11 | | | 1.00 | | | |
| 05-05-97 | 1.32 | | | 1.00 | | | |
| 05-05-97 | 1.49 | | | 1.00 | | | |
| 05-05-97 | 1.63 | | | 1.00 | | | |
| 05-05-97 | 1.64 | | | 1.00 | | | |
| 05-05-97 | 1.70 | | | 1.00 | | | |
| 05-05-97 | 2.66 | | | 1.00 | | | |
| 05-05-97 | 2.72 | | | 1.00 | | | |
| 05-05-97 | 4.96 | | | 1.00 | | | |
| 05-05-97 | 5.25 | | | 1.00 | | | |
| 05-05-97 | 8.97 | | | 1.00 | | | |
| 05-05-97 | 25.97 | | | 1.00 | | | |
| 05-05-97 | 323.41 | | | 1.00 | | | |
| 05-05-97 | 561.67 | | | 1.00 | | | |
| 05-05-97 | 1,034.21 | | | 1.00 | | | |
| 05-05-97 | 7,932.06 | | | 1.00 | | | |
| 05-05-97 | 60,125.36 | | | 1.00 | | | |
| 05-05-97 | 117,642.49 | | | 1.00 | | | |
| 05-05-97 | 176,913.39 | | | 1.00 | | | |
| 05-05-97 | 367,027.56 | | | 1.00 | | | |
| 05-05-97 | 685,410.00 | | | 1.00 | | | |
| 05-05-97 | 1,081,446.26 | | | 1.00 | | | |
| 05-05-97 | 1,952,871.25 | | | 1.00 | | | |
| 05-06-97 | 53,483.30 | | | 1.00 | | | |
| 05-06-97 | 54,952.84 | | | 1.00 | | | |
| 05-06-97 | 94,445.15 | | | 1.00 | | | |
| 05-06-97 | 113,724.97 | | | 1.00 | | | |
| 05-06-97 | 189,388.12 | | | 1.00 | | | |
| 05-06-97 | 502,720.91 | | | 1.00 | | | |
| 05-06-97 | 1,154,307.34 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 05-06-97 | 1,531,693.69 | | | 1.00 | | | |
| 05-07-97 | | 2.77 | | 1.00 | | | |
| 05-07-97 | 58,170.13 | | | 1.00 | | | |
| 05-07-97 | 72,600.67 | | | 1.00 | | | |
| 05-07-97 | 181,810.46 | | | 1.00 | | | |
| 05-07-97 | 203,933.32 | | | 1.00 | | | |
| 05-07-97 | 354,317.33 | | | 1.00 | | | |
| 05-07-97 | 390,113.76 | | | 1.00 | | | |
| 05-07-97 | 422,768.75 | | | 1.00 | | | |
| 05-08-97 | 0.74 | | | 1.00 | | | |
| 05-08-97 | 4.42 | | | 1.00 | | | |
| 05-08-97 | 18.89 | | | 1.00 | | | |
| 05-08-97 | 18,562.17 | | | 1.00 | | | |
| 05-08-97 | 31,561.23 | | | 1.00 | | | |
| 05-08-97 | 103,595.94 | | | 1.00 | | | |
| 05-08-97 | 183,402.73 | | | 1.00 | | | |
| 05-08-97 | 303,127.82 | | | 1.00 | | | |
| 05-08-97 | 3,321,759.70 | | | 1.00 | | | |
| 05-09-97 | 148,166.26 | | | 1.00 | | | |
| 05-09-97 | 157,199.24 | | | 1.00 | | | |
| 05-09-97 | 200,286.02 | | | 1.00 | | | |
| 05-09-97 | 231,689.29 | | | 1.00 | | | |
| 05-09-97 | 261,019.64 | | | 1.00 | | | |
| 05-09-97 | 322,778.67 | | | 1.00 | | | |
| 05-09-97 | 497,699.06 | | | 1.00 | | | |
| 05-09-97 | 2,152,617.02 | | | 1.00 | | | |
| 05-09-97 | 11,854,918.91 | | | 1.00 | | | |
| 05-12-97 | 1.26 | | | 1.00 | | | |
| 05-12-97 | 1.88 | | | 1.00 | | | |
| 05-12-97 | 2.62 | | | 1.00 | | | |
| 05-12-97 | 3.25 | | | 1.00 | | | |
| 05-12-97 | 3.67 | | | 1.00 | | | |
| 05-12-97 | 3.84 | | | 1.00 | | | |
| 05-12-97 | 3.91 | | | 1.00 | | | |
| 05-12-97 | 4.17 | | | 1.00 | | | |
| 05-12-97 | 4.31 | | | 1.00 | | | |
| 05-12-97 | 6.88 | | | 1.00 | | | |
| 05-12-97 | 9.56 | | | 1.00 | | | |
| 05-12-97 | 12.70 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 05-12-97 | 20.13 | | | 1.00 | | | |
| 05-12-97 | 32.86 | | | 1.00 | | | |
| 05-12-97 | 372.10 | | | 1.00 | | | |
| 05-12-97 | 376.31 | | | 1.00 | | | |
| 05-12-97 | 625.87 | | | 1.00 | | | |
| 05-12-97 | 1,060.66 | | | 1.00 | | | |
| 05-12-97 | 10,814.38 | | | 1.00 | | | |
| 05-12-97 | 68,098.73 | | | 1.00 | | | |
| 05-12-97 | 173,940.97 | | | 1.00 | | | |
| 05-12-97 | 218,619.90 | | | 1.00 | | | |
| 05-12-97 | 270,467.33 | | | 1.00 | | | |
| 05-12-97 | 800,606.06 | | | 1.00 | | | |
| 05-12-97 | 1,150,232.88 | | | 1.00 | | | |
| 05-13-97 | 21,184.41 | | | 1.00 | | | |
| 05-13-97 | 155,579.71 | | | 1.00 | | | |
| 05-13-97 | 177,709.83 | | | 1.00 | | | |
| 05-13-97 | 360,392.53 | | | 1.00 | | | |
| 05-13-97 | 438,434.36 | | | 1.00 | | | |
| 05-13-97 | 442,779.68 | | | 1.00 | | | |
| 05-13-97 | 492,287.40 | | | 1.00 | | | |
| 05-13-97 | 812,910.31 | | | 1.00 | | | |
| 05-14-97 | 9,970.45 | | | 1.00 | | | |
| 05-14-97 | 116,256.39 | | | 1.00 | | | |
| 05-14-97 | 275,531.95 | | | 1.00 | | | |
| 05-14-97 | 629,746.19 | | | 1.00 | | | |
| 05-14-97 | 2,200,674.74 | | | 1.00 | | | |
| 05-15-97 | 19,524.05 | | | 1.00 | | | |
| 05-15-97 | 32,512.38 | | | 1.00 | | | |
| 05-15-97 | 258,729.80 | | | 1.00 | | | |
| 05-15-97 | 391,250.18 | | | 1.00 | | | |
| 05-15-97 | 695,712.34 | | | 1.00 | | | |
| 05-16-97 | 64,147.80 | | | 1.00 | | | |
| 05-16-97 | 122,750.68 | | | 1.00 | | | |
| 05-16-97 | 234,315.55 | | | 1.00 | | | |
| 05-16-97 | 701,930.63 | | | 1.00 | | | |
| 05-16-97 | 782,119.24 | | | 1.00 | | | |
| 05-16-97 | 859,267.09 | | | 1.00 | | | |
| 05-16-97 | 885,430.61 | | | 1.00 | | | |
| 05-16-97 | 1,052,438.51 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 05-19-97 | 3.81 | 1.00 | | | | | |
| 05-19-97 | 4.00 | 1.00 | | | | | |
| 05-19-97 | 4.02 | 1.00 | | | | | |
| 05-19-97 | 4.61 | 1.00 | | | | | |
| 05-19-97 | 4.61 | 1.00 | | | | | |
| 05-19-97 | 5.84 | 1.00 | | | | | |
| 05-19-97 | 7.32 | 1.00 | | | | | |
| 05-19-97 | 11.46 | 1.00 | | | | | |
| 05-19-97 | 16.22 | 1.00 | | | | | |
| 05-19-97 | 20.97 | 1.00 | | | | | |
| 05-19-97 | 32.99 | 1.00 | | | | | |
| 05-19-97 | 38.33 | 1.00 | | | | | |
| 05-19-97 | 70.88 | 1.00 | | | | | |
| 05-19-97 | 83.82 | 1.00 | | | | | |
| 05-19-97 | 370.16 | 1.00 | | | | | |
| 05-19-97 | 379.17 | 1.00 | | | | | |
| 05-19-97 | 552.94 | 1.00 | | | | | |
| 05-19-97 | 627.40 | 1.00 | | | | | |
| 05-19-97 | 638.34 | 1.00 | | | | | |
| 05-19-97 | 911.94 | 1.00 | | | | | |
| 05-19-97 | 68,150.40 | 1.00 | | | | | |
| 05-19-97 | 102,148.13 | 1.00 | | | | | |
| 05-19-97 | 383,571.57 | 1.00 | | | | | |
| 05-19-97 | 472,458.07 | 1.00 | | | | | |
| 05-20-97 | 4,583.61 | 1.00 | | | | | |
| 05-20-97 | 104,360.05 | 1.00 | | | | | |
| 05-20-97 | 133,088.29 | 1.00 | | | | | |
| 05-20-97 | 310,989.27 | 1.00 | | | | | |
| 05-20-97 | 663,504.21 | 1.00 | | | | | |
| 05-20-97 | 837,554.28 | 1.00 | | | | | |
| 05-20-97 | 851,883.06 | 1.00 | | | | | |
| 05-21-97 | 0.04 | 1.00 | | | | | |
| 05-21-97 | 30,090.00 | 1.00 | | | | | |
| 05-21-97 | 51,078.30 | 1.00 | | | | | |
| 05-21-97 | 255,563.27 | 1.00 | | | | | |
| 05-21-97 | 550,694.36 | 1.00 | | | | | |
| 05-21-97 | 618,684.82 | 1.00 | | | | | |
| 05-21-97 | 787,394.95 | 1.00 | | | | | |
| 05-22-97 | 6.35 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 05-22-97 | 111,537.05 | | | 1.00 | | | |
| 05-22-97 | 209,121.49 | | | 1.00 | | | |
| 05-22-97 | 211,715.21 | | | 1.00 | | | |
| 05-22-97 | 626,962.50 | | | 1.00 | | | |
| 05-22-97 | 718,550.46 | | | 1.00 | | | |
| 05-22-97 | 807,438.70 | | | 1.00 | | | |
| 05-22-97 | 1,067,043.76 | | | 1.00 | | | |
| 05-23-97 | 6,402.72 | | | 1.00 | | | |
| 05-23-97 | 29,626.90 | | | 1.00 | | | |
| 05-23-97 | 73,560.61 | | | 1.00 | | | |
| 05-23-97 | 87,918.28 | | | 1.00 | | | |
| 05-23-97 | 102,339.67 | | | 1.00 | | | |
| 05-23-97 | 135,464.79 | | | 1.00 | | | |
| 05-23-97 | 473,370.80 | | | 1.00 | | | |
| 05-27-97 | 3.30 | | | 1.00 | | | |
| 05-27-97 | 3.73 | | | 1.00 | | | |
| 05-27-97 | 3.80 | | | 1.00 | | | |
| 05-27-97 | 4.04 | | | 1.00 | | | |
| 05-27-97 | 4.18 | | | 1.00 | | | |
| 05-27-97 | 4.70 | | | 1.00 | | | |
| 05-27-97 | 8.01 | | | 1.00 | | | |
| 05-27-97 | 16.15 | | | 1.00 | | | |
| 05-27-97 | 21.38 | | | 1.00 | | | |
| 05-27-97 | 32.84 | | | 1.00 | | | |
| 05-27-97 | 38.99 | | | 1.00 | | | |
| 05-27-97 | 72.13 | | | 1.00 | | | |
| 05-27-97 | 83.53 | | | 1.00 | | | |
| 05-27-97 | 370.18 | | | 1.00 | | | |
| 05-27-97 | 380.25 | | | 1.00 | | | |
| 05-27-97 | 552.74 | | | 1.00 | | | |
| 05-27-97 | 627.79 | | | 1.00 | | | |
| 05-27-97 | 638.37 | | | 1.00 | | | |
| 05-27-97 | 912.05 | | | 1.00 | | | |
| 05-27-97 | 73,511.48 | | | 1.00 | | | |
| 05-27-97 | 427,656.10 | | | 1.00 | | | |
| 05-27-97 | 429,830.37 | | | 1.00 | | | |
| 05-27-97 | 430,650.00 | | | 1.00 | | | |
| 05-27-97 | 451,092.49 | | | 1.00 | | | |
| 05-27-97 | 1,433,499.29 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 05-27-97 | 2,099,169.18 | | | 1.00 | | | |
| 05-28-97 | 20,588.33 | | | 1.00 | | | |
| 05-28-97 | 44,258.76 | | | 1.00 | | | |
| 05-28-97 | 60,983.73 | | | 1.00 | | | |
| 05-28-97 | 69,119.62 | | | 1.00 | | | |
| 05-28-97 | 211,218.18 | | | 1.00 | | | |
| 05-28-97 | 254,967.53 | | | 1.00 | | | |
| 05-28-97 | 299,308.10 | | | 1.00 | | | |
| 05-28-97 | 556,428.99 | | | 1.00 | | | |
| 05-28-97 | 624,696.00 | | | 1.00 | | | |
| 05-29-97 | 349.00 | | | 1.00 | | | |
| 05-29-97 | 1,439.33 | | | 1.00 | | | |
| 05-29-97 | 6,704.26 | | | 1.00 | | | |
| 05-29-97 | 40,038.15 | | | 1.00 | | | |
| 05-29-97 | 98,412.09 | | | 1.00 | | | |
| 05-29-97 | 431,645.04 | | | 1.00 | | | |
| 05-29-97 | 828,804.92 | | | 1.00 | | | |
| 05-29-97 | 1,462,561.50 | | | 1.00 | | | |
| 05-30-97 | 19.96 | | | 1.00 | | | |
| 05-30-97 | 11,515.19 | | | 1.00 | | | |
| 05-30-97 | 44,902.45 | | | 1.00 | | | |
| 05-30-97 | 111,319.84 | | | 1.00 | | | |
| 05-30-97 | 120,266.03 | | | 1.00 | | | |
| 05-30-97 | 121,506.00 | | | 1.00 | | | |
| 05-30-97 | 258,933.12 | | | 1.00 | | | |
| 05-30-97 | 557,651.40 | | | 1.00 | | | |
| 05-30-97 | 762,384.32 | | | 1.00 | | | |
| 05-30-97 | 1,006,005.69 | | | 1.00 | | | |
| 05-30-97 | 2,246,575.12 | | | 1.00 | | | |
| 06-02-97 | 0.85 | | | 1.00 | | | |
| 06-02-97 | 2.67 | | | 1.00 | | | |
| 06-02-97 | 3.20 | | | 1.00 | | | |
| 06-02-97 | 3.78 | | | 1.00 | | | |
| 06-02-97 | 12.31 | | | 1.00 | | | |
| 06-02-97 | 22.82 | | | 1.00 | | | |
| 06-02-97 | 87.29 | | | 1.00 | | | |
| 06-02-97 | 51,484.64 | | | 1.00 | | | |
| 06-02-97 | 99,999.14 | | | 1.00 | | | |
| 06-02-97 | 182,895.77 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|----------------------|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |

SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C

| | | |
|----------|--------------|------|
| 06-02-97 | 303,368.74 | 1.00 |
| 06-02-97 | 598,942.44 | 1.00 |
| 06-03-97 | 113,836.55 | 1.00 |
| 06-03-97 | 280,267.20 | 1.00 |
| 06-03-97 | 360,885.59 | 1.00 |
| 06-03-97 | 490,757.60 | 1.00 |
| 06-03-97 | 668,833.33 | 1.00 |
| 06-03-97 | 911,491.70 | 1.00 |
| 06-03-97 | 978,679.42 | 1.00 |
| 06-04-97 | 19,759.30 | 1.00 |
| 06-04-97 | 28,778.70 | 1.00 |
| 06-04-97 | 47,439.41 | 1.00 |
| 06-04-97 | 67,098.51 | 1.00 |
| 06-04-97 | 72,025.48 | 1.00 |
| 06-04-97 | 143,301.01 | 1.00 |
| 06-04-97 | 190,080.13 | 1.00 |
| 06-04-97 | 377,299.03 | 1.00 |
| 06-04-97 | 551,440.15 | 1.00 |
| 06-04-97 | 614,537.51 | 1.00 |
| 06-04-97 | 712,860.59 | 1.00 |
| 06-04-97 | 734,866.68 | 1.00 |
| 06-05-97 | 8.09 | 1.00 |
| 06-05-97 | 15,802.29 | 1.00 |
| 06-05-97 | 47,799.22 | 1.00 |
| 06-05-97 | 61,415.65 | 1.00 |
| 06-05-97 | 67,887.92 | 1.00 |
| 06-05-97 | 328,723.74 | 1.00 |
| 06-05-97 | 474,674.22 | 1.00 |
| 06-05-97 | 614,634.90 | 1.00 |
| 06-05-97 | 1,681,824.05 | 1.00 |
| 06-06-97 | 3.23 | 1.00 |
| 06-06-97 | 43,977.87 | 1.00 |
| 06-06-97 | 67,757.40 | 1.00 |
| 06-06-97 | 67,898.56 | 1.00 |
| 06-06-97 | 91,782.00 | 1.00 |
| 06-06-97 | 159,342.37 | 1.00 |
| 06-06-97 | 866,372.18 | 1.00 |
| 06-06-97 | 1,160,676.32 | 1.00 |
| 06-06-97 | 5,238,795.48 | 1.00 |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

-420-

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|----------------------|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |

SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C

| | | |
|----------|-------|------|
| 06-09-97 | 4.00 | 1.00 |
| 06-09-97 | 4.13 | 1.00 |
| 06-09-97 | 5.96 | 1.00 |
| 06-09-97 | 10.39 | 1.00 |
| 06-09-97 | 16.31 | 1.00 |
| 06-09-97 | 72.74 | 1.00 |

| | | |
|----------|--------------|------|
| 06-09-97 | 104.38 | 1.00 |
| 06-09-97 | 141.45 | 1.00 |
| 06-09-97 | 143.53 | 1.00 |
| 06-09-97 | 372.01 | 1.00 |
| 06-09-97 | 383.19 | 1.00 |
| 06-09-97 | 385.76 | 1.00 |
| 06-09-97 | 630.43 | 1.00 |
| 06-09-97 | 635.43 | 1.00 |
| 06-09-97 | 912.50 | 1.00 |
| 06-09-97 | 1,701.33 | 1.00 |
| 06-09-97 | 3,861.47 | 1.00 |
| 06-09-97 | 8,498.73 | 1.00 |
| 06-09-97 | 92,421.64 | 1.00 |
| 06-09-97 | 133,397.46 | 1.00 |
| 06-09-97 | 293,182.67 | 1.00 |
| 06-09-97 | 295,170.26 | 1.00 |
| 06-09-97 | 402,651.18 | 1.00 |
| 06-09-97 | 529,968.00 | 1.00 |
| 06-09-97 | 755,451.10 | 1.00 |
| 06-09-97 | 1,336,625.05 | 1.00 |
| 06-09-97 | 2,431,688.94 | 1.00 |
| 06-10-97 | 0.11 | 1.00 |
| 06-10-97 | 22,851.17 | 1.00 |
| 06-10-97 | 197,716.25 | 1.00 |
| 06-10-97 | 405,144.50 | 1.00 |
| 06-11-97 | 0.17 | 1.00 |
| 06-11-97 | 0.33 | 1.00 |
| 06-11-97 | 0.50 | 1.00 |
| 06-11-97 | 0.61 | 1.00 |
| 06-11-97 | 0.69 | 1.00 |
| 06-11-97 | 1.00 | 1.00 |
| 06-11-97 | 1.47 | 1.00 |
| 06-11-97 | 2.11 | 1.00 |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 06-11-97 | 2.88 | 1.00 | | | | | |
| 06-11-97 | 5.53 | 1.00 | | | | | |
| 06-11-97 | 7.47 | 1.00 | | | | | |
| 06-11-97 | 7.72 | 1.00 | | | | | |
| 06-11-97 | 12.51 | 1.00 | | | | | |
| 06-11-97 | 12.65 | 1.00 | | | | | |
| 06-11-97 | 18.27 | 1.00 | | | | | |
| 06-11-97 | 28.22 | 1.00 | | | | | |
| 06-11-97 | 3,569.04 | 1.00 | | | | | |
| 06-11-97 | 11,307.93 | 1.00 | | | | | |
| 06-11-97 | 103,283.80 | 1.00 | | | | | |
| 06-11-97 | 104,097.05 | 1.00 | | | | | |
| 06-11-97 | 176,683.60 | 1.00 | | | | | |
| 06-11-97 | 218,571.28 | 1.00 | | | | | |
| 06-11-97 | 296,289.60 | 1.00 | | | | | |
| 06-11-97 | 427,211.18 | 1.00 | | | | | |
| 06-11-97 | 628,424.27 | 1.00 | | | | | |
| 06-11-97 | 834,168.57 | 1.00 | | | | | |
| 06-11-97 | 936,823.86 | 1.00 | | | | | |
| 06-12-97 | 6,319.10 | 1.00 | | | | | |
| 06-12-97 | 77,469.37 | 1.00 | | | | | |
| 06-12-97 | 88,414.50 | 1.00 | | | | | |
| 06-12-97 | 89,766.01 | 1.00 | | | | | |
| 06-12-97 | 89,844.24 | 1.00 | | | | | |
| 06-12-97 | 168,294.44 | 1.00 | | | | | |
| 06-12-97 | 521,431.63 | 1.00 | | | | | |
| 06-12-97 | 529,897.44 | 1.00 | | | | | |
| 06-12-97 | 740,217.80 | 1.00 | | | | | |
| 06-13-97 | 47,296.72 | 1.00 | | | | | |
| 06-13-97 | 54,243.51 | 1.00 | | | | | |
| 06-13-97 | 96,874.05 | 1.00 | | | | | |
| 06-13-97 | 99,002.30 | 1.00 | | | | | |
| 06-13-97 | 252,227.72 | 1.00 | | | | | |
| 06-13-97 | 344,293.79 | 1.00 | | | | | |
| 06-13-97 | 360,272.97 | 1.00 | | | | | |
| 06-13-97 | 383,229.03 | 1.00 | | | | | |
| 06-13-97 | 449,548.03 | 1.00 | | | | | |
| 06-13-97 | 601,487.57 | 1.00 | | | | | |
| 06-13-97 | 665,877.85 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 06-16-97 | 1.41 | 1.00 | | | | | |
| 06-16-97 | 1.54 | 1.00 | | | | | |
| 06-16-97 | 1.91 | 1.00 | | | | | |
| 06-16-97 | 1.92 | 1.00 | | | | | |
| 06-16-97 | 1.96 | 1.00 | | | | | |
| 06-16-97 | 2.33 | 1.00 | | | | | |
| 06-16-97 | 2.75 | 1.00 | | | | | |
| 06-16-97 | 2.88 | 1.00 | | | | | |
| 06-16-97 | 3.02 | 1.00 | | | | | |
| 06-16-97 | 12.25 | 1.00 | | | | | |
| 06-16-97 | 12.50 | 1.00 | | | | | |
| 06-16-97 | 16.58 | 1.00 | | | | | |
| 06-16-97 | 31.53 | 1.00 | | | | | |
| 06-16-97 | 73.49 | 1.00 | | | | | |
| 06-16-97 | 143.56 | 1.00 | | | | | |
| 06-16-97 | 373.69 | 1.00 | | | | | |
| 06-16-97 | 624.01 | 1.00 | | | | | |
| 06-16-97 | 632.64 | 1.00 | | | | | |
| 06-16-97 | 913.46 | 1.00 | | | | | |
| 06-16-97 | 1,416.99 | 1.00 | | | | | |
| 06-16-97 | 29,292.32 | 1.00 | | | | | |
| 06-16-97 | 286,165.29 | 1.00 | | | | | |
| 06-16-97 | 611,620.16 | 1.00 | | | | | |
| 06-16-97 | 660,229.49 | 1.00 | | | | | |
| 06-16-97 | 1,004,877.93 | 1.00 | | | | | |
| 06-17-97 | 81,226.06 | 1.00 | | | | | |
| 06-17-97 | 131,652.31 | 1.00 | | | | | |
| 06-17-97 | 380,607.70 | 1.00 | | | | | |
| 06-17-97 | 711,073.27 | 1.00 | | | | | |
| 06-17-97 | 1,037,644.65 | 1.00 | | | | | |
| 06-17-97 | 1,491,588.71 | 1.00 | | | | | |
| 06-18-97 | 0.52 | 1.00 | | | | | |
| 06-18-97 | 0.79 | 1.00 | | | | | |
| 06-18-97 | 0.79 | 1.00 | | | | | |
| 06-18-97 | 0.90 | 1.00 | | | | | |
| 06-18-97 | 0.94 | 1.00 | | | | | |
| 06-18-97 | 1.11 | 1.00 | | | | | |
| 06-18-97 | 1.29 | 1.00 | | | | | |
| 06-18-97 | 1.42 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 06-18-97 | 2.70 | 1.00 | | | | | |
| 06-18-97 | 2.99 | 1.00 | | | | | |
| 06-18-97 | 6.14 | 1.00 | | | | | |
| 06-18-97 | 11.46 | 1.00 | | | | | |
| 06-18-97 | 25.76 | 1.00 | | | | | |
| 06-18-97 | 42.84 | 1.00 | | | | | |
| 06-18-97 | 68.65 | 1.00 | | | | | |
| 06-18-97 | 96.10 | 1.00 | | | | | |
| 06-18-97 | 125.17 | 1.00 | | | | | |
| 06-18-97 | 163.59 | 1.00 | | | | | |
| 06-18-97 | 220.00 | 1.00 | | | | | |
| 06-18-97 | 41,133.32 | 1.00 | | | | | |
| 06-18-97 | 62,711.95 | 1.00 | | | | | |
| 06-18-97 | 216,880.53 | 1.00 | | | | | |
| 06-18-97 | 229,755.60 | 1.00 | | | | | |
| 06-18-97 | 536,932.01 | 1.00 | | | | | |
| 06-18-97 | 559,443.79 | 1.00 | | | | | |
| 06-18-97 | 608,507.43 | 1.00 | | | | | |
| 06-18-97 | 3,674,579.88 | 1.00 | | | | | |
| 06-19-97 | 318.75 | 1.00 | | | | | |
| 06-19-97 | 116,778.37 | 1.00 | | | | | |
| 06-19-97 | 138,570.57 | 1.00 | | | | | |
| 06-19-97 | 214,630.58 | 1.00 | | | | | |
| 06-19-97 | 724,198.46 | 1.00 | | | | | |
| 06-19-97 | 3,878,380.59 | 1.00 | | | | | |
| 06-20-97 | 0.96 | 1.00 | | | | | |
| 06-20-97 | 1.37 | 1.00 | | | | | |
| 06-20-97 | 164,998.30 | 1.00 | | | | | |
| 06-20-97 | 172,052.81 | 1.00 | | | | | |
| 06-20-97 | 180,503.52 | 1.00 | | | | | |
| 06-20-97 | 334,992.23 | 1.00 | | | | | |
| 06-20-97 | 472,236.86 | 1.00 | | | | | |
| 06-23-97 | 67,007.49 | 1.00 | | | | | |
| 06-23-97 | 97,853.51 | 1.00 | | | | | |
| 06-23-97 | 158,440.65 | 1.00 | | | | | |
| 06-23-97 | 235,319.52 | 1.00 | | | | | |
| 06-23-97 | 253,109.48 | 1.00 | | | | | |
| 06-23-97 | 259,262.18 | 1.00 | | | | | |
| 06-23-97 | 448,249.48 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 06-24-97 | 16.82 | | | 1.00 | | | |
| 06-24-97 | 33.49 | | | 1.00 | | | |
| 06-24-97 | 37.36 | | | 1.00 | | | |
| 06-24-97 | 52.17 | | | 1.00 | | | |
| 06-24-97 | 74.22 | | | 1.00 | | | |
| 06-24-97 | 80.04 | | | 1.00 | | | |
| 06-24-97 | 105.43 | | | 1.00 | | | |
| 06-24-97 | 144.65 | | | 1.00 | | | |
| 06-24-97 | 152.75 | | | 1.00 | | | |
| 06-24-97 | 227.60 | | | 1.00 | | | |
| 06-24-97 | 276.54 | | | 1.00 | | | |
| 06-24-97 | 341.70 | | | 1.00 | | | |
| 06-24-97 | 370.91 | | | 1.00 | | | |
| 06-24-97 | 389.96 | | | 1.00 | | | |
| 06-24-97 | 561.45 | | | 1.00 | | | |
| 06-24-97 | 635.10 | | | 1.00 | | | |
| 06-24-97 | 915.86 | | | 1.00 | | | |
| 06-24-97 | 1,438.23 | | | 1.00 | | | |
| 06-24-97 | 22,625.00 | | | 1.00 | | | |
| 06-24-97 | 48,226.76 | | | 1.00 | | | |
| 06-24-97 | 190,027.41 | | | 1.00 | | | |
| 06-24-97 | 206,626.03 | | | 1.00 | | | |
| 06-24-97 | 2,057,499.41 | | | 1.00 | | | |
| 06-24-97 | 2,174,711.53 | | | 1.00 | | | |
| 06-25-97 | 1.00 | | | 1.00 | | | |
| 06-25-97 | 95.94 | | | 1.00 | | | |
| 06-25-97 | 24,844.76 | | | 1.00 | | | |
| 06-25-97 | 33,077.59 | | | 1.00 | | | |
| 06-25-97 | 289,063.05 | | | 1.00 | | | |
| 06-25-97 | 296,268.39 | | | 1.00 | | | |
| 06-25-97 | 432,759.35 | | | 1.00 | | | |
| 06-25-97 | 507,747.82 | | | 1.00 | | | |
| 06-25-97 | 695,999.00 | | | 1.00 | | | |
| 06-25-97 | 1,200,000.00 | | | 1.00 | | | |
| 06-25-97 | 1,592,010.94 | | | 1.00 | | | |
| 06-25-97 | 4,774,988.00 | | | 1.00 | | | |
| 06-26-97 | 111,610.08 | | | 1.00 | | | |
| 06-26-97 | 274,831.09 | | | 1.00 | | | |
| 06-26-97 | 332,471.24 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 06-26-97 | 398,456.68 | | | 1.00 | | | |
| 06-26-97 | 663,985.95 | | | 1.00 | | | |
| 06-26-97 | 712,719.47 | | | 1.00 | | | |
| 06-26-97 | 2,418,044.89 | | | 1.00 | | | |
| 06-26-97 | 5,988,007.38 | | | 1.00 | | | |
| 06-27-97 | 245.39 | | | 1.00 | | | |
| 06-27-97 | 35,945.40 | | | 1.00 | | | |
| 06-27-97 | 60,197.25 | | | 1.00 | | | |
| 06-27-97 | 86,946.62 | | | 1.00 | | | |
| 06-27-97 | 274,020.25 | | | 1.00 | | | |
| 06-27-97 | 514,256.94 | | | 1.00 | | | |
| 06-27-97 | 741,728.45 | | | 1.00 | | | |
| 06-27-97 | 1,369,218.73 | | | 1.00 | | | |
| 06-30-97 | 0.86 | | | 1.00 | | | |
| 06-30-97 | 2.04 | | | 1.00 | | | |
| 06-30-97 | 3.42 | | | 1.00 | | | |
| 06-30-97 | 3.66 | | | 1.00 | | | |
| 06-30-97 | 3.97 | | | 1.00 | | | |
| 06-30-97 | 4.24 | | | 1.00 | | | |
| 06-30-97 | 9.92 | | | 1.00 | | | |
| 06-30-97 | 24.60 | | | 1.00 | | | |
| 06-30-97 | 51.30 | | | 1.00 | | | |
| 06-30-97 | 73.62 | | | 1.00 | | | |
| 06-30-97 | 103.91 | | | 1.00 | | | |
| 06-30-97 | 145.24 | | | 1.00 | | | |
| 06-30-97 | 372.87 | | | 1.00 | | | |
| 06-30-97 | 390.85 | | | 1.00 | | | |
| 06-30-97 | 916.89 | | | 1.00 | | | |
| 06-30-97 | 23,222.62 | | | 1.00 | | | |
| 06-30-97 | 67,584.77 | | | 1.00 | | | |
| 06-30-97 | 143,699.69 | | | 1.00 | | | |
| 06-30-97 | 277,593.40 | | | 1.00 | | | |
| 06-30-97 | 299,905.65 | | | 1.00 | | | |
| 06-30-97 | 322,235.86 | | | 1.00 | | | |
| 06-30-97 | 492,622.54 | | | 1.00 | | | |
| 06-30-97 | 496,868.26 | | | 1.00 | | | |
| 06-30-97 | 557,696.22 | | | 1.00 | | | |
| 07-01-97 | 0.02 | | | 1.00 | | | |
| 07-01-97 | 0.03 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-01-97 | 0.14 | 1.00 | | | | | |
| 07-01-97 | 0.76 | 1.00 | | | | | |
| 07-01-97 | 339.93 | 1.00 | | | | | |
| 07-01-97 | 640.39 | 1.00 | | | | | |
| 07-01-97 | 39,393.34 | 1.00 | | | | | |
| 07-01-97 | 326,152.24 | 1.00 | | | | | |
| 07-01-97 | 326,376.76 | 1.00 | | | | | |
| 07-01-97 | 336,840.30 | 1.00 | | | | | |
| 07-01-97 | 347,268.68 | 1.00 | | | | | |
| 07-01-97 | 821,038.34 | 1.00 | | | | | |
| 07-02-97 | 181,588.09 | 1.00 | | | | | |
| 07-02-97 | 308,840.10 | 1.00 | | | | | |
| 07-02-97 | 662,189.79 | 1.00 | | | | | |
| 07-02-97 | 1,118,441.80 | 1.00 | | | | | |
| 07-03-97 | 1.03 | 1.00 | | | | | |
| 07-03-97 | 10.39 | 1.00 | | | | | |
| 07-03-97 | 11,405.94 | 1.00 | | | | | |
| 07-03-97 | 22,711.18 | 1.00 | | | | | |
| 07-03-97 | 23,894.64 | 1.00 | | | | | |
| 07-03-97 | 653,951.28 | 1.00 | | | | | |
| 07-03-97 | 733,033.88 | 1.00 | | | | | |
| 07-03-97 | 913,808.70 | 1.00 | | | | | |
| 07-03-97 | 1,118,073.51 | 1.00 | | | | | |
| 07-07-97 | 30,429.60 | 1.00 | | | | | |
| 07-07-97 | 79,260.52 | 1.00 | | | | | |
| 07-07-97 | 131,022.57 | 1.00 | | | | | |
| 07-07-97 | 323,674.06 | 1.00 | | | | | |
| 07-07-97 | 401,433.38 | 1.00 | | | | | |
| 07-07-97 | 643,961.63 | 1.00 | | | | | |
| 07-07-97 | 824,522.50 | 1.00 | | | | | |
| 07-08-97 | 0.25 | 1.00 | | | | | |
| 07-08-97 | 0.27 | 1.00 | | | | | |
| 07-08-97 | 2.96 | 1.00 | | | | | |
| 07-08-97 | 3.17 | 1.00 | | | | | |
| 07-08-97 | 8.63 | 1.00 | | | | | |
| 07-08-97 | 9.01 | 1.00 | | | | | |
| 07-08-97 | 30.47 | 1.00 | | | | | |
| 07-08-97 | 34.75 | 1.00 | | | | | |
| 07-08-97 | 35.53 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-08-97 | 36.79 | 1.00 | | | | | |
| 07-08-97 | 103.87 | 1.00 | | | | | |
| 07-08-97 | 144.80 | 1.00 | | | | | |
| 07-08-97 | 390.48 | 1.00 | | | | | |
| 07-08-97 | 613.45 | 1.00 | | | | | |
| 07-08-97 | 698.21 | 1.00 | | | | | |
| 07-08-97 | 917.30 | 1.00 | | | | | |
| 07-08-97 | 1,096.76 | 1.00 | | | | | |
| 07-08-97 | 219,242.48 | 1.00 | | | | | |
| 07-08-97 | 239,689.73 | 1.00 | | | | | |
| 07-08-97 | 249,941.15 | 1.00 | | | | | |
| 07-08-97 | 507,679.90 | 1.00 | | | | | |
| 07-08-97 | 590,187.51 | 1.00 | | | | | |
| 07-08-97 | 667,996.02 | 1.00 | | | | | |
| 07-08-97 | 709,930.52 | 1.00 | | | | | |
| 07-08-97 | 715,392.20 | 1.00 | | | | | |
| 07-08-97 | 1,096,354.93 | 1.00 | | | | | |
| 07-08-97 | 1,438,586.47 | 1.00 | | | | | |
| 07-09-97 | 87,311.22 | 1.00 | | | | | |
| 07-09-97 | 180,920.92 | 1.00 | | | | | |
| 07-09-97 | 202,698.72 | 1.00 | | | | | |
| 07-09-97 | 233,169.81 | 1.00 | | | | | |
| 07-09-97 | 531,310.00 | 1.00 | | | | | |
| 07-09-97 | 615,886.99 | 1.00 | | | | | |
| 07-10-97 | 115.52 | 1.00 | | | | | |
| 07-10-97 | 31,870.00 | 1.00 | | | | | |
| 07-10-97 | 186,683.21 | 1.00 | | | | | |
| 07-10-97 | 265,024.56 | 1.00 | | | | | |
| 07-10-97 | 538,629.24 | 1.00 | | | | | |
| 07-10-97 | 774,777.48 | 1.00 | | | | | |
| 07-10-97 | 1,033,879.59 | 1.00 | | | | | |
| 07-11-97 | 29,600.88 | 1.00 | | | | | |
| 07-11-97 | 36,375.00 | 1.00 | | | | | |
| 07-11-97 | 55,798.93 | 1.00 | | | | | |
| 07-11-97 | 96,304.52 | 1.00 | | | | | |
| 07-11-97 | 371,412.74 | 1.00 | | | | | |
| 07-11-97 | 429,608.11 | 1.00 | | | | | |
| 07-11-97 | 450,862.58 | 1.00 | | | | | |
| 07-11-97 | 559,274.60 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-11-97 | 579,638.11 | 1.00 | | | | | |
| 07-14-97 | 2.08 | 1.00 | | | | | |
| 07-14-97 | 2.92 | 1.00 | | | | | |
| 07-14-97 | 3.15 | 1.00 | | | | | |
| 07-14-97 | 3.41 | 1.00 | | | | | |
| 07-14-97 | 3.74 | 1.00 | | | | | |
| 07-14-97 | 7.00 | 1.00 | | | | | |
| 07-14-97 | 9.40 | 1.00 | | | | | |
| 07-14-97 | 15.53 | 1.00 | | | | | |
| 07-14-97 | 17.22 | 1.00 | | | | | |
| 07-14-97 | 27.22 | 1.00 | | | | | |
| 07-14-97 | 31.22 | 1.00 | | | | | |
| 07-14-97 | 45.01 | 1.00 | | | | | |
| 07-14-97 | 105.65 | 1.00 | | | | | |
| 07-14-97 | 125.10 | 1.00 | | | | | |
| 07-14-97 | 148.71 | 1.00 | | | | | |
| 07-14-97 | 394.68 | 1.00 | | | | | |
| 07-14-97 | 395.69 | 1.00 | | | | | |
| 07-14-97 | 607.48 | 1.00 | | | | | |
| 07-14-97 | 745.02 | 1.00 | | | | | |
| 07-14-97 | 191,828.01 | 1.00 | | | | | |
| 07-14-97 | 210,111.23 | 1.00 | | | | | |
| 07-14-97 | 252,954.71 | 1.00 | | | | | |
| 07-14-97 | 293,289.35 | 1.00 | | | | | |
| 07-15-97 | 0.21 | 1.00 | | | | | |
| 07-15-97 | 396.66 | 1.00 | | | | | |
| 07-15-97 | 4,139.58 | 1.00 | | | | | |
| 07-15-97 | 33,279.37 | 1.00 | | | | | |
| 07-15-97 | 139,929.58 | 1.00 | | | | | |
| 07-15-97 | 195,986.73 | 1.00 | | | | | |
| 07-15-97 | 420,750.22 | 1.00 | | | | | |
| 07-15-97 | 992,649.90 | 1.00 | | | | | |
| 07-15-97 | 9,395,634.09 | 1.00 | | | | | |
| 07-16-97 | 0.57 | 1.00 | | | | | |
| 07-16-97 | 3,232.86 | 1.00 | | | | | |
| 07-16-97 | 16,536.00 | 1.00 | | | | | |
| 07-16-97 | 56,979.40 | 1.00 | | | | | |
| 07-16-97 | 218,567.85 | 1.00 | | | | | |
| 07-16-97 | 299,507.56 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-16-97 | 927,784.56 | | | 1.00 | | | |
| 07-17-97 | | 2.00 | | 1.00 | | | |
| 07-17-97 | 19,423.25 | | | 1.00 | | | |
| 07-17-97 | 24,057.57 | | | 1.00 | | | |
| 07-17-97 | 89,325.00 | | | 1.00 | | | |
| 07-17-97 | 206,745.81 | | | 1.00 | | | |
| 07-17-97 | 425,317.52 | | | 1.00 | | | |
| 07-17-97 | 555,434.19 | | | 1.00 | | | |
| 07-17-97 | 715,350.98 | | | 1.00 | | | |
| 07-17-97 | 885,414.75 | | | 1.00 | | | |
| 07-18-97 | | 2.71 | | 1.00 | | | |
| 07-18-97 | | 15.77 | | 1.00 | | | |
| 07-18-97 | | 44.63 | | 1.00 | | | |
| 07-18-97 | | 435.21 | | 1.00 | | | |
| 07-18-97 | | 2,654.00 | | 1.00 | | | |
| 07-18-97 | | 6,137.05 | | 1.00 | | | |
| 07-18-97 | | 24,379.00 | | 1.00 | | | |
| 07-18-97 | | 80,221.98 | | 1.00 | | | |
| 07-18-97 | | 160,278.35 | | 1.00 | | | |
| 07-18-97 | | 370,128.00 | | 1.00 | | | |
| 07-18-97 | | 370,783.88 | | 1.00 | | | |
| 07-21-97 | | 0.36 | | 1.00 | | | |
| 07-21-97 | | 1.61 | | 1.00 | | | |
| 07-21-97 | | 3.24 | | 1.00 | | | |
| 07-21-97 | | 4.41 | | 1.00 | | | |
| 07-21-97 | | 4.57 | | 1.00 | | | |
| 07-21-97 | | 9.62 | | 1.00 | | | |
| 07-21-97 | | 16.25 | | 1.00 | | | |
| 07-21-97 | | 31.59 | | 1.00 | | | |
| 07-21-97 | | 36.88 | | 1.00 | | | |
| 07-21-97 | | 61.33 | | 1.00 | | | |
| 07-21-97 | | 66.14 | | 1.00 | | | |
| 07-21-97 | | 397.64 | | 1.00 | | | |
| 07-21-97 | | 588.51 | | 1.00 | | | |
| 07-21-97 | | 17,958.49 | | 1.00 | | | |
| 07-21-97 | | 86,448.03 | | 1.00 | | | |
| 07-21-97 | | 137,312.88 | | 1.00 | | | |
| 07-21-97 | | 963,402.53 | | 1.00 | | | |
| 07-21-97 | 1,211,810.18 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-21-97 | 2,943,904.96 | | | 1.00 | | | |
| 07-22-97 | 45,742.70 | | | 1.00 | | | |
| 07-22-97 | 50,669.40 | | | 1.00 | | | |
| 07-22-97 | 84,382.13 | | | 1.00 | | | |
| 07-22-97 | 172,051.58 | | | 1.00 | | | |
| 07-22-97 | 531,314.01 | | | 1.00 | | | |
| 07-22-97 | 816,031.63 | | | 1.00 | | | |
| 07-22-97 | 895,813.79 | | | 1.00 | | | |
| 07-22-97 | 1,647,037.77 | | | 1.00 | | | |
| 07-22-97 | 2,134,820.32 | | | 1.00 | | | |
| 07-23-97 | 61,079.71 | | | 1.00 | | | |
| 07-23-97 | 69,205.29 | | | 1.00 | | | |
| 07-23-97 | 84,162.01 | | | 1.00 | | | |
| 07-23-97 | 223,251.06 | | | 1.00 | | | |
| 07-23-97 | 352,534.75 | | | 1.00 | | | |
| 07-23-97 | 604,658.32 | | | 1.00 | | | |
| 07-23-97 | 619,933.30 | | | 1.00 | | | |
| 07-23-97 | 839,406.59 | | | 1.00 | | | |
| 07-24-97 | 9.96 | | | 1.00 | | | |
| 07-24-97 | 23,717.00 | | | 1.00 | | | |
| 07-24-97 | 29,149.56 | | | 1.00 | | | |
| 07-24-97 | 92,239.01 | | | 1.00 | | | |
| 07-24-97 | 116,658.24 | | | 1.00 | | | |
| 07-24-97 | 159,660.00 | | | 1.00 | | | |
| 07-24-97 | 173,444.27 | | | 1.00 | | | |
| 07-24-97 | 282,502.51 | | | 1.00 | | | |
| 07-24-97 | 316,549.18 | | | 1.00 | | | |
| 07-24-97 | 1,060,719.00 | | | 1.00 | | | |
| 07-24-97 | 1,185,873.52 | | | 1.00 | | | |
| 07-24-97 | 1,514,615.43 | | | 1.00 | | | |
| 07-25-97 | 2.06 | | | 1.00 | | | |
| 07-25-97 | 21,394.40 | | | 1.00 | | | |
| 07-25-97 | 30,463.04 | | | 1.00 | | | |
| 07-25-97 | 51,237.47 | | | 1.00 | | | |
| 07-25-97 | 62,160.75 | | | 1.00 | | | |
| 07-25-97 | 112,056.82 | | | 1.00 | | | |
| 07-25-97 | 245,806.98 | | | 1.00 | | | |
| 07-28-97 | 1.37 | | | 1.00 | | | |
| 07-28-97 | 2.02 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-28-97 | 3.27 | 1.00 | | | | | |
| 07-28-97 | 3.60 | 1.00 | | | | | |
| 07-28-97 | 3.68 | 1.00 | | | | | |
| 07-28-97 | 3.81 | 1.00 | | | | | |
| 07-28-97 | 3.81 | 1.00 | | | | | |
| 07-28-97 | 4.50 | 1.00 | | | | | |
| 07-28-97 | 6.27 | 1.00 | | | | | |
| 07-28-97 | 6.69 | 1.00 | | | | | |
| 07-28-97 | 6.77 | 1.00 | | | | | |
| 07-28-97 | 8.23 | 1.00 | | | | | |
| 07-28-97 | 10.41 | 1.00 | | | | | |
| 07-28-97 | 30.55 | 1.00 | | | | | |
| 07-28-97 | 399.02 | 1.00 | | | | | |
| 07-28-97 | 568.96 | 1.00 | | | | | |
| 07-28-97 | 648.08 | 1.00 | | | | | |
| 07-28-97 | 902.86 | 1.00 | | | | | |
| 07-28-97 | 1,425.20 | 1.00 | | | | | |
| 07-28-97 | 69,723.50 | 1.00 | | | | | |
| 07-28-97 | 214,032.68 | 1.00 | | | | | |
| 07-28-97 | 218,780.10 | 1.00 | | | | | |
| 07-28-97 | 653,733.50 | 1.00 | | | | | |
| 07-28-97 | 1,670,455.59 | 1.00 | | | | | |
| 07-28-97 | 3,217,683.37 | 1.00 | | | | | |
| 07-29-97 | 15,473.50 | 1.00 | | | | | |
| 07-29-97 | 34,802.83 | 1.00 | | | | | |
| 07-29-97 | 116,089.28 | 1.00 | | | | | |
| 07-29-97 | 559,529.44 | 1.00 | | | | | |
| 07-29-97 | 1,046,841.42 | 1.00 | | | | | |
| 07-29-97 | 1,470,304.05 | 1.00 | | | | | |
| 07-30-97 | 21,776.10 | 1.00 | | | | | |
| 07-30-97 | 239,618.41 | 1.00 | | | | | |
| 07-30-97 | 409,747.91 | 1.00 | | | | | |
| 07-30-97 | 532,038.05 | 1.00 | | | | | |
| 07-30-97 | 1,407,251.03 | 1.00 | | | | | |
| 07-31-97 | 1.53 | 1.00 | | | | | |
| 07-31-97 | 2.28 | 1.00 | | | | | |
| 07-31-97 | 17,398.53 | 1.00 | | | | | |
| 07-31-97 | 23,676.93 | 1.00 | | | | | |
| 07-31-97 | 115,145.98 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-31-97 | 307,947.58 | 1.00 | | | | | |
| 07-31-97 | 382,855.33 | 1.00 | | | | | |
| 07-31-97 | 482,793.38 | 1.00 | | | | | |
| 07-31-97 | 699,373.91 | 1.00 | | | | | |
| 07-31-97 | 1,048,218.98 | 1.00 | | | | | |
| 07-31-97 | 1,307,518.09 | 1.00 | | | | | |
| 07-31-97 | 1,374,487.79 | 1.00 | | | | | |
| 08-01-97 | 0.10 | 1.00 | | | | | |
| 08-01-97 | 2.56 | 1.00 | | | | | |
| 08-01-97 | 3.17 | 1.00 | | | | | |
| 08-01-97 | 4.79 | 1.00 | | | | | |
| 08-01-97 | 5.20 | 1.00 | | | | | |
| 08-01-97 | 5.50 | 1.00 | | | | | |
| 08-01-97 | 5.68 | 1.00 | | | | | |
| 08-01-97 | 7.70 | 1.00 | | | | | |
| 08-01-97 | 808.50 | 1.00 | | | | | |
| 08-01-97 | 23,628.21 | 1.00 | | | | | |
| 08-01-97 | 94,469.97 | 1.00 | | | | | |
| 08-01-97 | 123,295.09 | 1.00 | | | | | |
| 08-01-97 | 125,715.88 | 1.00 | | | | | |
| 08-01-97 | 252,537.54 | 1.00 | | | | | |
| 08-01-97 | 270,018.37 | 1.00 | | | | | |
| 08-01-97 | 533,468.31 | 1.00 | | | | | |
| 08-01-97 | 1,828,415.51 | 1.00 | | | | | |
| 08-04-97 | 0.16 | 1.00 | | | | | |
| 08-04-97 | 0.32 | 1.00 | | | | | |
| 08-04-97 | 0.55 | 1.00 | | | | | |
| 08-04-97 | 0.62 | 1.00 | | | | | |
| 08-04-97 | 0.72 | 1.00 | | | | | |
| 08-04-97 | 0.77 | 1.00 | | | | | |
| 08-04-97 | 19.72 | 1.00 | | | | | |
| 08-04-97 | 30.99 | 1.00 | | | | | |
| 08-04-97 | 36.57 | 1.00 | | | | | |
| 08-04-97 | 112.13 | 1.00 | | | | | |
| 08-04-97 | 156.96 | 1.00 | | | | | |
| 08-04-97 | 246.39 | 1.00 | | | | | |
| 08-04-97 | 402.39 | 1.00 | | | | | |
| 08-04-97 | 449.29 | 1.00 | | | | | |
| 08-04-97 | 563.52 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-04-97 | 655.37 | | | 1.00 | | | |
| 08-04-97 | 2,727.29 | | | 1.00 | | | |
| 08-04-97 | 23,746.41 | | | 1.00 | | | |
| 08-04-97 | 374,822.64 | | | 1.00 | | | |
| 08-04-97 | 653,846.04 | | | 1.00 | | | |
| 08-04-97 | 973,714.41 | | | 1.00 | | | |
| 08-04-97 | 2,002,600.15 | | | 1.00 | | | |
| 08-04-97 | 10,260,190.17 | | | 1.00 | | | |
| 08-05-97 | 19,078.36 | | | 1.00 | | | |
| 08-05-97 | 213,745.02 | | | 1.00 | | | |
| 08-05-97 | 252,010.67 | | | 1.00 | | | |
| 08-05-97 | 461,598.54 | | | 1.00 | | | |
| 08-05-97 | 792,638.71 | | | 1.00 | | | |
| 08-06-97 | 5.04 | | | 1.00 | | | |
| 08-06-97 | 14.69 | | | 1.00 | | | |
| 08-06-97 | 19.17 | | | 1.00 | | | |
| 08-06-97 | 71.01 | | | 1.00 | | | |
| 08-06-97 | 94.03 | | | 1.00 | | | |
| 08-06-97 | 139.14 | | | 1.00 | | | |
| 08-06-97 | 621.21 | | | 1.00 | | | |
| 08-06-97 | 1,253.77 | | | 1.00 | | | |
| 08-06-97 | 5,858.18 | | | 1.00 | | | |
| 08-06-97 | 184,035.09 | | | 1.00 | | | |
| 08-06-97 | 363,372.33 | | | 1.00 | | | |
| 08-06-97 | 1,396,792.14 | | | 1.00 | | | |
| 08-07-97 | 83,387.88 | | | 1.00 | | | |
| 08-07-97 | 105,901.92 | | | 1.00 | | | |
| 08-07-97 | 113,414.95 | | | 1.00 | | | |
| 08-07-97 | 136,293.16 | | | 1.00 | | | |
| 08-07-97 | 169,884.38 | | | 1.00 | | | |
| 08-07-97 | 262,917.73 | | | 1.00 | | | |
| 08-07-97 | 294,698.17 | | | 1.00 | | | |
| 08-07-97 | 443,756.92 | | | 1.00 | | | |
| 08-07-97 | 588,291.82 | | | 1.00 | | | |
| 08-07-97 | 626,542.81 | | | 1.00 | | | |
| 08-07-97 | 630,448.14 | | | 1.00 | | | |
| 08-07-97 | 1,697,557.49 | | | 1.00 | | | |
| 08-08-97 | 32,846.08 | | | 1.00 | | | |
| 08-08-97 | 99,721.30 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-08-97 | 100,686.15 | | | 1.00 | | | |
| 08-08-97 | 228,159.80 | | | 1.00 | | | |
| 08-08-97 | 289,855.10 | | | 1.00 | | | |
| 08-08-97 | 500,929.62 | | | 1.00 | | | |
| 08-08-97 | 661,383.26 | | | 1.00 | | | |
| 08-08-97 | 775,842.02 | | | 1.00 | | | |
| 08-08-97 | 2,292,554.86 | | | 1.00 | | | |
| 08-11-97 | 0.15 | | | 1.00 | | | |
| 08-11-97 | 1.54 | | | 1.00 | | | |
| 08-11-97 | 2.64 | | | 1.00 | | | |
| 08-11-97 | 4.21 | | | 1.00 | | | |
| 08-11-97 | 5.71 | | | 1.00 | | | |
| 08-11-97 | 7.78 | | | 1.00 | | | |
| 08-11-97 | 8.40 | | | 1.00 | | | |
| 08-11-97 | 11.72 | | | 1.00 | | | |
| 08-11-97 | 30.68 | | | 1.00 | | | |
| 08-11-97 | 31.88 | | | 1.00 | | | |
| 08-11-97 | 36.08 | | | 1.00 | | | |
| 08-11-97 | 78.27 | | | 1.00 | | | |
| 08-11-97 | 85.10 | | | 1.00 | | | |
| 08-11-97 | 399.43 | | | 1.00 | | | |
| 08-11-97 | 533.53 | | | 1.00 | | | |
| 08-11-97 | 601.17 | | | 1.00 | | | |
| 08-11-97 | 645.14 | | | 1.00 | | | |
| 08-11-97 | 21,978.20 | | | 1.00 | | | |
| 08-11-97 | 35,685.06 | | | 1.00 | | | |
| 08-11-97 | 100,646.87 | | | 1.00 | | | |
| 08-11-97 | 117,587.75 | | | 1.00 | | | |
| 08-11-97 | 276,559.19 | | | 1.00 | | | |
| 08-11-97 | 462,004.63 | | | 1.00 | | | |
| 08-11-97 | 501,780.42 | | | 1.00 | | | |
| 08-11-97 | 1,176,614.92 | | | 1.00 | | | |
| 08-12-97 | 51,588.49 | | | 1.00 | | | |
| 08-12-97 | 158,283.00 | | | 1.00 | | | |
| 08-12-97 | 314,012.04 | | | 1.00 | | | |
| 08-12-97 | 327,609.93 | | | 1.00 | | | |
| 08-12-97 | 336,215.73 | | | 1.00 | | | |
| 08-12-97 | 555,381.89 | | | 1.00 | | | |
| 08-12-97 | 998,961.21 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-12-97 | 1,711,811.15 | | | 1.00 | | | |
| 08-13-97 | 9,818.45 | | | 1.00 | | | |
| 08-13-97 | 48,845.50 | | | 1.00 | | | |
| 08-13-97 | 132,229.20 | | | 1.00 | | | |
| 08-13-97 | 143,927.00 | | | 1.00 | | | |
| 08-13-97 | 164,420.36 | | | 1.00 | | | |
| 08-13-97 | 549,052.18 | | | 1.00 | | | |
| 08-13-97 | 614,903.88 | | | 1.00 | | | |
| 08-13-97 | 923,507.22 | | | 1.00 | | | |
| 08-13-97 | 1,259,829.35 | | | 1.00 | | | |
| 08-13-97 | 1,268,828.74 | | | 1.00 | | | |
| 08-13-97 | 1,269,173.09 | | | 1.00 | | | |
| 08-14-97 | 3.00 | | | 1.00 | | | |
| 08-14-97 | 66,651.57 | | | 1.00 | | | |
| 08-14-97 | 100,000.00 | | | 1.00 | | | |
| 08-14-97 | 197,450.49 | | | 1.00 | | | |
| 08-14-97 | 217,456.93 | | | 1.00 | | | |
| 08-14-97 | 391,332.00 | | | 1.00 | | | |
| 08-14-97 | 554,313.31 | | | 1.00 | | | |
| 08-14-97 | 1,980,460.02 | | | 1.00 | | | |
| 08-15-97 | 0.23 | | | 1.00 | | | |
| 08-15-97 | 6.45 | | | 1.00 | | | |
| 08-15-97 | 1,013.39 | | | 1.00 | | | |
| 08-15-97 | 3,555.27 | | | 1.00 | | | |
| 08-15-97 | 187,039.10 | | | 1.00 | | | |
| 08-15-97 | 553,418.56 | | | 1.00 | | | |
| 08-15-97 | 667,121.97 | | | 1.00 | | | |
| 08-15-97 | 2,138,812.51 | | | 1.00 | | | |
| 08-15-97 | 2,353,629.64 | | | 1.00 | | | |
| 08-18-97 | 4.33 | | | 1.00 | | | |
| 08-18-97 | 5.34 | | | 1.00 | | | |
| 08-18-97 | 5.71 | | | 1.00 | | | |
| 08-18-97 | 9.13 | | | 1.00 | | | |
| 08-18-97 | 23.29 | | | 1.00 | | | |
| 08-18-97 | 28.98 | | | 1.00 | | | |
| 08-18-97 | 29.88 | | | 1.00 | | | |
| 08-18-97 | 82.93 | | | 1.00 | | | |
| 08-18-97 | 101.50 | | | 1.00 | | | |
| 08-18-97 | 341.55 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-18-97 | 381.98 | | | 1.00 | | | |
| 08-18-97 | 889.51 | | | 1.00 | | | |
| 08-18-97 | 1,377.03 | | | 1.00 | | | |
| 08-18-97 | 65,200.09 | | | 1.00 | | | |
| 08-18-97 | 327,592.34 | | | 1.00 | | | |
| 08-18-97 | 509,737.08 | | | 1.00 | | | |
| 08-18-97 | 714,438.08 | | | 1.00 | | | |
| 08-18-97 | 854,050.39 | | | 1.00 | | | |
| 08-18-97 | 1,055,018.34 | | | 1.00 | | | |
| 08-18-97 | 2,403,986.35 | | | 1.00 | | | |
| 08-18-97 | 2,523,680.99 | | | 1.00 | | | |
| 08-19-97 | 85,238.78 | | | 1.00 | | | |
| 08-19-97 | 113,660.45 | | | 1.00 | | | |
| 08-19-97 | 209,794.48 | | | 1.00 | | | |
| 08-19-97 | 637,041.26 | | | 1.00 | | | |
| 08-19-97 | 1,386,993.40 | | | 1.00 | | | |
| 08-19-97 | 1,712,588.66 | | | 1.00 | | | |
| 08-19-97 | 9,880,396.29 | | | 1.00 | | | |
| 08-20-97 | 1.33 | | | 1.00 | | | |
| 08-20-97 | 105,660.81 | | | 1.00 | | | |
| 08-20-97 | 119,918.48 | | | 1.00 | | | |
| 08-20-97 | 132,026.44 | | | 1.00 | | | |
| 08-20-97 | 231,225.45 | | | 1.00 | | | |
| 08-20-97 | 420,694.07 | | | 1.00 | | | |
| 08-20-97 | 466,638.77 | | | 1.00 | | | |
| 08-20-97 | 573,832.86 | | | 1.00 | | | |
| 08-20-97 | 1,012,543.23 | | | 1.00 | | | |
| 08-21-97 | 1.50 | | | 1.00 | | | |
| 08-21-97 | 45,743.98 | | | 1.00 | | | |
| 08-21-97 | 328,969.16 | | | 1.00 | | | |
| 08-21-97 | 750,699.02 | | | 1.00 | | | |
| 08-21-97 | 1,211,448.85 | | | 1.00 | | | |
| 08-21-97 | 1,477,423.21 | | | 1.00 | | | |
| 08-22-97 | 878.10 | | | 1.00 | | | |
| 08-22-97 | 1,267.61 | | | 1.00 | | | |
| 08-22-97 | 17,685.76 | | | 1.00 | | | |
| 08-22-97 | 114,415.73 | | | 1.00 | | | |
| 08-22-97 | 170,260.88 | | | 1.00 | | | |
| 08-22-97 | 249,365.84 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-22-97 | 577,952.78 | | | 1.00 | | | |
| 08-22-97 | 902,914.00 | | | 1.00 | | | |
| 08-22-97 | 1,006,613.92 | | | 1.00 | | | |
| 08-22-97 | 1,133,565.73 | | | 1.00 | | | |
| 08-22-97 | 1,235,388.75 | | | 1.00 | | | |
| 08-22-97 | 1,836,727.33 | | | 1.00 | | | |
| 08-25-97 | 0.34 | | | 1.00 | | | |
| 08-25-97 | 1.00 | | | 1.00 | | | |
| 08-25-97 | 2.74 | | | 1.00 | | | |
| 08-25-97 | 3.56 | | | 1.00 | | | |
| 08-25-97 | 4.22 | | | 1.00 | | | |
| 08-25-97 | 7.34 | | | 1.00 | | | |
| 08-25-97 | 12.35 | | | 1.00 | | | |
| 08-25-97 | 19.68 | | | 1.00 | | | |
| 08-25-97 | 29.39 | | | 1.00 | | | |
| 08-25-97 | 30.43 | | | 1.00 | | | |
| 08-25-97 | 35.72 | | | 1.00 | | | |
| 08-25-97 | 64.80 | | | 1.00 | | | |
| 08-25-97 | 321.40 | | | 1.00 | | | |
| 08-25-97 | 397.72 | | | 1.00 | | | |
| 08-25-97 | 508.02 | | | 1.00 | | | |
| 08-25-97 | 668.73 | | | 1.00 | | | |
| 08-25-97 | 918.46 | | | 1.00 | | | |
| 08-25-97 | 1,291.11 | | | 1.00 | | | |
| 08-25-97 | 1,397.39 | | | 1.00 | | | |
| 08-25-97 | 130,260.83 | | | 1.00 | | | |
| 08-25-97 | 448,053.70 | | | 1.00 | | | |
| 08-25-97 | 602,750.35 | | | 1.00 | | | |
| 08-25-97 | 950,598.02 | | | 1.00 | | | |
| 08-26-97 | 0.11 | | | 1.00 | | | |
| 08-26-97 | 13,257.75 | | | 1.00 | | | |
| 08-26-97 | 14,787.12 | | | 1.00 | | | |
| 08-26-97 | 26,426.76 | | | 1.00 | | | |
| 08-26-97 | 45,915.91 | | | 1.00 | | | |
| 08-26-97 | 129,565.34 | | | 1.00 | | | |
| 08-26-97 | 137,211.67 | | | 1.00 | | | |
| 08-26-97 | 169,484.04 | | | 1.00 | | | |
| 08-26-97 | 313,450.90 | | | 1.00 | | | |
| 08-27-97 | 1,571.16 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-27-97 | 42,857.98 | | | 1.00 | | | |
| 08-27-97 | 144,740.62 | | | 1.00 | | | |
| 08-27-97 | 201,071.88 | | | 1.00 | | | |
| 08-27-97 | 214,455.06 | | | 1.00 | | | |
| 08-27-97 | 240,796.99 | | | 1.00 | | | |
| 08-27-97 | 245,220.71 | | | 1.00 | | | |
| 08-27-97 | 252,977.83 | | | 1.00 | | | |
| 08-27-97 | 265,007.25 | | | 1.00 | | | |
| 08-27-97 | 374,362.49 | | | 1.00 | | | |
| 08-27-97 | 806,673.87 | | | 1.00 | | | |
| 08-27-97 | 1,375,553.89 | | | 1.00 | | | |
| 08-27-97 | 1,873,689.16 | | | 1.00 | | | |
| 08-28-97 | 19,685.62 | | | 1.00 | | | |
| 08-28-97 | 46,710.72 | | | 1.00 | | | |
| 08-28-97 | 74,187.97 | | | 1.00 | | | |
| 08-28-97 | 106,723.21 | | | 1.00 | | | |
| 08-28-97 | 215,310.68 | | | 1.00 | | | |
| 08-28-97 | 450,742.80 | | | 1.00 | | | |
| 08-28-97 | 457,033.26 | | | 1.00 | | | |
| 08-28-97 | 733,434.60 | | | 1.00 | | | |
| 08-28-97 | 778,167.56 | | | 1.00 | | | |
| 08-29-97 | 80,209.08 | | | 1.00 | | | |
| 08-29-97 | 355,538.13 | | | 1.00 | | | |
| 08-29-97 | 418,261.34 | | | 1.00 | | | |
| 08-29-97 | 499,630.78 | | | 1.00 | | | |
| 08-29-97 | 573,259.18 | | | 1.00 | | | |
| 08-29-97 | 1,113,909.77 | | | 1.00 | | | |
| 08-29-97 | 1,304,938.92 | | | 1.00 | | | |
| 08-29-97 | 2,482,645.66 | | | 1.00 | | | |
| 09-02-97 | 1.02 | | | 1.00 | | | |
| 09-02-97 | 3.91 | | | 1.00 | | | |
| 09-02-97 | 4.24 | | | 1.00 | | | |
| 09-02-97 | 5.32 | | | 1.00 | | | |
| 09-02-97 | 7.81 | | | 1.00 | | | |
| 09-02-97 | 12.30 | | | 1.00 | | | |
| 09-02-97 | 13.16 | | | 1.00 | | | |
| 09-02-97 | 173.11 | | | 1.00 | | | |
| 09-02-97 | 907.17 | | | 1.00 | | | |
| 09-02-97 | 55,870.22 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-02-97 | 66,827.99 | | | 1.00 | | | |
| 09-02-97 | 84,056.26 | | | 1.00 | | | |
| 09-02-97 | 254,259.58 | | | 1.00 | | | |
| 09-02-97 | 332,331.15 | | | 1.00 | | | |
| 09-02-97 | 1,471,050.72 | | | 1.00 | | | |
| 09-03-97 | 0.03 | | | 1.00 | | | |
| 09-03-97 | 0.11 | | | 1.00 | | | |
| 09-03-97 | 0.53 | | | 1.00 | | | |
| 09-03-97 | 0.54 | | | 1.00 | | | |
| 09-03-97 | 63,455.00 | | | 1.00 | | | |
| 09-03-97 | 107,949.88 | | | 1.00 | | | |
| 09-03-97 | 210,606.74 | | | 1.00 | | | |
| 09-03-97 | 288,657.14 | | | 1.00 | | | |
| 09-03-97 | 542,335.37 | | | 1.00 | | | |
| 09-04-97 | 1,119.61 | | | 1.00 | | | |
| 09-04-97 | 273,546.46 | | | 1.00 | | | |
| 09-04-97 | 415,584.10 | | | 1.00 | | | |
| 09-04-97 | 453,718.62 | | | 1.00 | | | |
| 09-04-97 | 966,487.91 | | | 1.00 | | | |
| 09-04-97 | 3,314,782.15 | | | 1.00 | | | |
| 09-04-97 | 4,390,463.44 | | | 1.00 | | | |
| 09-05-97 | 151,116.20 | | | 1.00 | | | |
| 09-05-97 | 205,822.29 | | | 1.00 | | | |
| 09-05-97 | 422,190.78 | | | 1.00 | | | |
| 09-05-97 | 436,075.44 | | | 1.00 | | | |
| 09-05-97 | 791,749.97 | | | 1.00 | | | |
| 09-05-97 | 1,468,171.54 | | | 1.00 | | | |
| 09-08-97 | 1.07 | | | 1.00 | | | |
| 09-08-97 | 4.51 | | | 1.00 | | | |
| 09-08-97 | 4.51 | | | 1.00 | | | |
| 09-08-97 | 5.44 | | | 1.00 | | | |
| 09-08-97 | 15.49 | | | 1.00 | | | |
| 09-08-97 | 23.99 | | | 1.00 | | | |
| 09-08-97 | 30.41 | | | 1.00 | | | |
| 09-08-97 | 35.62 | | | 1.00 | | | |
| 09-08-97 | 46.79 | | | 1.00 | | | |
| 09-08-97 | 66.59 | | | 1.00 | | | |
| 09-08-97 | 83.57 | | | 1.00 | | | |
| 09-08-97 | 321.88 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-08-97 | 396.65 | 1.00 | | | | | |
| 09-08-97 | 486.99 | 1.00 | | | | | |
| 09-08-97 | 537.38 | 1.00 | | | | | |
| 09-08-97 | 586.58 | 1.00 | | | | | |
| 09-08-97 | 919.11 | 1.00 | | | | | |
| 09-08-97 | 1,392.68 | 1.00 | | | | | |
| 09-08-97 | 1,916.62 | 1.00 | | | | | |
| 09-08-97 | 100,184.63 | 1.00 | | | | | |
| 09-08-97 | 245,823.48 | 1.00 | | | | | |
| 09-09-97 | 44,025.82 | 1.00 | | | | | |
| 09-09-97 | 49,473.70 | 1.00 | | | | | |
| 09-09-97 | 76,396.01 | 1.00 | | | | | |
| 09-09-97 | 97,861.65 | 1.00 | | | | | |
| 09-09-97 | 249,858.17 | 1.00 | | | | | |
| 09-09-97 | 253,476.90 | 1.00 | | | | | |
| 09-09-97 | 466,658.42 | 1.00 | | | | | |
| 09-09-97 | 542,915.38 | 1.00 | | | | | |
| 09-09-97 | 609,978.59 | 1.00 | | | | | |
| 09-09-97 | 1,094,646.38 | 1.00 | | | | | |
| 09-10-97 | 4,112.98 | 1.00 | | | | | |
| 09-10-97 | 42,392.51 | 1.00 | | | | | |
| 09-10-97 | 44,096.96 | 1.00 | | | | | |
| 09-10-97 | 195,651.33 | 1.00 | | | | | |
| 09-10-97 | 227,078.65 | 1.00 | | | | | |
| 09-10-97 | 2,995,790.71 | 1.00 | | | | | |
| 09-11-97 | 4,447.90 | 1.00 | | | | | |
| 09-11-97 | 22,889.27 | 1.00 | | | | | |
| 09-11-97 | 68,339.62 | 1.00 | | | | | |
| 09-11-97 | 106,004.13 | 1.00 | | | | | |
| 09-11-97 | 137,392.26 | 1.00 | | | | | |
| 09-11-97 | 216,096.14 | 1.00 | | | | | |
| 09-11-97 | 220,487.80 | 1.00 | | | | | |
| 09-11-97 | 224,149.97 | 1.00 | | | | | |
| 09-11-97 | 604,885.71 | 1.00 | | | | | |
| 09-11-97 | 738,619.70 | 1.00 | | | | | |
| 09-11-97 | 933,303.46 | 1.00 | | | | | |
| 09-12-97 | 304.32 | 1.00 | | | | | |
| 09-12-97 | 3,372.86 | 1.00 | | | | | |
| 09-12-97 | 37,116.31 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-12-97 | 45,295.51 | 1.00 | | | | | |
| 09-12-97 | 62,822.52 | 1.00 | | | | | |
| 09-12-97 | 82,995.60 | 1.00 | | | | | |
| 09-12-97 | 90,969.36 | 1.00 | | | | | |
| 09-12-97 | 118,188.42 | 1.00 | | | | | |
| 09-12-97 | 126,764.17 | 1.00 | | | | | |
| 09-12-97 | 163,239.75 | 1.00 | | | | | |
| 09-12-97 | 1,908,560.48 | 1.00 | | | | | |
| 09-15-97 | 0.33 | 1.00 | | | | | |
| 09-15-97 | 3.45 | 1.00 | | | | | |
| 09-15-97 | 3.57 | 1.00 | | | | | |
| 09-15-97 | 4.30 | 1.00 | | | | | |
| 09-15-97 | 4.75 | 1.00 | | | | | |
| 09-15-97 | 7.47 | 1.00 | | | | | |
| 09-15-97 | 19.97 | 1.00 | | | | | |
| 09-15-97 | 23.86 | 1.00 | | | | | |
| 09-15-97 | 30.29 | 1.00 | | | | | |
| 09-15-97 | 35.39 | 1.00 | | | | | |
| 09-15-97 | 322.27 | 1.00 | | | | | |
| 09-15-97 | 365.14 | 1.00 | | | | | |
| 09-15-97 | 396.21 | 1.00 | | | | | |
| 09-15-97 | 590.26 | 1.00 | | | | | |
| 09-15-97 | 661.88 | 1.00 | | | | | |
| 09-15-97 | 920.12 | 1.00 | | | | | |
| 09-15-97 | 986.37 | 1.00 | | | | | |
| 09-15-97 | 49,777.38 | 1.00 | | | | | |
| 09-15-97 | 509,389.03 | 1.00 | | | | | |
| 09-16-97 | 29,358.50 | 1.00 | | | | | |
| 09-16-97 | 169,892.47 | 1.00 | | | | | |
| 09-16-97 | 229,888.87 | 1.00 | | | | | |
| 09-16-97 | 249,902.40 | 1.00 | | | | | |
| 09-16-97 | 251,579.00 | 1.00 | | | | | |
| 09-16-97 | 333,542.57 | 1.00 | | | | | |
| 09-16-97 | 455,142.82 | 1.00 | | | | | |
| 09-16-97 | 699,021.14 | 1.00 | | | | | |
| 09-16-97 | 1,332,696.58 | 1.00 | | | | | |
| 09-16-97 | 1,359,685.04 | 1.00 | | | | | |
| 09-17-97 | 0.58 | 1.00 | | | | | |
| 09-17-97 | 0.96 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-17-97 | 1.71 | 1.00 | | | | | |
| 09-17-97 | 1.78 | 1.00 | | | | | |
| 09-17-97 | 4.39 | 1.00 | | | | | |
| 09-17-97 | 1,189.00 | 1.00 | | | | | |
| 09-17-97 | 47,308.81 | 1.00 | | | | | |
| 09-17-97 | 163,870.23 | 1.00 | | | | | |
| 09-17-97 | 223,312.90 | 1.00 | | | | | |
| 09-17-97 | 374,575.57 | 1.00 | | | | | |
| 09-17-97 | 446,726.57 | 1.00 | | | | | |
| 09-18-97 | 28,059.00 | 1.00 | | | | | |
| 09-18-97 | 44,046.25 | 1.00 | | | | | |
| 09-18-97 | 63,758.76 | 1.00 | | | | | |
| 09-18-97 | 82,447.84 | 1.00 | | | | | |
| 09-18-97 | 170,905.41 | 1.00 | | | | | |
| 09-18-97 | 215,566.38 | 1.00 | | | | | |
| 09-18-97 | 280,218.48 | 1.00 | | | | | |
| 09-18-97 | 385,495.27 | 1.00 | | | | | |
| 09-18-97 | 783,445.33 | 1.00 | | | | | |
| 09-18-97 | 3,926,935.45 | 1.00 | | | | | |
| 09-19-97 | 0.03 | 1.00 | | | | | |
| 09-19-97 | 68,595.00 | 1.00 | | | | | |
| 09-19-97 | 199,084.03 | 1.00 | | | | | |
| 09-19-97 | 233,112.97 | 1.00 | | | | | |
| 09-19-97 | 311,519.10 | 1.00 | | | | | |
| 09-19-97 | 368,972.38 | 1.00 | | | | | |
| 09-19-97 | 556,134.35 | 1.00 | | | | | |
| 09-19-97 | 557,627.26 | 1.00 | | | | | |
| 09-19-97 | 891,505.34 | 1.00 | | | | | |
| 09-19-97 | 1,079,613.34 | 1.00 | | | | | |
| 09-22-97 | 0.56 | 1.00 | | | | | |
| 09-22-97 | 2.00 | 1.00 | | | | | |
| 09-22-97 | 2.18 | 1.00 | | | | | |
| 09-22-97 | 2.49 | 1.00 | | | | | |
| 09-22-97 | 2.56 | 1.00 | | | | | |
| 09-22-97 | 3.85 | 1.00 | | | | | |
| 09-22-97 | 4.54 | 1.00 | | | | | |
| 09-22-97 | 10.59 | 1.00 | | | | | |
| 09-22-97 | 24.53 | 1.00 | | | | | |
| 09-22-97 | 31.04 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-22-97 | 36.31 | 1.00 | | | | | |
| 09-22-97 | 76.58 | 1.00 | | | | | |
| 09-22-97 | 107.94 | 1.00 | | | | | |
| 09-22-97 | 401.90 | 1.00 | | | | | |
| 09-22-97 | 483.79 | 1.00 | | | | | |
| 09-22-97 | 594.79 | 1.00 | | | | | |
| 09-22-97 | 664.39 | 1.00 | | | | | |
| 09-22-97 | 922.55 | 1.00 | | | | | |
| 09-22-97 | 37,121.03 | 1.00 | | | | | |
| 09-22-97 | 88,217.63 | 1.00 | | | | | |
| 09-22-97 | 450,089.10 | 1.00 | | | | | |
| 09-22-97 | 533,229.15 | 1.00 | | | | | |
| 09-22-97 | 732,526.50 | 1.00 | | | | | |
| 09-22-97 | 877,343.66 | 1.00 | | | | | |
| 09-23-97 | 75,454.93 | 1.00 | | | | | |
| 09-23-97 | 104,326.62 | 1.00 | | | | | |
| 09-23-97 | 796,018.88 | 1.00 | | | | | |
| 09-23-97 | 4,399,748.21 | 1.00 | | | | | |
| 09-24-97 | 0.92 | 1.00 | | | | | |
| 09-24-97 | 1.79 | 1.00 | | | | | |
| 09-24-97 | 4.42 | 1.00 | | | | | |
| 09-24-97 | 30,070.19 | 1.00 | | | | | |
| 09-24-97 | 246,911.81 | 1.00 | | | | | |
| 09-24-97 | 264,904.49 | 1.00 | | | | | |
| 09-24-97 | 307,769.82 | 1.00 | | | | | |
| 09-24-97 | 321,593.22 | 1.00 | | | | | |
| 09-24-97 | 655,758.26 | 1.00 | | | | | |
| 09-24-97 | 1,272,939.92 | 1.00 | | | | | |
| 09-24-97 | 1,862,475.86 | 1.00 | | | | | |
| 09-25-97 | 53,838.87 | 1.00 | | | | | |
| 09-25-97 | 77,849.11 | 1.00 | | | | | |
| 09-25-97 | 79,962.50 | 1.00 | | | | | |
| 09-25-97 | 82,506.60 | 1.00 | | | | | |
| 09-25-97 | 104,269.00 | 1.00 | | | | | |
| 09-25-97 | 901,894.09 | 1.00 | | | | | |
| 09-25-97 | 2,123,960.81 | 1.00 | | | | | |
| 09-26-97 | 11.33 | 1.00 | | | | | |
| 09-26-97 | 914.85 | 1.00 | | | | | |
| 09-26-97 | 109,777.81 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-26-97 | 150,463.11 | | | 1.00 | | | |
| 09-26-97 | 229,151.86 | | | 1.00 | | | |
| 09-26-97 | 466,432.26 | | | 1.00 | | | |
| 09-26-97 | 587,221.94 | | | 1.00 | | | |
| 09-26-97 | 2,128,559.34 | | | 1.00 | | | |
| 09-29-97 | 2.20 | | | 1.00 | | | |
| 09-29-97 | 4.12 | | | 1.00 | | | |
| 09-29-97 | 7.38 | | | 1.00 | | | |
| 09-29-97 | 8.27 | | | 1.00 | | | |
| 09-29-97 | 15.63 | | | 1.00 | | | |
| 09-29-97 | 20.50 | | | 1.00 | | | |
| 09-29-97 | 25.22 | | | 1.00 | | | |
| 09-29-97 | 31.78 | | | 1.00 | | | |
| 09-29-97 | 37.15 | | | 1.00 | | | |
| 09-29-97 | 78.77 | | | 1.00 | | | |
| 09-29-97 | 86.44 | | | 1.00 | | | |
| 09-29-97 | 88.19 | | | 1.00 | | | |
| 09-29-97 | 107.35 | | | 1.00 | | | |
| 09-29-97 | 407.52 | | | 1.00 | | | |
| 09-29-97 | 483.12 | | | 1.00 | | | |
| 09-29-97 | 597.85 | | | 1.00 | | | |
| 09-29-97 | 924.23 | | | 1.00 | | | |
| 09-29-97 | 1,376.13 | | | 1.00 | | | |
| 09-29-97 | 70,680.67 | | | 1.00 | | | |
| 09-29-97 | 98,945.77 | | | 1.00 | | | |
| 09-29-97 | 146,489.53 | | | 1.00 | | | |
| 09-29-97 | 243,464.23 | | | 1.00 | | | |
| 09-29-97 | 299,791.28 | | | 1.00 | | | |
| 09-29-97 | 310,043.90 | | | 1.00 | | | |
| 09-29-97 | 1,183,698.88 | | | 1.00 | | | |
| 09-29-97 | 1,289,981.00 | | | 1.00 | | | |
| 09-30-97 | 0.74 | | | 1.00 | | | |
| 09-30-97 | 1,187.75 | | | 1.00 | | | |
| 09-30-97 | 2,623.20 | | | 1.00 | | | |
| 09-30-97 | 15,335.44 | | | 1.00 | | | |
| 09-30-97 | 29,037.06 | | | 1.00 | | | |
| 09-30-97 | 39,218.74 | | | 1.00 | | | |
| 09-30-97 | 54,507.81 | | | 1.00 | | | |
| 09-30-97 | 112,001.47 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-30-97 | 122,865.83 | | | 1.00 | | | |
| 09-30-97 | 202,432.46 | | | 1.00 | | | |
| 09-30-97 | 439,024.38 | | | 1.00 | | | |
| 09-30-97 | 714,274.86 | | | 1.00 | | | |
| 10-01-97 | 1.18 | | | 1.00 | | | |
| 10-01-97 | 1.29 | | | 1.00 | | | |
| 10-01-97 | 1.83 | | | 1.00 | | | |
| 10-01-97 | 2.19 | | | 1.00 | | | |
| 10-01-97 | 5.09 | | | 1.00 | | | |
| 10-01-97 | 125.03 | | | 1.00 | | | |
| 10-01-97 | 13,177.18 | | | 1.00 | | | |
| 10-01-97 | 20,567.66 | | | 1.00 | | | |
| 10-01-97 | 96,811.62 | | | 1.00 | | | |
| 10-01-97 | 186,558.45 | | | 1.00 | | | |
| 10-01-97 | 211,138.00 | | | 1.00 | | | |
| 10-01-97 | 284,301.46 | | | 1.00 | | | |
| 10-01-97 | 449,332.30 | | | 1.00 | | | |
| 10-01-97 | 519,194.00 | | | 1.00 | | | |
| 10-01-97 | 964,997.38 | | | 1.00 | | | |
| 10-01-97 | 1,101,901.10 | | | 1.00 | | | |
| 10-01-97 | 7,087,610.67 | | | 1.00 | | | |
| 10-02-97 | 5,540.33 | | | 1.00 | | | |
| 10-02-97 | 7,445.85 | | | 1.00 | | | |
| 10-02-97 | 153,285.84 | | | 1.00 | | | |
| 10-02-97 | 468,498.74 | | | 1.00 | | | |
| 10-02-97 | 852,011.04 | | | 1.00 | | | |
| 10-02-97 | 1,035,819.13 | | | 1.00 | | | |
| 10-02-97 | 1,090,537.57 | | | 1.00 | | | |
| 10-03-97 | 146.42 | | | 1.00 | | | |
| 10-03-97 | 879.47 | | | 1.00 | | | |
| 10-03-97 | 24,511.59 | | | 1.00 | | | |
| 10-03-97 | 28,987.37 | | | 1.00 | | | |
| 10-03-97 | 55,992.28 | | | 1.00 | | | |
| 10-03-97 | 70,446.75 | | | 1.00 | | | |
| 10-03-97 | 139,044.40 | | | 1.00 | | | |
| 10-03-97 | 341,055.80 | | | 1.00 | | | |
| 10-03-97 | 668,225.92 | | | 1.00 | | | |
| 10-06-97 | 0.06 | | | 1.00 | | | |
| 10-06-97 | 1.01 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-06-97 | 1.54 | 1.00 | | | | | |
| 10-06-97 | 2.27 | 1.00 | | | | | |
| 10-06-97 | 3.95 | 1.00 | | | | | |
| 10-06-97 | 11.07 | 1.00 | | | | | |
| 10-06-97 | 25.30 | 1.00 | | | | | |
| 10-06-97 | 31.83 | 1.00 | | | | | |
| 10-06-97 | 37.29 | 1.00 | | | | | |
| 10-06-97 | 50.66 | 1.00 | | | | | |
| 10-06-97 | 77.91 | 1.00 | | | | | |
| 10-06-97 | 94.61 | 1.00 | | | | | |
| 10-06-97 | 107.68 | 1.00 | | | | | |
| 10-06-97 | 125.07 | 1.00 | | | | | |
| 10-06-97 | 408.28 | 1.00 | | | | | |
| 10-06-97 | 476.75 | 1.00 | | | | | |
| 10-06-97 | 598.87 | 1.00 | | | | | |
| 10-06-97 | 672.19 | 1.00 | | | | | |
| 10-06-97 | 7,842.15 | 1.00 | | | | | |
| 10-06-97 | 37,502.98 | 1.00 | | | | | |
| 10-06-97 | 60,478.08 | 1.00 | | | | | |
| 10-06-97 | 241,176.57 | 1.00 | | | | | |
| 10-06-97 | 315,238.65 | 1.00 | | | | | |
| 10-06-97 | 488,039.04 | 1.00 | | | | | |
| 10-06-97 | 1,602,311.90 | 1.00 | | | | | |
| 10-06-97 | 2,115,191.96 | 1.00 | | | | | |
| 10-06-97 | 2,362,738.76 | 1.00 | | | | | |
| 10-06-97 | 9,610,931.98 | 1.00 | | | | | |
| 10-07-97 | 24,773.83 | 1.00 | | | | | |
| 10-07-97 | 157,891.88 | 1.00 | | | | | |
| 10-07-97 | 174,564.00 | 1.00 | | | | | |
| 10-07-97 | 460,687.50 | 1.00 | | | | | |
| 10-07-97 | 1,931,766.78 | 1.00 | | | | | |
| 10-08-97 | 1.00 | 1.00 | | | | | |
| 10-08-97 | 35,063.77 | 1.00 | | | | | |
| 10-08-97 | 67,681.41 | 1.00 | | | | | |
| 10-08-97 | 247,464.71 | 1.00 | | | | | |
| 10-08-97 | 472,285.03 | 1.00 | | | | | |
| 10-08-97 | 496,512.00 | 1.00 | | | | | |
| 10-08-97 | 3,082,297.39 | 1.00 | | | | | |
| 10-08-97 | 8,480,321.88 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-09-97 | 620.65 | | | 1.00 | | | |
| 10-09-97 | 49,292.14 | | | 1.00 | | | |
| 10-09-97 | 88,649.00 | | | 1.00 | | | |
| 10-09-97 | 91,618.21 | | | 1.00 | | | |
| 10-09-97 | 113,749.48 | | | 1.00 | | | |
| 10-09-97 | 187,887.49 | | | 1.00 | | | |
| 10-09-97 | 241,690.47 | | | 1.00 | | | |
| 10-09-97 | 375,679.90 | | | 1.00 | | | |
| 10-09-97 | 558,354.62 | | | 1.00 | | | |
| 10-09-97 | 1,042,382.77 | | | 1.00 | | | |
| 10-09-97 | 1,686,408.06 | | | 1.00 | | | |
| 10-09-97 | 2,121,699.15 | | | 1.00 | | | |
| 10-09-97 | 3,127,852.70 | | | 1.00 | | | |
| 10-10-97 | 14,646.44 | | | 1.00 | | | |
| 10-10-97 | 314,197.89 | | | 1.00 | | | |
| 10-10-97 | 447,544.94 | | | 1.00 | | | |
| 10-10-97 | 591,790.89 | | | 1.00 | | | |
| 10-10-97 | 1,514,626.96 | | | 1.00 | | | |
| 10-10-97 | 5,873,230.79 | | | 1.00 | | | |
| 10-14-97 | 1.16 | | | 1.00 | | | |
| 10-14-97 | 4.44 | | | 1.00 | | | |
| 10-14-97 | 4.84 | | | 1.00 | | | |
| 10-14-97 | 7.11 | | | 1.00 | | | |
| 10-14-97 | 9.62 | | | 1.00 | | | |
| 10-14-97 | 10.04 | | | 1.00 | | | |
| 10-14-97 | 10.73 | | | 1.00 | | | |
| 10-14-97 | 20.70 | | | 1.00 | | | |
| 10-14-97 | 25.65 | | | 1.00 | | | |
| 10-14-97 | 32.22 | | | 1.00 | | | |
| 10-14-97 | 36.81 | | | 1.00 | | | |
| 10-14-97 | 37.73 | | | 1.00 | | | |
| 10-14-97 | 78.57 | | | 1.00 | | | |
| 10-14-97 | 108.52 | | | 1.00 | | | |
| 10-14-97 | 319.18 | | | 1.00 | | | |
| 10-14-97 | 410.88 | | | 1.00 | | | |
| 10-14-97 | 473.78 | | | 1.00 | | | |
| 10-14-97 | 677.75 | | | 1.00 | | | |
| 10-14-97 | 5,138.24 | | | 1.00 | | | |
| 10-14-97 | 76,312.39 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-14-97 | 438,922.96 | | | 1.00 | | | |
| 10-14-97 | 733,756.87 | | | 1.00 | | | |
| 10-14-97 | 880,423.44 | | | 1.00 | | | |
| 10-14-97 | 1,265,368.91 | | | 1.00 | | | |
| 10-14-97 | 1,347,713.33 | | | 1.00 | | | |
| 10-14-97 | 2,962,736.76 | | | 1.00 | | | |
| 10-14-97 | 3,466,691.87 | | | 1.00 | | | |
| 10-14-97 | 5,202,830.98 | | | 1.00 | | | |
| 10-15-97 | 0.08 | | | 1.00 | | | |
| 10-15-97 | 0.55 | | | 1.00 | | | |
| 10-15-97 | 4,396.81 | | | 1.00 | | | |
| 10-15-97 | 400,915.05 | | | 1.00 | | | |
| 10-15-97 | 404,124.36 | | | 1.00 | | | |
| 10-15-97 | 442,269.67 | | | 1.00 | | | |
| 10-15-97 | 453,501.99 | | | 1.00 | | | |
| 10-15-97 | 673,799.14 | | | 1.00 | | | |
| 10-16-97 | 0.15 | | | 1.00 | | | |
| 10-16-97 | 0.29 | | | 1.00 | | | |
| 10-16-97 | 0.74 | | | 1.00 | | | |
| 10-16-97 | 2.77 | | | 1.00 | | | |
| 10-16-97 | 5.18 | | | 1.00 | | | |
| 10-16-97 | 9.90 | | | 1.00 | | | |
| 10-16-97 | 34.14 | | | 1.00 | | | |
| 10-16-97 | 2,160.13 | | | 1.00 | | | |
| 10-16-97 | 250,586.03 | | | 1.00 | | | |
| 10-16-97 | 283,683.79 | | | 1.00 | | | |
| 10-16-97 | 377,501.54 | | | 1.00 | | | |
| 10-16-97 | 582,188.71 | | | 1.00 | | | |
| 10-16-97 | 625,809.49 | | | 1.00 | | | |
| 10-16-97 | 1,150,572.45 | | | 1.00 | | | |
| 10-16-97 | 1,187,381.74 | | | 1.00 | | | |
| 10-16-97 | 1,874,611.72 | | | 1.00 | | | |
| 10-16-97 | 2,030,517.89 | | | 1.00 | | | |
| 10-17-97 | 230.55 | | | 1.00 | | | |
| 10-17-97 | 120,727.27 | | | 1.00 | | | |
| 10-17-97 | 276,222.72 | | | 1.00 | | | |
| 10-17-97 | 416,009.43 | | | 1.00 | | | |
| 10-17-97 | 474,968.25 | | | 1.00 | | | |
| 10-17-97 | 489,914.52 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-17-97 | 725,884.67 | | | 1.00 | | | |
| 10-17-97 | 920,017.55 | | | 1.00 | | | |
| 10-17-97 | 1,135,970.67 | | | 1.00 | | | |
| 10-20-97 | 0.78 | | | 1.00 | | | |
| 10-20-97 | 1.14 | | | 1.00 | | | |
| 10-20-97 | 1.20 | | | 1.00 | | | |
| 10-20-97 | 1.25 | | | 1.00 | | | |
| 10-20-97 | 3.19 | | | 1.00 | | | |
| 10-20-97 | 4.84 | | | 1.00 | | | |
| 10-20-97 | 7.08 | | | 1.00 | | | |
| 10-20-97 | 10.51 | | | 1.00 | | | |
| 10-20-97 | 25.21 | | | 1.00 | | | |
| 10-20-97 | 31.73 | | | 1.00 | | | |
| 10-20-97 | 37.12 | | | 1.00 | | | |
| 10-20-97 | 77.61 | | | 1.00 | | | |
| 10-20-97 | 107.36 | | | 1.00 | | | |
| 10-20-97 | 320.27 | | | 1.00 | | | |
| 10-20-97 | 371.43 | | | 1.00 | | | |
| 10-20-97 | 410.19 | | | 1.00 | | | |
| 10-20-97 | 676.50 | | | 1.00 | | | |
| 10-20-97 | 10,676.52 | | | 1.00 | | | |
| 10-20-97 | 16,250.00 | | | 1.00 | | | |
| 10-20-97 | 161,028.17 | | | 1.00 | | | |
| 10-20-97 | 868,165.67 | | | 1.00 | | | |
| 10-20-97 | 992,949.88 | | | 1.00 | | | |
| 10-20-97 | 1,326,644.28 | | | 1.00 | | | |
| 10-20-97 | 2,393,314.71 | | | 1.00 | | | |
| 10-20-97 | 2,806,782.60 | | | 1.00 | | | |
| 10-21-97 | 22,421.02 | | | 1.00 | | | |
| 10-21-97 | 26,077.86 | | | 1.00 | | | |
| 10-21-97 | 41,767.00 | | | 1.00 | | | |
| 10-21-97 | 187,404.50 | | | 1.00 | | | |
| 10-21-97 | 197,498.84 | | | 1.00 | | | |
| 10-21-97 | 212,611.57 | | | 1.00 | | | |
| 10-21-97 | 292,313.21 | | | 1.00 | | | |
| 10-21-97 | 297,165.61 | | | 1.00 | | | |
| 10-22-97 | 11.40 | | | 1.00 | | | |
| 10-22-97 | 116,015.53 | | | 1.00 | | | |
| 10-22-97 | 286,521.06 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-22-97 | 312,239.40 | | | 1.00 | | | |
| 10-22-97 | 366,823.34 | | | 1.00 | | | |
| 10-22-97 | 368,564.26 | | | 1.00 | | | |
| 10-22-97 | 413,311.03 | | | 1.00 | | | |
| 10-22-97 | 1,154,301.17 | | | 1.00 | | | |
| 10-22-97 | 1,472,972.43 | | | 1.00 | | | |
| 10-22-97 | 9,107,286.79 | | | 1.00 | | | |
| 10-23-97 | 23,167.06 | | | 1.00 | | | |
| 10-23-97 | 49,594.65 | | | 1.00 | | | |
| 10-23-97 | 68,263.35 | | | 1.00 | | | |
| 10-23-97 | 93,355.02 | | | 1.00 | | | |
| 10-23-97 | 226,713.74 | | | 1.00 | | | |
| 10-23-97 | 438,578.85 | | | 1.00 | | | |
| 10-23-97 | 732,884.47 | | | 1.00 | | | |
| 10-23-97 | 1,129,002.62 | | | 1.00 | | | |
| 10-24-97 | 381.82 | | | 1.00 | | | |
| 10-24-97 | 27,894.05 | | | 1.00 | | | |
| 10-24-97 | 212,346.73 | | | 1.00 | | | |
| 10-24-97 | 231,047.86 | | | 1.00 | | | |
| 10-24-97 | 248,467.10 | | | 1.00 | | | |
| 10-24-97 | 498,327.54 | | | 1.00 | | | |
| 10-24-97 | 1,843,049.75 | | | 1.00 | | | |
| 10-24-97 | 4,096,780.85 | | | 1.00 | | | |
| 10-27-97 | 3.96 | | | 1.00 | | | |
| 10-27-97 | 4.96 | | | 1.00 | | | |
| 10-27-97 | 12.95 | | | 1.00 | | | |
| 10-27-97 | 25.18 | | | 1.00 | | | |
| 10-27-97 | 28.60 | | | 1.00 | | | |
| 10-27-97 | 31.79 | | | 1.00 | | | |
| 10-27-97 | 37.09 | | | 1.00 | | | |
| 10-27-97 | 78.02 | | | 1.00 | | | |
| 10-27-97 | 107.30 | | | 1.00 | | | |
| 10-27-97 | 320.53 | | | 1.00 | | | |
| 10-27-97 | 413.29 | | | 1.00 | | | |
| 10-27-97 | 453.99 | | | 1.00 | | | |
| 10-27-97 | 534.08 | | | 1.00 | | | |
| 10-27-97 | 91,942.97 | | | 1.00 | | | |
| 10-27-97 | 115,272.74 | | | 1.00 | | | |
| 10-27-97 | 231,869.27 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-27-97 | 384,249.31 | 1.00 | | | | | |
| 10-27-97 | 390,051.09 | 1.00 | | | | | |
| 10-27-97 | 420,734.88 | 1.00 | | | | | |
| 10-27-97 | 504,316.81 | 1.00 | | | | | |
| 10-28-97 | 4.03 | 1.00 | | | | | |
| 10-28-97 | 4.17 | 1.00 | | | | | |
| 10-28-97 | 8.19 | 1.00 | | | | | |
| 10-28-97 | 24.62 | 1.00 | | | | | |
| 10-28-97 | 738.41 | 1.00 | | | | | |
| 10-28-97 | 747.38 | 1.00 | | | | | |
| 10-28-97 | 1,018.47 | 1.00 | | | | | |
| 10-28-97 | 57,090.43 | 1.00 | | | | | |
| 10-28-97 | 191,034.53 | 1.00 | | | | | |
| 10-28-97 | 202,214.71 | 1.00 | | | | | |
| 10-28-97 | 675,509.04 | 1.00 | | | | | |
| 10-28-97 | 1,270,960.81 | 1.00 | | | | | |
| 10-28-97 | 1,624,789.44 | 1.00 | | | | | |
| 10-28-97 | 1,974,690.10 | 1.00 | | | | | |
| 10-29-97 | 286.62 | 1.00 | | | | | |
| 10-29-97 | 29,743.27 | 1.00 | | | | | |
| 10-29-97 | 196,697.76 | 1.00 | | | | | |
| 10-29-97 | 295,262.76 | 1.00 | | | | | |
| 10-29-97 | 490,270.09 | 1.00 | | | | | |
| 10-29-97 | 604,684.41 | 1.00 | | | | | |
| 10-29-97 | 711,759.09 | 1.00 | | | | | |
| 10-29-97 | 822,214.44 | 1.00 | | | | | |
| 10-29-97 | 3,810,856.05 | 1.00 | | | | | |
| 10-30-97 | 6.95 | 1.00 | | | | | |
| 10-30-97 | 2,751.93 | 1.00 | | | | | |
| 10-30-97 | 6,335.12 | 1.00 | | | | | |
| 10-30-97 | 19,168.78 | 1.00 | | | | | |
| 10-30-97 | 23,731.49 | 1.00 | | | | | |
| 10-30-97 | 52,675.60 | 1.00 | | | | | |
| 10-30-97 | 88,920.73 | 1.00 | | | | | |
| 10-30-97 | 120,039.54 | 1.00 | | | | | |
| 10-30-97 | 521,845.48 | 1.00 | | | | | |
| 10-30-97 | 1,369,473.12 | 1.00 | | | | | |
| 10-30-97 | 2,394,551.74 | 1.00 | | | | | |
| 10-30-97 | 3,314,809.24 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-30-97 | 3,549,204.92 | | | 1.00 | | | |
| 10-30-97 | 4,715,185.59 | | | 1.00 | | | |
| 10-31-97 | 112,938.34 | | | 1.00 | | | |
| 10-31-97 | 263,719.50 | | | 1.00 | | | |
| 10-31-97 | 293,566.00 | | | 1.00 | | | |
| 10-31-97 | 306,398.45 | | | 1.00 | | | |
| 10-31-97 | 390,530.22 | | | 1.00 | | | |
| 10-31-97 | 441,062.92 | | | 1.00 | | | |
| 10-31-97 | 736,612.70 | | | 1.00 | | | |
| 10-31-97 | 914,841.17 | | | 1.00 | | | |
| 10-31-97 | 1,502,523.43 | | | 1.00 | | | |
| 10-31-97 | 1,718,044.18 | | | 1.00 | | | |
| 11-03-97 | 2.15 | | | 1.00 | | | |
| 11-03-97 | 2.32 | | | 1.00 | | | |
| 11-03-97 | 2.77 | | | 1.00 | | | |
| 11-03-97 | 3.13 | | | 1.00 | | | |
| 11-03-97 | 4.27 | | | 1.00 | | | |
| 11-03-97 | 4.89 | | | 1.00 | | | |
| 11-03-97 | 6.77 | | | 1.00 | | | |
| 11-03-97 | 9.81 | | | 1.00 | | | |
| 11-03-97 | 17.98 | | | 1.00 | | | |
| 11-03-97 | 18.09 | | | 1.00 | | | |
| 11-03-97 | 320.45 | | | 1.00 | | | |
| 11-03-97 | 33,727.84 | | | 1.00 | | | |
| 11-03-97 | 350,171.33 | | | 1.00 | | | |
| 11-03-97 | 685,541.66 | | | 1.00 | | | |
| 11-03-97 | 1,133,347.66 | | | 1.00 | | | |
| 11-03-97 | 3,326,612.17 | | | 1.00 | | | |
| 11-04-97 | 1,224.53 | | | 1.00 | | | |
| 11-04-97 | 51,479.35 | | | 1.00 | | | |
| 11-04-97 | 86,104.83 | | | 1.00 | | | |
| 11-04-97 | 121,943.01 | | | 1.00 | | | |
| 11-04-97 | 318,685.12 | | | 1.00 | | | |
| 11-04-97 | 597,742.79 | | | 1.00 | | | |
| 11-04-97 | 607,214.17 | | | 1.00 | | | |
| 11-04-97 | 1,327,678.01 | | | 1.00 | | | |
| 11-05-97 | 5,863.70 | | | 1.00 | | | |
| 11-05-97 | 16,232.47 | | | 1.00 | | | |
| 11-05-97 | 17,915.84 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 11-05-97 | 102,223.10 | | | 1.00 | | | |
| 11-05-97 | 317,055.40 | | | 1.00 | | | |
| 11-05-97 | 521,459.94 | | | 1.00 | | | |
| 11-05-97 | 525,574.47 | | | 1.00 | | | |
| 11-05-97 | 2,459,945.51 | | | 1.00 | | | |
| 11-06-97 | 1.02 | | | 1.00 | | | |
| 11-06-97 | 49,167.97 | | | 1.00 | | | |
| 11-06-97 | 79,914.85 | | | 1.00 | | | |
| 11-06-97 | 192,293.17 | | | 1.00 | | | |
| 11-06-97 | 293,689.90 | | | 1.00 | | | |
| 11-06-97 | 359,414.65 | | | 1.00 | | | |
| 11-06-97 | 386,315.59 | | | 1.00 | | | |
| 11-06-97 | 582,383.54 | | | 1.00 | | | |
| 11-06-97 | 591,457.42 | | | 1.00 | | | |
| 11-06-97 | 1,079,602.44 | | | 1.00 | | | |
| 11-06-97 | 1,179,279.15 | | | 1.00 | | | |
| 11-06-97 | 1,561,289.98 | | | 1.00 | | | |
| 11-07-97 | 19,743.53 | | | 1.00 | | | |
| 11-07-97 | 21,610.58 | | | 1.00 | | | |
| 11-07-97 | 65,591.59 | | | 1.00 | | | |
| 11-07-97 | 99,351.35 | | | 1.00 | | | |
| 11-07-97 | 223,032.25 | | | 1.00 | | | |
| 11-07-97 | 299,354.50 | | | 1.00 | | | |
| 11-07-97 | 582,194.76 | | | 1.00 | | | |
| 11-07-97 | 725,659.42 | | | 1.00 | | | |
| 11-07-97 | 1,176,847.09 | | | 1.00 | | | |
| 11-07-97 | 3,807,473.50 | | | 1.00 | | | |
| 11-10-97 | 3.82 | | | 1.00 | | | |
| 11-10-97 | 4.14 | | | 1.00 | | | |
| 11-10-97 | 4.44 | | | 1.00 | | | |
| 11-10-97 | 4.48 | | | 1.00 | | | |
| 11-10-97 | 12.00 | | | 1.00 | | | |
| 11-10-97 | 23.99 | | | 1.00 | | | |
| 11-10-97 | 33.02 | | | 1.00 | | | |
| 11-10-97 | 38.57 | | | 1.00 | | | |
| 11-10-97 | 53.31 | | | 1.00 | | | |
| 11-10-97 | 58.84 | | | 1.00 | | | |
| 11-10-97 | 171.95 | | | 1.00 | | | |
| 11-10-97 | 364.86 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 11-10-97 | 523.63 | | | 1.00 | | | |
| 11-10-97 | 13,897.90 | | | 1.00 | | | |
| 11-10-97 | 94,044.46 | | | 1.00 | | | |
| 11-10-97 | 100,222.50 | | | 1.00 | | | |
| 11-10-97 | 190,087.70 | | | 1.00 | | | |
| 11-10-97 | 317,284.19 | | | 1.00 | | | |
| 11-10-97 | 320,371.25 | | | 1.00 | | | |
| 11-10-97 | 396,547.49 | | | 1.00 | | | |
| 11-10-97 | 472,596.85 | | | 1.00 | | | |
| 11-10-97 | 1,691,662.53 | | | 1.00 | | | |
| 11-10-97 | 1,742,719.75 | | | 1.00 | | | |
| 11-10-97 | 2,088,402.40 | | | 1.00 | | | |
| 11-12-97 | 3,272.99 | | | 1.00 | | | |
| 11-12-97 | 11,054.60 | | | 1.00 | | | |
| 11-12-97 | 94,606.50 | | | 1.00 | | | |
| 11-12-97 | 104,347.13 | | | 1.00 | | | |
| 11-12-97 | 107,033.00 | | | 1.00 | | | |
| 11-12-97 | 189,516.02 | | | 1.00 | | | |
| 11-12-97 | 457,276.00 | | | 1.00 | | | |
| 11-12-97 | 535,241.14 | | | 1.00 | | | |
| 11-12-97 | 574,582.81 | | | 1.00 | | | |
| 11-12-97 | 608,014.15 | | | 1.00 | | | |
| 11-12-97 | 758,101.32 | | | 1.00 | | | |
| 11-12-97 | 1,681,137.36 | | | 1.00 | | | |
| 11-13-97 | 3,500.00 | | | 1.00 | | | |
| 11-13-97 | 99,977.00 | | | 1.00 | | | |
| 11-13-97 | 176,490.73 | | | 1.00 | | | |
| 11-13-97 | 360,028.70 | | | 1.00 | | | |
| 11-13-97 | 642,410.46 | | | 1.00 | | | |
| 11-13-97 | 850,759.30 | | | 1.00 | | | |
| 11-14-97 | 1.43 | | | 1.00 | | | |
| 11-14-97 | 12,058.79 | | | 1.00 | | | |
| 11-14-97 | 22,812.45 | | | 1.00 | | | |
| 11-14-97 | 24,050.50 | | | 1.00 | | | |
| 11-14-97 | 49,160.80 | | | 1.00 | | | |
| 11-14-97 | 134,363.18 | | | 1.00 | | | |
| 11-14-97 | 296,686.25 | | | 1.00 | | | |
| 11-14-97 | 656,329.75 | | | 1.00 | | | |
| 11-14-97 | 797,850.62 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 11-17-97 | 0.12 | 1.00 | | | | | |
| 11-17-97 | 0.37 | 1.00 | | | | | |
| 11-17-97 | 2.94 | 1.00 | | | | | |
| 11-17-97 | 8.62 | 1.00 | | | | | |
| 11-17-97 | 16.11 | 1.00 | | | | | |
| 11-17-97 | 17.89 | 1.00 | | | | | |
| 11-17-97 | 38.73 | 1.00 | | | | | |
| 11-17-97 | 102.07 | 1.00 | | | | | |
| 11-17-97 | 319.27 | 1.00 | | | | | |
| 11-17-97 | 381.97 | 1.00 | | | | | |
| 11-17-97 | 1,192.40 | 1.00 | | | | | |
| 11-17-97 | 40,067.73 | 1.00 | | | | | |
| 11-17-97 | 100,728.86 | 1.00 | | | | | |
| 11-17-97 | 113,491.94 | 1.00 | | | | | |
| 11-17-97 | 231,281.54 | 1.00 | | | | | |
| 11-17-97 | 252,173.64 | 1.00 | | | | | |
| 11-17-97 | 260,928.42 | 1.00 | | | | | |
| 11-17-97 | 428,716.93 | 1.00 | | | | | |
| 11-18-97 | 0.44 | 1.00 | | | | | |
| 11-18-97 | 41,367.30 | 1.00 | | | | | |
| 11-18-97 | 49,919.68 | 1.00 | | | | | |
| 11-18-97 | 261,587.89 | 1.00 | | | | | |
| 11-18-97 | 451,594.89 | 1.00 | | | | | |
| 11-18-97 | 587,145.04 | 1.00 | | | | | |
| 11-18-97 | 1,773,565.74 | 1.00 | | | | | |
| 11-19-97 | 1.55 | 1.00 | | | | | |
| 11-19-97 | 524.00 | 1.00 | | | | | |
| 11-19-97 | 23,317.40 | 1.00 | | | | | |
| 11-19-97 | 63,645.30 | 1.00 | | | | | |
| 11-19-97 | 132,697.04 | 1.00 | | | | | |
| 11-19-97 | 216,495.47 | 1.00 | | | | | |
| 11-19-97 | 286,478.02 | 1.00 | | | | | |
| 11-19-97 | 471,896.90 | 1.00 | | | | | |
| 11-19-97 | 559,678.44 | 1.00 | | | | | |
| 11-19-97 | 600,354.83 | 1.00 | | | | | |
| 11-19-97 | 909,789.65 | 1.00 | | | | | |
| 11-19-97 | 1,021,098.66 | 1.00 | | | | | |
| 11-19-97 | 1,798,378.21 | 1.00 | | | | | |
| 11-19-97 | 1,816,997.45 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 11-20-97 | 35,062.39 | 1.00 | | | | | |
| 11-20-97 | 37,370.10 | 1.00 | | | | | |
| 11-20-97 | 68,051.76 | 1.00 | | | | | |
| 11-20-97 | 84,348.00 | 1.00 | | | | | |
| 11-20-97 | 111,262.13 | 1.00 | | | | | |
| 11-20-97 | 180,778.16 | 1.00 | | | | | |
| 11-20-97 | 481,481.18 | 1.00 | | | | | |
| 11-20-97 | 501,169.57 | 1.00 | | | | | |
| 11-20-97 | 1,657,406.23 | 1.00 | | | | | |
| 11-20-97 | 2,444,701.27 | 1.00 | | | | | |
| 11-21-97 | 278.38 | 1.00 | | | | | |
| 11-21-97 | 3,293.07 | 1.00 | | | | | |
| 11-21-97 | 62,851.95 | 1.00 | | | | | |
| 11-21-97 | 99,669.88 | 1.00 | | | | | |
| 11-21-97 | 104,622.14 | 1.00 | | | | | |
| 11-21-97 | 183,315.50 | 1.00 | | | | | |
| 11-21-97 | 195,586.00 | 1.00 | | | | | |
| 11-21-97 | 520,429.17 | 1.00 | | | | | |
| 11-21-97 | 601,415.86 | 1.00 | | | | | |
| 11-21-97 | 829,084.52 | 1.00 | | | | | |
| 11-21-97 | 1,186,345.94 | 1.00 | | | | | |
| 11-21-97 | 1,525,340.92 | 1.00 | | | | | |
| 11-24-97 | 0.02 | 1.00 | | | | | |
| 11-24-97 | 1.54 | 1.00 | | | | | |
| 11-24-97 | 1.78 | 1.00 | | | | | |
| 11-24-97 | 2.73 | 1.00 | | | | | |
| 11-24-97 | 4.19 | 1.00 | | | | | |
| 11-24-97 | 6.45 | 1.00 | | | | | |
| 11-24-97 | 6.45 | 1.00 | | | | | |
| 11-24-97 | 10.53 | 1.00 | | | | | |
| 11-24-97 | 18.06 | 1.00 | | | | | |
| 11-24-97 | 21.78 | 1.00 | | | | | |
| 11-24-97 | 33.56 | 1.00 | | | | | |
| 11-24-97 | 39.18 | 1.00 | | | | | |
| 11-24-97 | 277.16 | 1.00 | | | | | |
| 11-24-97 | 338.97 | 1.00 | | | | | |
| 11-24-97 | 365.66 | 1.00 | | | | | |
| 11-24-97 | 427.14 | 1.00 | | | | | |
| 11-24-97 | 524.69 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 11-24-97 | 682.85 | | | 1.00 | | | |
| 11-24-97 | 905.06 | | | 1.00 | | | |
| 11-24-97 | 966.69 | | | 1.00 | | | |
| 11-24-97 | 190,194.95 | | | 1.00 | | | |
| 11-24-97 | 274,639.00 | | | 1.00 | | | |
| 11-24-97 | 336,745.42 | | | 1.00 | | | |
| 11-24-97 | 407,760.00 | | | 1.00 | | | |
| 11-24-97 | 591,615.76 | | | 1.00 | | | |
| 11-24-97 | 919,864.83 | | | 1.00 | | | |
| 11-24-97 | 1,718,112.83 | | | 1.00 | | | |
| 11-25-97 | 36,629.56 | | | 1.00 | | | |
| 11-25-97 | 775,326.01 | | | 1.00 | | | |
| 11-25-97 | 1,036,712.24 | | | 1.00 | | | |
| 11-25-97 | 1,111,511.70 | | | 1.00 | | | |
| 11-25-97 | 1,537,412.74 | | | 1.00 | | | |
| 11-25-97 | 1,596,854.57 | | | 1.00 | | | |
| 11-26-97 | 29,590.44 | | | 1.00 | | | |
| 11-26-97 | 30,626.01 | | | 1.00 | | | |
| 11-26-97 | 31,407.78 | | | 1.00 | | | |
| 11-26-97 | 225,074.41 | | | 1.00 | | | |
| 11-26-97 | 381,130.68 | | | 1.00 | | | |
| 11-26-97 | 395,624.28 | | | 1.00 | | | |
| 11-26-97 | 492,101.81 | | | 1.00 | | | |
| 11-26-97 | 725,272.87 | | | 1.00 | | | |
| 11-28-97 | 5,735.33 | | | 1.00 | | | |
| 11-28-97 | 69,526.50 | | | 1.00 | | | |
| 11-28-97 | 121,431.15 | | | 1.00 | | | |
| 11-28-97 | 152,458.72 | | | 1.00 | | | |
| 11-28-97 | 301,023.51 | | | 1.00 | | | |
| 11-28-97 | 760,393.64 | | | 1.00 | | | |
| 11-28-97 | 2,739,521.69 | | | 1.00 | | | |
| | | | | | | 1,861,813,948.34 | 0.00 |

MFO FRANK RUSSELL SHORT-TERM INVT FD FBO
 UAL-DV

| | | | |
|---|--------|----------------|----------------|
| 463,412,850.23 UNITS BOUGHT IN 136 TRANS | 1.0000 | 463,412,850.23 | 463,412,850.23 |
| DATE SHARES/PAR PRICE | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 12-02-96 | 1,588,693.54 | | | 1.00 | | | |
| 12-02-96 | 2,134,762.04 | | | 1.00 | | | |
| 12-03-96 | 13,172.62 | | | 1.00 | | | |
| 12-04-96 | 5,700,216.26 | | | 1.00 | | | |
| 12-05-96 | 4,682,751.03 | | | 1.00 | | | |
| 12-09-96 | 7,272,483.45 | | | 1.00 | | | |
| 12-12-96 | 8,534,791.06 | | | 1.00 | | | |
| 12-13-96 | 5,546,929.83 | | | 1.00 | | | |
| 12-16-96 | 7,518,448.15 | | | 1.00 | | | |
| 12-17-96 | 821,495.88 | | | 1.00 | | | |
| 12-18-96 | 2,783,149.94 | | | 1.00 | | | |
| 12-19-96 | 7,631,716.33 | | | 1.00 | | | |
| 12-20-96 | 1,231,270.35 | | | 1.00 | | | |
| 12-23-96 | 559,663.57 | | | 1.00 | | | |
| 12-26-96 | 1,208,351.42 | | | 1.00 | | | |
| 12-30-96 | 3,036,045.20 | | | 1.00 | | | |
| 01-02-97 | 2,336,906.65 | | | 1.00 | | | |
| 01-02-97 | 8,258,883.20 | | | 1.00 | | | |
| 01-03-97 | 3,815,860.19 | | | 1.00 | | | |
| 01-09-97 | 2,892,710.73 | | | 1.00 | | | |
| 01-10-97 | 863,046.99 | | | 1.00 | | | |
| 01-13-97 | 2,946,704.75 | | | 1.00 | | | |
| 01-14-97 | 1,960,238.18 | | | 1.00 | | | |
| 01-16-97 | 2,612,393.75 | | | 1.00 | | | |
| 01-17-97 | 1,311,081.88 | | | 1.00 | | | |
| 01-23-97 | 87,990.31 | | | 1.00 | | | |
| 01-24-97 | 9,458,253.31 | | | 1.00 | | | |
| 01-27-97 | 2,831,552.34 | | | 1.00 | | | |
| 02-03-97 | 1,661,375.43 | | | 1.00 | | | |
| 02-03-97 | 2,416,668.16 | | | 1.00 | | | |
| 02-06-97 | 6,092,631.08 | | | 1.00 | | | |
| 02-07-97 | 1,484,607.21 | | | 1.00 | | | |
| 02-14-97 | 1,326,143.75 | | | 1.00 | | | |
| 02-18-97 | 6,980,234.50 | | | 1.00 | | | |
| 02-21-97 | 5,267,243.65 | | | 1.00 | | | |
| 02-24-97 | 939,792.96 | | | 1.00 | | | |
| 02-28-97 | 3,334,755.04 | | | 1.00 | | | |
| 03-03-97 | 2,102,858.05 | | | 1.00 | | | |
| 03-03-97 | 4,995,274.77 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 03-07-97 | 3,701,359.96 | | | 1.00 | | | |
| 03-12-97 | 1,454,843.26 | | | 1.00 | | | |
| 03-13-97 | 5,870,944.99 | | | 1.00 | | | |
| 03-14-97 | 20,461,142.83 | | | 1.00 | | | |
| 03-17-97 | 4,821,277.82 | | | 1.00 | | | |
| 03-18-97 | 5,863,749.23 | | | 1.00 | | | |
| 03-19-97 | 5,916,192.24 | | | 1.00 | | | |
| 03-20-97 | 4,747,285.97 | | | 1.00 | | | |
| 03-21-97 | 5,816,290.32 | | | 1.00 | | | |
| 03-24-97 | 9,212,051.45 | | | 1.00 | | | |
| 03-31-97 | 1,361,291.82 | | | 1.00 | | | |
| 04-01-97 | 2,458,845.06 | | | 1.00 | | | |
| 04-01-97 | 15,688,128.35 | | | 1.00 | | | |
| 04-02-97 | 176,690.01 | | | 1.00 | | | |
| 04-03-97 | 3,290,531.83 | | | 1.00 | | | |
| 04-04-97 | 3,257,781.60 | | | 1.00 | | | |
| 04-10-97 | 3,940,485.62 | | | 1.00 | | | |
| 04-11-97 | 994,524.01 | | | 1.00 | | | |
| 04-15-97 | 110,938.99 | | | 1.00 | | | |
| 04-18-97 | 240,016.29 | | | 1.00 | | | |
| 04-22-97 | 2,534,534.01 | | | 1.00 | | | |
| 04-24-97 | 320,438.89 | | | 1.00 | | | |
| 04-28-97 | 2,999,105.78 | | | 1.00 | | | |
| 04-29-97 | 1,008,768.88 | | | 1.00 | | | |
| 05-01-97 | 36,720.80 | | | 1.00 | | | |
| 05-01-97 | 2,483,213.80 | | | 1.00 | | | |
| 05-07-97 | 1,793,755.36 | | | 1.00 | | | |
| 05-08-97 | 6,641,328.78 | | | 1.00 | | | |
| 05-09-97 | 3,259,062.21 | | | 1.00 | | | |
| 05-20-97 | 419,165.99 | | | 1.00 | | | |
| 05-23-97 | 633,415.49 | | | 1.00 | | | |
| 05-27-97 | 969,948.98 | | | 1.00 | | | |
| 05-29-97 | 588,852.47 | | | 1.00 | | | |
| 05-30-97 | 3,534,854.38 | | | 1.00 | | | |
| 06-02-97 | 2,060,071.61 | | | 1.00 | | | |
| 06-02-97 | 2,421,735.37 | | | 1.00 | | | |
| 06-05-97 | 3,525,890.93 | | | 1.00 | | | |
| 06-09-97 | 175,501.79 | | | 1.00 | | | |
| 06-11-97 | 564,183.10 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 06-13-97 | 282,653.31 | | | 1.00 | | | |
| 06-16-97 | 483,793.19 | | | 1.00 | | | |
| 06-17-97 | 1,396,282.22 | | | 1.00 | | | |
| 06-19-97 | 1,671,495.44 | | | 1.00 | | | |
| 06-23-97 | 263,849.99 | | | 1.00 | | | |
| 06-26-97 | 726,372.43 | | | 1.00 | | | |
| 06-27-97 | 1,359,046.26 | | | 1.00 | | | |
| 06-30-97 | 1,472,728.75 | | | 1.00 | | | |
| 07-01-97 | 2,338,582.13 | | | 1.00 | | | |
| 07-10-97 | 2,861,658.45 | | | 1.00 | | | |
| 07-11-97 | 548,880.74 | | | 1.00 | | | |
| 07-24-97 | 2,806,986.17 | | | 1.00 | | | |
| 07-28-97 | 1,922,854.04 | | | 1.00 | | | |
| 07-31-97 | 1,498,973.66 | | | 1.00 | | | |
| 08-01-97 | 590,944.85 | | | 1.00 | | | |
| 08-01-97 | 2,245,670.38 | | | 1.00 | | | |
| 08-06-97 | 1,405,619.04 | | | 1.00 | | | |
| 08-08-97 | 11,727,838.84 | | | 1.00 | | | |
| 08-11-97 | 5,141,956.01 | | | 1.00 | | | |
| 08-12-97 | 4,094,691.10 | | | 1.00 | | | |
| 08-13-97 | 3,921,696.52 | | | 1.00 | | | |
| 08-18-97 | 4,777,578.70 | | | 1.00 | | | |
| 08-22-97 | 5,923,988.74 | | | 1.00 | | | |
| 08-27-97 | 1,747,841.63 | | | 1.00 | | | |
| 08-29-97 | 1,189,996.12 | | | 1.00 | | | |
| 09-02-97 | 2,239,935.20 | | | 1.00 | | | |
| 09-05-97 | 2,984,734.04 | | | 1.00 | | | |
| 09-08-97 | 198,629.36 | | | 1.00 | | | |
| 09-10-97 | 582,005.37 | | | 1.00 | | | |
| 09-11-97 | 13,919,528.29 | | | 1.00 | | | |
| 09-12-97 | 8,256,660.28 | | | 1.00 | | | |
| 09-15-97 | 670,551.31 | | | 1.00 | | | |
| 09-16-97 | 2,630,135.01 | | | 1.00 | | | |
| 09-18-97 | 8,365,156.31 | | | 1.00 | | | |
| 09-19-97 | 4,611,994.90 | | | 1.00 | | | |
| 09-23-97 | 223,191.91 | | | 1.00 | | | |
| 09-25-97 | 1,999,649.91 | | | 1.00 | | | |
| 10-01-97 | 2,253,095.14 | | | 1.00 | | | |
| 10-01-97 | 3,486,329.12 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|----------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-06-97 | 1,835,244.96 | | | 1.00 | | | |
| 10-09-97 | 4,122,190.21 | | | 1.00 | | | |
| 10-10-97 | 9,030,993.54 | | | 1.00 | | | |
| 10-14-97 | 11,628,929.26 | | | 1.00 | | | |
| 10-15-97 | 614,776.72 | | | 1.00 | | | |
| 10-23-97 | 5,048,172.80 | | | 1.00 | | | |
| 10-24-97 | 5,311,476.61 | | | 1.00 | | | |
| 10-28-97 | 8,715,682.16 | | | 1.00 | | | |
| 10-31-97 | 920,445.23 | | | 1.00 | | | |
| 11-03-97 | 2,299,952.37 | | | 1.00 | | | |
| 11-07-97 | 3,598,961.23 | | | 1.00 | | | |
| 11-10-97 | 10,542,779.07 | | | 1.00 | | | |
| 11-12-97 | 895,951.54 | | | 1.00 | | | |
| 11-13-97 | 2,258,858.98 | | | 1.00 | | | |
| 11-14-97 | 1,408,575.56 | | | 1.00 | | | |
| 11-19-97 | 343,062.63 | | | 1.00 | | | |
| 11-20-97 | 816,394.14 | | | 1.00 | | | |
| 11-25-97 | 7,565,282.53 | | | 1.00 | | | |
| 11-28-97 | 35,478.01 | | | 1.00 | | | |
| 480,235,584.65 UNITS SOLD | | | | | | | |
| IN 127 TRANS | | | | | | | |
| | | | 1.0000 | | 480,235,584.65 | 480,235,584.65 | 0.00 |
| DATE | SHARES/PAR | PRICE | | | | | |
| 12-06-96 | 1,051,104.37 | 1.00 | | | | | |
| 12-10-96 | 4,137,398.82 | 1.00 | | | | | |
| 12-11-96 | 1,098,248.77 | 1.00 | | | | | |
| 12-24-96 | 356,270.33 | 1.00 | | | | | |
| 12-27-96 | 4,998,024.73 | 1.00 | | | | | |
| 12-31-96 | 3,062,275.36 | 1.00 | | | | | |
| 01-06-97 | 9,868,536.42 | 1.00 | | | | | |
| 01-07-97 | 2,098,528.56 | 1.00 | | | | | |
| 01-08-97 | 1,622,820.17 | 1.00 | | | | | |
| 01-15-97 | 1,335,248.36 | 1.00 | | | | | |
| 01-21-97 | 4,094,971.96 | 1.00 | | | | | |
| 01-22-97 | 1,359,282.05 | 1.00 | | | | | |
| 01-28-97 | 234,050.58 | 1.00 | | | | | |
| 01-29-97 | 8,013,980.28 | 1.00 | | | | | |
| 01-30-97 | 11,754,316.85 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 01-31-97 | 6,340,069.47 | | | 1.00 | | | |
| 02-04-97 | 3,956,764.25 | | | 1.00 | | | |
| 02-05-97 | 86,614.86 | | | 1.00 | | | |
| 02-10-97 | 7,882,590.92 | | | 1.00 | | | |
| 02-11-97 | 612,297.93 | | | 1.00 | | | |
| 02-12-97 | 1,876,339.20 | | | 1.00 | | | |
| 02-13-97 | 3,808,585.88 | | | 1.00 | | | |
| 02-19-97 | 3,107,622.91 | | | 1.00 | | | |
| 02-20-97 | 582,362.71 | | | 1.00 | | | |
| 02-25-97 | 3,441,011.90 | | | 1.00 | | | |
| 02-26-97 | 5,233,458.40 | | | 1.00 | | | |
| 02-27-97 | 742,865.77 | | | 1.00 | | | |
| 03-04-97 | 7,528,136.18 | | | 1.00 | | | |
| 03-05-97 | 733,685.12 | | | 1.00 | | | |
| 03-06-97 | 4,771,987.19 | | | 1.00 | | | |
| 03-10-97 | 2,200,726.71 | | | 1.00 | | | |
| 03-11-97 | 5,479,023.28 | | | 1.00 | | | |
| 03-25-97 | 1,786,504.81 | | | 1.00 | | | |
| 03-26-97 | 1,455,701.55 | | | 1.00 | | | |
| 03-27-97 | 10,792,510.19 | | | 1.00 | | | |
| 04-02-97 | 2,992,834.38 | | | 1.00 | | | |
| 04-07-97 | 11,427,284.23 | | | 1.00 | | | |
| 04-08-97 | 11,150,737.41 | | | 1.00 | | | |
| 04-09-97 | 2,820,019.02 | | | 1.00 | | | |
| 04-14-97 | 805,152.27 | | | 1.00 | | | |
| 04-16-97 | 988,929.59 | | | 1.00 | | | |
| 04-17-97 | 1,902,416.87 | | | 1.00 | | | |
| 04-21-97 | 3,074,652.98 | | | 1.00 | | | |
| 04-23-97 | 2,663,427.06 | | | 1.00 | | | |
| 04-25-97 | 28,187.03 | | | 1.00 | | | |
| 04-30-97 | 3,662,120.30 | | | 1.00 | | | |
| 05-02-97 | 596,942.66 | | | 1.00 | | | |
| 05-05-97 | 8,535,602.42 | | | 1.00 | | | |
| 05-06-97 | 13,878,353.68 | | | 1.00 | | | |
| 05-12-97 | 4,083,695.15 | | | 1.00 | | | |
| 05-13-97 | 1,609,155.07 | | | 1.00 | | | |
| 05-14-97 | 67,382.76 | | | 1.00 | | | |
| 05-15-97 | 3,525,188.35 | | | 1.00 | | | |
| 05-16-97 | 2,885,128.19 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 05-19-97 | 1,954,326.98 | | | 1.00 | | | |
| 05-21-97 | 4,736,302.28 | | | 1.00 | | | |
| 05-22-97 | 2,635,197.43 | | | 1.00 | | | |
| 05-28-97 | 2,527,110.31 | | | 1.00 | | | |
| 06-03-97 | 9,772,200.64 | | | 1.00 | | | |
| 06-04-97 | 5,828,168.20 | | | 1.00 | | | |
| 06-06-97 | 1,732,777.23 | | | 1.00 | | | |
| 06-10-97 | 2,456,903.50 | | | 1.00 | | | |
| 06-18-97 | 3,672,624.98 | | | 1.00 | | | |
| 06-19-97 | 1,016,192.99 | | | 1.00 | | | |
| 06-20-97 | 2,914,291.61 | | | 1.00 | | | |
| 06-24-97 | 193,823.03 | | | 1.00 | | | |
| 06-25-97 | 6,619,329.03 | | | 1.00 | | | |
| 07-01-97 | 472,814.71 | | | 1.00 | | | |
| 07-02-97 | 0.02 | | | 1.00 | | | |
| 07-02-97 | 7,760,881.39 | | | 1.00 | | | |
| 07-03-97 | 5,205,054.14 | | | 1.00 | | | |
| 07-07-97 | 32,543.22 | | | 1.00 | | | |
| 07-08-97 | 2,849,909.11 | | | 1.00 | | | |
| 07-09-97 | 2,950,840.36 | | | 1.00 | | | |
| 07-14-97 | 653,030.73 | | | 1.00 | | | |
| 07-15-97 | 6,218,359.04 | | | 1.00 | | | |
| 07-16-97 | 171,349.91 | | | 1.00 | | | |
| 07-17-97 | 3,481,997.54 | | | 1.00 | | | |
| 07-18-97 | 4,719,679.82 | | | 1.00 | | | |
| 07-21-97 | 320,392.27 | | | 1.00 | | | |
| 07-22-97 | 2,599,447.94 | | | 1.00 | | | |
| 07-23-97 | 8,240,128.31 | | | 1.00 | | | |
| 07-25-97 | 862,016.18 | | | 1.00 | | | |
| 07-29-97 | 351,467.51 | | | 1.00 | | | |
| 07-30-97 | 1,415,647.85 | | | 1.00 | | | |
| 08-04-97 | 1,424,676.99 | | | 1.00 | | | |
| 08-05-97 | 634,969.47 | | | 1.00 | | | |
| 08-07-97 | 3,481,836.85 | | | 1.00 | | | |
| 08-14-97 | 2,298,582.14 | | | 1.00 | | | |
| 08-15-97 | 2,882,035.13 | | | 1.00 | | | |
| 08-19-97 | 7,200,508.99 | | | 1.00 | | | |
| 08-20-97 | 12,416,057.05 | | | 1.00 | | | |
| 08-21-97 | 3,082,788.52 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 08-25-97 | 31,803.47 | | | 1.00 | | | |
| 08-26-97 | 1,781,171.47 | | | 1.00 | | | |
| 08-28-97 | 5,364,337.94 | | | 1.00 | | | |
| 09-02-97 | 3,677,974.42 | | | 1.00 | | | |
| 09-03-97 | 11,421,491.02 | | | 1.00 | | | |
| 09-04-97 | 1,208,197.66 | | | 1.00 | | | |
| 09-09-97 | 1,045,451.65 | | | 1.00 | | | |
| 09-17-97 | 413,932.59 | | | 1.00 | | | |
| 09-22-97 | 3,955,243.99 | | | 1.00 | | | |
| 09-24-97 | 3,385,959.21 | | | 1.00 | | | |
| 09-26-97 | 1,769,612.03 | | | 1.00 | | | |
| 09-29-97 | 3,253,811.29 | | | 1.00 | | | |
| 09-30-97 | 4,467,819.29 | | | 1.00 | | | |
| 10-02-97 | 5,338,729.44 | | | 1.00 | | | |
| 10-03-97 | 825,559.74 | | | 1.00 | | | |
| 10-07-97 | 4,364,572.95 | | | 1.00 | | | |
| 10-08-97 | 4,007,448.73 | | | 1.00 | | | |
| 10-16-97 | 378,212.78 | | | 1.00 | | | |
| 10-17-97 | 3,332,352.05 | | | 1.00 | | | |
| 10-20-97 | 1,980,252.47 | | | 1.00 | | | |
| 10-21-97 | 11,240,678.72 | | | 1.00 | | | |
| 10-22-97 | 5,391,105.99 | | | 1.00 | | | |
| 10-27-97 | 3,826,739.26 | | | 1.00 | | | |
| 10-29-97 | 18,075,242.37 | | | 1.00 | | | |
| 10-30-97 | 5,504,682.61 | | | 1.00 | | | |
| 11-03-97 | 3,109,887.28 | | | 1.00 | | | |
| 11-04-97 | 6,747,834.93 | | | 1.00 | | | |
| 11-05-97 | 437,192.39 | | | 1.00 | | | |
| 11-06-97 | 7,172,866.75 | | | 1.00 | | | |
| 11-17-97 | 6,013,904.83 | | | 1.00 | | | |
| 11-18-97 | 4,208,037.02 | | | 1.00 | | | |
| 11-21-97 | 7,075,870.69 | | | 1.00 | | | |
| 11-24-97 | 4,519,490.19 | | | 1.00 | | | |
| 11-26-97 | 2,920,727.77 | | | 1.00 | | | |
| | | | | | | 943,648,434.88 | 0.00 |
| | | | | | | ===== | ===== |

MFO UAL FRANK RUSSELL STIF UNIT SEC FBO
 MANAGED A/C

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|----------------------|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |

SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C

300,852,509.01 UNITS BOUGHT
 IN 122 TRANS 1.0000 300,852,509.01 300,852,509.01

| DATE | SHARES/PAR | PRICE |
|----------|--------------|-------|
| 12-02-96 | 7,000,000.00 | 1.00 |
| 12-04-96 | 35,732.35 | 1.00 |
| 12-04-96 | 63,565.98 | 1.00 |
| 12-04-96 | 79,132.80 | 1.00 |
| 12-04-96 | 3,200,000.00 | 1.00 |
| 12-06-96 | 3,500,000.00 | 1.00 |
| 12-10-96 | 3,200,000.00 | 1.00 |
| 12-17-96 | 8,500,000.00 | 1.00 |
| 12-23-96 | 5,000,000.00 | 1.00 |
| 12-30-96 | 1,300,000.00 | 1.00 |
| 12-30-96 | 2,600,000.00 | 1.00 |
| 01-08-97 | 1,000,000.00 | 1.00 |
| 01-08-97 | 2,000,000.00 | 1.00 |
| 01-13-97 | 44,010.85 | 1.00 |
| 01-13-97 | 86,143.69 | 1.00 |
| 01-13-97 | 117,565.26 | 1.00 |
| 01-23-97 | 1,000,000.00 | 1.00 |
| 01-23-97 | 2,400,000.00 | 1.00 |
| 01-30-97 | 5,000,000.00 | 1.00 |
| 01-30-97 | 8,000,000.00 | 1.00 |
| 01-31-97 | 2,000,000.00 | 1.00 |
| 01-31-97 | 3,000,000.00 | 1.00 |
| 02-07-97 | 51,481.06 | 1.00 |
| 02-07-97 | 75,201.34 | 1.00 |
| 02-07-97 | 115,356.69 | 1.00 |
| 02-11-97 | 5,000,000.00 | 1.00 |
| 02-12-97 | 2,000,000.00 | 1.00 |
| 02-26-97 | 3,700,000.00 | 1.00 |
| 03-07-97 | 44,808.37 | 1.00 |
| 03-07-97 | 79,181.51 | 1.00 |
| 03-07-97 | 100,816.42 | 1.00 |
| 03-11-97 | 4,000,000.00 | 1.00 |
| 03-11-97 | 4,200,000.00 | 1.00 |
| 03-14-97 | 4,000,000.00 | 1.00 |
| 03-27-97 | 1,300,000.00 | 1.00 |
| 03-27-97 | 1,800,000.00 | 1.00 |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 03-27-97 | 2,800,000.00 | | | 1.00 | | | |
| 04-04-97 | 45,172.46 | | | 1.00 | | | |
| 04-04-97 | 58,993.82 | | | 1.00 | | | |
| 04-04-97 | 92,774.33 | | | 1.00 | | | |
| 04-07-97 | 1,000,000.00 | | | 1.00 | | | |
| 04-07-97 | 1,200,000.00 | | | 1.00 | | | |
| 04-07-97 | 4,000,000.00 | | | 1.00 | | | |
| 04-08-97 | 3,400,000.00 | | | 1.00 | | | |
| 04-08-97 | 4,400,000.00 | | | 1.00 | | | |
| 04-17-97 | 1,100,000.00 | | | 1.00 | | | |
| 04-17-97 | 2,700,000.00 | | | 1.00 | | | |
| 05-01-97 | 32,949.96 | | | 1.00 | | | |
| 05-01-97 | 53,235.16 | | | 1.00 | | | |
| 05-01-97 | 82,316.52 | | | 1.00 | | | |
| 05-01-97 | 1,000,000.00 | | | 1.00 | | | |
| 05-01-97 | 1,500,000.00 | | | 1.00 | | | |
| 05-01-97 | 2,400,000.00 | | | 1.00 | | | |
| 05-06-97 | 5,000,000.00 | | | 1.00 | | | |
| 05-06-97 | 6,500,000.00 | | | 1.00 | | | |
| 05-13-97 | 1,700,000.00 | | | 1.00 | | | |
| 05-21-97 | 1,000,000.00 | | | 1.00 | | | |
| 05-21-97 | 2,600,000.00 | | | 1.00 | | | |
| 05-27-97 | 1,500,000.00 | | | 1.00 | | | |
| 05-27-97 | 1,900,000.00 | | | 1.00 | | | |
| 05-28-97 | 1,400,000.00 | | | 1.00 | | | |
| 05-28-97 | 2,000,000.00 | | | 1.00 | | | |
| 06-02-97 | 94,288.94 | | | 1.00 | | | |
| 06-02-97 | 116,859.15 | | | 1.00 | | | |
| 06-17-97 | 36,873.56 | | | 1.00 | | | |
| 06-18-97 | 1,400,000.00 | | | 1.00 | | | |
| 06-19-97 | 3,700,000.00 | | | 1.00 | | | |
| 06-25-97 | 3,300,000.00 | | | 1.00 | | | |
| 06-26-97 | 6,000,000.00 | | | 1.00 | | | |
| 07-01-97 | 104,991.86 | | | 1.00 | | | |
| 07-02-97 | 44,562.13 | | | 1.00 | | | |
| 07-02-97 | 77,724.52 | | | 1.00 | | | |
| 07-02-97 | 104,991.86 | | | 1.00 | | | |
| 07-02-97 | 105,020.57 | | | 1.00 | | | |
| 07-03-97 | 2,000,000.00 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 07-03-97 | 2,900,000.00 | | | 1.00 | | | |
| 07-17-97 | 1,000,000.00 | | | 1.00 | | | |
| 07-17-97 | 2,500,000.00 | | | 1.00 | | | |
| 07-18-97 | 3,200,000.00 | | | 1.00 | | | |
| 07-22-97 | 3,900,000.00 | | | 1.00 | | | |
| 07-23-97 | 750,000.00 | | | 1.00 | | | |
| 07-23-97 | 2,200,000.00 | | | 1.00 | | | |
| 07-23-97 | 3,400,000.00 | | | 1.00 | | | |
| 08-01-97 | 73,860.72 | | | 1.00 | | | |
| 08-01-97 | 88,934.03 | | | 1.00 | | | |
| 08-01-97 | 90,845.38 | | | 1.00 | | | |
| 08-07-97 | 2,300,000.00 | | | 1.00 | | | |
| 08-15-97 | 2,400,000.00 | | | 1.00 | | | |
| 08-15-97 | 3,200,000.00 | | | 1.00 | | | |
| 08-19-97 | 10,000,000.00 | | | 1.00 | | | |
| 08-20-97 | 2,700,000.00 | | | 1.00 | | | |
| 08-20-97 | 5,900,000.00 | | | 1.00 | | | |
| 08-28-97 | 5,000,000.00 | | | 1.00 | | | |
| 09-02-97 | 5,400,000.00 | | | 1.00 | | | |
| 09-03-97 | 71,561.18 | | | 1.00 | | | |
| 09-03-97 | 73,905.80 | | | 1.00 | | | |
| 09-03-97 | 119,975.33 | | | 1.00 | | | |
| 09-04-97 | 600,000.00 | | | 1.00 | | | |
| 09-04-97 | 4,000,000.00 | | | 1.00 | | | |
| 09-04-97 | 5,400,000.00 | | | 1.00 | | | |
| 09-10-97 | 6,000,000.00 | | | 1.00 | | | |
| 09-22-97 | 5,000,000.00 | | | 1.00 | | | |
| 09-24-97 | 2,700,000.00 | | | 1.00 | | | |
| 10-01-97 | 66,489.00 | | | 1.00 | | | |
| 10-01-97 | 86,824.00 | | | 1.00 | | | |
| 10-01-97 | 190,074.23 | | | 1.00 | | | |
| 10-08-97 | 3,000,000.00 | | | 1.00 | | | |
| 10-20-97 | 4,700,000.00 | | | 1.00 | | | |
| 10-21-97 | 3,000,000.00 | | | 1.00 | | | |
| 10-21-97 | 7,000,000.00 | | | 1.00 | | | |
| 10-22-97 | 2,000,000.00 | | | 1.00 | | | |
| 10-22-97 | 16,000,000.00 | | | 1.00 | | | |
| 10-30-97 | 3,000,000.00 | | | 1.00 | | | |
| 10-30-97 | 6,000,000.00 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|----------------|--|--------------------|
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 10-30-97 | 9,000,000.00 | 1.00 | | | | | |
| 11-05-97 | 52,646.02 | 1.00 | | | | | |
| 11-05-97 | 97,831.33 | 1.00 | | | | | |
| 11-05-97 | 145,810.83 | 1.00 | | | | | |
| 11-17-97 | 4,000,000.00 | 1.00 | | | | | |
| 11-21-97 | 2,500,000.00 | 1.00 | | | | | |
| 11-21-97 | 2,900,000.00 | 1.00 | | | | | |
| 11-24-97 | 4,000,000.00 | 1.00 | | | | | |
| 271,700,000.00 UNITS SOLD | | | | | | | |
| IN 82 TRANS | | | 1.0000 | | 271,699,982.43 | 271,700,000.00 | 17.57 |
| DATE | SHARES/PAR | PRICE | | | | | |
| 12-04-96 | 1,600,000.00 | 1.00 | | | | | |
| 12-04-96 | 2,900,000.00 | 1.00 | | | | | |
| 12-09-96 | 1,500,000.00 | 1.00 | | | | | |
| 12-09-96 | 2,300,000.00 | 1.00 | | | | | |
| 12-16-96 | 3,500,000.00 | 1.00 | | | | | |
| 12-16-96 | 3,800,000.00 | 1.00 | | | | | |
| 01-02-97 | 1,900,000.00 | 1.00 | | | | | |
| 01-02-97 | 2,100,000.00 | 1.00 | | | | | |
| 01-02-97 | 2,800,000.00 | 1.00 | | | | | |
| 01-13-97 | 1,500,000.00 | 1.00 | | | | | |
| 01-13-97 | 3,500,000.00 | 1.00 | | | | | |
| 01-16-97 | 3,500,000.00 | 1.00 | | | | | |
| 01-24-97 | 2,800,000.00 | 1.00 | | | | | |
| 01-24-97 | 4,700,000.00 | 1.00 | | | | | |
| 01-27-97 | 4,000,000.00 | 1.00 | | | | | |
| 02-06-97 | 2,500,000.00 | 1.00 | | | | | |
| 02-06-97 | 3,400,000.00 | 1.00 | | | | | |
| 02-11-97 | 5,000,000.00 | 1.00 | | | | | |
| 02-18-97 | 2,500,000.00 | 1.00 | | | | | |
| 02-18-97 | 3,400,000.00 | 1.00 | | | | | |
| 02-28-97 | 3,500,000.00 | 1.00 | | | | | |
| 03-03-97 | 2,900,000.00 | 1.00 | | | | | |
| 03-03-97 | 4,500,000.00 | 1.00 | | | | | |
| 03-14-97 | 1,700,000.00 | 1.00 | | | | | |
| 03-14-97 | 10,700,000.00 | 1.00 | | | | | |
| 03-19-97 | 3,000,000.00 | 1.00 | | | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 03-21-97 | 1,000,000.00 | | | 1.00 | | | |
| 03-21-97 | 3,900,000.00 | | | 1.00 | | | |
| 04-01-97 | 1,500,000.00 | | | 1.00 | | | |
| 04-01-97 | 1,500,000.00 | | | 1.00 | | | |
| 04-01-97 | 5,300,000.00 | | | 1.00 | | | |
| 04-04-97 | 1,500,000.00 | | | 1.00 | | | |
| 04-04-97 | 2,700,000.00 | | | 1.00 | | | |
| 04-11-97 | 1,700,000.00 | | | 1.00 | | | |
| 04-11-97 | 3,400,000.00 | | | 1.00 | | | |
| 04-22-97 | 1,300,000.00 | | | 1.00 | | | |
| 04-22-97 | 1,800,000.00 | | | 1.00 | | | |
| 04-22-97 | 2,400,000.00 | | | 1.00 | | | |
| 05-08-97 | 2,500,000.00 | | | 1.00 | | | |
| 05-08-97 | 3,000,000.00 | | | 1.00 | | | |
| 05-13-97 | 1,100,000.00 | | | 1.00 | | | |
| 05-13-97 | 1,700,000.00 | | | 1.00 | | | |
| 06-03-97 | 4,300,000.00 | | | 1.00 | | | |
| 06-05-97 | 4,500,000.00 | | | 1.00 | | | |
| 06-05-97 | 4,600,000.00 | | | 1.00 | | | |
| 06-16-97 | 1,400,000.00 | | | 1.00 | | | |
| 06-16-97 | 2,900,000.00 | | | 1.00 | | | |
| 06-19-97 | 2,700,000.00 | | | 1.00 | | | |
| 06-30-97 | 2,200,000.00 | | | 1.00 | | | |
| 06-30-97 | 2,900,000.00 | | | 1.00 | | | |
| 07-22-97 | 900,000.00 | | | 1.00 | | | |
| 07-22-97 | 8,000,000.00 | | | 1.00 | | | |
| 07-30-97 | 3,000,000.00 | | | 1.00 | | | |
| 08-08-97 | 2,600,000.00 | | | 1.00 | | | |
| 08-08-97 | 6,800,000.00 | | | 1.00 | | | |
| 08-11-97 | 1,400,000.00 | | | 1.00 | | | |
| 08-11-97 | 3,300,000.00 | | | 1.00 | | | |
| 08-13-97 | 3,000,000.00 | | | 1.00 | | | |
| 08-14-97 | 1,000,000.00 | | | 1.00 | | | |
| 08-27-97 | 4,000,000.00 | | | 1.00 | | | |
| 09-10-97 | 1,000,000.00 | | | 1.00 | | | |
| 09-10-97 | 3,000,000.00 | | | 1.00 | | | |
| 09-11-97 | 5,800,000.00 | | | 1.00 | | | |
| 09-11-97 | 6,000,000.00 | | | 1.00 | | | |
| 09-12-97 | 5,000,000.00 | | | 1.00 | | | |

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D
 11-29-96 THROUGH 11-28-97

| DESCRIPTION OF ASSET | PURCHASE PRICE | SELLING PRICE | LEASE RENTAL | EXPENSES INCURRED WITH TRANSACTION | COST OF ASSET | CURRENT VALUE OF ASSET ON TRANSACTION DATE | NET GAIN OR (LOSS) |
|--|----------------|---------------|--------------|------------------------------------|---------------|--|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) | (\$) |
| SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5% - ITEM 27D-C | | | | | | | |
| 09-23-97 | 2,000,000.00 | | | 1.00 | | | |
| 10-02-97 | 15,000,000.00 | | | 1.00 | | | |
| 10-10-97 | 1,300,000.00 | | | 1.00 | | | |
| 10-10-97 | 2,400,000.00 | | | 1.00 | | | |
| 10-10-97 | 4,300,000.00 | | | 1.00 | | | |
| 10-15-97 | 4,000,000.00 | | | 1.00 | | | |
| 10-24-97 | 1,700,000.00 | | | 1.00 | | | |
| 10-24-97 | 4,300,000.00 | | | 1.00 | | | |
| 10-28-97 | 1,100,000.00 | | | 1.00 | | | |
| 10-28-97 | 3,000,000.00 | | | 1.00 | | | |
| 10-28-97 | 7,000,000.00 | | | 1.00 | | | |
| 11-10-97 | 11,700,000.00 | | | 1.00 | | | |
| 11-13-97 | 1,100,000.00 | | | 1.00 | | | |
| 11-13-97 | 2,800,000.00 | | | 1.00 | | | |
| 11-13-97 | 3,000,000.00 | | | 1.00 | | | |
| 11-25-97 | 1,700,000.00 | | | 1.00 | | | |
| 11-25-97 | 3,200,000.00 | | | 1.00 | | | |
| | | | | | | 572,552,509.01 | 17.57 |
| | | | | | | ===== | ===== |

SERIES OF TRANSACTIONS WITH SAME PARTY IN EXCESS OF 5% - ITEM 27D-D

THERE ARE NO REPORTABLE TRANSACTIONS WITH SAME PARTY

NOTE: TRANSACTIONS ARE BASED ON THE 11-29-96 VALUE (EXCLUDING ACCRUALS AND PENDING TRANSACTIONS) OF \$1,937,211,661.01.

Consent of Independent Public Accountants

As independent public accountants, we hereby consent to the incorporation of our report included in this Form 11-K for the year ended November 30, 1997, into UAL's previously filed Form S-8 and Post Effective Amendment No. 1 to Form S-8 Registration Statement (File No. 33-59950) and Form S-8 Registration Statement (File No. 333-03039) for the United Air Lines, Inc. Pilots' Directed Account Retirement Income Plan.

/s/ Arthur Andersen LLP

Arthur Andersen LLP

Chicago, Illinois
May 27, 1998