

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, 1999

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 statements of net assets available for plan benefits of the United Air Lines, Inc. Pilots' Directed Account Retirement Income Plan as of November 30, 1999 and 1998, and the related statements 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's Management. 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's Management, 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, 1999 and 1998, 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 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.

ARTHUR ANDERSEN LLP

Chicago, Illinois  
May 26, 2000

UNITED AIR LINES, INC.

PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN

STATEMENT OF NET ASSETS AVAILABLE FOR PLAN BENEFITS

(In Thousands)

	November 30	
	1999	1998
Investments, at fair value		
Money Market Fund	\$513,888	\$463,277
UAL Stock Fund	126,444	168,612
Short-Term Securities Fund	79,415	94,435
Diversified Bond Fund	96,699	110,935
Government Bond Fund	43,758	61,359
Income/Value Equity Fund	155,688	161,333
Growth Equity Fund	407,266	364,349
Small Cap Equity Fund	232,223	232,453
International Equity Fund	171,175	126,292
S & P 500 Index Fund	398,616	377,500
Individual Brokerage Account	159,745	108,092
Mutual Fund Option	49,799	47,363
Participant Loan Fund	22,181	23,593
NET ASSETS AVAILABLE FOR PLAN BENEFITS	\$2,456,897	\$2,339,593

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	
	1999	1998
NET ASSETS AVAILABLE FOR PLAN BENEFITS,		

beginning of year	\$2,339,593	\$2,317,609
CONTRIBUTIONS		
Employer	11,249	10,430
Employee	4,369	3,645
	15,618	14,075
TRANSFERS BETWEEN FUNDS		
	-	-
RESULTS OF INVESTMENT ACTIVITY		
Dividends	14,933	14,972
Interest	50,943	50,275
Other income (expense), net	2,523	(487)
Net appreciation (depreciation) in value of investments	323,679	140,176
	392,078	204,936
BENEFIT PAYMENTS	(276,749)	(183,462)
ADMINISTRATIVE EXPENSES	(13,643)	(13,565)
NET ASSETS AVAILABLE FOR PLAN BENEFITS, end of year	\$2,456,897	\$2,339,593

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.

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.

c. Contributions and Vesting

United makes a contribution in an amount equivalent to 1% of a pilot's earnings to the Plan. 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 \$10,000 in 1998 and 1999, 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, 1999 and 1998, pre-tax and post-tax salary deferrals were prohibited for those years. 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 \$4,369,100 and \$3,646,097 for 1999 and 1998, respectively, which were transferred from other qualified plans as rollovers under Internal Revenue Code Section 402(c) and 408(d).

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), 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, according to a money-type hierarchy. Distributions from the UAL Stock Fund, may be made in cash.

e. Plan Termination Provisions

Although it has not expressed any intent to do so, the Company has the right under the Plan to terminate the Plan subject to the provisions of ERISA. 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, 1999, the investment managers were as follows:

Money Market Fund	- Frank Russell Trust Company
UAL Stock Fund	- Frank Russell Trust Company
Short-Term Securities Fund (Formerly known as the Short Term Government Securities Fund)	- Pacific Investment Management Company
Diversified Bond Fund (Formerly known as the Intermediate/Long Term Bond Fund)	- Western Asset Management Company
Government Bond Fund	- Frank Russell Trust Company

Income/Value Equity Fund	- West Peak Investment Advisors - Dodge & Cox, Inc. - Frank Russell Trust Company
Growth Equity Fund	- Alliance Capital Management - Lincoln Capital Management Company - Suffolk Investment Partners - Frank Russell Trust Company
Small Cap Equity Fund	- Jacobs Levy 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
Individual Brokerage Account Option	- Self-Directed Account with Charles Schwab
Mutual Fund Option	- Self-Directed Account

#### 4. TAX STATUS

The Internal Revenue Service has determined and informed the Company by letter dated June 18, 1996, that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code (IRC). The Plan has been amended since receiving the determination letter. However, the Plan administrator and the Plan's counsel believe that the Plan is designed and is currently being operated in compliance with the applicable provisions of the IRC.

#### 5. SUBSEQUENT EVENT

Effective April 2000, the Company contribution to the plan increased from 1% to 9%.

#### 6. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1999 were:

	Money Market Fund	UAL Stock Fund	Short-Term Securities Fund	Diversified Bond Fund	Government Bond Fund
	----	----	----	----	----
	(In Thousands)				
Investments, at fair value					
Short-term Securities	\$515,606	\$ -	\$ -	\$ -	\$ -
Notes and Bonds	-	-	92,676	114,124	40,547
Common stock And common Stock funds	-	125,174	-	-	-
Preferred Securities	-	-	-	386	-
Mutual funds	-	-	-	-	-
	515,606	125,174	92,676	114,510	40,547
Miscellaneous assets, primarily Pending foreign Exchange purchases	-	-	-	-	-
Due from brokers for securities sold	-	469	13,930	931	-
Cash and cash Equivalents	427	810	5,350	16,103	3,488
Miscellaneous liabilities, primarily pending foreign exchange sales	(2,145)	(9)	(5)	(7)	(63)

Due to brokers for securities purchased	-	-	(32,536)	(34,838)	(214)
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	\$513,888	\$126,444	\$ 79,415	\$ 96,699	\$ 43,758
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6. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1999 were:

	Income/ Value Equity Fund	Growth Equity Fund	Small Cap Equity Fund	International Equity Fund	S & P 500 Index Fund
	-----	-----	-----	-----	-----
	(In Thousands)				
Investments, at fair value					
Short-term Securities	\$ 11,154	\$ 32,565	\$ 20,804	\$ -	\$ -
Notes and Bonds	1,489	2,482	1,489	1,491	967
Common stock And common Stock funds	136,622	364,662	199,841	135,096	390,163
Preferred Securities	1,671	710	-	2,141	-
Mutual funds	-	-	-	-	-
	-----	-----	-----	-----	-----
	150,936	400,419	222,134	138,728	391,130
Miscellaneous assets, primarily Pending foreign Exchange purchases	-	-	-	34,745	-
Due from brokers for securities sold	399	3,471	2,200	579	203
Cash and cash Equivalents	5,022	7,710	9,844	33,195	7,429
Miscellaneous liabilities, primarily pending foreign exchange sales	(15)	(35)	(26)	(35,475)	(23)
Due to brokers for securities purchased	(654)	(4,299)	(1,929)	(597)	(123)
	-----	-----	-----	-----	-----
	\$155,688	\$407,266	\$232,223	\$171,175	\$398,616
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6. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1999 were:

	Individual Brokerage Account Option	Mutual Fund Option	Participant Loan Fund	Total
	-----	-----	-----	-----
	(In Thousands)			
Investments, at fair value				
Short-term Securities	\$ 19,527	\$ -	\$ -	\$599,656
Notes and Bonds	1,813	-	-	257,078
Common stock And common				

Stock funds	137,068	-	-	1,488,626
Preferred Securities	318	-	-	5,226
Mutual funds	-	49,799	-	49,799
	-----	-----	-----	-----
	158,726	49,799	-	2,400,385
Miscellaneous assets, primarily Pending foreign Exchange purchases	2	-	22,221	56,968
Due from brokers for securities sold	-	-	-	22,182
Cash and cash Equivalents	1,017	-	(40)	90,355
Miscellaneous liabilities, primarily pending foreign exchange sales	-	-	-	(37,803)
Due to brokers for securities purchased	-	-	-	(75,190)
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	\$159,745	\$ 49,799	\$ 22,181	\$2,456,897
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#### 6. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1998 were:

	Money Market Fund	UAL Stock Fund	Short-Term Securities Fund	Diversified Bond Fund	Government Bond Fund
	----	----	----	----	----
	(In Thousands)				
Investments, at fair value					
Short-term securities	\$464,284	\$ -	\$ -	\$ -	\$ -
Notes and bonds	-	-	112,845	99,228	57,881
Common stock and common stock funds	-	166,703	-	-	-
Preferred securities	-	-	-	-	-
Mutual funds	-	-	-	-	-
	-----	-----	-----	-----	-----
	464,284	166,703	112,845	99,228	57,881
Miscellaneous assets, primarily pending foreign exchange purchases	-	-	-	-	-
Due from brokers for securities sold	-	118	3,144	10,467	-
Cash and cash equivalents	868	1,802	-	31,658	3,606
Miscellaneous liabilities, primarily pending foreign exchange sales	(1,875)	(11)	(14,090)	(20)	(128)
Due to brokers for securities purchased	-	-	(7,464)	(30,398)	-
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	\$463,277	\$168,612	\$ 94,435	\$110,935	\$ 61,359
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#### 6. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1998 were:



Income/ Value Equity Fund	Growth Equity Fund	Small Cap Equity Fund	International Equity Fund	S & P 500 Index Fund
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(In Thousands)

Investments, at fair value					
Short-term securities	\$5,337	\$37,845	\$25,340	\$ -	\$ -
Notes and bonds	1,016	1,524	1,524	3,124	969
Common stock and common stock funds	147,921	308,887	198,543	106,522	365,722
Preferred securities	1,755	811	-	2,624	-
Mutual funds	-	-	-	-	-
	-----	-----	-----	-----	-----
	156,029	349,067	225,372	112,291	366,691
Miscellaneous assets, primarily pending foreign exchange purchases	-	-	-	30,082	-
Due from brokers for securities sold	62	1,567	1,070	284	-
Cash and cash equivalents	6,022	15,330	7,537	13,785	11,165
Miscellaneous liabilities, primarily pending foreign exchange sales	(163)	(837)	(545)	(29,780)	(356)
Due to brokers for securities purchased	(617)	(778)	(981)	(372)	-
	-----	-----	-----	-----	-----
	\$161,333	\$364,349	\$232,453	\$126,292	\$377,500
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#### 6. NET ASSETS AVAILABLE FOR PLAN BENEFITS

Components of funds as of November 30, 1998 were:

Individual Brokerage Account Option	Mutual Fund Option	Participant Loan Fund	Total
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(In Thousands)			
Investments, at fair value			
Short-term Securities	\$ 11,808	\$ -	\$ -
Notes and Bonds	544	-	-
Common stock And common Stock funds	42,690	-	-
Preferred Securities	-	-	-
Mutual funds	52,435	47,363	-
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	107,477	47,363	-
Miscellaneous assets, primarily Pending foreign Exchange purchases	-	-	23,593
Due from brokers for securities sold	-	-	-
Cash and cash Equivalents	615	-	-
Miscellaneous liabilities, primarily pending foreign			

exchange sales	-	-	-	(47,805)
Due to brokers for securities purchased	-	-	-	(40,610)
	<u>\$108,092</u>	<u>\$ 47,363</u>	<u>\$ 23,593</u>	<u>\$2,339,593</u>

7. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1999 were:

	Money Market Fund	UAL Stock Fund	Short-Term Securities Fund	Diversified Bond Fund	Government Bond Fund
	----	----	----	----	----
	(In Thousands)				
Net assets at beginning of year	\$463,277	\$168,612	\$ 94,435	\$110,935	\$ 61,359
Contributions					
Employer	3,234	-	204	488	118
Employee	2,811	-	246	150	-
	<u>6,045</u>	<u>-</u>	<u>450</u>	<u>638</u>	<u>118</u>
Transfers between funds	167,031	(58,453)	(9,861)	(9,662)	(7,752)
Investment activity					
Dividends	-	-	-	15	-
Interest	27,406	-	6,853	5,774	934
Other income (expense), net	299	5	1,200	6,314	(66)
Net appreciation (depreciation) in value of investments	-	17,030	(2,542)	(7,076)	(2,785)
Benefit payments	(142,893)	-	(10,555)	(9,552)	(7,781)
Participant loans	(5,258)	-	-	-	-
Administrative expenses	(2,019)	(750)	(565)	(687)	(269)
Net assets at end of year	<u>\$513,888</u>	<u>\$126,444</u>	<u>\$ 79,415</u>	<u>\$ 96,699</u>	<u>\$ 43,758</u>

7. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1999 were:

	Income/ Value Equity Fund	Growth Equity Fund	Small Cap Equity Fund	International Equity Fund	S & P 500 Index Fund
	----	----	----	----	----
	(In Thousands)				
Net assets at beginning of year	\$161,333	\$364,349	\$232,453	\$126,292	\$377,500
Contributions					
Employer	727	2,015	1,557	861	2,045
Employee	49	698	170	61	184
	<u>776</u>	<u>2,713</u>	<u>1,727</u>	<u>922</u>	<u>2,229</u>
Transfers between funds	(7,328)	(27,773)	(35,573)	15,277	(17,489)
Investment activity					
Dividends	2,831	2,691	1,227	1,966	5,561

Interest	1,101	2,594	1,940	856	443
Other income (expense), net	(342)	(1,709)	(1,255)	(2,653)	(1,213)
Net appreciation (depreciation) in value of investments	12,187	97,443	49,150	39,126	68,707
Benefit payments	(13,703)	(30,427)	(15,295)	(8,930)	(35,515)
Participant loans	-	-	-	-	-
Administrative expenses	(1,167)	(2,615)	(2,151)	(1,681)	(1,607)
Net assets at end of year	\$155,688	\$407,266	\$232,223	\$171,175	\$398,616
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#### 7. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1999 were:

	Individual Brokerage Account	Mutual Fund Option	Participant Loan Fund	Total
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	(In Thousands)			
Net assets at beginning of year	\$108,092	\$ 47,363	\$ 23,593	\$2,339,593
Contributions				
Employer	-	-	-	11,249
Employee	-	-	-	4,369
	-----	-----	-----	-----
	-	-	-	15,618
Transfers between funds	8,045	(7,755)	(8,707)	-
Investment activity				
Dividends	642	-	-	14,933
Interest	965	-	2,077	50,943
Other income (expense), net	1,943	-	-	2,523
Net appreciation (depreciation) in value of investments	42,117	10,322	-	323,679
Benefit payments	(2,058)	-	(40)	(276,749)
Participant loans	-	-	5,258	-
Administrative expenses	(1)	(131)	-	(13,643)
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Net assets at end of year	\$159,745	\$ 49,799	\$ 22,181	\$2,456,897
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#### 7. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1998 were:

	Money Market Fund	UAL Stock Fund	Short-Term Securities Fund	Diversified Bond Fund	Government Bond Fund
	----	----	----	----	----
	(In Thousands)				
Net assets at beginning of year	\$479,902	\$158,049	\$ 90,689	\$ 98,057	\$ 59,912
Contributions					
Employer	3,175	-	225	458	124
Employee	2,371	-	53	46	1
	-----	-----	-----	-----	-----
	5,546	-	278	504	125
Transfers between funds	67,288	56,222	7,274	11,361	(3,655)

Investment activity					
Dividends	-	-	-	-	-
Interest	28,318	1,677	7,060	6,000	914
Other income					
(expense), net	298	(2,205)	236	328	100
Net appreciation					
(depreciation)					
in value of					
investments	-	(44,276)	(1,182)	2,034	7,715
Benefit payments	(106,211)	-	(9,361)	(6,683)	(3,422)
Participant loans	(9,941)	-	-	-	-
Administrative					
expenses	(1,923)	(855)	(559)	(666)	(330)
Net assets at					
end of year	\$463,277	\$168,612	\$ 94,435	\$110,935	\$61,359

#### 7. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1998 were:

	Income/ Value Equity Fund	Growth Equity Fund	Small Cap Equity Fund	International Equity Fund	S & P 500 Index Fund
	----	-----	-----	----	----
	(In Thousands)				
Net assets at beginning of year	\$184,543	\$281,629	\$320,969	\$133,590	\$346,384
Contributions					
Employer	779	1,483	1,723	845	1,618
Employee	72	418	258	102	324
	851	1,901	1,981	947	1,942
Transfers between funds	(27,622)	17,117	(74,159)	(17,547)	(26,597)
Investment activity					
Dividends	3,292	2,465	1,504	2,014	5,337
Interest	866	1,074	769	838	65
Other income					
(expense), net	292	(2,566)	2,750	1,472	(1,876)
Net appreciation					
(depreciation)					
in value of					
investments	10,866	78,542	(8,221)	13,023	70,342
Benefit payments	(10,463)	(13,714)	(10,523)	(6,448)	(16,637)
Participant loans	-	-	-	-	-
Administrative					
expenses	(1,292)	(2,099)	(2,617)	(1,597)	(1,460)
Net assets at end of year	\$161,333	\$364,349	\$232,453	\$126,292	\$377,500

#### 7. CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

Changes by fund for the year ended November 30, 1998 were:

	Individual Brokerage Account Option	Mutual Fund Option	Participant Loan Fund	Total
	-----	-----	-----	-----
	(In Thousands)			
Net assets at beginning of year	\$ 88,043	\$ 56,713	\$ 19,129	\$2,317,609
Contributions				
Employer	-	-	-	10,430
Employee	-	-	-	3,645
				14,075
Transfers between funds	9,199	(10,613)	(8,268)	-
Investment activity				
Dividends	360	-	-	14,972

Interest	587	-	2,107	50,275
Other income (expense), net	-	-	684	(487)
Net appreciation (depreciation) in value of investments	9,903	1,430	-	140,176
Benefit payments	-	-	-	(183,462)
Participant loans	-	-	9,941	-
Administrative expenses	-	(167)	-	(13,565)
Net assets at end of year	\$108,092	\$47,363	\$23,593	\$2,339,593

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 30, 2000

By /s/ Frederic F. Brace

Frederic F. Brace  
Member, United Air  
Lines, Inc. Pension  
and Welfare Plans  
Administration Committee

Market Value	Cost	Shares	Category	Description
-----	----	-----	-----	-----
55,759.91	55,759.91	55,759.91	Non-Interest Bearing Cash - USD	Australian dollar
11.73	11.73	11.73	Non-Interest Bearing Cash - USD	Brazilian real
397.55	397.55	397.55	Non-Interest Bearing Cash - USD	Canadian dollar
578.29	578.29	578.29	Non-Interest Bearing Cash - USD	Swiss franc
112.34	112.34	112.34	Non-Interest Bearing Cash - USD	Danish krone
566,553.38	566,553.38	566,553.38	Non-Interest Bearing Cash - USD	Euro
508,966.27	508,966.27	508,966.27	Non-Interest Bearing Cash - USD	British pound sterling
(771,713.32)	(771,713.32)	(771,713.32)	Non-Interest Bearing Cash - USD	Hong Kong dollar
0.10	0.10	0.10	Non-Interest Bearing Cash - USD	Indonesian rupiah
1,046,863.13	1,046,863.13	1,046,863.13	Non-Interest Bearing Cash - USD	Japanese yen
107.30	107.30	107.30	Non-Interest Bearing Cash - USD	Mexican nuevo peso
42,027.14	42,027.14	42,027.14	Non-Interest Bearing Cash - USD	Malaysian ringgit
22.23	22.23	22.23	Non-Interest Bearing Cash - USD	Norwegian krone
196.53	196.53	196.53	Non-Interest Bearing Cash - USD	New Zealand dollar
68.75	68.75	68.75	Non-Interest Bearing Cash - USD	Swedish krona
486.80	486.80	486.80	Non-Interest Bearing Cash - USD	Singapore dollar
2,287,011.94	2,287,011.94	2,287,011.94	Non-Interest Bearing Cash - USD	United States dollar
--	-	(37,732.20)	Receivable Income - USD	United States dollar
1,303,231.36	1,334,281.50	-	Receivables - Other - USD	Pending foreign exchange purchases: Australian dollar
10,245,237.92	10,676,825.44	-	Receivables - Other - USD	Pending foreign exchange purchases: Euro

7,428,335.40	7,580,445.09	-	Receivables - Other - USD	Pending foreign exchange purchases: British pound sterling
11,597,170.95	11,324,841.29	-	Receivables - Other - USD	Pending foreign exchange purchases: Japanese yen
7,419.76	7,502.10	-	Receivables - Other - USD	Pending foreign exchange purchases: Philippine peso
4,088,145.95	4,088,145.95	-	Receivables - Other - USD	Pending foreign exchange purchases: United States dollar
42,607.09	42,525.32	-	Receivables - Other - USD	Pending trade sales: Australian dollar
318,076.00	329,243.83	-	Receivables - Other - USD	Pending trade sales: Euro
104,036.54	105,936.66	-	Receivables - Other - USD	Pending trade sales: British pound sterling
114,543.85	114,656.05	-	Receivables - Other - USD	Pending trade sales: Japanese yen
1,128,719.55	1,151,084.84	-	Receivables - Other - USD	Pending trade sales: New Zealand dollar
20,474,530.13	20,474,530.13	-	Receivables - Other - USD	Pending trade sales: United States dollar
70,562.66	70,562.66	70,562.66	Interest Bearing Cash - USD	Australian dollar
96,175.00	96,175.00	96,175.00	Interest Bearing Cash - USD	Swiss franc
3,248.60	3,248.60	3,248.60	Interest Bearing Cash - USD	Danish krone
198,358.76	198,358.76	198,358.76	Interest Bearing Cash - USD	Euro
102,729.91	102,729.91	102,729.91	Interest Bearing Cash - USD	British pound sterling
81,376.18	81,376.18	81,376.18	Interest Bearing Cash - USD	Hong Kong dollar
496,129.57	496,129.57	496,129.57	Interest Bearing Cash - USD	Japanese yen
9,219.03	9,219.03	9,219.03	Interest Bearing Cash - USD	Mexican nuevo peso
18,234.82	18,234.82	18,234.82	Interest Bearing Cash - USD	Norwegian krone
6,116.39	6,116.39	6,116.39	Interest Bearing Cash - USD	New Zealand dollar
2,235.03	2,235.03	2,235.03	Interest Bearing Cash - USD	Swedish krona
3,571.43	3,571.43	3,571.43	Interest Bearing Cash - USD	Singapore dollar

Page 1 of 126

Market Value	Cost	Shares	Category	Description
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50,625,790.79	50,625,790.79	50,625,790.79	Interest Bearing Cash - USD	United States dollar
998,750.00	999,296.88	1,000,000.00	U.S. Government Securities	& T UNVL CARD MASTER TR SER 1996-3 CL A VAR RT ABS DUE 09-17-2003 BEO
999,670.00	999,997.42	1,000,000.00	U.S. Government Securities	AMERICREDIT AUTOMOBILE RECEIVABLES TR SER 1999-D 6.41 DUE 02-12-2002 BEO
149,919.00	149,997.21	150,000.00	U.S. Government Securities	ANRC AUTO OWNER TR 1999-A NT CL A-2 6.53999 DUE 11-15-2002 BEO
1,095,787.00	1,099,991.97	1,100,000.00	U.S. Government Securities	ARCADIA AUTOMOBILE RECEIVABLES TR 1999-BBKD NT CL A-2 5.715 07-15-2002 BEO
1,215,748.13	1,215,811.10	1,222,631.55	U.S. Government Securities	BEAR STEARNS MTG SECS INC PASSTHRU CTF SER 1993-8 CL A-5 6.35 DUE 08-25-202 4
708,886.10	741,956.07	695,647.92	U.S. Government Securities	CHASE COML MTG SECS CORP 1996-1 CL A-1 MTG 7.6 PASSTHRU CTF DUE 12-18-2005 REG
926,980.90	975,284.96	959,985.19	U.S. Government Securities	CHEM MTG SECS INC SER 1996-1 CL A-8 7.25MO BD 1-25-26 BEO
875,310.00	975,625.00	1,000,000.00	U.S. Government Securities	CMO CHASE MTG FIN CORP 1998-AS1 MC MTG CTF CL IA-8 6.75 DUE 08-25-2028 BEO
457,666.88	471,200.06	455,816.27	U.S. Government Securities	CMO COLLATERALIZED MTG SECS CORP 1992-3 CL 3-I 8.00 BD 3-20-2001 BE0001 BEO
201,652.00	199,871.51	200,000.00	U.S. Government Securities	CMO COML MTG AST TR SER 1999-C2 PTHRU CTF A2 7.546 1-17-10 FNL MAT 11-17-31
1,076,469.39	1,118,295.08	1,109,626.13	U.S. Government Securities	CMO CWBMS INC PASS THRU CTF SER 98-4 IIA1 6.75 DUE 06-25-2028 BEO
1,761,240.00	1,997,500.00	2,000,000.00	U.S. Government Securities	CMO GE CAP MTG SVCS INC REMIC MC CTF 1993-12 CL 12-A8 6.5 DUE 10-25-2023 BEO
785,327.74	780,969.93	780,969.93	U.S. Government Securities	CMO MELLON RESDNTL FDG CORP 99-TBC2 MTG PASSTHRU CTF CL A-1 6.46 7-25-29 BEO
716.82	783.47	771.30	U.S. Government Securities	CMO NORWEST AST SECS CORP 1998-23 PASS THRU CTF CL A-13 6.75 DUE 10-25-2028
882,574.76	926,331.69	927,200.94	U.S. Government Securities	CMO RESDNTL ACCREDIT LNS INC MTG PASS THRU S-99-QS4 CL A-1 6.25 03-25-14 BEO
2,328,754.79	2,337,256.04	2,338,717.73	U.S. Government Securities	CMO RESDNTL FDG MTG SECS I INC PASS THRU CTF S-94-S3 CL A-1 VAR RT 02-25-24 BEO
190,114.00	188,500.00	200,000.00	U.S. Government Securities	Commercial Mortgage Asset Tr
145,508.55	125,013.28	165,000.00	U.S. Government Securities	CWMBMS INC MTG SER 1993-12 CL A-11 MTG PASSTHRU 6.625 CTF DUE 02-25-2024 REG
517,935.93	508,807.92	503,614.40	U.S. Government Securities	DLJ ACCEP TR SER 1989-2 CL G FLTG RT BD DUE 10-17-2020
44,156.40	48,875.00	40,000.00	U.S. Government Securities	FED HOME LN BNK CONS 9.50 BD DUE 2-25-04REG
165,564.70	170,425.00	170,000.00	U.S. Government Securities	FFCB MTN 5.73 06-30-2003
921,102.47	979,671.32	914,245.63	U.S. Government Securities	FHA 1 HUNDRED 20 9 7.43% BDS P7-01 01.08.2023
1,215,696.47	1,226,620.45	1,200,438.89	U.S. Government Securities	FHA 221D4 P9-00 PROJ GMAC 26 MCP 7.43 BD DUE 01-01-2021
1,416,279.32	1,515,237.70	1,406,823.64	U.S. Government Securities	FHA INSD MTG P/T #091 REILLY 7.43 BD DUE07-01-2023
555,043.87	565,102.10	549,293.43	U.S. Government Securities	FHA INSD PROJ #54 GREYSTONE SERV CORP 7.43 GTD MTG CTF DUE 5-1-23 REG

Page 2 of 126

Market Value	Cost	Shares	Category	Description
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3,948,920.29	3,980,725.65	3,918,926.01	U.S. Government Securities	FHA INSD PROJ GMAC POOL #1 7.483 DUE 04-01-2019 REG
1,833,302.07	1,876,010.95	1,810,384.77	U.S. Government Securities	FHA PROJ #075-35261-PM SLEEPY HOLLOW APTS 7.73 PARTN CTF DUE 05-01-2021
1,825,875.46	1,809,004.92	1,800,004.89	U.S. Government Securities	FHA USGI PROJ LN #2063P6 7.44 BD DUE 08-01-2022
174,207.25	174,835.94	175,000.00	U.S. Government Securities	FHLB 5.5 BD DUE 07-14-2000 BEO
219,199.50	226,001.95	225,000.00	U.S. Government Securities	FHLB 5.760 08-04-2003
272,206.00	273,311.23	275,000.00	U.S. Government Securities	FHLB 6 08-15-2002
87,217.65	89,356.25	85,000.00	U.S. Government Securities	FHLB 7.31 06-16-2004
278,863.20	280,043.75	280,000.00	U.S. Government Securities	FHLB BD 5.55 08-17-2000
95,656.00	101,156.25	100,000.00	U.S. Government Securities	FHLB BD 5.805 08-17-2005
426,130.50	439,747.50	425,000.00	U.S. Government Securities	FHLB DTD 04/07/1995 7.08 04-07-2000
103,328.00	109,249.00	100,000.00	U.S. Government Securities	FHLB VAR RT BD DUE 08-19-2004
2,822,039.37	2,857,926.57	2,609,978.61	U.S. Government Securities	FHLMC 10.25% SER J CL 4 31.12.14
857,250.00	864,562.50	900,000.00	U.S. Government Securities	FHLMC 6.55 PL# 999999 02.01.2000
75,468.75	78,345.70	75,000.00	U.S. Government Securities	FHLMC 6.81 DEB DUE 4-1-04 BEO
215,380.20	215,484.38	210,000.00	U.S. Government Securities	FHLMC 7.750 DEB DUE 11-7-2001 REG
1,561,000.00	1,575,000.00	1,600,000.00	U.S. Government Securities	FHLMC GOLD 7.0% PL# 99999 TBA 01.01.30
1,783,647.21	1,865,209.18	1,905,097.15	U.S. Government Securities	FHLMC GOLD E00627 5.5 02-01-2014
1,365,265.34	1,386,225.79	1,303,916.09	U.S. Government Securities	FHLMC GROUP #A0-0952 9.0 MTG PARTN CTF DUE 09-01-2000 REG
622,847.66	643,716.99	614,526.96	U.S. Government Securities	FHLMC GROUP #B0-0083 8.5 MTG PARTN CTF DUE 11-01-2002 REG
484,581.79	491,330.89	478,108.20	U.S. Government Securities	FHLMC GROUP #B00549 8.5 MTG PARTN CTF DUE 04-01-2004 REG
250,390.00	252,031.25	250,000.00	U.S. Government Securities	FHLMC MULTICLASS SER 1475 CL H 6.75 MTG PARTN CTF DUE 04-15-2006 REG
42,707.09	91,162.44	574,251.60	U.S. Government Securities	FHLMC MULTICLASS SER 1564 CL I 6.5 MTG PARTN CTF DUE 05-15-2007 REG
30,345.56	194,959.86	1,407,493.50	U.S. Government Securities	FHLMC MULTICLASS SER 1577 CL PL 6.5 MTG PARTN CTF DUE 07-15-2018 REG
183,289.20	183,350.00	190,000.00	U.S. Government Securities	FHLMC MULTICLASS SER 1594 CL J 6.0 MTG PARTN CTF DUE 10-15-2008 REG
107,902.74	253,464.89	1,702,177.61	U.S. Government Securities	FHLMC MULTICLASS SER 1618 6.0 MTG PARTN CTF DUE 10-15-2007 REG
59,737.44	62,112.54	59,091.57	U.S. Government Securities	FHLMC MULTICLASS SER 1856 CL 1856-ZE 8 06-15-2018
1,014,680.00	1,032,500.00	1,000,000.00	U.S. Government Securities	FHLMC MULTICLASS SER 1869 CL J 8.0 MTG PARTN CTF DUE 12-15-2024 REG
316,852.82	320,946.18	315,571.60	U.S. Government Securities	FHLMC MULTICLASS SER 1971 CL E 7.5 MTG PARTN CTF DUE 01-20-2024 REG

Market Value	Cost	Shares	Category	Description
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654,005.52	664,716.14	663,989.94	U.S. Government Securities	FHLMC MULTICLASS SER E3 CL A 6.324 MTG PARTN CTF DUE 08-15-2032 REG
63,181.39	64,037.15	58,315.00	U.S. Government Securities	FHLMC POOL #306670 11.25 GTD PARTN CTF DUE 04-01-2019 REG
1,300,589.29	1,319,104.39	1,303,039.00	U.S. Government Securities	FHLMC-GNMA REMIC TR SER 30 CL E 6.6 GTD MTG PASS THRU CTF DUE 07-25-2018 REG
8,068,725.00	8,161,687.50	8,720,000.00	U.S. Government Securities	FNMA 6% PL#9999 TBA 15.01.2029
324,187.50	326,007.50	325,000.00	U.S. Government Securities	FNMA 6.16 MTN DUE 03-29-2001 REG
89,577.90	91,926.56	90,000.00	U.S. Government Securities	FNMA 6.23 MTN DUE 03-01-2002 BE0
1,533,021.88	1,549,931.50	1,610,000.00	U.S. Government Securities	FNMA 6.5% PL# 999999 01.12.2025
276,504.25	283,316.00	275,000.00	U.S. Government Securities	FNMA 6.69 MTN DUE 08-07-2001 REG
482,272.25	509,140.62	475,000.00	U.S. Government Securities	FNMA 7.05 BD DUE 11-12-2002 REG
1,990,625.00	2,006,875.00	2,000,000.00	U.S. Government Securities	FNMA 7.5% PL# 999999 25.01.2030
737,776.80	756,320.31	720,000.00	U.S. Government Securities	FNMA 7.55 BD DUE 4-22-02 REG
306,843.00	343,196.43	300,000.00	U.S. Government Securities	FNMA 9.20 DEB DUE 9-11-2000 REG
617,759.45	682,843.76	605,000.00	U.S. Government Securities	FNMA DEB 8.25 12-18-2000
162,576.15	166,521.09	165,000.00	U.S. Government Securities	FNMA MTN 5.89 11-06-2002
1,841,538.39	1,824,087.10	1,792,530.60	U.S. Government Securities	FNMA POOL #066414 ADJ RT DUE 09-01-2028 REG
9,242.05	9,539.48	9,196.07	U.S. Government Securities	FNMA POOL #067329 10 DUE 11-01-2001 REG
121,095.30	124,171.80	118,682.72	U.S. Government Securities	FNMA POOL #080323 8.875 DUE 06-01-2007 REG
626,231.58	629,368.27	607,443.36	U.S. Government Securities	FNMA POOL #251939 8.5 DUE 05-01-2027 REG
647,601.60	661,082.48	661,027.06	U.S. Government Securities	FNMA POOL #300309 6.125 DUE 12-01-2024 REG
2,025,117.78	2,059,508.99	2,019,745.26	U.S. Government Securities	FNMA POOL #313968 ADJ RT DUE 12-01-2027 REG
1,220,991.55	1,232,622.68	1,220,796.22	U.S. Government Securities	FNMA POOL #323115 ADJ RT DUE 11-01-2027 REG
673,892.33	677,165.62	653,674.19	U.S. Government Securities	FNMA POOL #417805 8.5 DUE 05-01-2027 REG
699,895.58	703,282.96	683,213.55	U.S. Government Securities	FNMA POOL #420656 8 DUE 07-01-2017 REG
764,055.36	762,299.72	749,073.88	U.S. Government Securities	FNMA POOL #443624 ADJ RT DUE 05-01-2023 REG
1,033,387.22	1,023,958.52	974,039.02	U.S. Government Securities	FNMA POOL #516051 9.5 DUE 01-01-2021 REG
4,254.43	4,226.51	4,066.40	U.S. Government Securities	FNMA POOL #516052 9 DUE 08-01-2021 REG
159,600.00	160,980.09	160,000.00	U.S. Government Securities	FNMA PREASSIGN 00636 5.72 05-22-2000
87,133.91	72,074.75	3,585.81	U.S. Government Securities	FNMA REMIC TR 1992-142 KB 1197.96765 08-25-2007
335,938.48	321,462.65	340,190.87	U.S. Government Securities	FNMA REMIC TR SER 1992-103 CL JC 5.0 GTDMTG PASS THRU CTF DUE 11-25-2020 REG
321,593.24	308,284.60	330,157.53	U.S. Government Securities	FNMA REMIC TR SER 1993-162 CL C 3.0 GTD MTG PASS THRU CTF DUE 08-25-2023 REG
770,138.74	762,865.45	763,700.74	U.S. Government Securities	FNMA REMIC TR SER 1996-39 CL H 8.0 GTD MTG PASS THRU CTF DUE 11-25-2023 REG
69,102.86	69,406.70	69,450.11	U.S. Government Securities	FNMA REMIC TR SER 221 CL A 6.0 GTD MTG PASS THRU CTF DUE 11-25-2006 REG
1,154,748.76	1,171,282.57	1,177,168.40	U.S. Government Securities	FNMA STRIPPED POOL #35453 MTG BCK SEC SMBS SER K CL K-1 6% DUE 11-1-08 REG



Market Value	Cost	Shares	Category	Description
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1,902,500.00	1,921,875.00	2,000,000.00	U.S. Government Securities	FNMA TBA 6.5% TBA PL9999999 01.01.30
43,465.69	43,264.28	39,476.94	U.S. Government Securities	GNMA GPM POOL #090947 11 DUE 01-15-2010 REG
26,986.01	26,860.91	24,509.56	U.S. Government Securities	GNMA GPM POOL #092213 11 DUE 07-15-2010 REG
50,205.71	49,973.05	45,598.44	U.S. Government Securities	GNMA GPM POOL #092923 11 DUE 09-15-2010 REG
120,122.61	118,807.37	108,407.06	U.S. Government Securities	GNMA GPM POOL #098572 11 DUE 06-15-2013 REG
2,907.82	2,901.24	2,670.89	U.S. Government Securities	GNMA GPM POOL #099264 10.5 DUE 07-15-2013 REG
41,990.24	41,895.39	38,568.80	U.S. Government Securities	GNMA GPM POOL #099519 10.5 DUE 08-15-2013 REG
2,447.80	2,629.73	2,426.52	U.S. Government Securities	GNMA POOL #127644 11 DUE 09-15-2000 REG
960.68	1,032.10	952.33	U.S. Government Securities	GNMA POOL #133328 11 DUE 09-15-2000 REG
4,285.03	4,603.54	4,247.78	U.S. Government Securities	GNMA POOL #135153 11 DUE 09-15-2000 REG
20,978.09	22,537.35	20,795.71	U.S. Government Securities	GNMA POOL #136150 11 DUE 10-15-2000 REG
12,358.52	13,277.11	12,251.08	U.S. Government Securities	GNMA POOL #137279 11 DUE 10-15-2000 REG
15,696.86	16,863.57	15,560.40	U.S. Government Securities	GNMA POOL #138029 11 DUE 10-15-2000 REG
16,945.09	18,204.58	16,797.77	U.S. Government Securities	GNMA POOL #139778 11 DUE 10-15-2000 REG
4,835.86	5,195.31	4,793.82	U.S. Government Securities	GNMA POOL #140090 11 DUE 09-15-2000 REG
3,346.44	3,595.18	3,317.35	U.S. Government Securities	GNMA POOL #141635 11 DUE 09-15-2000 REG
8,007.21	8,602.37	7,937.60	U.S. Government Securities	GNMA POOL #141681 11 DUE 10-15-2000 REG
3,847.63	4,133.62	3,814.18	U.S. Government Securities	GNMA POOL #141953 11 DUE 10-15-2000 REG
5,674.13	6,095.87	5,624.80	U.S. Government Securities	GNMA POOL #141965 11 DUE 10-15-2000 REG
12,976,000.00	13,016,000.00	12,800,000.00	U.S. Government Securities	GNMA POOL #9999999 SER 2000 8 DUE 01-02-2000 REG
527,312.50	530,062.50	550,000.00	U.S. Government Securities	GNMA SER 2015 POOL #9999999 SER 6 DUE 01-01-2015 REG
2,753,437.50	2,961,129.81	3,000,000.00	U.S. Government Securities	GNMA TBA II POOL #9999999 SER 2029 6 DUE 01-20-2029 REG
3,385,125.00	3,407,437.50	3,400,000.00	U.S. Government Securities	GNMA TBA POOL #9999999 SER 2029 7.5 DUE 01-21-2029 REG
6,608.33	7,099.51	6,550.88	U.S. Government Securities	GNMA, POOL # 126705 SERIES 2000 11.0% DUE 10-15-2000
11,563.79	12,423.31	11,463.26	U.S. Government Securities	GNMA, POOL # 134323 SERIES 2000 11.0% DUE 09-15-2000
8,722.43	9,370.75	8,646.60	U.S. Government Securities	GNMA, POOL # 136356 SERIES 2000 11.0% DUE 08-15-2000
1,592.45	1,710.82	1,578.61	U.S. Government Securities	GNMA, POOL # 137147 SERIES 2000 11.0% DUE 10-15-2000
3,653.33	3,924.88	3,621.57	U.S. Government Securities	GNMA, POOL # 137268 SERIES 2000 11.0% DUE 08-15-2000
3,742.78	4,020.97	3,710.24	U.S. Government Securities	GNMA, POOL # 137395 SERIES 2000 11.0% DUE 10-15-2000
3,724.21	4,001.02	3,691.83	U.S. Government Securities	GNMA, POOL # 138389 SERIES 2000 11.0% DUE 09-15-2000
12,149.02	13,052.02	12,043.40	U.S. Government Securities	GNMA, POOL # 139503 SERIES 2000 11.0% DUE 10-15-2000

Market Value	Cost	Shares	Category	Description
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13,831.61	14,859.68	13,711.36	U.S. Government Securities	GNMA, POOL # 139816 SERIES 2000 11.0% DUE 08-15-2000
3,575.74	3,841.51	3,544.65	U.S. Government Securities	GNMA, POOL # 140171 SERIES 2000 11.0% DUE 10-15-2000
4,117.49	4,423.54	4,081.69	U.S. Government Securities	GNMA, POOL # 140233 SERIES 2000 11.0% DUE 10-15-2000
2,108.50	2,265.21	2,090.17	U.S. Government Securities	GNMA, POOL # 141455 SERIES 2000 11.0% DUE 10-15-2000
16,391.48	16,883.83	16,411.99	U.S. Government Securities	GNMA, POOL # 423415 SERIES 2025 7.5% DUE 12-15-2025
11,419.87	11,366.97	10,371.89	U.S. Government Securities	GNMA, POOL # 90741 SERIES 2010 11.0% DUE 01-15-2010
72,114.43	71,780.22	65,496.65	U.S. Government Securities	GNMA, POOL # 93487 SERIES 2010 11.0% DUE 09-15-2010
14,319.03	15,383.33	14,194.54	U.S. Government Securities	GNMA, POOL# 00140133 SERIES 00002000 11.0000% DUE 10-15-2000
985,999.51	988,272.30	971,274.98	U.S. Government Securities	GNMAII POOL #008062 7.125 DUE 10-20-2022REG
263,196.30	258,977.37	259,626.44	U.S. Government Securities	GNMAII POOL #008540 SER 2024 ADJ RT 11-20-2024
1,228,803.56	1,223,449.97	1,212,136.68	U.S. Government Securities	GNMAII POOL #008557 SER 2024 ADJ RT DUE 12-20-2024 REG
68,543.91	68,533.45	67,645.58	U.S. Government Securities	GNMAII POOL #008580 ADJ RT 01-20-2025
255,752.70	256,698.77	252,283.80	U.S. Government Securities	GNMAII POOL #008597 ADJ RT 02-20-2025
539,171.10	542,089.28	532,020.74	U.S. Government Securities	GNMAII POOL #008608 7.375 DUE 03-20-2025REG
511,458.69	502,129.90	507,963.90	U.S. Government Securities	GNMAII POOL #008682 6.75 DUE 08-20-2025 REG
114,315.82	116,981.75	113,482.86	U.S. Government Securities	GNMAII POOL #008685 6.75 DUE 08-20-2025 REG
200,117.35	196,039.81	197,830.43	U.S. Government Securities	GNMAII POOL #008781 ADJ RT 01-20-2026
383,213.44	371,079.06	380,715.94	U.S. Government Securities	GNMAII POOL #008945 ADJ RT 08-20-2026
665,483.85	667,049.94	668,198.41	U.S. Government Securities	GREEN TREE FINL CORP 98-D HOME EQTY LN CL A-1B ARM FLTG 11-15-2024 BEO
1,320,593.34	1,324,327.94	1,324,327.94	U.S. Government Securities	GREEN TREE FINL CORP SER 1999-E HOME IMPT LN CTF CL A-1 6.32 8-15-30 BEO
1,369,599.71	1,371,787.71	1,372,055.69	U.S. Government Securities	GREEN TREE RCRTONL EQUIP & CONSUMERTR 96-B AST BCKD NT CL A-1 7-15-18 BEO
1,000,000.00	1,000,078.13	1,000,000.00	U.S. Government Securities	HSEHD CR CARD MASTER TR I 1995-1 PARTN CTF CL A VAR 12-15-2002 BEO
158,877.73	158,877.68	951,185.36	U.S. Government Securities	I/O CMO GE CAP MTG SVCS INC REMIC MC PASSTHRU CTF 98-10 CL 1-A4 05-25-2028
694,211.05	694,211.51	6,500,000.00	U.S. Government Securities	I/O CONSECO FIN SECURITIZATIONS CORP 1999-H HOME EQUITY LN A-IO 12-15-29
76,657.13	63,881.92	4,405.65	U.S. Government Securities	I/O FHLMC MULTICLASS SER 1202 CL 1202-G 819.10 02-15-2007
151,880.65	160,017.12	1,446,482.40	U.S. Government Securities	I/O FHLMC MULTICLASS SER 1606 CL 1606-I 6.5 11-15-2008

Market Value	Cost	Shares	Category	Description
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82,801.40	87,283.77	521,583.60	U.S. Government Securities	I/O FHLMC MULTICLASS SER 1606 CL IA 11-15-2008
51,734.21	61,782.55	649,274.70	U.S. Government Securities	I/O FHLMC MULTICLASS SER 1676 CL 1676-I 04-15-2020
95,307.62	76,724.29	4,238.91	U.S. Government Securities	I/O FNMA REMIC 92-157 JA 1014.60 DUE 9-25-2007
236,857.35	246,611.21	3,363,161.16	U.S. Government Securities	I/O FNMA REMIC SER 1993-186 CLJ 03-25-2008
123,972.41	221,455.76	1,543,673.40	U.S. Government Securities	I/O FNMA REMIC TR SER 1993-147 CL K 7.0 GTD MTG PASS THRU CTF DUE 06-25-2020 REG
126,595.50	132,012.88	912,400.00	U.S. Government Securities	I/O FNMA REMIC TR SER 1994-43 CL PM 7.00 PASS THRU CTF DUE 02-25-2022 REG
1,975,620.00	2,008,437.50	2,000,000.00	U.S. Government Securities	IMC HOME EQTY LN TR SER 1998-1 6.41 ABS CTF DUE 04-20-2018 BEO
394,702.36	391,116.67	400,000.00	U.S. Government Securities	LOCKHEED MARTIN CORP CPN 02-18-2000
695,741.31	712,365.87	697,009.87	U.S. Government Securities	M.LYNCH MTG INVS INC SER 1996-C1 CL A-1 7.15 MTG PASSTHRU CTF DUE 04-25-2028 BEO
872,850.96	895,268.32	896,141.68	U.S. Government Securities	M.LYNCH MTG INVS INC SER 1998-C1 6.31 ABS CTF DUE 11-15-2026 BEO
446,884.23	456,509.53	454,238.35	U.S. Government Securities	MORGAN J P COML MTG FIN CORP SER 1998- C6 6.373 ABS CTF DUE 01-15-2030 BEO
980,182.95	988,480.57	1,009,176.59	U.S. Government Securities	MORGAN ST CAP I INC SER 1998-MF1 CL A1 6.19 CTF DUE 01-15-2007 BEO
1,479,760.92	1,544,059.80	1,474,702.69	U.S. Government Securities	NOMURA AST SECS CORP SER 1996-MD5 CL A1A7.07 BD DUE 04-13-2036 BEO
678,846.09	679,331.88	680,022.53	U.S. Government Securities	OAKWOOD MTG INVS INC SER 1997-B 6.75 DUE08-15-2027 BEO
1,297,556.00	1,299,904.97	1,300,000.00	U.S. Government Securities	PP&L TRANSITION BD LLC SER 1999-1 BD VARRATE CL A-1 6.08 DUE 03-25-2003 BEO
242,023.85	242,177.38	243,700.51	U.S. Government Securities	RESDNTL FDG MTG SECS I INC SER 1993-S40 CL A5 6.2 MTG PASS THRU CTF 11-25-23 BEO
924,746.36	971,018.78	961,404.72	U.S. Government Securities	RESDNTL FDG MTG SECS I INC SER 1996-S6 CL A-10 7% MTG PASSTHRU CTFS 3-25-26 BEO
624,084.35	646,509.38	635,000.00	U.S. Government Securities	RESDNTL FDG MTG SECS I INC SER 97-S9 CL A20 7.5 MTG PASS THRU CTFS 7-25-27 BEO
1,210,751.02	1,211,138.58	1,211,138.58	U.S. Government Securities	SAXON AST SECS TR SER 1999-3 CL AF1 VAR RT AST BKD 06-25-2014 BEO
999,370.00	1,013,125.00	1,000,000.00	U.S. Government Securities	SECURITIZED AST SALES INC SER 1995-B CL A4 INC 7.41 MTG BKD CTF DUE 9-25-24 BEO
1,200,015.70	1,201,130.73	1,200,567.96	U.S. Government Securities	SIGNET SER 1995-A FLTG RT BD DUE 06-20-2004
138,816.62	138,519.94	139,594.16	U.S. Government Securities	SLM STUD LN TR SER 1998-2 CL A1 VAR RT ABS DUE 04-25-2007
199,628.48	199,522.00	200,000.00	U.S. Government Securities	SLMA PREASSIGN 00734 4.845 02-10-2000
479,660.80	480,338.61	482,638.68	U.S. Government Securities	SLMA SER 1997-1 CL-A1 VAR RT BD DUE 10-25-05 REG
964,420.00	979,765.63	1,000,000.00	U.S. Government Securities	SMS STUD LN TR SER 1997-9A CL A1 VAR RT ABS CTF DUE 10-27-2025 REG
943,550.69	137,203.54	1,063,000.00	U.S. Government Securities	TREAS INVT GROWTH RCPTS 11-15-2001 REG
15,740.00	16,860.07	16,000.00	U.S. Government Securities	U.S TREAS 5.875 NT DUE 11-15-2005

Market Value	Cost	Shares	Category	Description
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80,227.50	91,578.00	285,000.00	U.S. Government Securities	U.S. TREAS SEC STRIPPED INT PMT GENERIC TINT PMT DUE 2-15-2019 B/E
326,848.80	290,839.02	340,000.00	U.S. Government Securities	U.S. TREAS 8.75 NT STRIPPED PRIN PMT DUE8-15-2000 REG
81,873.82	99,325.35	97,000.00	U.S. Government Securities	U.S. TREAS BDS 5.25 DUE 11-15-2028 REG
619,443.20	593,606.88	2,560,000.00	U.S. Government Securities	U.S. TREAS SEC STRIPPED INT GENERIC TINT DUE 8-15-21 REG
220,166.10	225,188.44	770,000.00	U.S. Government Securities	U.S. TREAS SEC STRIPPED INT PMT GENERIC TINT PMT DUE 11-15-18 REG
337,413.60	232,028.07	410,000.00	U.S. Government Securities	U.S. TREAS SEC STRIPPED INT PMT GENERIC TINT PMT REPST INT PMT ON 2-15-2003
1,162,850.80	852,367.60	1,480,000.00	U.S. Government Securities	U.S. TREAS SEC STRIPPED INT PYMT GENERIC TINT PYMT DUE 11-15-03 REG
60,144.50	52,998.21	95,000.00	U.S. Government Securities	U.S. TREAS SEC STRIPPED NT PMT GENERIC TINT PYMT DUE 2-15-2007 REG
63,498.60	56,329.56	180,000.00	U.S. Government Securities	U.S. TREASURY STRIPPED SECS INT GENERIC PMT DUE 8-15-15 BEO
1,218,264.04	1,193,161.43	2,492,000.00	U.S. Government Securities	U.S. TREASURY STRIPPED SECS INT GENERIC TINT PMT DUE 11-15-10 REG
7,202.25	4,223.72	15,000.00	U.S. Government Securities	U.S. TREASURY STRIPPED SECS INT GENERIC TINT PMT DUE 2-15-11 BEO
51,903.50	42,203.70	110,000.00	U.S. Government Securities	U.S. TREASURY STRIPPED SECS INT GENERIC TINT PMT DUE 5-15-11 REG
86,515.80	71,953.04	210,000.00	U.S. Government Securities	U.S. TREASURY STRIPPED SECS INT GENERIC TINT PMT DUE 5-15-13 REG
161,577.00	139,524.46	325,000.00	U.S. Government Securities	U.S. TREASURY STRIPPED SECS INT GENERIC TINT PMT DUE 8-15-10 REG
129,862.90	113,457.24	305,000.00	U.S. Government Securities	U.S. TREASURY STRIPPED SECS INT IMPT GENTINT PMT DUE 11-15-12 REG
121,060.70	128,397.96	410,000.00	U.S. Government Securities	U.S.A TREAS SEC STRIPPED INT PMT GENERTIC TINT PMT DUE 5-15-2018 REG
307,267.35	291,363.30	345,000.00	U.S. Government Securities	U.S.T. SEC STRIPPED INT GENERIC TINT PMT DUE 11-15-2001 B/E
1,490,667.45	1,101,782.03	2,165,000.00	U.S. Government Securities	U.S.T. SEC STRIPPED INT GENERIC TINT PMT DUE 11-15-2005 B/E
1,185,187.00	1,168,902.05	2,110,000.00	U.S. Government Securities	U.S.T. SEC STRIPPED INT GENERIC TINT PMT DUE 11-15-2008 B/E
370,746.60	199,557.59	410,000.00	U.S. Government Securities	U.S.T. SEC STRIPPED INT GENERIC TINT PMT DUE 8-15-2001 B/E
1,501,856.15	1,224,822.75	1,765,000.00	U.S. Government Securities	U.S.T. SEC STRIPPED INT GENERIC TINT PMT DUE 8-15-2002 B/E
1,539,804.05	1,420,666.91	2,095,000.00	U.S. Government Securities	U.S.T. SEC STRIPPED INT PMT GENERIC TINT PMT DUE 11-15-2004 REG
742,640.00	565,724.77	2,000,000.00	U.S. Government Securities	U.S.T. SEC STRIPPED INT PMT GENERIC TINT PMT DUE 11-15-2014 REG
344,478.80	328,709.93	50,000.00	U.S. Government Securities	U.S.T. SEC STRIPPED INT PYMT GENERIC TINT PYMT DUE 11-15-16 REG
2,299,115.95	2,303,703.95	2,301,187.02	U.S. Government Securities	UACSC AUTO TR 98-A AUTO RECEIVABLE BKD CTF CL A-3 6.05 DUE 06-10-2002 BEO
665,593.95	658,627.70	3,305,000.00	U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 0.00001 DUE 02-15-2025 REG
64,255.00	52,610.00	250,000.00	U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 08-15-2020REG
2,989,419.60	2,579,548.10	12,290,000.00	U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 08-15-2021REG
32,900.00	24,578.20	100,000.00	U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 11-15-2016REG
1,595,623.30	1,630,902.65	1,630,000.00	U.S. Government Securities	US TREAS BDS 6.125 DUE 08-15-2029 REG
9,667.20	8,920.88	10,000.00	U.S. Government Securities	US TREAS BDS 6.25 DUE 08-15-2023 REG
35,109.03	34,915.48	33,000.00	U.S. Government Securities	US TREAS BDS 7.25 DUE 05-15-2016 REG
21,578.20	20,149.00	20,000.00	U.S. Government Securities	US TREAS BDS 7.25 DUE 08-15-2022 REG
8,489.10	9,191.19	10,000.00	U.S. Government Securities	US TREAS BDS BD 5.25 DUE 02-15-2029 REG

Market Value	Cost	Shares	Category	Description
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1,489,042.08	1,466,797.50	1,500,000.00	U.S. Government Securities	US TREAS BILLS 01-20-2000
2,481,736.81	2,444,662.50	2,500,000.00	U.S. Government Securities	US TREAS BILLS 01-20-2000
1,489,140.00	1,466,908.25	1,500,000.00	U.S. Government Securities	US TREAS BILLS 01-20-2000
1,489,140.00	1,466,726.25	1,500,000.00	U.S. Government Securities	US TREAS BILLS 01-20-2000
24,727.50	24,542.11	25,000.00	U.S. Government Securities	US TREAS BILLS 02-17-2000
19,632.83	19,570.62	20,000.00	U.S. Government Securities	US TREAS BILLS 04-06-2000
9,575.06	9,567.30	10,000.00	U.S. Government Securities	US TREAS BILLS 09-14-2000
967,205.05	958,598.46	970,000.00	U.S. Government Securities	US TREAS BILLS 12-23-1999
1,977,660.00	536,623.78	2,000,000.00	U.S. Government Securities	US TREAS CPN / BOOK ENTRY SAFEKEEPING 02-15-2000 REG
756,318.63	205,221.49	1,080,625.00	U.S. Government Securities	US TREAS CPN / BOOK ENTRY SAFEKEEPING 05-15-2005 REG
876,860.00	147,670.00	1,000,000.00	U.S. Government Securities	US TREAS DET CPN EXCL
4,420,004.25	4,358,790.01	4,250,000.00	U.S. Government Securities	US TREAS INFL INDX 3.625 I/L 15/7/2002 REG
3,716,729.84	3,748,154.42	3,800,000.00	U.S. Government Securities	US TREAS INFLATION INDEX BDS 3.875 DUE 04-15-2029 REG
15,220.00	15,855.74	16,000.00	U.S. Government Securities	US TREAS NT 4.75 DUE 02-15-2004 REG
16,064.96	16,719.73	16,000.00	U.S. Government Securities	US TREAS NT SER A-2003 6.25 2-15-2003 REG
320,565.60	318,034.13	360,000.00	U.S. Government Securities	US TREAS NT STRIPPED PRIN PMT 11-15-2001REG
-	39,976.70	40,000.00	U.S. Government Securities	US TREAS NTS 5.5 DUE 08-31-2001 REG
16,075.04	16,578.73	16,000.00	U.S. Government Securities	US TREAS NTS 6.25 DUE 02-28-2002 REG
145,725.00	148,307.81	145,000.00	U.S. Government Securities	US TREAS NTS 6.25 DUE 06-30-2002 REG
406,769.85	412,340.62	405,000.00	U.S. Government Securities	US TREAS NTS 6.875 DUE 03-31-2000 REG
97,805.35	106,444.33	95,000.00	U.S. Government Securities	US TREAS NTS 7.875 DUE 08-15-2001 REG
35,973.35	38,229.08	35,000.00	U.S. Government Securities	US TREAS NTS 8 DUE 05-15-2001 REG
15,824.96	16,075.89	16,000.00	U.S. Government Securities	US TREAS NTS DTD 00844 5 DUE 02-28-2001 REG
9,964.10	10,042.91	10,000.00	U.S. Government Securities	US TREAS NTS DTD 00850 5.75 DUE 06-30-2001 REG
246,835.00	250,578.59	250,000.00	U.S. Government Securities	US TREAS NTS DTD 00854 6 DUE 08-15-2009 REG
3,743,371.80	3,784,838.40	3,780,000.00	U.S. Government Securities	US TREAS NTS DTD 00858 5.875 DUE 11-15-2004 BEO
100,078.00	96,002.45	100,000.00	U.S. Government Securities	US TREAS NTS DTD 01/15/1993 6.375 DUE 01-15-2000 REG
135,215.40	72,888.69	145,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 02-15-2001REG
333,206.80	205,078.52	380,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 02-15-2002REG
343,499.95	161,832.59	445,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 02-15-2004REG
975,199.50	582,815.14	1,350,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 02-15-2005REG
44,334.00	29,081.75	75,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 02-15-2008REG
79,812.60	64,590.13	155,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 02-15-2010REG
82,855.95	55,635.23	185,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 02-15-2012REG
48,811.25	51,496.25	125,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 02-15-2014REG
50,986.40	50,798.63	170,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 02-15-2018REG

Market Value	Cost	Shares	Category	Description
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11,893.50	11,167.28	45,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 02-15-2020REG
200,028.75	115,722.23	205,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2000REG
229,542.50	107,003.96	250,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2001REG
15,956.22	16,140.39	21,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2004REG
463,490.20	294,574.24	610,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2004REG
440,708.40	300,346.22	620,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2005REG
15,638.04	15,970.02	22,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2005REG
15,567.50	16,228.00	25,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2007REG
180,583.00	151,122.30	290,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2007REG
17,430.90	18,239.40	30,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2008REG
214,981.10	157,250.82	370,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2008REG
211,637.40	112,067.24	390,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2009REG
156,897.20	121,791.70	310,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2010REG
66,006.00	50,500.50	150,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2012REG
57,432.00	36,672.75	160,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2015REG
145,594.40	150,113.60	560,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2020REG
1,667,297.50	1,409,144.05	2,090,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 08-15-2003REG
865,133.06	538,430.56	1,237,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 08-15-2005REG
493,862.46	468,647.79	754,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 08-15-2006REG
295,798.86	233,021.59	483,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 08-15-2007REG
131,394.40	98,456.33	230,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 08-15-2008REG
248,049.60	209,814.48	465,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 08-15-2009REG
95,224.80	68,198.31	220,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 08-15-2012REG
56,620.20	41,527.37	140,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 08-15-2013REG
85,672.90	97,364.02	335,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 08-15-2020REG
360,749.85	201,815.61	381,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 11-15-2000REG
678,666.60	393,755.74	810,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 11-15-2002REG
303,032.50	253,473.07	470,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 11-15-2006REG
239,208.38	154,853.25	397,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 11-15-2007REG
613,232.10	565,213.80	1,170,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 11-15-2009REG
284,900.00	305,816.27	625,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 11-15-2011REG
119,265.00	83,055.43	300,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 11-15-2013REG
187,369.20	198,193.12	540,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 11-15-2015REG
218,024.95	245,242.41	715,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 11-15-2017REG
480,916.40	521,076.21	1,795,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 11-15-2019REG
579,264.40	538,146.99	715,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT GNRC INT 5-15-03 RPSTG INT PMT 11.625 11/15/04
25,154.25	19,095.54	75,000.00	U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 11-15-2016REG
198,045.90	207,080.16	195,000.00	U.S. Government Securities	US TREAS SER B-2000 8.875 NT DUE 5-15-2000 REG
250,894.70	255,642.19	245,000.00	U.S. Government Securities	US TREAS SER D-2000 8.50 NT DUE 11-15-2000

Market Value	Cost	Shares	Category	Description
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306,574.65	316,634.66	1,695,000.00	U.S. Government Securities	US TREAS STRIPPED PRINC BD DUE 02-15-2027
15,299.83	15,798.93	23,000.00	U.S. Government Securities	USA TREAS SEC STRIPPED INT PMT DUE 5-15-2006 GENERIC TINT PMT
76,838.40	81,799.65	240,000.00	U.S. Government Securities	USA TREAS SEC STRIPPED INT PMT GENERIC TINT PMT DUE 2-15-17 REG
87,531.29	57,760.30	209,000.00	U.S. Government Securities	USA TREAS STRIPPED SECS INT GENERIC TINTPMT DUE 2-15-13 BEO
1,385,261.60	1,386,490.23	5,770,000.00	U.S. Government Securities	USA TREASURY BDS STRIP PRIN PMT 15/11/21 USD
1,932,075.00	1,912,893.75	1,860,000.00	U.S. Government Securities	USA TREASURY NTS 7%'1'15/7/06 USD1000
51,404.00	51,684.00	200,000.00	U.S. Government Securities	USA TREASURY STRIP STRIP PRIN PMT 15/8/20 USD
370,351.50	369,955.60	370,000.00	Corporate Debt Instruments	CIT GROUP INC 7.125 DUE 10-15-2004 BEO
999,060.00	999,648.44	1,000,000.00	Corporate Debt Instruments	1ST CHGO MASTER TR FLTG RATE ABS DUE 04-15-2003 BEO
1,001,730.00	1,005,450.00	1,000,000.00	Corporate Debt Instruments	A T & T CAP CORP MEDIUM TERM NTS-BOOK ENTRY 6.875 DUE 01-16-2001 BEO
474,143.75	534,165.40	535,000.00	Corporate Debt Instruments	ANHEUSER BUSCH COS INC 6.5 DEB DUE 01-01-2028 BEO CALL
460,955.90	526,221.45	515,000.00	Corporate Debt Instruments	ARCHER DANIELS MIDLAND CO 6.75 DUE 12-15-2027 REG
475,526.70	289,384.27	330,000.00	Corporate Debt Instruments	AUBURN HILLS TRUST 12.% DEBENTURES 01.05.2020
120,456.00	137,902.80	140,000.00	Corporate Debt Instruments	BOEING CO 6.625 DEB DUE 02-15-2038
88,538.40	89,214.30	90,000.00	Corporate Debt Instruments	CHASE MANHATTAN CORP NEW CHASE MANHATTANCORP 7 DUE 11-15-2009 BEO
105,098.40	109,604.00	110,000.00	Corporate Debt Instruments	CHASE MANHATTAN CORP NEW NT 5.75 DUE 04-15-2004 BEO
145,677.00	148,305.00	150,000.00	Corporate Debt Instruments	DOW CHEM CO 7.375 DUE 11-01-2029 BEO
1,268,354.50	1,278,914.70	1,330,000.00	Corporate Debt Instruments	FORD MTR CR CO 5.75 DUE 02-23-2004 BEO
1,204,981.60	1,210,452.80	1,340,000.00	Corporate Debt Instruments	FORD MTR CR CO NT 5.8 DUE 01-12-2009 BEO
1,696,665.00	1,842,315.00	1,500,000.00	Corporate Debt Instruments	GEN MTR CORP 8.80 BD DUE 3-1-2021 REG PUTABLE ON 3-1-98
24,705.50	24,720.59	25,000.00	Corporate Debt Instruments	GEN MTRS ACCEP CORP 5.625 NT DUE 02-15-2001 BEO
900,970.00	1,002,790.00	1,000,000.00	Corporate Debt Instruments	GEN MTRS CORP 6.75 DUE 05-01-2028 REG
738,682.80	762,200.00	740,000.00	Corporate Debt Instruments	MERCK & CO INC TRANCHE # TR 11 5.76 MTN DUE 05-03-2037/99 BEO PUTTABLE 5-3-**PUT

Market Value	Cost	Shares	Category	Description
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209,819.80	228,102.50	230,000.00	Corporate Debt Instruments	MORGAN J P & CO INC MEDIUM TERM SUB NTS
			- Preferred	BOOK ENTRY 6 DUE 01-15-2009 BEO
457,069.20	516,196.80	420,000.00	Corporate Debt Instruments	MOTOROLA INC 8.40 BD DUE 8-15-2031 REG
			- Preferred	OPT PUT ON 8-15-2001 @PAR DELIVERY **PUT
34,910.05	37,105.92	35,000.00	Corporate Debt Instruments	PHILIP MORRIS 7.50 NT DUE 1-15-2002 REG
			- Preferred	
1,147,595.40	1,440,129.60	1,260,000.00	Corporate Debt Instruments	PHILIP MORRIS COS INC 7.75 DEB DUE
			- Preferred	01-15-2027
222,722.40	240,000.00	240,000.00	Corporate Debt Instruments	PVTPL DRESNER FDG TR I 144A 8.151 DUE
			- Preferred	06-30-2031 BEO
1,572,694.20	1,800,738.80	1,540,000.00	Corporate Debt Instruments	TCI COMMUNICATIONS INC 7.875 DEB DUE
			- Preferred	02-15-2026
1,629,564.36	1,693,817.14	1,715,000.00	Corporate Debt Instruments	U.S. TREAS INFLATION INDEX 3.625 NT
			- Preferred	DUE 04-15-2028 REG
1,402,019.22	1,399,048.51	1,400,000.00	Corporate Debt Instruments	US TREAS INFLATION INDEX 3.625 BD DUE
			- Preferred	01-15-2008 REG
6,729,692.26	6,741,875.91	6,720,000.00	Corporate Debt Instruments	US TREAS INFLATION INDEX 3.625 BD DUE
			- Preferred	01-15-2008 REG
741,562.50	727,125.00	750,000.00	Corporate Debt Instruments	BCO NAC DE COM EXT 8% NTS 18/7/2002 USD1000
			- Other	
39,650.00	39,350.00	40,000.00	Corporate Debt Instruments	PETROLEOS MEXICANO 9.5% UNSUB 15.09.2027
			- Other	
142,500.00	121,500.00	150,000.00	Corporate Debt Instruments	PETROLEOS MEXICANOS 8.85 DUE 09-15-2007 REG
			- Other	
248,900.00	240,695.00	380,000.00	Corporate Debt Instruments	PERU(REP OF) VAR% NTS 7/3/2017 USD1000
			- Other	
547,537.40	526,309.40	580,000.00	Corporate Debt Instruments	KOREA DEV BNK 6.75 NT DUE 12-01-2005 REG
			- Other	
1,610.22	41,202.49	1,029.00	Corporate Debt Instruments	BAE SYSTEMS 7.45% CAP AMORT LN 29/11/03
			- Other	
10,920.00	10,980.00	12,000.00	Corporate Debt Instruments	ADELPHIA COMMUNICATIONS CORP SR NT 7.875
			- Other	DUE 05-01-2009 BEO
75,335.00	75,395.04	76,000.00	Corporate Debt Instruments	ADELPHIA COMMUNICATIONS CORP SR NT 9.375
			- Other	DUE 11-15-2009 BEO
92,690.00	91,703.80	92,000.00	Corporate Debt Instruments	AES CORP SR NT 9.5 DUE 06-01-2009 BEO
			- Other	
691,875.00	695,625.00	750,000.00	Corporate Debt Instruments	ALLIED WASTE N AMER INC SR NT 7.375
			- Other	DUE 01-01-2004 BEO
21,175.00	22,137.50	22,000.00	Corporate Debt Instruments	AMER STD COS INC 8.25 COM GUAR 01.06.2009
			- Other	
12,740.00	13,352.50	14,000.00	Corporate Debt Instruments	AMER STD INC 7.625 SR NT DUE 02-15-2010
			- Other	
962,740.00	997,900.00	1,000,000.00	Corporate Debt Instruments	AMERCO SR NOTES 7.2 DUE 04-01-2002 BEO
			- Other	
39,700.00	40,000.00	40,000.00	Corporate Debt Instruments	AMERN AXLE & MFG INC SR SUB NT 9.75
			- Other	DUE 03-01-2009/03-01-2004 BEO PUT
756,600.00	784,198.49	780,000.00	Corporate Debt Instruments	ARGENTINA REP NT ISIN US040114BE93 SDL
			- Other	503566U 11.75 DUE 04-07-2009 BEO
68,087.50	65,000.00	65,000.00	Corporate Debt Instruments	AVIS RENT A CAR IN 11% NTS 1/5/2009 USD1000
			- Other	
2,036,168.40	2,228,149.10	2,230,000.00	Corporate Debt Instruments	BAYERISCHE LANDESBANK GIROZENTRALE N Y
			- Other	BRH MTN 5.875 DUE 12-01-2008 BEO



Market Value	Cost	Shares	Category	Description
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722,175.00	749,722.50	750,000.00	Corporate Debt Instruments	BECKMAN INSTRS INC NEW SR NT 7.1 DUE - Other 03-04-2003 BEO
26,390.00	27,895.00	28,000.00	Corporate Debt Instruments	CALPINE CORP SR NT 7.75 DUE 04-15-2009 - Other BEO
22,252.50	24,150.00	23,000.00	Corporate Debt Instruments	CENTURY COMMUNICATIONS CORP 8.875 SR NT - Other DUE 01-15-2007
45,360.00	49,080.00	48,000.00	Corporate Debt Instruments	CHARTER COM HLDGS 8.625%SNR NTS 1/4/09USD1000 - Other
61,995.67	64,120.00	68,000.00	Corporate Debt Instruments	CMS ENERGY CORP 7.5 DUE 01-15-2009 BEO - Other
284,694.00	299,052.00	300,000.00	Corporate Debt Instruments	CMS PANHANDLE HLDG CO NT 6.125 DUE - Other 03-15-2004 BEO
88,057.80	95,416.20	90,000.00	Corporate Debt Instruments	CONS RAIL CORP 7.875 DEB DUE 5-15-2043 - Other REG
113,368.20	109,871.30	110,000.00	Corporate Debt Instruments	COX COMMUN INC 7.875% NT 15/08/2009 (FAIS) - Other
30,135.00	29,566.11	49,000.00	Corporate Debt Instruments	CROWN CASTLE INTL CORP SR DISC NT STEP - Other 5-15-11/04 0 5/04 10.375 AFTER
12,707.50	13,000.00	13,000.00	Corporate Debt Instruments	CROWN CASTLE INTL CORP SR NT 9 DUE - Other 05-15-2011/05-15-2004 BEO
60,000.00	59,720.40	60,000.00	Corporate Debt Instruments	CSC HLDGS INC SR NT SER B DTD 07/13/19998.125 - Other DUE 07-15-2009 BEO
35,175.00	35,175.00	35,000.00	Corporate Debt Instruments	ECHOSTAR DBS CORP SR NT 9.375 DUE - Other 02-01-2009/02-01-2004 BEO PUT
235,305.00	247,031.25	1,500,000.00	Corporate Debt Instruments	FHLMC MULTICLASS SER 2095 CL 2095-TI 7 - Other 11-15-2024
382.97	5,879.95	300.00	Corporate Debt Instruments	FING CORP 9.8 DUE 04-06-2018 REG - Other
130,078.20	132,867.00	140,000.00	Corporate Debt Instruments	FRONTIER CORP 6% DEAL REMKT 15/10/13 USD - Other
52,937.50	54,535.35	55,000.00	Corporate Debt Instruments	HORSESHOE GAMING LLC SR SUB NT 8.625 - Other DUE 05-15-2009 BEO
984,319.00	1,000,000.00	1,000,000.00	Corporate Debt Instruments	HOUGHTON MIFFLIN 5.99 NTS 03.12.2001 SER MTN - Other
771,552.00	797,608.00	800,000.00	Corporate Debt Instruments	HRPT PPTYS TR SR NT 6.875 DUE 08-26-2002BEO - Other
24,035.00	23,862.50	23,000.00	Corporate Debt Instruments	HYPERION TELECOMMUNICATIONS INC SR SUB - Other NT 12 DUE 11-01-2007/11-01-2003 BEO PUT
38,800.00	39,589.60	40,000.00	Corporate Debt Instruments	INTL GAME TECH SR NT 8.375 DUE - Other 05-15-2009 BEO
26,400.00	17,147.82	80,000.00	Corporate Debt Instruments	KCS ENERGY INC 8.875 SR SUB NT DUE - Other 01-15-2008/03 BEO
1,019,750.00	1,024,680.00	1,000,000.00	Corporate Debt Instruments	KOREA DEVEL BANK 9.6% BDS 1/12/2000 - Other
41,580.00	41,082.38	44,000.00	Corporate Debt Instruments	LEVEL 3 COMMUNICATIONS INC SR NT 9.125 - Other DUE 05-01-2008/05-01-2003 BEO
591,060.06	597,715.00	600,000.00	Corporate Debt Instruments	LOCKHEED MARTIN CORP BD 8.5 DUE - Other 12-01-2029 BEO
20,550.00	20,000.00	20,000.00	Corporate Debt Instruments	LYONDELL CHEM CO SR SECD NT SER B 9.875 - Other DUE 05-01-2007 BEO
28,125.00	28,350.00	30,000.00	Corporate Debt Instruments	MCLEODUSA INC SR NT 8.125 DUE - Other 02-15-2009/02-15-2004 BEO PUT

Market Value	Cost	Shares	Category	Description
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59,590.00	58,528.59	59,000.00	Corporate Debt Instruments	METROMEDIA FIBER NETWORK INC SR NT 10 DUE 12-15-2009 BEO
1,631,000.00	1,490,373.87	1,400,000.00	Corporate Debt Instruments	MEXICO-UNITED MEXICAN STS 11.5 DISC BD DUE 05-15-2026 BEO
529,395.80	536,084.40	530,000.00	Corporate Debt Instruments	NATIONWIDE HLTH PPTYS INC MEDIUM TERM NTS BOOK ENTRY 6.9 DUE 11-15-2000
111,725.00	110,362.50	109,000.00	Corporate Debt Instruments	NEXTLINK COMMUNICATIONS INC CORP SR NT 10.75 DUE 06-01-2009/06-01-2004 BEO PUT
758,645.83	771,212.17	756,097.78	Corporate Debt Instruments	NIAGARA MOHAWK PWR CORP SER E 7.375 SR NT DUE 07-01-2003
57,000.00	61,500.00	60,000.00	Corporate Debt Instruments	NORTEK INC SR NT SER B 8.875 DUE 08-01-2008/08-01-2003 BEO PUT
13,900.00	14,250.00	20,000.00	Corporate Debt Instruments	NTL COMMS CORP 12.375% STP 1/10/08 SER'B
551,397.00	550,000.00	550,000.00	Corporate Debt Instruments	OWENS CORNING MEDIUM TERM NTS BOOK ENTRY7 DUE 05-15-2000
68,425.00	69,250.00	70,000.00	Corporate Debt Instruments	P & L COAL HLDGS CORP SR SUB NT 9.625 DUE 05-15-2008/05-15-2003 BEO
881,127.25	738,066.75	925,000.00	Corporate Debt Instruments	PAINE WEBBER GROUP INC 6.5 DUE 11-01-2005 REG
95,030.00	103,654.72	104,000.00	Corporate Debt Instruments	PVTPL ALLIED WASTE N AMER INC SR SUB NT 144A 10 DUE 08-01-2009/08-01-2004 BEO
67,762.50	65,000.00	65,000.00	Corporate Debt Instruments	PVTPL BLOUNT INC 13 DUE 08-01-2009/08-01-2004 BEO
28,000.00	27,860.00	28,000.00	Corporate Debt Instruments	PVTPL CHANCELLOR MEDIA CORP L A SR NT DTD 11/16/1998 8 DUE 11-01-2008 BEO PUT
64,837.50	65,000.00	65,000.00	Corporate Debt Instruments	PVTPL CROWN CASTLE INTL CORP SR NT 144A 9.5 DUE 08-01-2011/08-01-2004 BEO
87,887.50	87,601.81	89,000.00	Corporate Debt Instruments	PVTPL GLOBAL CROSSING HLDGS LTD 9.5 DUE 11-15-2009 BEO
118,462.50	108,211.95	405,000.00	Corporate Debt Instruments	PVTPL HUNTSMAN ICI HLDGS LLC ZERO CPN SRDISC NT 144A 12-31-09/7-31-04 BEO
50,375.00	50,000.00	50,000.00	Corporate Debt Instruments	PVTPL J L FRENCH AUTOMOTIVE CASTINGS INCSR SUB NT 144A 11.5 DUE 06-01-2009
154,758.56	160,000.00	160,000.00	Corporate Debt Instruments	PVTPL LEAR CORP SR NT 144A 7.96 DUE 05-15-2005 BEO
415,800.00	440,000.00	440,000.00	Corporate Debt Instruments	PVTPL LEAR CORP SR NT 144A 8.11 DUE 05-15-2009 BEO
16,200.00	15,000.00	15,000.00	Corporate Debt Instruments	PVTPL OMNIPPOINT CORP SR NT 144A 11.5 DUE09-15-2009/09-15-2004 BEO
436,150.00	428,032.00	440,000.00	Corporate Debt Instruments	PVTPL PETROLEOS MEXICANOS MTN BEO 144A 9.5 DUE 09-15-2027

Market Value	Cost	Shares	Category	Description
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62,620.00	62,000.00	62,000.00	Corporate Debt Instruments	PVTPL PRIMUS TELECOMMUNICATIONS GROUP INC SR NT 144A 12.75 10-15-2009/04 BEO
48,420.00	48,000.00	48,000.00	Corporate Debt Instruments	PVTPL PSINET INC SR NT 10.5 DUE - Other 12-01-2006 BEO
661,264.00	736,633.00	740,000.00	Corporate Debt Instruments	PVTPL RJR NABISCO INC NT 144A 7.75 - Other DUE 05-15-2006 BEO
474,290.00	492,870.00	500,000.00	Corporate Debt Instruments	PVTPL RJR NABISCO INC NT 144A 7.875 - Other DUE 05-15-2009 BEO
30,000.00	30,000.00	30,000.00	Corporate Debt Instruments	PVTPL TENNECO INC SR SUB NT 144A 11.625 - Other DUE 10-15-2009/10-15-2004 BEO
701,876.00	700,000.00	700,000.00	Corporate Debt Instruments	PVTPL U S W CAP FDG INC FLTG RATE 144A - Other VAR RT DUE 06-15-2000/03-15-2000 BEO
34,770.00	31,906.66	61,000.00	Corporate Debt Instruments	PVTPL US UNWIRED INC SR SUB DISC NT - Other
30,750.00	30,000.00	30,000.00	Corporate Debt Instruments	PVTPL WORLDWIDE FIBER INC SR NT 144A 12 - Other DUE 08-01-2009/08-01-2004 BEO
74,460.00	73,000.00	73,000.00	Corporate Debt Instruments	PVTPL ZSC SPECIALTY CHEMICALS PLC SR NT 144A 11 - Other DUE 07-01-2009/07-01-2004 BEO
133,422.00	136,210.50	150,000.00	Corporate Debt Instruments	RAYTHEON CO 7.2 DUE 08-15-2027 REG - Other
373,320.00	395,208.00	1,440,000.00	Corporate Debt Instruments	RESOLUTION FDG CORP FED BOOK ENTRY - Other PRIN STRIPS 0.00001 DUE 10-15-2019 REG
62,562.50	65,165.00	65,000.00	Corporate Debt Instruments	SAFETY-KLEEN CORP 9.25%SR NTS 15/5/09 USD1000 - Other
449,757.00	449,910.00	450,000.00	Corporate Debt Instruments	SALOMON INC MEDIUM TERM SR NTS BOOK - Other ENTRY 6.625 DUE 11-30-2000
285,840.80	279,840.40	280,000.00	Corporate Debt Instruments	SANWA FIN ARUBA A E C GTD NT 144A 8.35 - Other DUE 07-15-2009 BEO ISIN US803035AA20
443,173.20	458,256.60	460,000.00	Corporate Debt Instruments	SEAGRAM JOSEPH E & SONS INC 6.4 DUE - Other 12-15-2003 BEO
208,172.80	218,994.60	220,000.00	Corporate Debt Instruments	SEAGRAM JOSEPH E & SONS INC 6.8 DUE - Other 12-15-2008 BEO
162,657.70	174,183.80	170,000.00	Corporate Debt Instruments	SEAGRAM JOSEPH E & SONS INC 7.6 DUE - Other 12-15-2028 BEO
194,107.20	198,634.80	210,000.00	Corporate Debt Instruments	SPRINT CAP CORP DEB 6.9 DUE 05-01-2019 - Other BEO
1,997,640.00	1,997,000.00	2,000,000.00	Corporate Debt Instruments	STUD LN MARKETING ASSN MEDIUM TERM NT - Other DUE 06-30-2000/06-30-1999 REG
168,677.07	178,144.38	179,000.00	Corporate Debt Instruments	TELEGLOBE INC 7.2% NOTES 20.07.2009 - Other
970,000.00	1,002,500.00	1,000,000.00	Corporate Debt Instruments	TENET HEALTHCARE CORP 7.875 DUE - Other 01-15-2003 REG
88,360.00	92,762.50	94,000.00	Corporate Debt Instruments	TEREX CORP NEW SR SUB NT SER D 8.875 - Other DUE 04-01-2008/04-01-2003 BEO PUT
493,623.12	486,177.78	500,000.00	Corporate Debt Instruments	TRW INC CPN 02-15-2000 - Other
49,250.00	47,125.00	50,000.00	Corporate Debt Instruments	TV GUIDE INC SR SUB NT SER B 8.125 DUE - Other 03-01-2009/03-01-2004 BEO PUT

Market Value	Cost	Shares	Category	Description
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769,428.00	894,478.30	900,000.00	Corporate Debt Instruments	UN PAC CORP 6.625 DUE 02-01-2029 BEO
			- Other	
60,750.00	82,424.40	100,000.00	Corporate Debt Instruments	VOICESTREAM WIRELESS CORP / VOICESTREAM
			- Other	WIRELESS HLDGS VORP STEP 11-15-2009
23,608.25	26,494.15	25,000.00	Corporate Debt Instruments	WASTE MGMT INC STEP UP NT DUE 10-1-2002
			- Other	REG 4.10 UNTIL 10-1-1994 THEN 7.7
51,205.00	48,632.01	49,000.00	Corporate Debt Instruments	WILLIAMS COMMUNICATIONS GROUP INC SR NT 10.875
			- Other	DUE 10-01-2009/10-01-2004 BEO PUT
24,417.25	25,403.03	25,000.00	Corporate Debt Instruments	WILLIAMS COS INC BEO 6.2 DUE 08-01-2002 BEO
			- Other	
79,120.00	78,795.00	86,000.00	Corporate Debt Instruments	WINSTAR COMMUNICATIONS INC SR SUB DEFD
			- Other	INT NT 11 3-15-08 INT DEFD TIL 3-15-03
314,841.60	314,000.00	320,000.00	Corporate Debt Instruments	WMX TECHNOLOGIES INC 6.65 BD DUE
			- Other	05-15-2005 PUT 5-15-2000
183,563.73	88,850.25	23,630.00	Corporate Stock	- Preferred NEWS CORPORATION PRF AUD0.50
56,009.08	32,953.35	7,210.00	Corporate Stock	- Preferred NEWS CORPORATION PRF AUD0.50
30,919.57	45,760.67	5,525,256.00	Corporate Stock	- Preferred BCO BRADESCO SA PRF CR\$1(REGD)PN
37,159.86	34,216.21	590,000.00	Corporate Stock	- Preferred BCO ITAU SA PREF (REGD)(PN)
25,321.71	44,578.98	1,332,685.00	Corporate Stock	- Preferred CEMIG COMPANHIA ENERGETICA DE MINAS
				GERAIS
86,747.34	77,427.59	428,936.00	Corporate Stock	- Preferred PETROL BRASILEIROS PRF NPV
13,634.24	22,470.81	281,295.00	Corporate Stock	- Preferred TELESP CELULAR SA PRF'B'NPV
28,362.98	54,736.79	294,515.00	Corporate Stock	- Preferred TELESP-TEL SAO PAU PREF CR\$(REGD)(PN)
48,450.00	61,890.55	2,584.00	Corporate Stock	- Preferred ADR COMPANHIA ENERGETICA DE MINAS GERAIS
				SPONSORED ADR PAR \$0.01 REP NON VTG PFD
131,950.50	126,055.62	1,454.00	Corporate Stock	- Preferred ADR TELECOMUNICACOES BRASILEIRAS S A
				SPONSORED ADR REPSTG ADR FOR PFD
333,960.00	183,044.46	3,680.00	Corporate Stock	- Preferred ADR TELECOMUNICACOES BRASILEIRAS S A
				SPONSORED ADR REPSTG ADR FOR PFD
38,406.06	40,856.97	1,630.00	Corporate Stock	- Preferred GDR UNIAO DE BANCOS BRASILEIROS S A
112,000.00	85,163.68	5,600.00	Corporate Stock	- Preferred PETROL BRASILEIROS SPON ADR EA REP 100 PRF
132,841.21	140,714.01	1,045.00	Corporate Stock	- Preferred BOSS (HUGO) AG PRF NPV
12,235.82	13,338.96	392.00	Corporate Stock	- Preferred FIELMANN AG NON VTG PRF DEM5
34,244.58	40,826.14	190.00	Corporate Stock	- Preferred FRESENIUS AG NON VTG PRF NPV
220,258.77	272,300.84	3,500.00	Corporate Stock	- Preferred HENKEL KGAA NON VTG PRF NPV
130,308.61	122,137.47	2,800.00	Corporate Stock	- Preferred PROSIEBEN MEDIA AG NON VTG PRF NPV
60,972.66	97,658.32	5,500.00	Corporate Stock	- Preferred RHEINMETALL AG NON VTG PRF DEM5
421,735.09	303,336.70	39,000,000.00	Corporate Stock	- Preferred SANWA INTERNL FINA UTS RP1000 PRF REG'S'
42,500.22	55,158.64	2,003.78	Corporate Stock	- Preferred ##MFO FRKLN TR RISING DIVIDEND FUND CL
				I DO NOT USE SEE 2696646
1,670,625.00	972,068.40	54,000.00	Corporate Stock	- Preferred ADR NEWS CORP LTD SPONSORED ADR REPSTG
				PFD LTD
2,162.50	2,514.09	100.00	Corporate Stock	- Preferred COMSAT CAP I L P MONTHLY INC PFD SECS 8.125
10,437.50	12,359.90	500.00	Corporate Stock	- Preferred DUKE RLTY INVTS INC

Market Value	Cost	Shares	Category	Description
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2,362.50	2,662.00	100.00	Corporate Stock	- Preferred ENRON CAP TR I TR ORIGINATED PFD SEC 8.30
2,618.75	2,867.00	100.00	Corporate Stock	- Preferred GRAND MET DEL L P GTD PFD SECS SER A 9.42
2,468.75	2,780.75	100.00	Corporate Stock	- Preferred HSEHD CAP TR II TR PFD SECS 8.70
4,943.75	5,469.90	200.00	Corporate Stock	- Preferred LINCOLN NATL CAP I GTD QRTL INC PFD SECS A 8.750
7,200.00	7,841.14	300.00	Corporate Stock	- Preferred MISSION CAP L P GTD MONTHLY INC PFD SECSB 8.50
385,500.00	390,240.00	6,000.00	Corporate Stock	- Preferred NEWS CORP FIN TR TR ORIGINATED PFD 5
-	-	-	Corporate Stock	- Preferred PARTNERRE LTD SER A PFD STK
2,947.83	3,540.23	153.63	Corporate Stock	- Preferred PROLOGIS TR PFD SH BEN INT SER D
13,375.00	19,582.65	500.00	Corporate Stock	- Preferred PVTPL CENDANT CORPORATION INC PRIDES
709,700.00	850,592.76	15,100.00	Corporate Stock	- Preferred PVTPL SEALED AIR CORP NEW PFD CONV SER A\$2
4,906.25	5,390.98	200.00	Corporate Stock	- Preferred TRANSCANADA CAP TR ORIGINATED PFD SECS 8.75
119,000.00	138,858.19	4,000.00	Corporate Stock	- Preferred UAL CORP CAP TR I TR ORIGINATED PFD SECS13.25
90,825.00	94,763.47	2,800.00	Corporate Stock	- Preferred UAL CORP DEPOS SH REPSTG 1/1000PFD B 12.25
12,112.50	12,575.31	285.00	Corporate Stock	- Preferred USX-MARATHON GROUP
38,646.37	24,919.40	1,891.00	Corporate Stock	- Common ADR BANCO DE GALICIA S.A
28,012.00	25,033.80	1,192.00	Corporate Stock	- Common ADR BANCO FRANCES DEL RIO DE LA PLATA S A SPONSORED
41,309.84	57,479.51	1,570.00	Corporate Stock	- Common ADR TELEFONICA DE ARGENTINA 10 CL B SHRS
408,910.56	378,182.56	56,874.00	Corporate Stock	- Common AUST & NZ BANK GRP NPV
54,855.79	40,139.18	2,000.00	Corporate Stock	- Common BRAMBLES INDS LTD A\$0.50
566,560.12	674,626.70	51,675.00	Corporate Stock	- Common BROKEN HILL PTY NPV
55,674.74	45,006.15	5,078.00	Corporate Stock	- Common BROKEN HILL PTY NPV
90,365.46	59,277.61	5,480.00	Corporate Stock	- Common CMNLTH BK OF AUST NPV
206,063.58	324,443.40	65,751.00	Corporate Stock	- Common COCA-COLA AMATIL NPV
280,730.04	320,574.70	55,201.00	Corporate Stock	- Common COLES MYER LIMITED NPV
81,510.36	66,321.73	20,450.00	Corporate Stock	- Common COLONIAL LTD NPV
53,346.83	51,429.60	19,900.00	Corporate Stock	- Common FOSTERS BREWING GP NPV
173,489.51	196,512.43	193,554.00	Corporate Stock	- Common GOODMAN FIELDR NPV
48,255.51	38,048.43	3,786.00	Corporate Stock	- Common LEND LEASE CORP ORD A\$0.50
431,801.45	172,358.15	33,878.00	Corporate Stock	- Common LEND LEASE CORP ORD A\$0.50
72,277.74	43,597.54	8,354.00	Corporate Stock	- Common NEWS CORPORATION NPV(AUST LISTING)
161,573.71	39,698.37	18,675.00	Corporate Stock	- Common NEWS CORPORATION NPV(AUST LISTING)
148,318.49	203,543.25	110,576.00	Corporate Stock	- Common PACIFIC DUNLOP ORD A\$0.50
79,863.58	50,846.51	12,150.00	Corporate Stock	- Common PUBLISHING & BROAD NPV
40,956.86	10,175.08	6,000.00	Corporate Stock	- Common TABCORP HLDGS LTD NPV
18,537.00	15,112.16	5,000.00	Corporate Stock	- Common TELSTRA CORP INS REC(PPD AUD4.75 2/11/00
107,486.91	43,449.79	18,459.00	Corporate Stock	- Common TELSTRA CORP NPV
90,261.20	75,910.47	13,414.00	Corporate Stock	- Common WESTPAC BKG CORP NPV
409,862.84	198,410.36	60,911.00	Corporate Stock	- Common WESTPAC BKG CORP NPV
229,687.50	208,647.59	10,500.00	Corporate Stock	- Common ADR BROKEN HILL PROPREITARY LTD SPONSORED APR
137,467.65	142,881.94	2,600.00	Corporate Stock	- Common BK AUSTRIA AG NPV

Market Value	Cost	Shares	Category	Description
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30,013.59	17,384.50	184.00	Corporate Stock - Common	DEXIA NPV
121,596.38	41,852.78	3,528.00	Corporate Stock - Common	FORTIS B NPV
153,902.23	81,043.25	3,280.00	Corporate Stock - Common	KBC BANKVERZEKERIN NPV
17,827.72	3,136.92	440.00	Corporate Stock - Common	UCB NPV NEW SHARES
34,224.35	26,722.54	6,000.00	Corporate Stock - Common	DAO HENG BK GROUP COM STCK
130,000.00	120,547.30	10,000.00	Corporate Stock - Common	ADR COMPANHIA CERVEJARIA BRAHMA
44,994.28	28,920.68	1,686.00	Corporate Stock - Common	PAO DE ACUCAR CIA ADR-REPR 1000 PRF
50,913.04	36,361.82	1,500.00	Corporate Stock - Common	ALCAN ALUMIN COM STK (CAN QUOTE)
673,952.89	454,988.01	34,000.00	Corporate Stock - Common	BOMBARDIER INC CLASS'B'SUB VTG NPV CAD
217,534.45	193,146.61	13,000.00	Corporate Stock - Common	CLARICA LIFE INS CO COM ISIN #CA1804741082
218,926.07	502,308.86	1,500.00	Corporate Stock - Common	FAIRFAX FINL HLDGS COM STK 144A (IPO)
179,621.21	163,712.89	14,000.00	Corporate Stock - Common	MANULIFE FINL CORP COM
241,877.67	326,340.25	10,700.00	Corporate Stock - Common	NEWBRIDGE NETWORKS COM NPV
41,982.89	30,320.62	570.00	Corporate Stock - Common	NORTEL NETWORKS CORP COM ISIN CA6565691004
27,537.17	12,889.65	610.00	Corporate Stock - Common	ROYAL BANK CAN MONTREAL QUE COM
376,104.81	518,266.21	15,200.00	Corporate Stock - Common	TELEGLOBE INC COM
301,153.50	62,510.10	15,200.00	Corporate Stock - Common	BOMBARDIER INC CLASS'B'SUB VTG NPV USD
97,788.00	89,073.23	1,392.00	Corporate Stock - Common	CELESTICA INC COM NPV (USD)
422,625.00	650,393.27	23,000.00	Corporate Stock - Common	INCO LTD COM NPV (USD QUOTE)
2,493.70	1,715.57	100.00	Corporate Stock - Common	TELEGLOBE INC COM NPV
777,988.96	446,060.25	28,000.00	Corporate Stock - Common	THOMSON CORP (USD) COM NPV
43,562.50	73,041.32	4,100.00	Corporate Stock - Common	ADR HUANENG PWR INTL INC SPONSORED ADR SER N SHS
38,909.61	20,296.02	340.00	Corporate Stock - Common	DEN DANSKE BANK AS DKK100
242,511.63	264,283.53	12,295.00	Corporate Stock - Common	JYSKE BANK A/S DKK20
51,636.48	34,351.92	800.00	Corporate Stock - Common	TELE DANMARK A/S DKK5
37,996.43	17,873.18	500.00	Corporate Stock - Common	UNIDANMARK 'A' DKNR100
186,062.53	274,514.06	17,400.00	Corporate Stock - Common	KESKO OYJ NPV SER'B'
201,540.55	399,734.41	12,000.00	Corporate Stock - Common	METRA OYJ ABP 'B'EUR3.5
2,576,569.50	284,709.17	18,200.00	Corporate Stock - Common	NOKIA (AB) OY EUR0.24
607,334.24	120,572.53	4,290.00	Corporate Stock - Common	NOKIA (AB) OY EUR0.24
635,150.78	442,838.84	19,000.00	Corporate Stock - Common	UPM-KYMMENE OYJ NPV
272,345.57	218,425.34	1,200.00	Corporate Stock - Common	ACCOR EUR15
385,364.75	364,511.12	2,625.00	Corporate Stock - Common	AIR LIQUIDE (L') EUR11
201,774.66	125,133.03	1,041.00	Corporate Stock - Common	ALCATEL EUR10
170,792.93	205,833.30	6,015.00	Corporate Stock - Common	ALSTOM EUR6
299,622.41	277,954.54	5,450.00	Corporate Stock - Common	ASS GEN DE FRANCE FRF30(BR)
32,819.82	32,888.63	530.00	Corporate Stock - Common	AVENTIS SA EUR3.82
193,606.61	110,029.30	1,436.00	Corporate Stock - Common	AXA EUR9.15
130,357.95	193,989.63	411.00	Corporate Stock - Common	BONGRAIN SA FRF50

Market Value	Cost	Shares	Category	Description
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276,695.36	273,535.65	600.00	Corporate Stock - Common	BOUYGUES FF50
439,812.72	382,819.31	4,800.00	Corporate Stock - Common	BQE NATL PARIS EUR4
175,008.81	161,387.04	1,910.00	Corporate Stock - Common	BQE NATL PARIS EUR4
238,231.89	209,282.57	2,600.00	Corporate Stock - Common	BQE NATL PARIS EUR4
107,854.81	102,131.40	610.00	Corporate Stock - Common	CAP GEMINI EUR8
331,315.51	187,607.74	1,902.00	Corporate Stock - Common	CARREFOUR EUR2.5
522,579.67	286,687.89	3,000.00	Corporate Stock - Common	CARREFOUR EUR2.5
197,704.27	192,224.45	1,100.00	Corporate Stock - Common	CHRISTIAN DIOR FF52
115,202.13	80,608.24	677.00	Corporate Stock - Common	CIE DE ST-GOBAIN EUR16
391,380.96	405,656.48	2,300.00	Corporate Stock - Common	CIE DE ST-GOBAIN EUR16
160,299.05	123,871.73	4,900.00	Corporate Stock - Common	CNP ASSURANCES FRF25
36,428.54	19,110.26	299.00	Corporate Stock - Common	CREDIT COMMERCIAL EUR5
206,396.97	216,784.36	7,115.00	Corporate Stock - Common	CSF(THOMSON) FRF20
25,507.73	18,289.85	110.00	Corporate Stock - Common	DANONE EUR2
278,266.12	300,632.58	1,200.00	Corporate Stock - Common	DANONE EUR2
296,511.10	190,006.30	1,800.00	Corporate Stock - Common	DEXIA FRANCE NPV
112,838.95	57,394.94	685.00	Corporate Stock - Common	DEXIA FRANCE NPV(PRIME DE FIDEL)(REG)
1,874.04	996.94	12.00	Corporate Stock - Common	ELF AQUITAINE EUR8
73,463.22	59,748.63	570.00	Corporate Stock - Common	HERMES INTL FRF10 (POST SPLIT)
29,610.33	9,032.97	45.00	Corporate Stock - Common	L'OREAL EUR2
47,996.63	38,436.36	509.00	Corporate Stock - Common	LAFARGE FR25 (BR)
128,465.49	110,516.63	609.00	Corporate Stock - Common	LEGRAND EUR2
64,884.46	61,917.09	200.00	Corporate Stock - Common	LVMH MOET HENNESSY EUR1.5
216,482.51	331,048.90	5,402.00	Corporate Stock - Common	MICHELIN CGDE EUR2(REGD)
98,509.79	71,979.37	1,700.00	Corporate Stock - Common	PECHINEY 'A'EUR15.25(ORD)
186,049.44	142,132.18	950.00	Corporate Stock - Common	PEUGEOT SA EUR6
489,603.79	284,415.00	2,500.00	Corporate Stock - Common	PEUGEOT SA EUR6
94,834.62	19,582.26	455.00	Corporate Stock - Common	PIN-PRINTEMPS-REDO FRF20
535,367.27	322,990.56	13,000.00	Corporate Stock - Common	SANOFI-SYNTHELABO EUR2
169,670.24	80,771.75	4,120.00	Corporate Stock - Common	SANOFI-SYNTHELABO EUR2
177,155.52	144,619.80	2,626.00	Corporate Stock - Common	SCHNEIDER ELECTRIC EUR8 (BR)
110,323.72	77,555.50	512.00	Corporate Stock - Common	SOC GENERALE EUR5
252,968.84	129,945.09	1,174.00	Corporate Stock - Common	SOC GENERALE EUR5
180,450.08	128,810.23	1,004.00	Corporate Stock - Common	SODEXHO ALLIANCE EUR16
250,113.28	86,244.41	690.00	Corporate Stock - Common	TF1 - TV FRANCAISE EUR2
1,087,449.03	310,004.07	3,000.00	Corporate Stock - Common	TF1 - TV FRANCAISE EUR2
532,044.50	341,028.82	4,000.00	Corporate Stock - Common	TOTAL FINA ELF EUR10
465,538.94	227,658.25	3,500.00	Corporate Stock - Common	TOTAL FINA ELF EUR10
214,267.73	225,748.03	14,000.00	Corporate Stock - Common	USINOR FRF20
364,860.29	208,428.73	4,558.00	Corporate Stock - Common	VIVENDI EUR5.5
437,798.42	168,822.57	6,620.77	Corporate Stock - Common	ADR TOTAL FINA S A SPONSORED ADR
122,957.26	64,297.42	420.00	Corporate Stock - Common	ALLIANZ AG DEM5(REGD)(VINKULIERT) DEM

Market Value	Cost	Shares	Category	Description
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98,957.86	63,408.15	2,340.00	Corporate Stock - Common	BAYER AG ORD NPV
401,752.00	217,684.66	9,500.00	Corporate Stock - Common	BAYER AG ORD NPV
214,730.10	191,977.33	3,462.00	Corporate Stock - Common	BAYER HYPO-VEREINS ORD NPV
3,620.30	3,460.65	235.00	Corporate Stock - Common	CELANESE AG NPV
267,431.91	342,227.21	8,000.00	Corporate Stock - Common	DEGUSSA-HULS AG ORD NPV
659,014.25	653,653.61	10,000.00	Corporate Stock - Common	DEUTSCHE BANK AG NPV(REGD)
292,865.93	203,876.99	4,444.00	Corporate Stock - Common	DEUTSCHE BANK AG NPV(REGD)
162,183.41	127,130.75	2,461.00	Corporate Stock - Common	DEUTSCHE BANK AG NPV(REGD)
323,558.37	280,224.18	14,700.00	Corporate Stock - Common	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)
190,043.80	86,447.12	3,320.00	Corporate Stock - Common	DEUTSCHE TELEKOM ORD NPV
875,804.26	354,629.88	15,300.00	Corporate Stock - Common	DEUTSCHE TELEKOM ORD NPV
152,342.95	160,411.93	3,226.00	Corporate Stock - Common	DRESDNER BANK AG NPV(REGD)
165,835.98	93,953.18	2,700.00	Corporate Stock - Common	EPCOS AG ORD NPV
105,724.21	105,578.76	3,500.00	Corporate Stock - Common	GEA AG ORD NPV
127,624.23	127,804.79	3,250.00	Corporate Stock - Common	GEHE AG NPV
116,180.84	90,323.79	2,350.00	Corporate Stock - Common	HOECHST AG NPV(RHONE-POULENC SWAP)
49,438.65	17,750.62	1,000.00	Corporate Stock - Common	HOECHST AG NPV(RHONE-POULENC SWAP)
513,324.27	218,466.40	2,470.00	Corporate Stock - Common	MANNESMANN AG NPV(REGD)
3,370,898.66	294,595.14	16,220.00	Corporate Stock - Common	MANNESMANN AG NPV(REGD)
347,480.24	471,375.38	11,900.00	Corporate Stock - Common	MERCK KGAA DEM5
240,195.34	288,889.17	13,000.00	Corporate Stock - Common	METALLGESELLSCHAFT NPV
56,437.09	23,654.11	1,419.00	Corporate Stock - Common	RHON-KLINIKUM AG ORD NPV
118,169.46	60,025.66	360.00	Corporate Stock - Common	SAP AG ORD NPV
393,082.62	186,170.99	3,900.00	Corporate Stock - Common	SIEMENS AG NPV(REGD)
78,818.10	49,229.61	782.00	Corporate Stock - Common	SIEMENS AG NPV(REGD)
1,259,880.18	879,018.40	12,500.00	Corporate Stock - Common	SIEMENS AG NPV(REGD)
99,866.59	89,480.64	2,045.00	Corporate Stock - Common	VEBA AG NPV
344,283.34	281,427.34	7,050.00	Corporate Stock - Common	VEBA AG NPV
194,854.76	227,188.51	11,800.00	Corporate Stock - Common	VIAG AG NPV
288,566.68	352,298.71	6,150.00	Corporate Stock - Common	VOLKSWAGEN AG ORD NPV
395,600.00	397,390.00	36,800.00	Corporate Stock - Common	ADR HELLENIC TELECOMMUNICATIONS ORGANIZATION S A SPONSORED ADR
550,100.43	353,034.36	202,000.00	Corporate Stock - Common	CABLE&WIRELESS HKT HKD0.50
54,465.39	42,757.32	20,000.00	Corporate Stock - Common	CABLE&WIRELESS HKT HKD0.50
38,627.94	43,021.97	125,000.00	Corporate Stock - Common	CDL HOTELS INTL HKD1
101,108.62	65,189.32	9,000.00	Corporate Stock - Common	CHEUNG KONG(HLDGS) HKD0.50
252,356.30	110,453.69	47,000.00	Corporate Stock - Common	CHINA TELECOM (HK) HKD0.10
65,255.46	67,099.41	14,000.00	Corporate Stock - Common	CLP HOLDINGS HKD5
153,159.77	181,079.00	260,000.00	Corporate Stock - Common	HENDERSON INV HKD0.20
75,710.75	65,651.57	14,000.00	Corporate Stock - Common	HENDERSON LAND DEV HKD2
373,178.31	379,092.84	118,296.00	Corporate Stock - Common	HONG KONG ELECTRIC HKD1
233,634.63	111,409.87	19,000.00	Corporate Stock - Common	HUTCHISON WHAMPOA HKD0.25



Market Value	Cost	Shares	Category	Description
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516,455.50	384,894.43	42,000.00	Corporate Stock - Common	HUTCHISON WHAMPOA HKD0.25
32,537.60	29,075.79	38,000.00	Corporate Stock - Common	PACIFIC CEN CYBER COMMON STK HKD .005
63,993.61	48,372.06	7,000.00	Corporate Stock - Common	SUN HUNG KAI PROP HKD0.50
44,277.50	41,765.58	3,980.00	Corporate Stock - Common	ADR ICICI LTD SPONSORED ADR
26,625.00	35,874.00	3,000.00	Corporate Stock - Common	GDR MAHANAGAR TEL NIGAM LTD ISIN US5597782045
45,787.50	52,355.00	3,700.00	Corporate Stock - Common	GDR ST BK INDIA GLOBAL DEPOS RCPT REG S
240,567.89	214,789.53	12,000.00	Corporate Stock - Common	CRH ORD EUR0.32(DUBLIN LISTING)
29,033.88	29,181.74	7,300.00	Corporate Stock - Common	EIRCOM ORD EUR0.25
55,419.00	67,964.35	2,262.00	Corporate Stock - Common	ADR CBT GROUP PUB LTD SPONSORED NEW
76,024.77	58,431.39	2,640.00	Corporate Stock - Common	ASSICUR GENERALI ITL2000
403,161.66	454,518.28	14,000.00	Corporate Stock - Common	ASSICUR GENERALI ITL2000
112,973.87	155,673.93	6,000.00	Corporate Stock - Common	BCA POP BERGAMO ITL5000
2,753.62	1,454.07	7,836.00	Corporate Stock - Common	BENI STABILI SPA ITL200
151,034.59	102,422.92	3,000.00	Corporate Stock - Common	BIPOP-CARIRE ITL5000
133,016.12	123,981.02	24,284.00	Corporate Stock - Common	ENI ITL1000(REGD)
482,021.85	516,308.74	88,000.00	Corporate Stock - Common	ENI ITL1000(REGD)
191,403.96	216,268.20	6,999.00	Corporate Stock - Common	FIAT SPA EUR5
227,659.47	292,364.28	17,000.00	Corporate Stock - Common	FIAT SPA EUR5 DI RISP(NON CNV)
75,305.85	62,927.03	27,000.00	Corporate Stock - Common	INA(IST NAZ ASS) ITL1000
32,856.37	23,425.48	8,367.00	Corporate Stock - Common	ITALGAS(SOC ITAL) ITL1000
80,154.06	18,866.30	9,150.00	Corporate Stock - Common	MEDIOLANUM ITL200(POST SUBD)
107,375.52	100,466.69	8,600.00	Corporate Stock - Common	SAN PAOLO-IMI SPA EUR2.80
97,836.58	48,686.33	7,836.00	Corporate Stock - Common	SAN PAOLO-IMI SPA EUR2.80
424,120.83	190,368.19	54,002.00	Corporate Stock - Common	T.I.M.SPA EUR0.05
36,520.16	14,780.44	15,600.00	Corporate Stock - Common	TECNOST SPA ITL500
344,222.93	79,647.78	63,900.00	Corporate Stock - Common	TELECOM ITALIA SPA DI RISP ITL1000
404,017.52	321,847.64	75,000.00	Corporate Stock - Common	TELECOM ITALIA SPA DI RISP ITL1000
197,011.43	78,298.52	17,885.00	Corporate Stock - Common	TELECOM ITALIA SPA ITL1000
154,216.38	53,815.81	14,000.00	Corporate Stock - Common	TELECOM ITALIA SPA ITL1000
103,466.97	36,098.53	22,194.00	Corporate Stock - Common	UNICREDITO ITALIAN ITL500
324,750.00	287,185.71	6,000.00	Corporate Stock - Common	ADR ENI SPA
340,558.79	324,397.34	30,000.00	Corporate Stock - Common	77TH BANK JPY50
1,249,204.87	408,802.39	7,500.00	Corporate Stock - Common	ADVANTEST JPY50
227,430.64	80,352.20	1,400.00	Corporate Stock - Common	AIFUL CORP JPY50
170,572.98	187,641.71	1,050.00	Corporate Stock - Common	AIFUL CORP JPY50
235,846.75	244,797.25	20,000.00	Corporate Stock - Common	ASAHI BREWERIES Y50
49,322.31	57,822.47	2,000.00	Corporate Stock - Common	BRIDGESTONE CORP Y50
264,226.65	156,139.02	9,000.00	Corporate Stock - Common	CANON INC JPY50
469,736.26	302,452.55	16,000.00	Corporate Stock - Common	CANON INC JPY50
27,902.33	38,302.98	1,600.00	Corporate Stock - Common	CHUDENKO CORP JPY50
24,504.58	33,881.57	4,000.00	Corporate Stock - Common	CITIZEN WATCH CO Y50

Market Value	Cost	Shares	Category	Description
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362,871.26	363,727.21	18,000.00	Corporate Stock - Common	CREDIT SAISON CO JPY50
320,741.79	559,904.45	75,000.00	Corporate Stock - Common	DAI-TOKYO FI & MAR Y50
28,086.31	29,177.42	2,000.00	Corporate Stock - Common	DAIICHI PHARM CO JPY50
54,019.67	93,818.19	6,000.00	Corporate Stock - Common	DAIWA HOUSE IND CO 50
151,783.53	80,587.47	11.00	Corporate Stock - Common	DDI CORP JPY5000
172,628.08	152,663.84	8,000.00	Corporate Stock - Common	DENSO CORP JPY50
88,075.55	75,111.52	15.00	Corporate Stock - Common	EAST JAPAN RAILWAY JPY50000
74,864.22	44,175.01	900.00	Corporate Stock - Common	FANUC JPY50
466,604.69	243,420.02	8,000.00	Corporate Stock - Common	FUJI MACHINE JPY50
247,981.60	133,678.35	7,000.00	Corporate Stock - Common	FUJITSU Y50
354,259.43	301,120.59	10,000.00	Corporate Stock - Common	FUJITSU Y50
1,501,688.11	446,722.54	9,000.00	Corporate Stock - Common	HIROSE ELECTRIC JPY50
124,186.52	78,262.19	9,000.00	Corporate Stock - Common	HITACHI JPY50
482,947.60	255,172.09	35,000.00	Corporate Stock - Common	HITACHI JPY50
41,101.92	15,313.95	1,000.00	Corporate Stock - Common	HONDA MOTOR CO Y50
246,611.54	179,566.64	6,000.00	Corporate Stock - Common	HONDA MOTOR CO Y50
411,019.23	179,309.91	10,000.00	Corporate Stock - Common	HONDA MOTOR CO Y50
215,295.79	105,861.51	2,000.00	Corporate Stock - Common	ITO-YOKADO CO Y50
148,260.51	62,708.53	5,000.00	Corporate Stock - Common	KAO CORP JPY50
237,216.81	223,657.71	8,000.00	Corporate Stock - Common	KAO CORP JPY50
46,092.87	67,702.50	3,000.00	Corporate Stock - Common	KOKUYO CO Y50
58,863.83	64,538.91	3,000.00	Corporate Stock - Common	KOMORI CORP JPY50
90,032.78	84,009.87	8,000.00	Corporate Stock - Common	KURARAY CO JPY50
361,403.34	225,691.52	3,000.00	Corporate Stock - Common	KYOCERA CORP COM
475,999.41	243,055.66	3,800.00	Corporate Stock - Common	MABUCHI MOTOR CO JPY50
54,606.84	113,955.97	6,000.00	Corporate Stock - Common	MAKITA CORP Y50
454,557.91	287,940.60	117,000.00	Corporate Stock - Common	MARUBENI CORP JPY50
136,849.83	132,865.78	8,000.00	Corporate Stock - Common	MARUI CO JPY50
543,641.43	255,781.38	6,400.00	Corporate Stock - Common	MATSUMOTOKIYOSHI C JPY50
278,269.80	191,165.24	11,000.00	Corporate Stock - Common	MATSUSHITA ELC IND Y50
545,628.03	311,494.93	35,000.00	Corporate Stock - Common	MINEBEA CO INC
61,036.36	62,239.21	7,000.00	Corporate Stock - Common	MITSUBISHI CORP Y50
97,176.69	211,404.77	30,000.00	Corporate Stock - Common	MITSUBISHI HEAVY IND LTD
226,745.61	484,594.16	70,000.00	Corporate Stock - Common	MITSUBISHI HEAVY IND LTD
168,439.59	206,848.04	52,000.00	Corporate Stock - Common	MITSUBISHI HEAVY IND LTD
269,980.92	218,921.59	33,000.00	Corporate Stock - Common	mitsui chemicals Y50
318,246.32	383,813.28	40,000.00	Corporate Stock - Common	MITSUI FUDOSAN JPY50
127,298.53	200,444.33	16,000.00	Corporate Stock - Common	MITSUI FUDOSAN JPY50
1,655,820.33	320,100.81	10,000.00	Corporate Stock - Common	MURATA MFG CO JPY50
331,164.07	66,668.87	2,000.00	Corporate Stock - Common	MURATA MFG CO JPY50
496,746.10	108,402.70	3,000.00	Corporate Stock - Common	MURATA MFG CO JPY50
502,441.65	299,299.68	8,600.00	Corporate Stock - Common	NAMCO LTD JPY50

Market Value	Cost	Shares	Category	Description
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396,780.35	179,744.83	17,000.00	Corporate Stock - Common	NEC CORP Y50
1,307,041.15	765,540.57	56,000.00	Corporate Stock - Common	NEC CORP Y50
135,098.11	367,651.95	5,500.00	Corporate Stock - Common	NICHIEI Y50(OTC LISTING)8577
98,253.17	261,866.95	4,000.00	Corporate Stock - Common	NICHIEI Y50(OTC LISTING)8577
1,165,924.55	576,190.30	46,000.00	Corporate Stock - Common	NIKON CORP JPY50
665,851.15	362,782.29	4,000.00	Corporate Stock - Common	NINTENDO CO JPY50
490,776.53	572,540.76	85,000.00	Corporate Stock - Common	NIPPON EXPRESS CO Y50
680,530.41	417,870.52	38.00	Corporate Stock - Common	NIPPON TEL&TEL CP JPY50000
698,439.11	472,672.98	39.00	Corporate Stock - Common	NIPPON TEL&TEL CP JPY50000
179,086.95	156,682.03	10.00	Corporate Stock - Common	NIPPON TEL&TEL CP JPY50000
157,214.86	408,655.71	35,000.00	Corporate Stock - Common	NISHIMATSU CONS CO Y50
246,366.88	286,495.61	53,000.00	Corporate Stock - Common	NISSAN MOTOR CO Y50
213,730.00	228,829.71	12,000.00	Corporate Stock - Common	NOMURA SECURITIES Y50
420,413.96	90,163.14	12.00	Corporate Stock - Common	NTT DOCOMO INC NPV
2,662,621.72	994,568.28	76.00	Corporate Stock - Common	NTT DOCOMO INC NPV
312,374.61	232,064.82	15,200.00	Corporate Stock - Common	RINNAI CORP Y50
623,026.86	265,460.42	2,300.00	Corporate Stock - Common	ROHM CO JPY50
1,056,436.85	347,957.43	3,900.00	Corporate Stock - Common	ROHM CO JPY50
294,759.50	253,996.40	12,000.00	Corporate Stock - Common	SANKYO CO JPY50
122,816.46	133,128.62	5,000.00	Corporate Stock - Common	SANKYO CO JPY50
171,943.04	154,819.61	7,000.00	Corporate Stock - Common	SANKYO CO JPY50
127,122.38	55,129.21	1,500.00	Corporate Stock - Common	SANKYO CO LTD NPV(OTC)
147,135.10	268,914.66	31,000.00	Corporate Stock - Common	SEKISUI CHEM Y50
42,716.64	89,205.34	9,000.00	Corporate Stock - Common	SEKISUI CHEM Y50
58,129.86	80,869.53	6,000.00	Corporate Stock - Common	SEKISUI HOUSE Y50
162,450.46	30,645.71	1,000.00	Corporate Stock - Common	SEVEN ELEVEN NPV
118,314.82	58,205.96	3,000.00	Corporate Stock - Common	SHIN-ETSU CHEM CO Y50
80,246.61	60,673.89	5,000.00	Corporate Stock - Common	SHISEIDO CO Y50
593,139.89	232,249.65	1,100.00	Corporate Stock - Common	SHOHKOH FUND & CO JPY50
72,124.09	23,365.29	100.00	Corporate Stock - Common	SOFTBANK CORP JPY50
1,553,652.69	726,174.78	8,400.00	Corporate Stock - Common	SONY CORP Y50
480,892.50	152,172.34	2,600.00	Corporate Stock - Common	SONY CORP Y50
610,363.56	223,756.09	3,300.00	Corporate Stock - Common	SONY CORP Y50
1,236,972.16	348,968.20	8,000.00	Corporate Stock - Common	SONY MUSIC ENT JPY50
122,522.88	123,406.14	8,000.00	Corporate Stock - Common	SUMITOMO BANK JPY50
107,109.65	109,003.26	11,000.00	Corporate Stock - Common	SUMITOMO CORP JPY50
135,753.78	183,357.94	12,000.00	Corporate Stock - Common	SUMITOMO ELECT IND Y50
249,381.02	203,653.18	17,000.00	Corporate Stock - Common	SUZUKI MOTOR CORP JPY50
471,302.05	262,684.89	8,000.00	Corporate Stock - Common	TAKEDA CHEMICAL IN Y50
219,210.26	108,959.87	2,000.00	Corporate Stock - Common	TDK CORP JPY50
38,166.07	37,778.05	3,000.00	Corporate Stock - Common	TOKIO MARINE &FIRE JPY50
2,074,668.49	710,222.81	20,000.00	Corporate Stock - Common	TOKYO ELECTRON Y50

Market Value	Cost	Shares	Category	Description
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103,733.42	30,762.32	1,000.00	Corporate Stock - Common	TOKYO ELECTRON Y50
71,458.63	83,716.33	6,000.00	Corporate Stock - Common	TOPPAN PRINTING CO Y50
146,988.31	149,351.28	20,000.00	Corporate Stock - Common	TOSHIBA CORP Y50
338,601.56	173,347.25	10,000.00	Corporate Stock - Common	TOYOTA MOTOR CORP JPY50
31,413.61	58,303.98	3,000.00	Corporate Stock - Common	UNY CO JPY50 (8270)
130,645.40	133,593.82	3,000.00	Corporate Stock - Common	YAMANOUCHI PHARM JPY50
479,033.13	225,103.56	11,000.00	Corporate Stock - Common	YAMANOUCHI PHARM JPY50
36,837.40	18,197.26	200.00	Corporate Stock - Common	ADR SONY CORP AMER DEPY RCPT FOR DOLLAR-VALIDATED COM BKD BY 1 SH COM
12,485.53	15,995.73	100.00	Corporate Stock - Common	SOC EUROPEENNE FIDUCIARY DR REP 1'A' (BEL)
560,000.00	245,138.00	8,000.00	Corporate Stock - Common	SAFRA REPUBLIC HLD USD2.50
63,484.21	237,770.10	74,000.00	Corporate Stock - Common	MALAY AIRLINE SYST MYR1
24,791.51	44,022.66	5,075.00	Corporate Stock - Common	CEMEX SA PTG CERT NPV(REP2'A'&1'B')
55,697.47	53,438.65	14,890.00	Corporate Stock - Common	FOMENTO ECON MEXIC UNITS (REP 1'B'& 4'D' SHS)
14,611.62	51,498.95	30,917.00	Corporate Stock - Common	GRUPO INDL MASECA SA DE CV-SER B ISIN #MXP6458Q1586
42,970.48	16,170.22	14,936.00	Corporate Stock - Common	GRUPO MODELO S A COM STK
35,600.97	29,712.01	9,504.00	Corporate Stock - Common	KIMBERLY CLARK MEX 'A'NPV
193,493.70	177,308.05	110,000.00	Corporate Stock - Common	WAL-MART DE MEXICO 'C'NPV
49,124.00	36,875.00	2,000.00	Corporate Stock - Common	ADR CEMEX S A SPONSOR ADR NEW REP ORD PARTN CTF NEW
56,475.48	59,415.90	1,157.00	Corporate Stock - Common	ADR GRUPO TELEVISA SA DE CV REP ORD PARTN CTF
585,744.00	314,262.38	12,000.00	Corporate Stock - Common	ADR GRUPO TELEVISA SA DE CV REP ORD PARTN CTF
200,026.48	127,806.33	2,161.00	Corporate Stock - Common	ADR TELE DE MEX SA CV L RPSTG SH ORD L
91,266.13	78,908.84	986.00	Corporate Stock - Common	ADR TELE DE MEX SA CV L RPSTG SH ORD L
629,421.60	326,836.07	6,800.00	Corporate Stock - Common	ADR TELE DE MEX SA CV L RPSTG SH ORD L
130,006.69	50,395.55	5,342.00	Corporate Stock - Common	ABN-AMRO HLDGS NV NLG1.25
394,230.31	195,939.94	16,199.00	Corporate Stock - Common	ABN-AMRO HLDGS NV NLG1.25
442,563.01	424,457.09	18,185.00	Corporate Stock - Common	ABN-AMRO HLDGS NV NLG1.25
1,188,400.54	583,161.08	13,114.00	Corporate Stock - Common	AEGON NV NLG0.50
47,072.45	25,265.16	1,100.00	Corporate Stock - Common	AKZO NOBEL NV NLG5 (NL EXCH)
298,298.34	125,730.45	3,070.00	Corporate Stock - Common	ASM LITHOGRAPHY HL NLG0.13
298,195.56	474,101.17	18,972.00	Corporate Stock - Common	BUHRMANN NV NLG2.50(POST CONS)
87,662.49	87,243.88	4,310.00	Corporate Stock - Common	CSM NV CVA(PART EXCH)EUR0.25
345,768.51	417,518.19	10,100.00	Corporate Stock - Common	DSM NV NLG6.67
77,420.69	80,529.03	7,862.00	Corporate Stock - Common	ELSEVIER NV EUR0.06
65,730.25	53,050.90	680.00	Corporate Stock - Common	EQUANT NV NLG0.02
164,950.33	39,465.79	4,814.00	Corporate Stock - Common	FORTIS NL EUR0.24
405,276.14	458,105.75	11,500.00	Corporate Stock - Common	HEINEKEN HOLDING 'A'NLG5
227,156.02	242,368.73	4,700.00	Corporate Stock - Common	HEINEKEN NV NLG5

Market Value	Cost	Shares	Category	Description
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121,469.11	216,124.94	13,479.00	Corporate Stock - Common	HOLLANDSCHE BETON NLG2
237,407.24	337,943.00	10,364.00	Corporate Stock - Common	HUNTER DOUGLAS NV NLG0.50
34.89	-	55.00	Corporate Stock - Common	ING GROEP N.V NLG1 (STK DIV 07/09/1999)
312,892.72	304,732.26	5,564.00	Corporate Stock - Common	ING GROEP NV CVA NLG1
260,650.20	258,983.68	4,635.00	Corporate Stock - Common	ING GROEP NV CVA NLG1
394,377.54	150,568.58	7,013.00	Corporate Stock - Common	ING GROEP NV CVA NLG1
63,755.22	22,662.40	1,145.00	Corporate Stock - Common	KON KPN NV NLG1
308,224.39	212,667.49	2,533.00	Corporate Stock - Common	PHILIPS ELEC(KON) EUR1
228,389.73	105,469.27	3,882.00	Corporate Stock - Common	ROYAL DUTCH PETROL NLG1.25
909,228.21	503,421.95	7,000.00	Corporate Stock - Common	STMICROELECTRONICS EUR3.12(SICOVAM)
319,788.55	111,779.67	2,462.00	Corporate Stock - Common	STMICROELECTRONICS EUR3.12(SICOVAM)
172,199.37	335,468.45	12,348.00	Corporate Stock - Common	STORK NV EUR5
29,283.59	14,635.82	1,145.00	Corporate Stock - Common	TNT POST GROEP NV NLG1
-	0.01	-	Corporate Stock - Common	UNILEVER (SCRIPS)NLG0.01
43,097.72	28,453.31	439.00	Corporate Stock - Common	UTD PAN-EUROPE COM EUR2'A'SHS
87,101.65	141,910.20	7,900.00	Corporate Stock - Common	VEDIOR CVA NLG0.05
84,393.60	85,470.99	2,130.00	Corporate Stock - Common	VNU NV EUR0.2
314,352.11	183,517.35	10,424.00	Corporate Stock - Common	WOLTERS KLUWER CVA EUR0.12
83,083.50	70,243.99	998.00	Corporate Stock - Common	ADR GUCCI GROUP N V SHS-N Y REGISTRY
131,808.50	47,013.34	1,103.00	Corporate Stock - Common	ADR KONINKLIJKE PHILIPS ELECTRS N V SPONSORED ADR NEW
254,250.00	183,450.00	6,000.00	Corporate Stock - Common	AKZO NOBEL NV SPON ADR-REP 1 NLG5
1,160,950.00	130,337.40	12,400.00	Corporate Stock - Common	ASM LITHOGRAPHY HL EUR0.02
328,315.86	176,155.82	5,909.00	Corporate Stock - Common	ROYAL KPN NV SPON ADR REP 1 ORD NLG1
299,700.00	178,956.92	2,400.00	Corporate Stock - Common	STMICROELECTRONICS N V SHS-M REGISTRY
68,340.52	64,122.38	16,000.00	Corporate Stock - Common	*** TELECOM CORP OF NEW ZEAL
158,891.71	174,078.75	37,200.00	Corporate Stock - Common	*** TELECOM CORP OF NEW ZEAL
118,141.41	158,226.33	198,108.00	Corporate Stock - Common	FLETCHER CHALLENGE PAPER SHARES NPV
35,089.00	30,720.92	898.00	Corporate Stock - Common	NORSK HYDRO AS NOK20
273,522.30	375,716.08	7,000.00	Corporate Stock - Common	NORSK HYDRO AS NOK20
14,887.95	-	7,896.00	Corporate Stock - Common	ORKLA ASA NEW'A'NOK6.25(S/R 22/11/99)
137,974.32	87,573.45	8,970.00	Corporate Stock - Common	ORKLA ASA NOK6.25 ORD
167,462.63	121,768.65	10,800.00	Corporate Stock - Common	ORKLA ASA NOK6.25'B'
84,512.20	100,788.22	33,000.00	Corporate Stock - Common	MANILA ELEC CO B COM
32,170.37	28,092.60	1,500.00	Corporate Stock - Common	BCO PINTO&SOTTOMAY PTE1000 (REGD)
21,906.06	21,353.08	1,400.00	Corporate Stock - Common	ELEC DE PORTUGAL EUR5
102,945.17	67,746.79	4,544.00	Corporate Stock - Common	JERONIMO MARTINS EUR5
307,707.80	267,739.61	32,000.00	Corporate Stock - Common	PORTUGAL TELECOM EUR1(REGD)
326,939.54	285,358.71	34,000.00	Corporate Stock - Common	PORTUGAL TELECOM EUR1(REGD)
543,454.82	308,899.11	7,000.00	Corporate Stock - Common	SAMSUNG ELEC MECH KRW5000
259,409.10	117,209.42	1,253.00	Corporate Stock - Common	SAMSUNG ELECTRONIC KRW5000
270,174.68	78,266.41	1,305.00	Corporate Stock - Common	SAMSUNG ELECTRONIC KRW5000

Market Value	Cost	Shares	Category	Description
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154,000.00	92,400.00	7,700.00	Corporate Stock - Common	ADR KOREA ELEC PWR CO SPONSORED
106,000.00	68,186.22	2,000.00	Corporate Stock - Common	ADR KOREA TELECOM SPONSORED ADR ISIN US50063P1030
323,433.00	305,158.54	9,000.00	Corporate Stock - Common	ADR POHANG IRON & STL LTD SPON ADR REPR 1/4 ORD
118,592.10	64,545.00	3,300.00	Corporate Stock - Common	ADR POHANG IRON & STL LTD SPON ADR REPR 1/4 ORD
193,572.00	185,421.60	16,980.00	Corporate Stock - Common	GDR HYUNDAI MTR CO ISIN # US4491877076
337,500.00	305,893.87	18,000.00	Corporate Stock - Common	SINGAPORE PRESS HD SGD1(POST REC LOT OF 1000)
61,687.50	43,973.06	3,290.00	Corporate Stock - Common	SINGAPORE PRESS HD SGD1(POST REC LOT OF 1000)
539,351.19	363,254.99	361,000.00	Corporate Stock - Common	SINGAPORE TECH ENG SGD0.10
32,178.57	30,955.80	17,000.00	Corporate Stock - Common	SINGAPORE TELECOMM SGD0.15
462,000.00	342,021.30	51,744.00	Corporate Stock - Common	UTD O/S BANK SGD1
169,714.29	118,290.47	19,008.00	Corporate Stock - Common	UTD O/S BANK SGD1
185,600.00	128,808.35	12,800.00	Corporate Stock - Common	CREATIVE TECH LTD ORD
208,643.72	135,553.68	27,500.00	Corporate Stock - Common	SASOL NPV
228,565.67	103,771.63	10,000.00	Corporate Stock - Common	ARGENTARIA CORP BC EUR0.75(REGD)
59,884.21	28,031.05	2,620.00	Corporate Stock - Common	ARGENTARIA CORP BC EUR0.75(REGD)
46,856.97	21,976.36	3,360.00	Corporate Stock - Common	BBVA(BILB-VIZ-ARG) EUR0.49
252,106.93	247,167.05	3,900.00	Corporate Stock - Common	BCO POPULAR ESP EUR1
31,674.97	35,094.14	490.00	Corporate Stock - Common	BCO POPULAR ESP EUR1
290,892.61	331,922.43	4,500.00	Corporate Stock - Common	BCO POPULAR ESP EUR1
147,487.95	55,910.21	13,426.00	Corporate Stock - Common	BCO SANT CENT HISP EUR0.50(REGD)
506,885.97	438,092.08	25,554.00	Corporate Stock - Common	ENDESA SA EUR1.2
66,331.17	42,631.69	3,344.00	Corporate Stock - Common	ENDESA SA EUR1.2
44,882.28	14,253.65	1,788.00	Corporate Stock - Common	GAS NATURAL SDG EUR1
100,182.01	72,853.40	7,189.00	Corporate Stock - Common	IBERDROLA SA EUR3
97,799.12	61,343.09	4,476.00	Corporate Stock - Common	REPSOL SA (RG) EUR1(REGD)
349,570.40	166,543.57	16,788.00	Corporate Stock - Common	TELEFONICA SA EUR1
869,615.71	169,893.30	41,763.00	Corporate Stock - Common	TELEFONICA SA EUR1
17,386.90	-	835.00	Corporate Stock - Common	TELEFONICA SA EUR1(RFD 1/1/99)
6,975.58	-	335.00	Corporate Stock - Common	TELEFONICA SA EUR1(RFD 1/1/99)
15.69	-	38.00	Corporate Stock - Common	TELEFONICA SA NEW EUR1(B/R 19/11/99)
5.37	-	13.00	Corporate Stock - Common	TELEFONICA SA NEW EUR1(B/R 19/11/99)
402,375.00	221,515.96	18,500.00	Corporate Stock - Common	ADR REPSOL SA SPONSORED
84,868.60	41,382.48	863.00	Corporate Stock - Common	ABB LTD COMM STK
43,905.42	20,436.34	1,720.00	Corporate Stock - Common	ATLAS COPCO AB SER'B' SEK5
251,970.36	267,187.54	8,400.00	Corporate Stock - Common	AUTOLIV INC USD1 SDR
126,535.70	69,944.41	6,480.00	Corporate Stock - Common	ELECTROLUX AB SER'B' SEK5
116,456.89	95,850.52	2,400.00	Corporate Stock - Common	ERICSSON(LM)TEL SEK2.50 SER'B'
351,346.90	324,868.62	22,800.00	Corporate Stock - Common	FORENINGSSPARBK SEK20 SER'A'
316,339.25	21,374.41	9,960.00	Corporate Stock - Common	HENNES & MAURITZ SEK0.25'B'
132,842.37	111,317.10	22,143.00	Corporate Stock - Common	NORDIC BALTIC HLDG SEK3.5(SEK QUOTE)
66,759.79	38,235.83	2,350.00	Corporate Stock - Common	SANDVIK AB 'B' SEK6

Market Value	Cost	Shares	Category	Description
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66,746.85	63,491.77	4,010.00	Corporate Stock - Common	SECURITAS SER'B'SEK1
144,118.24	81,372.98	1,458.00	Corporate Stock - Common	ABB LTD CHF10(RG)
380,954.52	143,665.72	3,854.00	Corporate Stock - Common	ABB LTD CHF10(RG)
333,065.34	129,834.32	521.00	Corporate Stock - Common	ADECCO SA CHF10(REGD)
253,165.60	325,568.53	1,694.00	Corporate Stock - Common	BARRY CALLEBAUT AG CHF100(REGD)
125,294.65	90,521.08	670.00	Corporate Stock - Common	CREDIT SUISSE GRP CHF20(REGD)
276,833.14	246,250.40	600.00	Corporate Stock - Common	FORBO HLDGS AG CHF50(REGD)
689,034.16	285,031.17	550.00	Corporate Stock - Common	HOLDERBK FN GLARUS CHF50(BR)
413,778.80	250,727.41	230.00	Corporate Stock - Common	NESTLE SA CHF10(REGD)
320,228.81	240,853.42	178.00	Corporate Stock - Common	NESTLE SA CHF10(REGD)
319,448.72	204,471.30	205.00	Corporate Stock - Common	NOVARTIS AG CHF20(REGD)
665,388.31	592,858.71	427.00	Corporate Stock - Common	NOVARTIS AG CHF20(REGD)
535,562.75	405,446.74	240.00	Corporate Stock - Common	RICHEMONT(CIE FIN) 'A'CHF100(BR) EQUITY UNIT
325,863.53	165,671.03	27.00	Corporate Stock - Common	ROCHE HLDG AG GENUSSCHEINE(PTG CERTS) NPV
364,575.54	635,127.97	365.00	Corporate Stock - Common	SGS HOLDING CHF100(BR)
224,257.47	200,161.50	360.00	Corporate Stock - Common	SULZER AG CHF80(REGD)
224,376.91	212,728.99	110.00	Corporate Stock - Common	SWISS REINSURANCE SZF10 (REGD)
713,844.80	641,105.16	2,103.00	Corporate Stock - Common	SWISSCOM AG CHF25(REGD)
41,751.27	31,015.69	123.00	Corporate Stock - Common	SWISSCOM AG CHF25(REGD)
247,792.06	220,842.94	730.00	Corporate Stock - Common	SWISSCOM AG CHF25(REGD)
205,079.05	160,244.74	750.00	Corporate Stock - Common	UBS AG CHF20(REGD)
478,517.77	401,028.64	1,750.00	Corporate Stock - Common	UBS AG CHF20(REGD)
1,251,486.15	565,196.57	34,946.00	Corporate Stock - Common	ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISINUS8740391003
361,422.00	264,219.22	23,280.00	Corporate Stock - Common	GDR ASUSTEK COMPUTER INC
217.50	95.70	15.00	Corporate Stock - Common	PVTPL GDR ASUSTEK COMPUTER INC ISIN US04648R2094 GLOBAL DEPOS RCPT
125,438.79	54,788.71	7,430.00	Corporate Stock - Common	ABBNEY NATIONAL ORD GBP0.10
265,334.50	115,322.89	5,954.00	Corporate Stock - Common	ASTRAZENECA ORD USD0.25
815,522.57	561,322.07	18,300.00	Corporate Stock - Common	ASTRAZENECA ORD USD0.25
374,834.50	444,576.48	65,601.00	Corporate Stock - Common	BAE SYSTEMS ORD GBP0.025
18,615.74	9,501.61	3,258.00	Corporate Stock - Common	BAE SYSTEMS ORD GBP0.025
279,776.54	263,602.97	9,705.00	Corporate Stock - Common	BARCLAYS PLC ORD GBP1
20,179.66	14,074.77	700.00	Corporate Stock - Common	BARCLAYS PLC ORD GBP1
54,962.16	36,134.11	10,473.00	Corporate Stock - Common	BG ORD GBP0.01133
277,093.62	344,780.73	52,800.00	Corporate Stock - Common	BG ORD GBP0.01133
496,309.69	451,951.29	24,100.00	Corporate Stock - Common	BOC GROUP ORD 25P
282,361.08	194,771.76	13,711.00	Corporate Stock - Common	BOC GROUP ORD 25P
137,383.49	56,404.98	13,520.00	Corporate Stock - Common	BP AMOCO ORD USD0.25
148,843.34	264,087.22	24,871.00	Corporate Stock - Common	BRITISH AIRWAYS ORD 25P
475,412.50	337,507.69	90,179.00	Corporate Stock - Common	BUNZL ORD 25P
238,348.52	148,355.18	18,590.00	Corporate Stock - Common	CABLE & WIRELESS ORD GBP0.25
163,926.35	122,254.51	25,860.00	Corporate Stock - Common	CADBURY SCHWEPPE ORD GBP0.125

Market Value	Cost	Shares	Category	Description
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395,679.93	347,331.00	62,420.00	Corporate Stock - Common	CADBURY SCHWEPPE ORD GBP0.125
47,925.78	108,822.47	18,632.00	Corporate Stock - Common	CARADON ORD GBX27.777777
31,647.79	17,681.69	10,683.00	Corporate Stock - Common	CENTRICA ORD GBX5.55555
1,146,064.41	166,186.30	30,400.00	Corporate Stock - Common	COLT TELECOM GROUP ORD GBP0.025
290,510.62	145,883.34	24,000.00	Corporate Stock - Common	COMPASS GROUP ORD GBP0.025
200,934.09	162,078.20	22,211.00	Corporate Stock - Common	DIAGEO ORD GBX28.935185
69,012.20	37,816.87	7,000.00	Corporate Stock - Common	ELECTROCOMPONENTS ORD GBP0.10
392,046.00	356,960.29	54,700.00	Corporate Stock - Common	ENTERPRISE OIL ORD GBP0.25
62,529.86	25,207.90	4,000.00	Corporate Stock - Common	GKN ORD GBP0.50
281,384.39	286,247.71	18,000.00	Corporate Stock - Common	GKN ORD GBP0.50
448,666.90	169,652.88	15,000.00	Corporate Stock - Common	GLAXO WELLCOME ORD GBP0.25
22,098.88	15,737.82	1,500.00	Corporate Stock - Common	HAYS ORD 1P
44,192.26	43,428.13	13,770.00	Corporate Stock - Common	HILTON GRP ORD 10P
537,623.04	520,651.07	115,600.00	Corporate Stock - Common	INVENSYS ORD GBP0.25
300,999.59	164,865.26	32,640.00	Corporate Stock - Common	KINGFISHER ORD GBP0.125
184,436.02	297,787.70	20,000.00	Corporate Stock - Common	KINGFISHER ORD GBP0.125
39,620.85	48,992.56	8,390.00	Corporate Stock - Common	LAING(JOHN) ORD'A'NON V GBP0.25
158,315.55	242,936.08	40,000.00	Corporate Stock - Common	LAIRD GROUP ORD GBP0.25
518,929.38	537,056.33	40,600.00	Corporate Stock - Common	LLOYDS TSB GROUP ORD GBP0.25
97,018.44	45,563.41	7,600.00	Corporate Stock - Common	MARCONI ORD GBP0.05
2,489.07	3,937.10	922.00	Corporate Stock - Common	MEDEVA ORD GBP0.10
359,651.36	360,069.52	83,479.00	Corporate Stock - Common	MORGAN CRUCIBLE CO ORD GBP0.25
684,627.62	221,539.70	29,830.00	Corporate Stock - Common	NAT WEST ORD GBP1
525,164.85	239,354.45	17,400.00	Corporate Stock - Common	ORANGE ORD 20P(ASSD MANNES SHS&CSH
310,969.09	317,414.57	36,190.00	Corporate Stock - Common	POWERGEN ORD GBP0.50
10,725.00	22,120.77	3,440.00	Corporate Stock - Common	RANK GROUP ORD GBP0.10
250,055.74	268,495.19	40,000.00	Corporate Stock - Common	REED INTERNATIONAL ORD GBP0.125
703,220.62	714,648.30	62,940.00	Corporate Stock - Common	REUTERS GROUP ORD GBP0.25
307,066.67	274,130.22	77,350.00	Corporate Stock - Common	REXAM ORD GBX64.285714
171,415.60	111,269.07	8,750.00	Corporate Stock - Common	RIO TINTO PLC ORD 10P(REGD)
405,265.66	285,599.47	20,687.00	Corporate Stock - Common	RIO TINTO PLC ORD 10P(REGD)
340,852.93	353,280.82	17,672.00	Corporate Stock - Common	ROYAL BK SCOTLAND ORD GBP0.25
335,029.99	479,516.26	54,566.00	Corporate Stock - Common	ROYAL&SUN ALLIANCE ORD GBP0.275
270,628.55	390,965.20	44,077.00	Corporate Stock - Common	ROYAL&SUN ALLIANCE ORD GBP0.275
251,155.21	472,700.32	85,469.00	Corporate Stock - Common	SAFEWAY PLC ORD GBP0.25
28,709.66	38,591.58	9,770.00	Corporate Stock - Common	SAFEWAY PLC ORD GBP0.25
190,255.79	253,584.97	25,800.00	Corporate Stock - Common	SCOT & SOUTHERN EN ORD GBP0.50
450,018.16	279,429.60	58,620.00	Corporate Stock - Common	SHELL TRNSPT&TRDG ORD GBP0.25(REGD)
29,096.93	40,117.41	10,560.00	Corporate Stock - Common	SMITH(DAVID S.)HLD ORD GBP0.10
404,411.81	120,102.61	30,300.00	Corporate Stock - Common	SMITHKLINE BEECHAM ORD GBP0.0625
84,615.07	382,043.04	109,539.00	Corporate Stock - Common	STOREHOUSE ORD GBP0.10
361,501.77	377,183.42	53,000.00	Corporate Stock - Common	TATE & LYLE ORD GBP0.25



Market Value	Cost	Shares	Category	Description
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92,057.94	50,191.69	34,100.00	Corporate Stock - Common	TESCO ORD 5P
502,889.18	641,888.03	73,600.00	Corporate Stock - Common	TI GROUP ORD GBP0.25
125,591.10	140,671.02	36,422.00	Corporate Stock - Common	TOMKINS ORD GBP0.05
258,002.79	347,060.99	74,822.00	Corporate Stock - Common	TOMKINS ORD GBP0.05
213,622.94	277,211.56	29,285.00	Corporate Stock - Common	UNILEVER ORD GBP0.014
196,954.74	265,480.59	27,000.00	Corporate Stock - Common	UNILEVER ORD GBP0.014
103,637.04	80,702.90	8,190.00	Corporate Stock - Common	UNITED NEWS & MEDI ORD 25P
261,199.33	135,944.86	55,545.00	Corporate Stock - Common	VODAFONE AIRTOUCH ORD USD0.10
166,938.09	173,250.34	35,500.00	Corporate Stock - Common	VODAFONE AIRTOUCH ORD USD0.10
378,422.74	419,473.89	51,400.00	Corporate Stock - Common	WOLSELEY ORD 25P
111,402.97	80,369.64	8,400.00	Corporate Stock - Common	HSBC HLDGS USD0.50(HONGKONG REG)
946,312.20	485,824.48	21,170.00	Corporate Stock - Common	ASTRAZENECA COMM STK
80,100.00	65,958.99	1,800.00	Corporate Stock - Common	ASTRAZENECA SPON ADR REP 1 ORD USD0.25
426,419.76	364,802.18	45,399.00	Corporate Stock - Common	SOUTH AFRICAN BREW USD0.10
187.50	936.29	200.00	Corporate Stock - Common	##NUMBER 9 VISUAL TECH CORP COM STK INC DO NOT USE SEE SEC 2-667701
74,182.81	40,997.13	1,205.00	Corporate Stock - Common	#REORG ADR RHONE S A SER A N/C AVENTIS EFF N/A SEE #2042676
27,625.00	17,614.85	500.00	Corporate Stock - Common	#REORG AIRONET WIRELESS COMM INC COM STKMERGER W/ CISCO SYS INC 2-158655 3-15-00
348.56	3,215.00	143.00	Corporate Stock - Common	#REORG ALAMCO ENVIRONMENTAL RES CORP COM N/C ALANCO TECH INC 2-003805 EFF N/A
91,771.75	121,195.39	6,412.00	Corporate Stock - Common	#REORG ALLEGHENY TELEDYNE INC COM STK EXCH ALLEGHANY TECH INC COM REV SPL
21,289.06	18,348.84	355.93	Corporate Stock - Common	#REORG ALLIED SIGNAL INC COM N/C HONEYWELL INTL INC #2-388303 12-01-99
1,112,512.50	372,823.39	18,600.00	Corporate Stock - Common	#REORG ALLIED SIGNAL INC COM N/C HONEYWELL INTL INC #2-388303 12-01-99
259,875.00	285,392.57	9,900.00	Corporate Stock - Common	#REORG ARDENT SOFTWARE INC COM STKMGR W/INFORMIX CORP COM #2-420930 EFF 3-01-00
46,900.00	69,610.29	1,400.00	Corporate Stock - Common	#REORG ARMSTRONG WORLD IND INC COM N/C TO ARMSTRONG HLDGS INC 2-027469 5-1-00
1,050,487.50	606,152.51	10,900.00	Corporate Stock - Common	#REORG ATLC RICHFIELD CO COM DFLT MERTERTO BP AMOCO PLC ADS 2-043009 4-18-00
19,729.31	16,384.77	204.71	Corporate Stock - Common	#REORG ATLC RICHFIELD CO COM DFLT MERTERTO BP AMOCO PLC ADS 2-043009 4-18-00
2,640,675.00	2,401,674.33	27,400.00	Corporate Stock - Common	#REORG ATLC RICHFIELD CO COM DFLT MERTERTO BP AMOCO PLC ADS 2-043009 4-18-00
406.25	8,170.23	500.00	Corporate Stock - Common	#REORG AVATEX CORP RECLASS TO AVATEX CORP CL A #2-042661 @ 1:1 12-07-99
14,812.50	20,041.92	1,000.00	Corporate Stock - Common	#REORG BAMBOO.COM INC COM N/C TO INTERNET PICTURES CORP #2-423828 EFF N/A

Market Value	Cost	Shares	Category	Description
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744,318.75	545,700.00	10,700.00	Corporate Stock - Common	#REORG BIOVAIL CORP INTL NEW COM N/C TO BIOVAIL CORP COM #2-069335 EFF 3-16-00
8,750.00	11,363.65	2,500.00	Corporate Stock - Common	#REORG BRILLIANCE CHINA AUTOMOTIVE CV TO BRILLIANCE CHINA ADR 2-086926 4-17-00
4,476.50	4,542.45	100.00	Corporate Stock - Common	#REORG C-CUBE MICROSYSTEMS INC STKMGR TO HARMONIC INC 2-372892 @.5427 EFF 5-03-00
16,800.00	8,279.95	400.00	Corporate Stock - Common	#REORG C3D INC COM N/C TO CONSTELLATION 3D INC COM SEE #2-200526 @ 1:1 EFF N/A
3,587.75	5,750.08	508.00	Corporate Stock - Common	#REORG CAERE CORP COM CASH & STK MERGER TO SCANSOFT INC COM 2-811309 EFF 3-13-00
3,437.50	15,435.32	11,000.00	Corporate Stock - Common	#REORG CANYON RES CORP REVSPN TO CANYON RESOURCES CORP NEW COM 2-108135 3-24-00
750.00	904.95	100.00	Corporate Stock - Common	#REORG CAVANAUGHS HOSPITALITY CORP N/C WESTCST HOSPITALITY CORP 2-915294 3-1-00
733,200.00	685,249.41	14,100.00	Corporate Stock - Common	#REORG CBS CORP COM STK STOCK MERGER TO VIA INC CL B 2888754 RT 1.085 EFF 5-4-00
1,343,888.00	561,205.47	25,844.00	Corporate Stock - Common	#REORG CBS CORP COM STK STOCK MERGER TO VIA INC CL B 2888754 RT 1.085 EFF 5-4-00
10,400.00	3,561.66	200.00	Corporate Stock - Common	#REORG CBS CORP COM STK STOCK MERGER TO VIA INC CL B 2888754 RT 1.085 EFF 5-4-00
104,000.00	89,395.60	2,000.00	Corporate Stock - Common	#REORG CBS CORP COM STK STOCK MERGER TO VIA INC CL B 2888754 RT 1.085 EFF 5-4-00
843.75	1,061.20	500.00	Corporate Stock - Common	#REORG CHEQUEMATE INTL INC COM REV SPL CHEQUEMATE INTL INC NEW 2124316 2-01-00
200.91	1,195.80	111.00	Corporate Stock - Common	#REORG CIFRA SA DE CV REPSTG B ADR N/C TO WALMART DE MX SA DE CV 2894651 3-9-00
101,875.00	94,728.65	2,000.00	Corporate Stock - Common	#REORG CNET INC COM N/C TO CNET NETWORKSINC COM #2-096744 @ 1 EFF 03-02-00
110.00	4,482.82	500.00	Corporate Stock - Common	#REORG COHO ENERGY INC BKRPTCY REORG TO COHO ENERGY INC NEW COM 2185665 4-3-00
93,500.00	79,687.45	4,000.00	Corporate Stock - Common	#REORG COMAIR HOLDINGS INC COM CASH MERGER @ \$23.50/SHR EFF N/A
5,875.00	7,190.45	1,000.00	Corporate Stock - Common	#REORG COMPUSA INC COM STK CASH MERGER @\$10.10 EFF 03-10-00
205,200.00	142,428.37	3,200.00	Corporate Stock - Common	#REORG CONS NAT GAS CO COM CASH MERGER @\$66.60/SHR EFF 01-28-00
42,337.50	21,221.77	600.00	Corporate Stock - Common	#REORG DAYTON-HUDSON CORP COM N/C TO TARGET CORP #2-853928 EFF 01-31-00
1,058,437.50	234,476.15	15,000.00	Corporate Stock - Common	#REORG DAYTON-HUDSON CORP COM N/C TO TARGET CORP #2-853928 EFF 01-31-00
1,524,150.00	1,199,796.00	21,600.00	Corporate Stock - Common	#REORG DAYTON-HUDSON CORP COM N/C TO TARGET CORP #2-853928 EFF 01-31-00

Market Value	Cost	Shares	Category	Description
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555,500.00	290,400.00	8,800.00	Corporate Stock - Common	#REORG DII GRP INC COM STKMGR TO FLEXTRONICS INTL LTD COM 2-323879 4-3-00
5.61	603.00	33.00	Corporate Stock - Common	#REORG DIVOT GOLF CORP COM N/C TO ORBITTRAVEL.COM CORP 2-690412 4-20-00
297,206.25	240,975.71	6,550.00	Corporate Stock - Common	#REORG DOMINION RES INC VA COM MERGER DFLT DOMINION RES INC #2-280211 01-28-00
4,537.50	3,481.56	100.00	Corporate Stock - Common	#REORG DOMINION RES INC VA COM MERGER DFLT DOMINION RES INC #2-280211 01-28-00
5,600.00	2,728.70	40,000.00	Corporate Stock - Common	#REORG DRYDEN INDS INC COM REV SPL INT E RESOURCES INC COM #2-289861 EFF 3-31-00
413,250.00	358,855.15	17,400.00	Corporate Stock - Common	#REORG EVEREST REINS HLDGS INC STKMGR PLN W/EVEREST RE GRP LTD 2313244 2-24-00
6,519,487.50	3,015,852.01	82,200.00	Corporate Stock - Common	#REORG EXXON CORP COM N/C EXXON-MOBIL CORP EFF 11-30-99 SEE SEC#2313338
1,403,831.25	1,444,108.82	17,700.00	Corporate Stock - Common	#REORG EXXON CORP COM N/C EXXON-MOBIL CORP EFF 11-30-99 SEE SEC#2313338
207,911.53	153,428.42	2,621.42	Corporate Stock - Common	#REORG EXXON CORP COM N/C EXXON-MOBIL CORP EFF 11-30-99 SEE SEC#2313338
109,687.50	114,832.73	2,600.00	Corporate Stock - Common	#REORG FDX CORP COM STK N/C TO FEDEX CORP COM STK #2-319604 EFF 01-19-00
1,771,875.00	723,725.23	42,000.00	Corporate Stock - Common	#REORG FDX CORP COM STK N/C TO FEDEX CORP COM STK #2-319604 EFF 01-19-00
425,250.00	196,062.37	10,080.00	Corporate Stock - Common	#REORG FDX CORP COM STK N/C TO FEDEX CORP COM STK #2-319604 EFF 01-19-00
2,131.25	2,226.87	100.00	Corporate Stock - Common	#REORG FIRST SIERRA FINL INC COM N/C TO SIERRA CITIES INC COM #2-811107 02-01-00
490,510.00	207,689.53	7,240.00	Corporate Stock - Common	#REORG FLYCAST COMM CORP COM STK MERGER CMGI INC COM #2-096805 EFF 01-13-00
21.53	18.49	0.76	Corporate Stock - Common	#REORG FOREMOST CORP AMER COM CASH MERGER @ \$29.25 EFF 03-07-2000
255.00	5,219.09	1,700.00	Corporate Stock - Common	#REORG FORTUNE FINL SYS INC N/C FORTUNE FINL SYS OF NEVADA INC 4-12-99 2332445
40,741.00	10,331.75	622.00	Corporate Stock - Common	#REORG GEN INSTR CORP DEL COM STKMGR MOTOROLA INC #2-591066 EFF 01-05-00
386,450.00	122,237.14	5,900.00	Corporate Stock - Common	#REORG GEN INSTR CORP DEL COM STKMGR MOTOROLA INC #2-591066 EFF 01-05-00
253,725.00	194,143.77	5,100.00	Corporate Stock - Common	#REORG HAMBRECHT & QUIST GROUP COM CASH MERGER @ \$50.00/SHARE EFF N/A
1,625.00	3,003.00	2,600.00	Corporate Stock - Common	#REORG HEALTHCARE INTEGRATED SVCS RV SPL HLTHCR INTGRD SVCS INC 2-379380 1-19-00
487.50	454.95	200.00	Corporate Stock - Common	#REORG HIE INC COM N/C TO HEALTHCARE.COMCORP COM #2-379427 EFF 04-10-00

Market Value	Cost	Shares	Category	Description
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169,575.00	125,422.08	8,400.00	Corporate Stock - Common	#REORG HOLLYWD PK INC N/C TO PINNACLE ENTRTNMT INC COMSTK 2-730243 2-28-00
425,362.50	418,039.27	3,800.00	Corporate Stock - Common	#REORG HONEYWELL INC COM STK MERGER HONEYWELL INTL INC 2-388303 EFF 12-1-99
481,331.25	169,400.10	4,300.00	Corporate Stock - Common	#REORG HONEYWELL INC COM STK MERGER HONEYWELL INTL INC 2-388303 EFF 12-1-99
2,812.50	6,475.00	5,000.00	Corporate Stock - Common	#REORG ICF KAISER INTL INC COM N/C KAISER GRP INTL INC COM 2436119 12-28-99
1,968.75	1,948.70	100.00	Corporate Stock - Common	#REORG INDIANA ENERGY INC STKMGR TO VECTREN CORP INC COM #2-887919 03-31-00
8,606.25	3,629.95	300.00	Corporate Stock - Common	#REORG INTEGRATED SYS INC COM STKMGR W/WIND RIVER SYS #2-937634 EFF 02-16-00
43,750.00	67,781.25	10,000.00	Corporate Stock - Common	#REORG INTELLIGENT LIFE CORP COM N/C ILIFE.COM INC COM #2-409294 12-16-99
3,450.00	4,098.70	150.00	Corporate Stock - Common	#REORG ISOCOR COM STK MERGER WITH CRITICAL PATH #2-222601 @ .4707 1-20-00
260,181.44	204,515.02	6,317.00	Corporate Stock - Common	#REORG KNIGHT/TRIMARK GROUP INC CL A CUSIP CHG SEE #2-454745 EFF 1-06-00
441,716.63	422,554.07	5,342.00	Corporate Stock - Common	#REORG MCI WORLDCOM INC COM N/C TO WORLDCOM INC 2945902 RT 1.00 EFF 5-1-0
5,246,604.56	1,810,106.30	63,451.00	Corporate Stock - Common	#REORG MCI WORLDCOM INC COM N/C TO WORLDCOM INC 2945902 RT 1.00 EFF 5-1-0
2,860,987.50	3,116,996.26	34,600.00	Corporate Stock - Common	#REORG MCI WORLDCOM INC COM N/C TO WORLDCOM INC 2945902 RT 1.00 EFF 5-1-0
1,025,325.00	942,040.42	12,400.00	Corporate Stock - Common	#REORG MCI WORLDCOM INC COM N/C TO WORLDCOM INC 2945902 RT 1.00 EFF 5-1-0
1,455,300.00	1,393,845.24	17,600.00	Corporate Stock - Common	#REORG MCI WORLDCOM INC COM N/C TO WORLDCOM INC 2945902 RT 1.00 EFF 5-1-0
74,418.75	60,252.04	900.00	Corporate Stock - Common	#REORG MCI WORLDCOM INC COM N/C TO WORLDCOM INC 2945902 RT 1.00 EFF 5-1-0
3,850.63	3,659.79	122.00	Corporate Stock - Common	#REORG MINDSPRING ENTERPRS INC STKMGR W/EARTHLINK INC COM 2-295009 2-04-00
11,055.98	9,675.59	105.99	Corporate Stock - Common	#REORG MOBIL CORP COM EXXON-MOBIL 1.32015 STK MERGER EFF 11-30-99 2313338
2,764,281.25	1,144,269.38	26,500.00	Corporate Stock - Common	#REORG MOBIL CORP COM EXXON-MOBIL 1.32015 STK MERGER EFF 11-30-99 2313338
3,067,031.25	2,838,374.65	72,700.00	Corporate Stock - Common	#REORG MONSANTO CO COM N/C TO PHARMACIA CORP COM #2-712644 @ 1 EFF 3-31-00
12,656.25	12,691.56	300.00	Corporate Stock - Common	#REORG MONSANTO CO COM N/C TO PHARMACIA CORP COM #2-712644 @ 1 EFF 3-31-00
907,031.25	427,526.11	21,500.00	Corporate Stock - Common	#REORG MONSANTO CO COM N/C TO PHARMACIA CORP COM #2-712644 @ 1 EFF 3-31-00

Market Value	Cost	Shares	Category	Description
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2,495.63	7,144.87	66.00	Corporate Stock - Common	#REORG NIELSEN MEDIA RESH INC NEW COM
9,324.00	5,539.67	126.00	Corporate Stock - Common	CASH MERGER EFF 10-27-99 RATE 37.75/SHR #REORG NORTEL NETWORKS CORP COM N/C TO
3,325,560.00	731,016.71	44,940.00	Corporate Stock - Common	NORTEL NTWK CORP HLDG CO 2656730 5-01-00 #REORG NORTEL NETWORKS CORP COM N/C TO
1,746,400.00	680,927.68	23,600.00	Corporate Stock - Common	NORTEL NTWK CORP HLDG CO 2656730 5-01-00 #REORG NORTEL NETWORKS CORP COM N/C TO
436,600.00	471,316.75	5,900.00	Corporate Stock - Common	NORTEL NTWK CORP HLDG CO 2656730 5-01-00 #REORG NORTEL NETWORKS CORP COM N/C TO
173,218.75	115,542.57	2,300.00	Corporate Stock - Common	NORTEL NTWK CORP HLDG CO 2656730 5-01-00 #REORG OAK INDS INC STK MERGER CORNING
177,187.50	179,900.00	17,500.00	Corporate Stock - Common	INC #2-219536 @ .83 EFF 01-28-00 #REORG OLSTEN CORP COM MERGER DFLT TO
32,400.00	5,563.72	400.00	Corporate Stock - Common	GENTIVA HLTH SERVICES INC COM #2-346878 #REORG OMNIPT CORP MGR W/ELCTN TO CASH &
4,918.75	2,230.19	25.00	Corporate Stock - Common	VOICESTRM WIRELS CORP 2893348 2-25-00 #REORG OPTICAL COATING LAB INC STKMGR W/JDS
539,095.00	307,883.65	2,740.00	Corporate Stock - Common	UNIPHASE CORP COM #2-427106 2-04-00 #REORG OPTICAL COATING LAB INC STKMGR W/JDS U
32,000.00	16,904.95	500.00	Corporate Stock - Common	NIPHASE CORP COM #2-427106 2-04-00 #REORG ORTEL CORP COM STKMGR TO LUCENT
122,231.25	133,976.92	5,300.00	Corporate Stock - Common	TECHNOLOGIES COM #2-517369 EFF 04-27-00 #REORG P P & L RES INC COM N/C TO PPL
7,125.00	5,154.95	500.00	Corporate Stock - Common	CORP COM #2-693904 @ 1:1 EFF 02-14-00 #REORG PERCON ACQUISITION INC COM CASH
1,706,250.00	1,616,967.92	31,200.00	Corporate Stock - Common	MERGER @ \$15/SHR EFF N/A #REORG PHARMACIA & UPJOHN INC STKMGR TO
1,553,125.00	1,505,927.97	28,400.00	Corporate Stock - Common	PHARMACIA CORP COM #2-712644 EFF 3-31-00 #REORG PHARMACIA & UPJOHN INC STKMGR TO
1,503,906.25	871,128.92	27,500.00	Corporate Stock - Common	PHARMACIA CORP COM #2-712644 EFF 3-31-00 #REORG PHARMACIA & UPJOHN INC STKMGR TO
937,890.63	560,909.51	17,150.00	Corporate Stock - Common	PHARMACIA CORP COM #2-712644 EFF 3-31-00 #REORG PHARMACIA & UPJOHN INC STKMGR TO
4,968.75	5,021.14	500.00	Corporate Stock - Common	PHARMACIA CORP COM #2-712644 EFF 3-31-00 #REORG PREMISYS COMMUNICATIONS INC COM
51,753.75	24,381.40	1,110.00	Corporate Stock - Common	CASH MERGER @ \$10.00/SHR EFF 12-22-99 #REORG PREVIEW TRAVEL INC MERGER TO
9.00	417.66	3,000.00	Corporate Stock - Common	TRAVELOCITY.COM INC COM 2-866627 3-08-00 #REORG QUADRAX CORP COM REV SPL TO
12,080.69	8,155.81	521.00	Corporate Stock - Common	QUADRAX CORP COM NEW #2-752847 2-23-00 #REORG QUANTUM CORP COM EXCH QUANTUM
				CORP DSSG COM @1 CORP ACT 8-3-99 2753014

Market Value	Cost	Shares	Category	Description
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247,406.25	116,555.78	3,500.00	Corporate Stock - Common	#REORG REPUBLIC N.Y CORP COM CASH MERGER @ \$72.00 EFF 12-31-99
749,287.50	293,566.35	10,600.00	Corporate Stock - Common	#REORG REPUBLIC N.Y CORP COM CASH MERGER @ \$72.00 EFF 12-31-99
56,987.50	59,610.12	4,700.00	Corporate Stock - Common	#REORG SAFESKIN CORP COM STK MERGER WITHKIMBERLY CLARK CORP COM #2-452801
650.00	646.23	200.00	Corporate Stock - Common	#REORG SEATTLE FILMWORKS INC COM N/C TO PHOTOWORKS INC STK #2-728647 EFF 2-01-00
8,825.00	3,901.65	100.00	Corporate Stock - Common	#REORG SILKNET SOFTWARE INC COM STKMGR TO KANA COMM COM #2-824929 EFF 4-18-00
3,125.00	4,003.17	500.00	Corporate Stock - Common	#REORG SM&A CORP COM N/C TO EMERGENT INFO TECH INC 2306099 RT 1.00 EFF 5-4-00
3,406.25	1,558.61	100.00	Corporate Stock - Common	#REORG STANFORD TELECOM INC COM CASH MERGER @ \$34.22/SHR EFF 12-15-99
23,852.50	22,696.83	1,015.00	Corporate Stock - Common	#REORG STAPLES INC COM N/C STAPLES INC (RETAIL & DELIVERY) #2844553 EFF N/A
15,450.00	13,136.14	600.00	Corporate Stock - Common	#REORG STERLING COMM INC COM CASH MERGER @ \$44.25 EFF 03-24-00
489,412.50	486,756.22	18,600.00	Corporate Stock - Common	#REORG STERLING SOFTWARE INC STKMGR TO COMPUTER ASSOC INTL INC 2-196409 4-7-00
23,231.25	30,409.90	900.00	Corporate Stock - Common	#REORG TELEBANC FINL CORP COM EXCH E*TRADE GRP INC #2-856345 STKMGR EFF N/A
7,062.00	18,739.46	2,000.00	Corporate Stock - Common	#REORG TERA COMPUTER CO COM N/C TO CRAY INC COM #2-221182 @ 1 EFF 04-06-00
8,480.49	5,009.16	203.43	Corporate Stock - Common	#REORG TJ INTL INC COM CASH MERGER @\$42.00/SHR EFF 01-20-00
1,000.00	1,154.95	1,000.00	Corporate Stock - Common	#REORG TOP SOURCE TECH INC COM N/C GLOBAL TECHNOVATIONS #2-351371 12-15-99
8.06	9.11	0.29	Corporate Stock - Common	#REORG TRANSOCEAN OFFSHORE INC N/C TRANSOCEAN SEDCO FOREX INC #2-828059
879,450.00	860,625.02	31,200.00	Corporate Stock - Common	#REORG TRANSOCEAN OFFSHORE INC N/C TRANSOCEAN SEDCO FOREX INC #2-828059
53,556.25	52,395.35	1,900.00	Corporate Stock - Common	#REORG TRANSOCEAN OFFSHORE INC N/C TRANSOCEAN SEDCO FOREX INC #2-828059
20,594.68	15,783.00	1,010.78	Corporate Stock - Common	#REORG TRIANGLE BANCORP INC COM STKMGR TO CENTURA BKS INC COM #2-117738 2-17-00
20,766.62	55,764.89	14,770.00	Corporate Stock - Common	#REORG TRIKON TECH INC COM RVSP TRIKON TECH INC NEW COM STK #2-868377 EFF N/A
8,268.75	11,290.68	210.00	Corporate Stock - Common	#REORG UBID INC COM STK MERGER TO CMGI INC #2-096805 @ .2628 EFF 04-28-00
9,712.31	6,034.68	187.00	Corporate Stock - Common	#REORG UNITED HEALTHCARE CORP COM N/C TO UNITEDHEALTH GROUP INC #2-883755 4-20-00

Market Value	Cost	Shares	Category	Description
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425,887.50	341,739.98	8,200.00	Corporate Stock - Common	#REORG UNITED HEALTHCARE CORP COM N/C TO UNITEDHEALTH GROUP INC #2-883755 4-20-00
306,431.25	289,384.96	5,900.00	Corporate Stock - Common	#REORG UNITED HEALTHCARE CORP COM N/C TO UNITEDHEALTH GROUP INC #2-883755 4-20-00
986,212.50	680,844.09	23,800.00	Corporate Stock - Common	#REORG USWEB CORP COM STK MERGER WITH WHITTMAN-HART INC COM #2-929792 3-01-00
8,287.50	6,817.75	200.00	Corporate Stock - Common	#REORG USWEB CORP COM STK MERGER WITH WHITTMAN-HART INC COM #2-929792 3-01-00
9,675.00	4,355.75	100.00	Corporate Stock - Common	#REORG UTD PAN-EUROPE COMM N V RECLASS ADR PAN EUR CL A 8-26-99 SEE #2882106
34,100.00	28,893.59	2,200.00	Corporate Stock - Common	#REORG VANTIVE CORP COM STK MERGER PEOPLESFT INC COM #2-707364 FFF N/A
3,587.50	2,312.26	100.00	Corporate Stock - Common	#REORG VISIO CORP COM STK MERGER WITH MICROSOFT CORP 2-569279 @ .45 1-07-00
286,541.90	287,823.82	10,279.53	Corporate Stock - Common	#REORG WALT DISNEY CO COM N/C DISNEY COMSTOCK SEE SEC# 2279467 EFF N/A
5,821.88	4,324.69	150.00	Corporate Stock - Common	#REORG WATKINS JOHNSON CO COM CASH MERGER @ \$41.125/SHR EFF 01-31-2000
648.00	1,277.35	500.00	Corporate Stock - Common	#REORG WIRELESS 1 INC COM EXCH @ CASH 1.1319248 (PLAN OF BANKRUPTCY) 12-10-99
600.00	2,910.41	400.00	Corporate Stock - Common	#REORG ZITEL CORP COM N/C TO FORTEL INC #2-326991 @ 1 EFF 05-08-00
131,381.25	115,721.93	2,100.00	Corporate Stock - Common	#REYNOLDS METALS CO COM STK MERGER TO ALCOA INC COM #2-008393 EFF 5-03-00
74,662.50	69,459.50	2,200.00	Corporate Stock - Common	1 VAL BANCORP INC COMMON
515,700.00	460,953.19	90.00	Corporate Stock - Common	1/10 BERKSHIRE HATHAWAY INC DEL CL A COMSTK
90.00	1,589.10	30,000.00	Corporate Stock - Common	1ST MIRACLE GROUP INC COM
2,795.63	3,919.90	315.00	Corporate Stock - Common	3DFX INTERACTIVE INC COM
198,375.00	122,028.27	23,000.00	Corporate Stock - Common	3DSHOPPING COM
5,830.00	7,798.70	110.00	Corporate Stock - Common	4 KIDS ENTMT INC COM
980,000.00	851,217.03	14,000.00	Corporate Stock - Common	5TH 3RD BANCORP COM
733,250.00	408,491.53	10,475.00	Corporate Stock - Common	5TH 3RD BANCORP COM
550.00	3,940.85	200.00	Corporate Stock - Common	7 SEAS PETE INC COM
34,318.75	35,306.75	1,900.00	Corporate Stock - Common	AARON RENTS INC CL B
240.00	6,054.40	2,000.00	Corporate Stock - Common	ABACAN RES CORP NEW COM
270.00	5,800.00	5,000.00	Corporate Stock - Common	ABACUS MIN CORP COM
1,957,000.00	915,590.12	51,500.00	Corporate Stock - Common	ABBOTT LAB COM
95,017.10	103,869.16	2,500.45	Corporate Stock - Common	ABBOTT LAB COM
6,475.00	5,579.95	200.00	Corporate Stock - Common	ABERCROMBIE & FITCH CO CL A
6,175.00	3,279.95	200.00	Corporate Stock - Common	ABIOMED INC COM
10,200.00	10,604.95	600.00	Corporate Stock - Common	ACE LTD ORD SH COM
355,031.25	294,942.29	10,500.00	Corporate Stock - Common	ACME COMMUNICATIONS INC COM STK

Market Value	Cost	Shares	Category	Description
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2,481.25	1,875.86	100.00	Corporate Stock - Common	ACNIELSEN CORP COM STKZ
305,193.75	341,330.56	12,300.00	Corporate Stock - Common	ACNIELSEN CORP COM STKZ
6,112.50	4,629.95	200.00	Corporate Stock - Common	ACT MFG INC COM
120,120.00	127,923.20	8,000.00	Corporate Stock - Common	ACTIVISION INC NEW COM NEW
4,732.63	7,578.33	404.93	Corporate Stock - Common	ADAC LABS COM NEW
1,031.25	2,342.45	500.00	Corporate Stock - Common	ADAMS GOLF INC COM
37,712.50	18,761.42	700.00	Corporate Stock - Common	ADAPTEC INC COM
921,262.50	630,548.37	17,100.00	Corporate Stock - Common	ADAPTEC INC COM
188,562.50	138,906.25	3,500.00	Corporate Stock - Common	ADAPTEC INC COM
597,100.00	543,632.11	11,200.00	Corporate Stock - Common	ADC TELECOMMUNICATIONS INC COM
31,987.50	24,836.94	600.00	Corporate Stock - Common	ADC TELECOMMUNICATIONS INC COM
271,893.75	225,825.00	5,100.00	Corporate Stock - Common	ADC TELECOMMUNICATIONS INC COM
84,500.00	38,235.41	2,704.00	Corporate Stock - Common	ADELPHIA BUSINESS SOLUTIONS INC CL A
802,500.00	469,773.71	25,680.00	Corporate Stock - Common	ADELPHIA BUSINESS SOLUTIONS INC CL A
1,675.00	1,429.95	100.00	Corporate Stock - Common	ADMINISTAFF INC COM
288,487.50	94,228.16	4,200.00	Corporate Stock - Common	ADOBE SYS INC COM
11,676.88	11,517.40	170.00	Corporate Stock - Common	ADOBE SYS INC COM
25,425.00	19,354.21	600.00	Corporate Stock - Common	ADR AKZO NOBEL N V SPONSORED ADR
7,612.50	7,079.95	200.00	Corporate Stock - Common	ADR ALCATEL ALSTHOM ISIN #US0139043055
6,421.88	6,509.93	250.00	Corporate Stock - Common	ADR ANGLOGOLD LTD SPONSORED ADR
11,050.00	12,866.30	1,300.00	Corporate Stock - Common	ADR ASIA PULP & PAPER LTD SPONSORED ADR
275.00	-	200.00	Corporate Stock - Common	ADR ASIA PULP & PAPER LTD SPONSORED ADR REPSTG WT EXP 7-27-2000
1,343,900.00	1,289,654.22	30,200.00	Corporate Stock - Common	ADR ASTRAZENECA PLC SPONSORED ADR
2,625.00	11,011.17	3,000.00	Corporate Stock - Common	ADR BANCA QUADRAM S A SPONSORED ADR
67,534.88	33,651.87	6,246.00	Corporate Stock - Common	ADR BANCO SANTANDER CENT HISPANO S A
812.50	3,711.75	500.00	Corporate Stock - Common	ADR BANCO WIESE SPONSORED ADR ISIN #US0596511099
18,395.94	23,739.88	1,591.00	Corporate Stock - Common	ADR BASS PUB LTD CO SPONSORED
2,950.00	3,222.52	200.00	Corporate Stock - Common	ADR BNK TOKYO MITSUBISHI LTD SPONSORED
24,375.00	21,913.14	400.00	Corporate Stock - Common	ADR BP AMOCO P L C SPONSORED ADR
2.00	26,867.53	2,000.00	Corporate Stock - Common	ADR BUENOS AIRES EMBOTELLADORA S A
8,205.87	40,383.46	7,845.00	Corporate Stock - Common	ADR C P POKPHAND LTD SPONSORED ADR ISIN #US1259181022
2,762.50	1,753.25	104.00	Corporate Stock - Common	ADR CABLE & WIRELESS HKT SPONSORED ADR
40,942.50	27,923.16	1,030.00	Corporate Stock - Common	ADR CABLE & WIRELESS PUB LTD CO SPONSORED
4,687.50	4,404.95	500.00	Corporate Stock - Common	ADR CATHAY PAC AIRW LTD
3,343.75	7,037.09	250.00	Corporate Stock - Common	ADR CHINA EASTN AIRLS LTD SPONSORED ADR REPSTG CL H
12,187.50	17,135.43	1,000.00	Corporate Stock - Common	ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091
12,262.50	15,100.09	600.00	Corporate Stock - Common	ADR CORUS GROUP PLC SPONSORED ADR
4,601.56	5,689.37	125.00	Corporate Stock - Common	ADR DIAGEO PLC SPONSORED
2,650.00	3,052.43	100.00	Corporate Stock - Common	ADR DUCATI MTR HLDGS SPA SPONSORED ADR REPSTG 10 SHS



Market Value	Cost	Shares	Category	Description
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138.23	283.15	75.00	Corporate Stock - Common	ADR DURBAN ROODERPORT DEEP LTD
54,750.00	53,009.59	2,000.00	Corporate Stock - Common	ADR ELAN PLC
1,617,862.50	1,823,967.18	59,100.00	Corporate Stock - Common	ADR ELAN PLC
17,512.50	21,738.85	4,670.00	Corporate Stock - Common	ADR EMPRESAS ICA SOCIEDAD CONTROLADORA SA DE C V SPONSORED REPSTG ORD CTF COM
162,873.75	64,515.72	3,380.00	Corporate Stock - Common	ADR ERICSSON L.M TEL CO CL B SER 10 NEW
13,440.63	15,848.17	850.00	Corporate Stock - Common	ADR ESPIRITO SANTO FINL HLDG S A ISIN #US29665F2002
3,443.75	4,372.03	950.00	Corporate Stock - Common	ADR FLETCHER CHALLENGE LTD FOREST
1,150.00	3,898.98	200.00	Corporate Stock - Common	ADR FLETCHER CHALLENGE PAPER DIV SPONSORED
32,690.63	27,693.44	550.00	Corporate Stock - Common	ADR GLAXO WELLCOME PLC SPONSORED ADR
13,312.50	26,214.20	3,000.00	Corporate Stock - Common	ADR GOLD FIELDS LTD NEW SPONSORED ADR
6,593.00	4,967.45	1,000.00	Corporate Stock - Common	ADR HARMONY GOLD MNG LTD
4,356.00	6,501.60	3,630.00	Corporate Stock - Common	ADR HONG KONG & CHINA GAS LTD
522,306.25	316,037.50	19,300.00	Corporate Stock - Common	ADR INDPT ENERGY HLDGS PLC SPONSORED ADR
974,180.00	840,086.79	232,640.00	Corporate Stock - Common	ADR INSIGNIA SOLUTIONS PLC SPONSORED
34,000.00	18,279.95	1,000.00	Corporate Stock - Common	ADR IONA TECHNOLOGIES PLC
1,309,146.38	2,219,873.62	52,629.00	Corporate Stock - Common	ADR KLM ROYAL DUTCH AIRLS COM N Y REG NEW
6,865.50	12,145.14	276.00	Corporate Stock - Common	ADR KLM ROYAL DUTCH AIRLS COM N Y REG NEW
30,711.50	20,659.97	257.00	Corporate Stock - Common	ADR KONINKLIJKE PHILIPS ELECTRS N V SPONSORED ADR NEW
1,807,796.00	1,156,756.37	15,128.00	Corporate Stock - Common	ADR KONINKLIJKE PHILIPS ELECTRS N V SPONSORED ADR NEW
1,669,800.00	1,018,034.77	6,600.00	Corporate Stock - Common	ADR MATSUSHITA ELEC INDL CO LTD A.D.R. FOR DOLLAR VALIDATED COM
26,300.00	30,638.60	1,600.00	Corporate Stock - Common	ADR MINAS BUENAVENTURA SPON
2,685.00	1,700.46	30.00	Corporate Stock - Common	ADR NESTLE SA SPONSORED REPSTG REG SH
16,375.00	13,379.95	400.00	Corporate Stock - Common	ADR NICE SYS LTD
190,836.94	111,483.33	1,381.00	Corporate Stock - Common	ADR NOKIA CORP SPONSORED FINLAND
3,482,325.00	1,078,094.29	25,200.00	Corporate Stock - Common	ADR NOKIA CORP SPONSORED FINLAND
4,491,093.75	1,779,146.65	32,500.00	Corporate Stock - Common	ADR NOKIA CORP SPONSORED FINLAND
7,700.00	7,294.06	100.00	Corporate Stock - Common	ADR NOVARTIS AG SPONSORED ADR ISIN #US66987V1098
61.06	-	284.00	Corporate Stock - Common	ADR P T INTI INDORAYON UTAMA SPONSORED ADR
11,025.00	19,892.88	9,800.00	Corporate Stock - Common	ADR P T TRI POLYTA INDONESIA SPONSORED ADR
22,269.38	26,043.07	1,605.00	Corporate Stock - Common	ADR PERUSAHAAN PERSEROAN PERSERO INDONESIAN SATELLITE CORP SPONSORED
7,812.50	8,659.90	500.00	Corporate Stock - Common	ADR PETRO GEO SERVICES
3,593.75	1,543.25	100.00	Corporate Stock - Common	ADR POHANG IRON & STL LTD SPON ADR REPR 1/4 ORD
9,600.00	9,342.45	200.00	Corporate Stock - Common	ADR PORTUGAL TELECOM
7,000.00	6,429.95	800.00	Corporate Stock - Common	ADR PT PASIFIK SATELIT NUSAN

Market Value	Cost	Shares	Category	Description
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20,722.50	17,406.54	2,456.00	Corporate Stock - Common	ADR PT TELEKOMUNIKASI INDONESIA SPONSORED
1,671,625.00	1,137,718.88	21,500.00	Corporate Stock - Common	ADR RIO TINTO PLC
3,356.25	3,571.38	100.00	Corporate Stock - Common	ADR SAP AKTIENGESELLSCHAFT
4,562.50	3,155.08	100.00	Corporate Stock - Common	ADR SHELL TRANS & TRADING PLC NY SH NEW
42,363.13	18,305.89	230.00	Corporate Stock - Common	ADR SONY CORP AMER DEPY RCPT FOR DOLLAR-VALIDATED COM BKD BY 1 SH COM
1,712,943.75	651,970.62	9,300.00	Corporate Stock - Common	ADR SONY CORP AMER DEPY RCPT FOR DOLLAR-VALIDATED COM BKD BY 1 SH COM
22,477.50	12,439.90	180.00	Corporate Stock - Common	ADR STMICROELECTRONICS N V SHS-N Y REGISTRY
1,277.50	1,043.70	40.00	Corporate Stock - Common	ADR TELE DANMARK A/S SPONSORED ADR REPSTG CL B SHS
10,829.81	9,050.47	117.00	Corporate Stock - Common	ADR TELE DE MEX SA CV L RPSTG SH ORD L
17,812.50	15,529.95	1,000.00	Corporate Stock - Common	ADR TELE NORTE LESTE PARTICIPACOES S A SPONSORED ADR REPSTG PFD
5,875.00	6,527.73	200.00	Corporate Stock - Common	ADR TELECOM ARGENTINA STET FRANCE TELECOM S A
1,827,337.50	1,368,498.97	33,300.00	Corporate Stock - Common	ADR TEVA PHARMACEUTICAL INDS LTD ADR ISIN #US8816242098
5,175.75	7,027.13	201.00	Corporate Stock - Common	ADR TNT POST GROUP N V SPONSORD ADR
1,053,746.69	664,440.56	19,357.00	Corporate Stock - Common	ADR UNILEVER N V NY SHS NEW
326,625.00	412,362.75	6,000.00	Corporate Stock - Common	ADR UNILEVER N V NY SHS NEW
2,400.00	3,248.70	100.00	Corporate Stock - Common	ADR VOLVO AKTIEBOLAGET CL B
7,700.00	7,124.18	200.00	Corporate Stock - Common	ADR YPF SOCIEDAD ANONIMA SPONSORED REPSTG CL D SHS
372,457.50	503,788.89	9,370.00	Corporate Stock - Common	ADVANCE PARADIGM INC COM
318.75	1,506.39	300.00	Corporate Stock - Common	ADVANCED DEPOSITION TECHNOLOGIES INC COM
362.50	1,342.45	100.00	Corporate Stock - Common	ADVANCED ENGINE TECHNOLOGIES INC COM
314,281.25	142,292.39	11,300.00	Corporate Stock - Common	ADVANCED FIBRE COMMUNICATIONS INC COM
103,323.44	47,744.25	3,715.00	Corporate Stock - Common	ADVANCED FIBRE COMMUNICATIONS INC COM
141,250.00	111,002.58	5,000.00	Corporate Stock - Common	ADVANCED MICRO DEVICES INC COM
757,100.00	458,079.00	26,800.00	Corporate Stock - Common	ADVANCED MICRO DEVICES INC COM
56,500.00	39,314.32	2,000.00	Corporate Stock - Common	ADVANCED MICRO DEVICES INC COM
5,000.00	3,772.38	50,000.00	Corporate Stock - Common	ADVANCED PLT PHARMACEUTICALS INC COM STKISIN# US00756F2011
5,500.00	5,559.90	400.00	Corporate Stock - Common	ADVANCED RADIO TELECOM CORP COM
25,500.00	57,327.78	8,000.00	Corporate Stock - Common	ADVANCED TISSUE SCIENCES INC COM
645,680.00	523,123.16	11,530.00	Corporate Stock - Common	ADVENT SOFTWARE INC COM STK
184,800.00	157,619.00	3,300.00	Corporate Stock - Common	ADVENT SOFTWARE INC COM STK
11,587.50	7,654.95	200.00	Corporate Stock - Common	AES CORP COM
405,562.50	274,486.43	7,000.00	Corporate Stock - Common	AES CORP COM
742,900.00	1,076,614.40	13,600.00	Corporate Stock - Common	AETNA INC COM STK
275,801.63	299,222.75	5,049.00	Corporate Stock - Common	AETNA INC COM STK

Market Value	Cost	Shares	Category	Description
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606,487.50	601,010.29	16,200.00	Corporate Stock - Common	AFFILIATED COMPUTER SVCS INC CL A COM
9,359.38	9,701.83	250.00	Corporate Stock - Common	AFFILIATED COMPUTER SVCS INC CL A COM
68,600.00	17,840.28	700.00	Corporate Stock - Common	AFFYMETRIX INC OC-CAP STK
430,875.00	461,610.00	9,000.00	Corporate Stock - Common	AFLAC INC COM
201,075.00	187,288.50	4,200.00	Corporate Stock - Common	AFLAC INC COM
14,386.29	14,957.40	300.50	Corporate Stock - Common	AFLAC INC COM
2,937.50	3,395.15	200.00	Corporate Stock - Common	AG SVCS AMER INC COM
36,914.06	40,184.63	875.00	Corporate Stock - Common	AGILENT TECHNOLOGIES INC COM
9,648.99	11,159.29	521.57	Corporate Stock - Common	AGL RES INC COM
7,562.50	17,496.57	1,000.00	Corporate Stock - Common	AGNICO EAGLE MINES LTD COM
10,500.00	23,519.72	2,400.00	Corporate Stock - Common	AHT CORP COM
21,675.00	24,457.03	4,080.00	Corporate Stock - Common	AIR CDA INC CL A NON VTG CL A NON VTG COM STK ISIN# CA0089113074
799,662.50	908,559.50	24,700.00	Corporate Stock - Common	AIR PROD & CHEM INC COM
252,525.00	186,538.45	7,800.00	Corporate Stock - Common	AIR PROD & CHEM INC COM
4,637.50	5,194.12	200.00	Corporate Stock - Common	AIRBORNE FGHT CORP COM
11,562.50	21,418.63	2,500.00	Corporate Stock - Common	AIRTRAN HLDGS INC COM
326,800.00	451,823.85	8,600.00	Corporate Stock - Common	AK AIR GROUP INC COM
15,770.00	16,584.59	415.00	Corporate Stock - Common	AK AIR GROUP INC COM
486,937.50	584,259.55	29,400.00	Corporate Stock - Common	AK STL HLDG CORP COM STK PAR \$0.01
66,500.00	87,884.77	14,000.00	Corporate Stock - Common	AKSYS LTD COM
11,500.00	9,591.28	1,000.00	Corporate Stock - Common	ALADDIN KNOWLEDGE SYS COM
49,993.75	30,709.10	1,900.00	Corporate Stock - Common	ALBERTO-CULVER CO CL B COM
455,875.88	335,775.69	14,274.00	Corporate Stock - Common	ALBERTSON S INC COM
260,100.00	189,852.42	7,650.00	Corporate Stock - Common	ALCAN ALUM LTD (NEW) COM
6,611.37	5,806.13	100.94	Corporate Stock - Common	ALCOA INC COM STK
989,050.00	1,008,340.93	15,100.00	Corporate Stock - Common	ALCOA INC COM STK
2,292,500.00	790,559.57	35,000.00	Corporate Stock - Common	ALCOA INC COM STK
517,450.00	512,872.24	7,900.00	Corporate Stock - Common	ALCOA INC COM STK
812,200.00	299,409.25	12,400.00	Corporate Stock - Common	ALCOA INC COM STK
1,575.00	6,935.39	1,200.00	Corporate Stock - Common	ALDILA INC
72,800.00	83,447.04	3,200.00	Corporate Stock - Common	ALEXANDER & BALDWIN INC COM
6,062.50	14,592.45	500.00	Corporate Stock - Common	ALGOS PHARMACEUTICAL CORP COM
1,049,750.00	804,229.19	24,700.00	Corporate Stock - Common	ALKERMES INC COM
695,902.50	537,808.46	9,420.00	Corporate Stock - Common	ALLEGIANCE TELECOM INC COM
216,425.00	60,032.17	2,200.00	Corporate Stock - Common	ALLERGAN INC COM
4,500.00	4,154.95	1,000.00	Corporate Stock - Common	ALLIANCE PHARMACEUTICAL CORP COM
2,227.70	1,942.09	110.01	Corporate Stock - Common	ALLIED CAP CORP NEW COM
5,737.50	6,779.12	900.00	Corporate Stock - Common	ALLIED RESH CORP COM
523,957.50	446,123.90	24,090.00	Corporate Stock - Common	ALLIED RISER COMMUNICATIONS CORP COM STK
52,000.00	114,992.00	6,400.00	Corporate Stock - Common	ALLIED WASTE INDS INC COM PAR \$0.01 NEW
408,812.50	371,238.32	21,100.00	Corporate Stock - Common	ALLOY ONLINE INC COM STK

Market Value	Cost	Shares	Category	Description
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71,529.11	86,288.66	2,731.42	Corporate Stock - Common	ALLSTATE CORP COM
707,795.75	473,912.20	27,028.00	Corporate Stock - Common	ALLSTATE CORP COM
116.43	63.56	1.35	Corporate Stock - Common	ALLTEL CORP COM ISIN #US0200391037
890,950.00	413,752.76	10,300.00	Corporate Stock - Common	ALLTEL CORP COM ISIN #US0200391037
207,600.00	170,111.54	2,400.00	Corporate Stock - Common	ALLTEL CORP COM ISIN #US0200391037
4.00	25,520.30	4,000.00	Corporate Stock - Common	ALPHA BETA TECH INC COM
488,320.00	507,514.99	15,260.00	Corporate Stock - Common	ALPHARMA INC CL A
2,525.00	3,098.41	200.00	Corporate Stock - Common	ALPINE GROUP INC COM
499,320.00	336,064.66	17,520.00	Corporate Stock - Common	ALREF COM STK
746,700.00	632,135.25	26,200.00	Corporate Stock - Common	ALREF COM STK
156.00	7,880.00	2,000.00	Corporate Stock - Common	ALTA GOLD CO COM
4,800.00	11,135.08	1,200.00	Corporate Stock - Common	ALTAIR INTL GOLD INC COM
68,098.00	45,460.29	1,264.00	Corporate Stock - Common	ALTERA CORP COM
146,837.50	110,234.53	3,400.00	Corporate Stock - Common	ALZA CORP COM
941,487.50	879,726.70	21,800.00	Corporate Stock - Common	ALZA CORP COM
385,333.13	318,404.13	4,530.00	Corporate Stock - Common	AMAZON COM INC COM
1,297,100.00	1,036,448.99	23,800.00	Corporate Stock - Common	AMBAC FNCL GROUP COM STK
8,875.00	6,015.00	500.00	Corporate Stock - Common	AMCOL INTL CORP COM
207,075.00	231,306.13	6,600.00	Corporate Stock - Common	AMER ELEC PWR CO INC COM
2,299,950.00	573,236.79	15,200.00	Corporate Stock - Common	AMER EXPRESS CO COM
1,028,925.00	132,721.19	6,800.00	Corporate Stock - Common	AMER EXPRESS CO COM
559,856.25	377,622.00	3,700.00	Corporate Stock - Common	AMER EXPRESS CO COM
30,262.50	24,084.15	200.00	Corporate Stock - Common	AMER EXPRESS CO COM
86,200.00	121,189.00	3,200.00	Corporate Stock - Common	AMER FINL GROUP INC OH COM STK
616,924.69	270,317.28	8,415.00	Corporate Stock - Common	AMER GEN CORP COM
54,193.75	55,750.76	2,300.00	Corporate Stock - Common	AMER GREETINGS CORP CL A COM
2,303,600.00	978,516.62	44,300.00	Corporate Stock - Common	AMER HOME PROD CORP COM
13,739.39	12,996.84	264.22	Corporate Stock - Common	AMER HOME PROD CORP COM
1,955,200.00	1,805,776.63	37,600.00	Corporate Stock - Common	AMER HOME PROD CORP COM
5,416,701.50	1,478,128.66	52,462.00	Corporate Stock - Common	AMER INTL GROUP INC COM
1,148,656.25	833,385.40	11,125.00	Corporate Stock - Common	AMER INTL GROUP INC COM
1,565,063.50	1,384,090.13	15,158.00	Corporate Stock - Common	AMER INTL GROUP INC COM
49,823.18	26,471.56	482.55	Corporate Stock - Common	AMER INTL GROUP INC COM
1,806,875.00	970,428.38	17,500.00	Corporate Stock - Common	AMER INTL GROUP INC COM
4,448,475.00	3,430,367.92	61,200.00	Corporate Stock - Common	AMER ON-LINE COM
5,009,695.19	3,983,121.64	68,921.00	Corporate Stock - Common	AMER ON-LINE COM
5,451,562.50	3,255,537.63	75,000.00	Corporate Stock - Common	AMER ON-LINE COM
1,642,737.50	902,864.46	22,600.00	Corporate Stock - Common	AMER ON-LINE COM
290,750.00	284,372.60	4,000.00	Corporate Stock - Common	AMER ON-LINE COM
248,306.25	207,931.50	12,300.00	Corporate Stock - Common	AMER W HLDGS CORP CL B
130,512.19	131,682.63	6,465.00	Corporate Stock - Common	AMER W HLDGS CORP CL B
85,705.00	281,353.61	140,500.00	Corporate Stock - Common	AMER WILD WOODLAND GINSENG CORP

Market Value	Cost	Shares	Category	Description
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7,922.61	7,478.15	309.93	Corporate Stock - Common	AMER WTR WK CO INC COM
179,606.25	142,536.20	3,100.00	Corporate Stock - Common	AMERADA HESS CORP COM
1,344,150.00	1,478,984.56	23,200.00	Corporate Stock - Common	AMERADA HESS CORP COM
927,000.00	739,115.79	16,000.00	Corporate Stock - Common	AMERADA HESS CORP COM
159,275.00	175,089.15	4,600.00	Corporate Stock - Common	AMEREN CORP COM
5,461.61	6,056.76	157.74	Corporate Stock - Common	AMEREN CORP COM
519,375.00	583,578.70	15,000.00	Corporate Stock - Common	AMEREN CORP COM
13,062.50	12,029.95	500.00	Corporate Stock - Common	AMERICAN TOWER CORP CL A
82,581.25	85,099.76	3,650.00	Corporate Stock - Common	AMERITRADE HLDG CORP CL A
3,600.00	4,359.90	1,800.00	Corporate Stock - Common	AMERN BK NT HOLOGRAPHICS INC DEL COM
2,012.50	1,773.70	100.00	Corporate Stock - Common	AMERN CAP STRATEGIES LTD COM
273,700.00	204,000.00	13,600.00	Corporate Stock - Common	AMERN CAP STRATEGIES LTD COM
529,975.00	564,142.16	11,600.00	Corporate Stock - Common	AMERN EAGLE OUTFITTERS INC NEW COM
682,571.25	435,311.40	14,940.00	Corporate Stock - Common	AMERN EAGLE OUTFITTERS INC NEW COM
95,218.75	111,657.15	5,500.00	Corporate Stock - Common	AMERN FREIGHTWAYS CORP COM
556,156.25	377,444.23	18,500.00	Corporate Stock - Common	AMERN ITALIAN PASTA CO CL A
293,750.00	303,787.93	10,000.00	Corporate Stock - Common	AMERN MGMT SYS INC COM
443,691.38	271,998.20	114,501.00	Corporate Stock - Common	AMERN MULTIPLEXER CORP COM
4,762.50	2,520.50	200.00	Corporate Stock - Common	AMERN PWR CONVERSION CORP COM
657,654.38	753,835.36	16,890.00	Corporate Stock - Common	AMERN STD COS INC DEL COM
38,000.00	29,184.90	2,000.00	Corporate Stock - Common	AMERN SUPERCONDUCTOR CORP
38,868.75	35,562.60	900.00	Corporate Stock - Common	AMERON INTL CORP DEL COM
209,843.75	227,370.76	7,900.00	Corporate Stock - Common	AMES DEPT STORES INC COM NEW
592.88	489.00	186.00	Corporate Stock - Common	AMF BOWLING INC COM STK
1,498,575.00	1,103,292.42	21,200.00	Corporate Stock - Common	AMFM INC COM
1,658,475.00	487,812.34	36,400.00	Corporate Stock - Common	AMGEN INC COM
1,576,462.50	363,211.99	34,600.00	Corporate Stock - Common	AMGEN INC COM
458,723.25	318,544.57	10,068.00	Corporate Stock - Common	AMGEN INC COM
140,012.50	138,593.57	2,300.00	Corporate Stock - Common	AMR CORP COM
310,462.50	196,898.91	5,100.00	Corporate Stock - Common	AMR CORP COM
3,600.00	6,935.50	1,800.00	Corporate Stock - Common	AMRESCO INC COM
300,081.25	372,451.30	13,300.00	Corporate Stock - Common	AMSOUTH BANCORPORATION COM
513,400.00	150,634.15	60,400.00	Corporate Stock - Common	AMYLIN PHARMACEUTICALS INC
129,537.50	144,678.77	4,300.00	Corporate Stock - Common	ANADARKO PETRO CORP COM
333,137.50	334,370.00	5,800.00	Corporate Stock - Common	ANALOG DEVICES INC COM
4,350.00	3,829.95	100.00	Corporate Stock - Common	ANAREN MICROWAVE INC COM
450.00	1,848.10	5,000.00	Corporate Stock - Common	ANATOLIA MINERALS DEV LTD
115,631.25	119,656.32	2,100.00	Corporate Stock - Common	ANCHOR GAMING COM
-	21,807.50	750.00	Corporate Stock - Common	ANDEAN AMERN MNG CORP COM
30,000.00	32,020.00	1,000.00	Corporate Stock - Common	ANDOVER BANCORP INC DEL COM
38,328.13	36,471.32	2,750.00	Corporate Stock - Common	ANDREW CORP COM
37,406.25	36,238.58	500.00	Corporate Stock - Common	ANHEUSER BUSCH COS INC COM

Market Value	Cost	Shares	Category	Description
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1,182,037.50	457,315.69	15,800.00	Corporate Stock - Common	ANHEUSER BUSCH COS INC COM
160,962.50	142,437.00	7,900.00	Corporate Stock - Common	ANIXTER INTL INC COM
779,534.38	697,664.35	18,050.00	Corporate Stock - Common	ANN TAYLOR STORES CORP COM
895,440.00	406,696.46	15,990.00	Corporate Stock - Common	ANTEC CORP COM
310,481.25	228,175.66	8,700.00	Corporate Stock - Common	AON CORP COM
139,668.75	137,597.08	3,900.00	Corporate Stock - Common	APACHE CORP COM
14,514.91	13,604.20	405.30	Corporate Stock - Common	APACHE CORP COM
447,656.25	529,207.85	12,500.00	Corporate Stock - Common	APACHE CORP COM
1,156.25	1,304.95	100.00	Corporate Stock - Common	APEX MTG CAP INC COM
625.91	1,474.70	103.24	Corporate Stock - Common	APOGEE ENTERPRISES INC COM
1,761,750.00	1,010,185.82	18,000.00	Corporate Stock - Common	APPLE COMPUTER INC COM
135,948.38	64,762.75	1,389.00	Corporate Stock - Common	APPLE COMPUTER INC COM
528,525.00	208,192.49	5,400.00	Corporate Stock - Common	APPLE COMPUTER INC COM
213,887.50	237,600.30	7,100.00	Corporate Stock - Common	APPLEBEES INTL INC COM
42,317.01	30,864.77	1,404.71	Corporate Stock - Common	APPLEBEES INTL INC COM
35,962.50	33,104.40	2,100.00	Corporate Stock - Common	APPLIED INDL TECHNOLOGIES INC COM
8,156.25	95,417.96	14,500.00	Corporate Stock - Common	APPLIED MAGNETICS CORP COM
1,237,456.25	265,698.13	12,700.00	Corporate Stock - Common	APPLIED MATERIALS INC COM
1,364,125.00	828,881.38	14,000.00	Corporate Stock - Common	APPLIED MATERIALS INC COM
1,656,437.50	1,142,796.00	17,000.00	Corporate Stock - Common	APPLIED MATERIALS INC COM
237,260.31	135,805.73	2,435.00	Corporate Stock - Common	APPLIED MATERIALS INC COM
1,773,362.50	1,883,064.50	18,200.00	Corporate Stock - Common	APPLIED MATERIALS INC COM
4,156.25	4,154.95	50.00	Corporate Stock - Common	APPLIED MICRO CIRCUITS CORP CDT-COM
839,562.50	485,659.52	10,100.00	Corporate Stock - Common	APPLIED MICRO CIRCUITS CORP CDT-COM
882,787.50	184,164.99	10,620.00	Corporate Stock - Common	APPLIED MICRO CIRCUITS CORP CDT-COM
311,850.00	241,639.89	13,200.00	Corporate Stock - Common	APPLIED SCI & TECH INC
5,906.25	1,764.97	250.00	Corporate Stock - Common	APPLIED SCI & TECH INC
9,950.00	9,029.95	200.00	Corporate Stock - Common	APPNET INC FORMERLY APPNET SYS INC TO 10/06/1999
541,415.00	537,498.55	19,960.00	Corporate Stock - Common	APTARGROUP INC COM
43,400.00	49,174.00	1,600.00	Corporate Stock - Common	APTARGROUP INC COM
65,000.00	37,589.50	5,200.00	Corporate Stock - Common	AR BEST CORP DEL COM
2,500.00	2,279.95	200.00	Corporate Stock - Common	AR BEST CORP DEL COM
260,379.06	253,597.62	20,935.00	Corporate Stock - Common	ARCHER-DANIELS-MIDLAND CO COM
32,483.50	37,780.40	2,611.74	Corporate Stock - Common	ARCHER-DANIELS-MIDLAND CO COM
870,625.00	1,237,353.35	70,000.00	Corporate Stock - Common	ARCHER-DANIELS-MIDLAND CO COM
1,055.75	-	410.00	Corporate Stock - Common	ARGENTINA REP WT EXP 02-25-2000
101,700.00	104,951.52	7,200.00	Corporate Stock - Common	ARGOSY GAMING CO COM
31,093.75	38,641.72	2,500.00	Corporate Stock - Common	ARIEL CORP COM
567,300.00	439,666.60	24,800.00	Corporate Stock - Common	ARROW ELECTR INC COM
482,056.25	374,005.93	22,100.00	Corporate Stock - Common	ARTESYN TECHNOLOGIES INC COM
193,906.25	272,607.32	7,300.00	Corporate Stock - Common	ARVIN INDS INC COM

Market Value	Cost	Shares	Category	Description
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229,765.63	342,204.67	8,650.00	Corporate Stock - Common	ARVIN INDS INC COM
1,750.00	11,076.49	2,000.00	Corporate Stock - Common	ASANTE TECHNOLOGIES INC COM
67.06	-	37.00	Corporate Stock - Common	ASCENT ASSURN INC COM
36.94	-	197.00	Corporate Stock - Common	ASCENT ASSURN INC WT EXP 03-24-2004
600.00	1,118.63	200.00	Corporate Stock - Common	ASCHE TRANSN SVCS INC COM
557.55	3,771.08	177.00	Corporate Stock - Common	ASHANTI GOLDFIELDS CO LTD SHS ISIN# GH000890232
13,500.00	18,326.77	400.00	Corporate Stock - Common	ASHLAND INC COM
81,000.00	86,863.64	2,400.00	Corporate Stock - Common	ASHLAND INC COM
4,593.00	4,779.95	1,000.00	Corporate Stock - Common	ASHWORTH INC COM
1,250.00	1,884.59	1,000.00	Corporate Stock - Common	ASIA PAC COM
3,000.00	2,894.31	300.00	Corporate Stock - Common	ASIA PAC FD INC COM
1,729.00	2,194.55	52.00	Corporate Stock - Common	ASSOC 1ST CAP CORP CL A COM
1,928,500.00	2,252,254.78	58,000.00	Corporate Stock - Common	ASSOC 1ST CAP CORP CL A COM
819,812.00	531,033.36	24,656.00	Corporate Stock - Common	ASSOC 1ST CAP CORP CL A COM
569.63	1,319.43	147.00	Corporate Stock - Common	ASTEA INTL IINC COM
174,125.00	184,628.00	7,000.00	Corporate Stock - Common	ASTEC INDS INC COM
305,850.70	346,609.97	9,700.00	Corporate Stock - Common	ASTORIA FINL CORP COM
428,821.60	593,863.04	13,600.00	Corporate Stock - Common	ASTORIA FINL CORP COM
1,250.00	1,473.70	100.00	Corporate Stock - Common	ASTROPOWER INC CDT-COM
66,521.75	20,300.90	1,665.00	Corporate Stock - Common	ASYST TECHNOLOGIES INC COM
527,627.63	455,691.62	9,443.00	Corporate Stock - Common	AT & T CORP COM STK
4,039,762.50	3,559,174.71	72,300.00	Corporate Stock - Common	AT & T CORP COM STK
577,613.57	527,659.75	10,337.00	Corporate Stock - Common	AT & T CORP COM STK
6,048,971.63	2,631,347.55	108,259.00	Corporate Stock - Common	AT & T CORP COM STK
171,981.00	171,581.32	3,546.00	Corporate Stock - Common	AT HOME CORP COM SER A
2,453,808.38	405,970.12	58,686.00	Corporate Stock - Common	AT&T CORP COM LIBERTY MEDIA GROUP SER A
1,057,856.25	978,391.81	25,300.00	Corporate Stock - Common	AT&T CORP COM LIBERTY MEDIA GROUP SER A
1,443.75	1,872.40	300.00	Corporate Stock - Common	ATG INC COM
87,526.56	90,253.07	3,475.00	Corporate Stock - Common	ATLAS AIR INC COM
320,510.94	308,123.12	12,725.00	Corporate Stock - Common	ATLAS AIR INC COM
84,763.75	84,101.25	4,085.00	Corporate Stock - Common	ATLC COAST AIRLINES HLDG COM
466,946.25	319,112.50	10,420.00	Corporate Stock - Common	ATMEL CORP COM
22,406.25	17,075.00	500.00	Corporate Stock - Common	ATMEL CORP COM
649,781.25	285,105.50	14,500.00	Corporate Stock - Common	ATMEL CORP COM
17,250.00	21,090.00	3,000.00	Corporate Stock - Common	ATRIX LABS INC COM
104.00	6,009.10	8,000.00	Corporate Stock - Common	AUGUSTA CORP CL A
2,325.00	3,022.02	300.00	Corporate Stock - Common	AULT INC COM
10,400.00	81,466.84	26,000.00	Corporate Stock - Common	AURA SYS INC
1,036,875.00	333,388.33	21,000.00	Corporate Stock - Common	AUTO DATA PROCESSING INC COM
23,206.25	20,345.17	470.00	Corporate Stock - Common	AUTO DATA PROCESSING INC COM
1,535,562.50	945,538.59	31,100.00	Corporate Stock - Common	AUTO DATA PROCESSING INC COM

Market Value	Cost	Shares	Category	Description
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58,625.00	61,938.50	2,000.00	Corporate Stock - Common	AUTODESK INC COM
29,312.50	27,154.95	1,000.00	Corporate Stock - Common	AUTODESK INC COM
16,791.50	38,393.95	21,500.00	Corporate Stock - Common	AUTOIMMUNE INC COM
9,312.50	17,752.22	1,000.00	Corporate Stock - Common	AUTONATION INC DEL COM
10,500.00	9,029.95	1,000.00	Corporate Stock - Common	AUTOWEB COM INC COM
16,537.50	16,655.26	600.00	Corporate Stock - Common	AUTOZONE INC COM
137,812.50	130,054.28	5,000.00	Corporate Stock - Common	AUTOZONE INC COM
14,062.50	12,819.80	900.00	Corporate Stock - Common	AVANT CORP COM
385,937.50	364,557.34	24,700.00	Corporate Stock - Common	AVANT CORP COM
800.00	1,529.95	200.00	Corporate Stock - Common	AVATERRA COM INC COM
225,625.00	91,462.39	3,800.00	Corporate Stock - Common	AVERY DENNISON CORP COM
1,350.00	961.63	200.00	Corporate Stock - Common	AVI BIOPHARMA INC COM
177,862.50	277,614.85	9,300.00	Corporate Stock - Common	AVIS GROUP HLDGS INC COM
467,032.50	600,609.52	24,420.00	Corporate Stock - Common	AVIS GROUP HLDGS INC COM
320,650.00	150,907.97	8,800.00	Corporate Stock - Common	AVON PROD INC COM
120,562.50	101,467.50	3,000.00	Corporate Stock - Common	AVT CORP COM
427,987.50	492,968.40	11,300.00	Corporate Stock - Common	AWARE INC MASS COM
228,650.00	187,022.40	6,800.00	Corporate Stock - Common	AXA FINL INC COM
84,075.00	47,937.35	3,800.00	Corporate Stock - Common	AXENT TECHNOLOGIES INC COM
5,400.00	9,816.73	7,200.00	Corporate Stock - Common	AZCO MNG INC DEL COM
113,287.50	54,893.26	10,600.00	Corporate Stock - Common	AZTAR CORP COM
4,062.50	2,447.09	1,000.00	Corporate Stock - Common	AZTEC TECH PARTNERS INC COM
440.00	2,787.29	5,500.00	Corporate Stock - Common	B A T INTL INC COM
35,350.00	35,471.41	1,400.00	Corporate Stock - Common	BAKER HUGHES INC COM
631,250.00	506,030.00	25,000.00	Corporate Stock - Common	BAKER HUGHES INC COM
281,285.00	204,181.90	11,140.00	Corporate Stock - Common	BAKER HUGHES INC COM
1,010.00	3,868.30	10,000.00	Corporate Stock - Common	BALACLAVA INDS LTD COM
5,868.75	5,429.95	300.00	Corporate Stock - Common	BALDOR ELEC CO COM
259,196.88	325,902.49	6,970.00	Corporate Stock - Common	BALL CORP COM
37,187.50	29,716.00	1,000.00	Corporate Stock - Common	BALL CORP COM
197,093.75	237,691.78	5,300.00	Corporate Stock - Common	BALL CORP COM
219,555.00	314,530.31	8,364.00	Corporate Stock - Common	BALLARD PWR SYS INC COM
1,468.00	2,092.46	1,000.00	Corporate Stock - Common	BALLISTIC RECOVERY SYS INC COM STK
15,356.25	11,369.13	675.00	Corporate Stock - Common	BALLY TOTAL FITNESS HLDG CORP COM
281.00	1,404.95	1,000.00	Corporate Stock - Common	BANCPRO INC COM
105,750.00	104,607.60	2,400.00	Corporate Stock - Common	BANCWEST CORP NEW COM
992,887.50	315,445.92	24,900.00	Corporate Stock - Common	BANK N.Y. CO INC COM
76,221.89	84,835.64	2,162.32	Corporate Stock - Common	BANK ONE CORP COM
1,400,130.00	1,218,016.58	39,720.00	Corporate Stock - Common	BANK ONE CORP COM
493,500.00	524,704.36	14,000.00	Corporate Stock - Common	BANK ONE CORP COM
565,393.13	539,513.96	10,410.00	Corporate Stock - Common	BARD C R INC CAP
92,331.25	46,485.18	1,700.00	Corporate Stock - Common	BARD C R INC CAP



Market Value	Cost	Shares	Category	Description
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-	5,587.67	300.00	Corporate Stock - Common	BARNESANDNOBLE COM INC CL A ISIN #US0678461056
9,450.00	9,873.70	300.00	Corporate Stock - Common	BARR LABS INC COM
89,964.00	107,679.71	4,998.00	Corporate Stock - Common	BARRICK GOLD CORP
237,600.00	353,882.10	13,200.00	Corporate Stock - Common	BARRICK GOLD CORP
9,625.00	16,772.50	7,000.00	Corporate Stock - Common	BARRISTER INFORMATION SYS CORP COM NEW
1,293.60	3,324.60	300.00	Corporate Stock - Common	BARRY R G CORP - OH COM
20,250.00	30,201.53	8,100.00	Corporate Stock - Common	BATTLE MOUNTAIN GOLD CO COM
104,143.75	71,190.88	1,900.00	Corporate Stock - Common	BAUSCH & LOMB INC COM
685,156.25	424,037.50	12,500.00	Corporate Stock - Common	BAUSCH & LOMB INC COM
668,868.75	322,717.09	9,900.00	Corporate Stock - Common	BAXTER INTL INC COM
1,560,693.75	1,290,374.69	23,100.00	Corporate Stock - Common	BAXTER INTL INC COM
165,825.00	165,936.10	9,900.00	Corporate Stock - Common	BAY VIEW CAP CORP DEL COM
346,950.00	352,845.04	10,800.00	Corporate Stock - Common	BB&T CORP COM
1,358,887.50	1,504,272.66	42,300.00	Corporate Stock - Common	BB&T CORP COM
2,100.00	5,259.94	300.00	Corporate Stock - Common	BE AEROSPACE INC COM
7,187.50	6,029.95	500.00	Corporate Stock - Common	BE INC COM STK
14,218.75	11,573.26	175.00	Corporate Stock - Common	BEA SYS INC COM
167,769.98	209,892.61	4,110.75	Corporate Stock - Common	BEAR STEARNS COS INC COM
661,366.56	657,166.94	16,205.00	Corporate Stock - Common	BEAR STEARNS COS INC COM
231,625.00	113,397.54	8,500.00	Corporate Stock - Common	BECTON DICKINSON & CO COM
678,525.00	715,824.72	24,900.00	Corporate Stock - Common	BECTON DICKINSON & CO COM
708,500.00	756,839.20	26,000.00	Corporate Stock - Common	BECTON DICKINSON & CO COM
146,875.00	160,287.86	4,700.00	Corporate Stock - Common	BED BATH BEYOND INC COM
587,500.00	506,596.04	18,800.00	Corporate Stock - Common	BED BATH BEYOND INC COM
1,906.95	2,110.25	111.36	Corporate Stock - Common	BEDFORD PPTY INVS INC COM PAR \$0.02
3,331,883.63	1,485,998.00	52,626.00	Corporate Stock - Common	BELL ATLC CORP COM
6,496.18	4,942.73	102.61	Corporate Stock - Common	BELL ATLC CORP COM
1,418,200.00	1,261,909.25	22,400.00	Corporate Stock - Common	BELL ATLC CORP COM
949,687.50	951,850.50	15,000.00	Corporate Stock - Common	BELL ATLC CORP COM
1,150,068.75	1,201,395.12	24,900.00	Corporate Stock - Common	BELLSOUTH CORP COM STK
2,951,381.25	1,050,455.90	63,900.00	Corporate Stock - Common	BELLSOUTH CORP COM STK
4,875.00	4,680.13	1,000.00	Corporate Stock - Common	BELLWETHER EXPL CO COM NEW
6,500.00	44,668.50	8,000.00	Corporate Stock - Common	BEMA GOLD CORP COM
56,700.00	44,265.04	1,800.00	Corporate Stock - Common	BEMIS CO INC COM
1,980.50	2,006.05	233.00	Corporate Stock - Common	BENTHOS INC COM
283,466.25	272,343.25	6,810.00	Corporate Stock - Common	BERINGER WINE ESTATES HLDGS INC CL B
186,500.00	197,917.71	100.00	Corporate Stock - Common	BERKSHIRE HATHAWAY INC CL B COM
142,187.50	129,067.72	2,275.00	Corporate Stock - Common	BEST BUY INC COM STK
431,250.00	454,263.57	6,900.00	Corporate Stock - Common	BEST BUY INC COM STK
515,237.50	236,368.01	9,400.00	Corporate Stock - Common	BESTFOODS COM
6,250.00	12,238.17	1,000.00	Corporate Stock - Common	BETHLEHEM STEEL CORP COM

Market Value	Cost	Shares	Category	Description
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27,500.00	62,871.89	4,400.00	Corporate Stock - Common	BETHLEHEM STEEL CORP COM
14,350.00	39,334.92	1,400.00	Corporate Stock - Common	BEYOND COM CORP COM
132,500.00	238,566.20	10,000.00	Corporate Stock - Common	BINDLEY WESTN INDS INC COM
325.00	2,029.95	200.00	Corporate Stock - Common	BINGO COM INC ISIN US09051N1081
1,200.00	1,012.31	100.00	Corporate Stock - Common	BIO TECH GEN CORP COM
1,547.37	5,007.01	23,445.00	Corporate Stock - Common	BIOCONTROL TECH INC COM
12,875.00	10,029.95	500.00	Corporate Stock - Common	BIOCRYST PHARMACEUTICALS INC COM
9.00	4,681.65	300.00	Corporate Stock - Common	BIOFIELD CORP COM
3,653.13	3,154.61	50.00	Corporate Stock - Common	BIOGEN INC COM
693.75	816.15	300.00	Corporate Stock - Common	BIOLASE TECH INC COM
120,412.50	59,367.86	3,800.00	Corporate Stock - Common	BIOMET INC COM
31,900.00	30,581.80	4,400.00	Corporate Stock - Common	BIRMINGHAM STL CORP COM
521.44	559.31	9.00	Corporate Stock - Common	BISYS GROUP INC COM
401,506.88	375,674.96	6,930.00	Corporate Stock - Common	BISYS GROUP INC COM
269,100.00	302,026.62	4,600.00	Corporate Stock - Common	BK AMER CORP COM
957,703.50	327,439.64	16,371.00	Corporate Stock - Common	BK AMER CORP COM
3,424,590.00	1,725,324.00	58,540.00	Corporate Stock - Common	BK AMER CORP COM
5,850.00	5,667.45	100.00	Corporate Stock - Common	BK AMER CORP COM
421,825.00	442,781.92	9,400.00	Corporate Stock - Common	BLACK & DECKER CORP COM
4,619.93	3,560.03	102.95	Corporate Stock - Common	BLACK & DECKER CORP COM
130,137.50	79,242.05	2,900.00	Corporate Stock - Common	BLACK & DECKER CORP COM
7,437.50	7,234.76	125.00	Corporate Stock - Common	BLACK BOX CORP DEL COM
2,187.50	2,517.45	100.00	Corporate Stock - Common	BLACK HILLS CORP COM
48,125.00	48,229.06	2,200.00	Corporate Stock - Common	BLACK HILLS CORP COM
625,668.75	476,700.00	34,050.00	Corporate Stock - Common	BLACKROCK INC CL A COM STK
243,600.00	205,547.33	4,200.00	Corporate Stock - Common	BLANCH E W HLDGS INC COM
1,975.00	2,042.45	200.00	Corporate Stock - Common	BLDG MATLS HLDG CORP COM
16,787.50	21,054.50	1,700.00	Corporate Stock - Common	BLDG MATLS HLDG CORP COM
-	10,599.01	4,100.00	Corporate Stock - Common	BLIMPIE INTL INC COM
141,900.00	103,483.05	3,300.00	Corporate Stock - Common	BLOCK H & R INC COM
20,387.50	19,512.43	280.00	Corporate Stock - Common	BMC SOFTWARE INC COM STK
589,781.25	461,625.48	8,100.00	Corporate Stock - Common	BMC SOFTWARE INC COM STK
1,638,281.25	789,917.14	22,500.00	Corporate Stock - Common	BMC SOFTWARE INC COM STK
228,000.00	233,328.00	6,400.00	Corporate Stock - Common	BNK UNITED CORP CL A COM
976,125.00	1,102,465.97	27,400.00	Corporate Stock - Common	BNK UNITED CORP CL A COM
287,092.23	284,304.42	7,034.42	Corporate Stock - Common	BOEING CO CAP
579,537.50	584,237.70	14,200.00	Corporate Stock - Common	BOEING CO CAP
1,325,834.88	857,256.86	32,486.00	Corporate Stock - Common	BOEING CO CAP
508,987.50	451,530.02	14,700.00	Corporate Stock - Common	BOISE CASCADE CORP COM
581,700.00	552,966.23	16,800.00	Corporate Stock - Common	BOISE CASCADE CORP COM
65,787.50	63,581.93	1,900.00	Corporate Stock - Common	BOISE CASCADE CORP COM
19,250.00	18,369.80	1,750.00	Corporate Stock - Common	BOLDER TECHNOLOGIES CORP COM

Market Value	Cost	Shares	Category	Description
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3,100.00	4,405.19	200.00	Corporate Stock - Common	BORDERS GROUP INC COM STK
229,635.00	329,202.25	5,670.00	Corporate Stock - Common	BORG WARNER AUTOMOTIVE INC COM
124,031.25	176,846.25	10,500.00	Corporate Stock - Common	BOWNE & CO INC COM
21,037.50	21,150.04	3,400.00	Corporate Stock - Common	BOYD GAMING CORP
82,856.25	69,214.50	2,700.00	Corporate Stock - Common	BRADY CORP CL A COM STK
756.25	2,179.95	100.00	Corporate Stock - Common	BRASS EAGLE INC COM
1,000.00	175.73	2,000.00	Corporate Stock - Common	BRE-X MINERALS LTD COM
245,812.50	289,723.64	4,600.00	Corporate Stock - Common	BRIGGS & STRATTON CORP CAP
42,750.00	26,100.97	800.00	Corporate Stock - Common	BRIGGS & STRATTON CORP CAP
395,437.50	389,620.84	7,400.00	Corporate Stock - Common	BRIGGS & STRATTON CORP CAP
19,000.00	132,341.46	19,000.00	Corporate Stock - Common	BRIGHTON TECHNOLOGIES CORP COM PAR \$0.001 NEW
59,737.50	37,374.65	5,400.00	Corporate Stock - Common	BRIGHTPOINT INC COM
460,418.75	545,818.14	20,350.00	Corporate Stock - Common	BRINKER INTL INC COM
2,447,593.75	1,430,496.23	33,500.00	Corporate Stock - Common	BRISTOL MYERS SQUIBB CO COM
98,634.38	84,278.56	1,350.00	Corporate Stock - Common	BRISTOL MYERS SQUIBB CO COM
2,593,718.75	2,295,839.37	35,500.00	Corporate Stock - Common	BRISTOL MYERS SQUIBB CO COM
4,917,106.25	1,374,359.11	67,300.00	Corporate Stock - Common	BRISTOL MYERS SQUIBB CO COM
2,062.50	15,171.00	3,000.00	Corporate Stock - Common	BRISTOL RETAIL SOLUTIONS INC COM
144,324.38	91,623.15	806.00	Corporate Stock - Common	BROADCOM CORP CL A
321,065.63	62,908.14	3,450.00	Corporate Stock - Common	BROADVISION INC COM
781,725.00	744,592.37	8,400.00	Corporate Stock - Common	BROADVISION INC COM
6,087.13	3,856.14	209.00	Corporate Stock - Common	BROADWING INC COM ISIN US1116201005
53,550.00	51,493.00	3,400.00	Corporate Stock - Common	BROWN SHOE INC NEW COM
272,475.00	272,627.80	17,300.00	Corporate Stock - Common	BROWN SHOE INC NEW COM
36,231.25	42,387.00	3,100.00	Corporate Stock - Common	BROWN TOM INC COM NEW
144,181.25	71,973.15	2,300.00	Corporate Stock - Common	BROWN-FORMAN INC CL B NON-VTG COM
67,618.75	58,050.13	3,100.00	Corporate Stock - Common	BRUNSWICK CORP COM
399,168.75	399,372.50	18,300.00	Corporate Stock - Common	BRUNSWICK CORP COM
250,843.75	267,946.62	11,500.00	Corporate Stock - Common	BRUNSWICK CORP COM
1,477.75	2,431.61	101.91	Corporate Stock - Common	BSTN ACOUSTICS INC COM
718.75	792.45	100.00	Corporate Stock - Common	BSTN BEER INC CL A
3,523.50	11,973.50	8,700.00	Corporate Stock - Common	BSTN CHICKEN INC
8,493.75	9,754.20	300.00	Corporate Stock - Common	BSTN PPTYS INC COM STK
52,178.75	73,419.66	2,470.00	Corporate Stock - Common	BSTN SCIENTIFIC CORP COM
295,750.00	241,313.01	14,000.00	Corporate Stock - Common	BSTN SCIENTIFIC CORP COM
370,875.00	406,115.31	34,500.00	Corporate Stock - Common	BUFFETS INC COM
457,475.00	287,919.68	15,775.00	Corporate Stock - Common	BURL NORTHN SANTA FE CORP COM
13,450.00	18,629.95	400.00	Corporate Stock - Common	BURL RES INC COM
245,025.38	288,082.20	7,287.00	Corporate Stock - Common	BURL RES INC COM
1,000.00	5,239.00	10,000.00	Corporate Stock - Common	BURZYNSKI RESCH INST INC COM
170,887.50	107,182.52	4,900.00	Corporate Stock - Common	C H ROBINSON WORLDWIDE INC COM

Market Value	Cost	Shares	Category	Description
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4,709.20	4,104.95	200.00	Corporate Stock - Common	CA AMPLIFIER INC COM
181,925.00	172,339.88	7,600.00	Corporate Stock - Common	CABLE DESIGN TECHNOLOGIES CORP
135,331.25	150,740.07	5,900.00	Corporate Stock - Common	CABLETRON SYS INC COM
59,087.00	36,484.02	2,576.00	Corporate Stock - Common	CABLETRON SYS INC COM
33,000.00	31,313.25	1,500.00	Corporate Stock - Common	CACI INTL INC CL A
8,875.00	6,722.86	500.00	Corporate Stock - Common	CADENCE DESIGN SYS INC COM
18,195.26	25,042.96	1,249.46	Corporate Stock - Common	CALLAWAY GOLF CO COM
620,680.00	163,984.49	10,520.00	Corporate Stock - Common	CALPINE CORP COM
755,200.00	438,653.80	12,800.00	Corporate Stock - Common	CALPINE CORP COM
8,125.00	6,762.75	5,000.00	Corporate Stock - Common	CALTON INC NEW COM NEW
2,730.00	7,074.71	3,000.00	Corporate Stock - Common	CAMBRIDGE NEUROSCIENCE INC COM
5,750.00	6,488.41	400.00	Corporate Stock - Common	CAMBRIDGE TECH PARTNERS MASS INC COM
562,275.00	506,703.45	12,600.00	Corporate Stock - Common	CAMPBELL SOUP CO COM
655,987.50	344,146.33	14,700.00	Corporate Stock - Common	CAMPBELL SOUP CO COM
2,721.32	2,757.47	60.98	Corporate Stock - Common	CAMPBELL SOUP CO COM
69,225.00	61,956.16	1,300.00	Corporate Stock - Common	CANANDAIGUA BRANDS INC CL A
4,500.00	7,184.90	2,000.00	Corporate Stock - Common	CANDLEWOOD HOTEL CO INC COM
311,968.75	279,473.23	6,700.00	Corporate Stock - Common	CAP 1 FNCL COM
1,666,937.50	1,684,050.97	35,800.00	Corporate Stock - Common	CAP 1 FNCL COM
46,616.61	45,503.17	1,001.16	Corporate Stock - Common	CAP 1 FNCL COM
1,705,387.50	1,963,700.52	32,600.00	Corporate Stock - Common	CARDINAL HLTH INC
7,794.56	9,451.52	149.00	Corporate Stock - Common	CARDINAL HLTH INC
481,275.00	496,671.58	9,200.00	Corporate Stock - Common	CARDINAL HLTH INC
456.25	904.95	100.00	Corporate Stock - Common	CAREMARK RX INC COM
6.25	2,285.40	125.00	Corporate Stock - Common	CARING PRODS INTL INC COM STK
3,356.25	3,744.06	100.00	Corporate Stock - Common	CARLISLE COMPANIES INC COM
14,129.80	13,796.98	320.22	Corporate Stock - Common	CARNIVAL CORP COM
917,800.00	895,663.18	20,800.00	Corporate Stock - Common	CARNIVAL CORP COM
162,675.00	160,890.66	5,400.00	Corporate Stock - Common	CAROLINA PWR & LT CO COM
118,125.00	117,869.82	4,500.00	Corporate Stock - Common	CARPENTER TECH CORP COM
3,375.00	6,117.00	2,000.00	Corporate Stock - Common	CARRIZO OIL & GAS INC COM
26,343.75	23,589.06	1,500.00	Corporate Stock - Common	CASCADE NAT GAS CORP COM
31,612.50	32,312.70	1,800.00	Corporate Stock - Common	CASCADE NAT GAS CORP COM
0.20	1,443.09	200.00	Corporate Stock - Common	CASMYN CORP COM
533,750.00	483,651.28	5,600.00	Corporate Stock - Common	CATALINA MARKETING CORP COM
1,943.75	2,222.31	100.00	Corporate Stock - Common	CATAPULT COMMUNICATIONS CORP COM
556,500.00	278,231.77	12,000.00	Corporate Stock - Common	CATERPILLAR INC COM
56,573.51	59,845.72	1,219.91	Corporate Stock - Common	CATERPILLAR INC COM
718,812.50	210,207.93	15,500.00	Corporate Stock - Common	CATERPILLAR INC COM
2,625.00	5,111.50	200.00	Corporate Stock - Common	CB RICHARD ELLIS SVCS INC COM
50,063.21	57,356.11	4,500.06	Corporate Stock - Common	CBRL GROUP INC COM STK
12,625.00	14,526.56	2,000.00	Corporate Stock - Common	CDA SOUTHN PETE LTD LTD VGT SH

Market Value	Cost	Shares	Category	Description
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11,975.00	13,429.95	400.00	Corporate Stock - Common	CDN NATL RY CO COM
6,506.25	6,086.04	300.00	Corporate Stock - Common	CDN PAC LTD NEW COM
858,825.00	584,373.62	39,600.00	Corporate Stock - Common	CDN PAC LTD NEW COM
42,187.50	24,008.48	600.00	Corporate Stock - Common	CDW COMPUTER CTRS INC COM
192,000.00	191,208.32	6,400.00	Corporate Stock - Common	CEC ENTMT INC COM
9,500.00	14,092.46	1,000.00	Corporate Stock - Common	CELL PATHWAYS INC NEW COM
3,250.00	3,572.09	1,000.00	Corporate Stock - Common	CELL THERAPEUTICS INC CDT-COM
404,820.63	573,239.89	24,442.00	Corporate Stock - Common	CENDANT CORP COM STK
86,373.44	124,839.37	5,215.00	Corporate Stock - Common	CENDANT CORP COM STK
556,000.00	575,948.28	27,800.00	Corporate Stock - Common	CENT & S W CORP COM
144,000.00	176,236.14	7,200.00	Corporate Stock - Common	CENT & S W CORP COM
249,562.50	281,417.40	6,600.00	Corporate Stock - Common	CENT NEWSPAPER INC CL A COM
924.00	31,629.82	224.00	Corporate Stock - Common	CENTENNIAL TECHNOLOGIES INC COM NEW
209,625.00	229,680.00	6,000.00	Corporate Stock - Common	CENTEX CONSTR PRODS INC COM
47,500.00	27,173.78	2,000.00	Corporate Stock - Common	CENTEX CORP COM
152,000.00	199,008.00	6,400.00	Corporate Stock - Common	CENTEX CORP COM
315,875.00	459,038.86	13,300.00	Corporate Stock - Common	CENTEX CORP COM
1,050.00	2,104.95	200.00	Corporate Stock - Common	CENTURA SOFTWARE CORP COM
216,200.00	213,473.37	4,700.00	Corporate Stock - Common	CENTURYTEL INC COM ISIN US1567001060
271,400.00	245,009.89	5,900.00	Corporate Stock - Common	CENTURYTEL INC COM ISIN US1567001060
4.68	740.77	780.00	Corporate Stock - Common	CENTY TECHNOLOGIES INC COLO COM
754,275.00	554,148.58	33,900.00	Corporate Stock - Common	CEPHALON INC CON
105,962.50	82,372.30	4,900.00	Corporate Stock - Common	CERIDIAN CORP COM
837.50	1,101.00	100.00	Corporate Stock - Common	CFI PROSERVICES INC COM
252,000.00	192,923.55	9,000.00	Corporate Stock - Common	CH & DWIGHT INC COM
4,531.25	4,779.95	500.00	Corporate Stock - Common	CHALONE WINE GROUP LTD
28,256.25	40,838.65	3,300.00	Corporate Stock - Common	CHAMPION ENTERPRISES INC COM
1,108,750.00	877,419.68	20,000.00	Corporate Stock - Common	CHAMPION INTL CORP COM
182,943.75	125,096.73	3,300.00	Corporate Stock - Common	CHAMPION INTL CORP COM
23,875.00	30,197.50	1,000.00	Corporate Stock - Common	CHAMPIONSHIP AUTO RACING TEAM INC COM
2,387.50	3,176.92	100.00	Corporate Stock - Common	CHAMPIONSHIP AUTO RACING TEAM INC COM
105,300.00	93,593.88	16,200.00	Corporate Stock - Common	CHARMING SHOPPES INC COM
738,589.50	1,023,897.89	34,056.00	Corporate Stock - Common	CHARTER 1 FINCL INC COM
176,225.00	144,400.00	7,600.00	Corporate Stock - Common	CHARTER COMMUNICATIONS INC DEL CL A
62,258.44	63,814.84	2,685.00	Corporate Stock - Common	CHARTER COMMUNICATIONS INC DEL CL A
2,278,875.00	2,125,908.67	29,500.00	Corporate Stock - Common	CHASE MANHATTAN CORP NEW COM
24,772.14	24,841.60	320.68	Corporate Stock - Common	CHASE MANHATTAN CORP NEW COM
1,599,075.00	1,523,987.33	20,700.00	Corporate Stock - Common	CHASE MANHATTAN CORP NEW COM
2,178,450.00	742,574.73	28,200.00	Corporate Stock - Common	CHASE MANHATTAN CORP NEW COM
19,312.50	22,018.50	1,000.00	Corporate Stock - Common	CHATTEM INC COM
5,006.25	9,062.72	300.00	Corporate Stock - Common	CHEAP TICKETS INC COM COM
116,840.63	101,642.85	825.00	Corporate Stock - Common	CHECK PT SOFTWARE COM

Market Value	Cost	Shares	Category	Decription
26,275.00	16,467.63	400.00	Corporate Stock - Common	CHECKFREE HLDGS CORP COM
424,700.00	310,560.01	13,700.00	Corporate Stock - Common	CHEESECAKE FACTORY INC COM
17,464.56	21,473.05	564.51	Corporate Stock - Common	CHELSEA GCA RLTY INC COM
6,400.00	6,054.95	200.00	Corporate Stock - Common	CHEM FINL CORP COM
77,700.00	87,424.35	25,900.00	Corporate Stock - Common	CHES ENERGY CORP COM
1,966,087.50	1,030,548.49	22,200.00	Corporate Stock - Common	CHEVRON CORP COM
90,735.91	81,265.84	1,024.54	Corporate Stock - Common	CHEVRON CORP COM
1,452,425.00	1,531,505.31	16,400.00	Corporate Stock - Common	CHEVRON CORP COM
929,906.25	391,568.06	10,500.00	Corporate Stock - Common	CHEVRON CORP COM
421.50	865.93	500.00	Corporate Stock - Common	CHILDRENS BEVERAGE GROUP INC COM
492,268.75	566,395.75	19,940.00	Corporate Stock - Common	CHILDRENS PL RETAIL STORES INC COM
180.00	3,530.00	3,000.00	Corporate Stock - Common	CHINA CLIPPER GOLD MINES LTD
48,720.00	49,898.03	435.00	Corporate Stock - Common	CHINA CORP COM
162,201.04	272,072.14	37,074.52	Corporate Stock - Common	CHIQUITA BRANDS INTL INC COM
100,775.00	82,345.50	2,900.00	Corporate Stock - Common	CHIREX INC COM
31,375.00	31,028.00	2,000.00	Corporate Stock - Common	CHOICE HOTELS INTL INC COM
667.50	401.88	20.00	Corporate Stock - Common	CHOICEPOINT INC COM
862.50	420.00	60.00	Corporate Stock - Common	CHROMAVISION MED SYS INC COM
557,050.00	392,679.22	10,400.00	Corporate Stock - Common	CHUBB CORP COM
321,375.00	256,193.57	6,000.00	Corporate Stock - Common	CHUBB CORP COM
14,918.75	13,788.08	700.00	Corporate Stock - Common	CIBER INC COM
51,406.88	37,422.16	1,170.00	Corporate Stock - Common	CIENA CORP COM
328,652.50	347,238.80	7,480.00	Corporate Stock - Common	CIENA CORP COM
518,175.00	184,873.15	6,300.00	Corporate Stock - Common	CIGNA CORP COM
187,600.00	254,437.65	5,600.00	Corporate Stock - Common	CIN FNCL CORP COM
135,725.63	132,338.01	5,362.00	Corporate Stock - Common	CINERGY CORP COM
2,375.00	3,030.00	1,000.00	Corporate Stock - Common	CIRCUIT CY STORES INC CARMAX GROUP
3.88	3.00	0.08	Corporate Stock - Common	CIRCUIT CY STORES INC COM
329,800.00	80,144.57	6,800.00	Corporate Stock - Common	CIRCUIT CY STORES INC COM
17,343.75	10,341.45	1,250.00	Corporate Stock - Common	CIRRUS LOGIC INC COM
9,819,543.75	1,360,810.89	110,100.00	Corporate Stock - Common	CISCO SYS INC COM
1,748,075.00	880,339.31	19,600.00	Corporate Stock - Common	CISCO SYS INC COM
5,159,496.88	1,544,444.67	57,850.00	Corporate Stock - Common	CISCO SYS INC COM
10,782,768.75	2,409,459.95	120,900.00	Corporate Stock - Common	CISCO SYS INC COM
3,330,439.63	1,822,517.86	37,342.00	Corporate Stock - Common	CISCO SYS INC COM
2,075.00	3,337.81	100.00	Corporate Stock - Common	CIT GROUP INC CL A COM STK
1,475,532.50	2,028,154.28	71,110.00	Corporate Stock - Common	CIT GROUP INC CL A COM STK
1,616,250.00	149,116.11	30,000.00	Corporate Stock - Common	CITIGROUP INC COM
367,735.83	279,830.52	6,825.72	Corporate Stock - Common	CITIGROUP INC COM
6,160,821.75	1,631,928.96	114,354.00	Corporate Stock - Common	CITIGROUP INC COM
2,084,962.50	2,007,417.06	38,700.00	Corporate Stock - Common	CITIGROUP INC COM
1,422,300.00	917,356.00	26,400.00	Corporate Stock - Common	CITIGROUP INC COM

Page 50 of 126

Market Value	Cost	Shares	Category	Decription
3,658,112.50	3,062,452.40	67,900.00	Corporate Stock - Common	CITIGROUP INC COM
834,900.00	297,164.69	8,800.00	Corporate Stock - Common	CITRIX SYS INC COM
18.70	9,974.24	1,700.00	Corporate Stock - Common	CITYSCAPE FINL CORP COM
87,281.25	44,515.29	1,900.00	Corporate Stock - Common	CLARUS CORP DEL COM
227,181.25	252,130.49	22,300.00	Corporate Stock - Common	CLAYTON HOMES INC COM
3,214.40	5,335.59	315.52	Corporate Stock - Common	CLAYTON HOMES INC COM
1,044,875.00	897,362.82	13,000.00	Corporate Stock - Common	CLEAR CHANNEL COMMUNICATIONS INC COM
482,250.00	423,750.00	6,000.00	Corporate Stock - Common	CLEAR CHANNEL COMMUNICATIONS INC COM
916,275.00	517,905.46	11,400.00	Corporate Stock - Common	CLEAR CHANNEL COMMUNICATIONS INC COM
300.00	651.82	100.00	Corporate Stock - Common	CLEARWORKS NET INC COM
10,729.84	10,696.25	328.88	Corporate Stock - Common	CLECO CORP NEW COM
356,500.00	174,794.88	8,000.00	Corporate Stock - Common	CLOROX CO COM
37,580.89	32,532.94	843.33	Corporate Stock - Common	CLOROX CO COM
1,387.50	1,891.03	100.00	Corporate Stock - Common	CLOSURE MED CORP COM
300.00	1,079.00	10,000.00	Corporate Stock - Common	CLOTHETIME INC COM
475,377.44	332,876.51	3,227.00	Corporate Stock - Common	CMGI INC ISIN #US1257501098
308,278.13	378,369.55	16,950.00	Corporate Stock - Common	CMNTY 1ST BANKSHARES INC COM
364,650.00	307,314.30	28,600.00	Corporate Stock - Common	CMNTY SVGS BANKSHARES INC NEW COM STK
133,000.00	176,725.40	4,000.00	Corporate Stock - Common	CMS ENERGY CORP COM
977,550.00	1,194,620.26	29,400.00	Corporate Stock - Common	CNF TRANSN INC COM STK
16,625.00	15,266.15	500.00	Corporate Stock - Common	CNF TRANSN INC COM STK
253,800.00	118,330.78	7,200.00	Corporate Stock - Common	COASTAL CORP COM
10,250.00	11,354.95	200.00	Corporate Stock - Common	COCA COLA BOTTLING CO CONS COM
5,627,325.00	2,520,031.54	83,600.00	Corporate Stock - Common	COCA COLA CO COM
367,621.43	323,241.11	5,461.41	Corporate Stock - Common	COCA COLA CO COM
3,412,743.75	3,289,503.87	50,700.00	Corporate Stock - Common	COCA COLA CO COM
305,100.00	430,892.81	14,400.00	Corporate Stock - Common	COCA COLA ENTERPRISES INC COM
322,660.56	475,223.86	15,228.82	Corporate Stock - Common	COCA COLA ENTERPRISES INC COM
192,806.25	293,985.87	9,100.00	Corporate Stock - Common	COCA COLA ENTERPRISES INC COM
812.50	1,383.06	200.00	Corporate Stock - Common	COEUR D ALENE MINES CORP IDA COM
201,500.00	167,975.98	6,200.00	Corporate Stock - Common	COGNEX CORP COM
8,625.00	8,154.95	500.00	Corporate Stock - Common	COGNITRONICS CORP COM
21,918.75	19,477.35	2,100.00	Corporate Stock - Common	COINSTAR INC COM
1,223.75	1,672.86	220.00	Corporate Stock - Common	COLBS ENERGY CORP
110,100.00	84,024.00	2,400.00	Corporate Stock - Common	COLE KENNETH PRODTNS INC CL A
1,081,037.50	335,084.75	19,700.00	Corporate Stock - Common	COLGATE-PALMOLIVE CO COM
1,657,225.00	1,067,254.27	30,200.00	Corporate Stock - Common	COLGATE-PALMOLIVE CO COM
10,975.00	8,947.93	200.00	Corporate Stock - Common	COLGATE-PALMOLIVE CO COM
137.50	229.95	100.00	Corporate Stock - Common	COLONIAL DOWNS HLDGS INC CL A
520,148.00	481,823.56	19,088.00	Corporate Stock - Common	COLUMBIA /HCA HEALTHCARE CORP COM

2,725.00	2,882.43	100.00	Corporate Stock - Common	COLUMBIA /HCA HEALTHCARE CORP COM
84,265.75	116,215.54	5,146.00	Corporate Stock - Common	COLUMBIA BKG SYS INC COM

Market Value	Cost	Shares	Category	Description
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172,562.50	67,498.65	2,750.00	Corporate Stock - Common	COLUMBIA ENERGY GROUP COM
6,112.50	6,227.37	300.00	Corporate Stock - Common	COLUMBIA SPORTSWEAR CO COM
50,550.00	44,406.74	1,200.00	Corporate Stock - Common	COMCAST CORP CL A COM
691,368.75	601,800.65	15,300.00	Corporate Stock - Common	COMCAST CORP CL A SPL
998,643.75	544,906.55	22,100.00	Corporate Stock - Common	COMCAST CORP CL A SPL
1,145,503.13	303,555.45	25,350.00	Corporate Stock - Common	COMCAST CORP CL A SPL
709,275.00	589,116.20	29,400.00	Corporate Stock - Common	COMDISCO INC COM
280,900.00	163,076.74	5,300.00	Corporate Stock - Common	COMERICA INC COM
54,400.00	52,745.00	1,700.00	Corporate Stock - Common	COML METALS CO COM
254,560.00	266,058.58	5,920.00	Corporate Stock - Common	COMM BANCORP INC N J COM
117,390.00	98,852.00	2,730.00	Corporate Stock - Common	COMM BANCORP INC N J COM
30,662.50	24,490.40	1,100.00	Corporate Stock - Common	COMM GROUP INC MASS COM
248,537.50	234,702.00	5,900.00	Corporate Stock - Common	COMMSCOPE INC COM
50,550.00	35,418.17	1,200.00	Corporate Stock - Common	COMMSCOPE INC COM
692,113.75	248,396.62	16,430.00	Corporate Stock - Common	COMMSCOPE INC COM
703,487.50	319,592.65	16,700.00	Corporate Stock - Common	COMMSCOPE INC COM
1,408,284.25	812,262.04	57,628.00	Corporate Stock - Common	COMPAQ COMPUTER CORP COM
273,501.81	280,473.45	11,191.89	Corporate Stock - Common	COMPAQ COMPUTER CORP COM
1,574.66	20,434.70	1,574.662.00	Corporate Stock - Common	COMPARATOR SYS CORP COM NEW
297,648.75	313,097.27	11,730.00	Corporate Stock - Common	COMPASS BANCSHARES INC COM
1,562.50	3,234.95	500.00	Corporate Stock - Common	COMPUCOM SYS INC COM
21,875.00	18,021.83	2,500.00	Corporate Stock - Common	COMPUDYNE CORP COM STK PAR \$0.75
520,000.00	492,161.60	8,000.00	Corporate Stock - Common	COMPUTER ASSOC INTL INC COM
1,186,575.00	295,996.10	18,255.00	Corporate Stock - Common	COMPUTER ASSOC INTL INC COM
76,737.25	54,358.08	1,180.57	Corporate Stock - Common	COMPUTER ASSOC INTL INC COM
2,812.50	5,065.11	200.00	Corporate Stock - Common	COMPUTER HORIZONS CORP COM
1,787.50	3,761.03	520.00	Corporate Stock - Common	COMPUTER LEARNING CTRS INC COM
352,350.00	134,405.18	5,400.00	Corporate Stock - Common	COMPUTER SCI CORP COM
353.38	3,734.40	514.00	Corporate Stock - Common	COMPUTRON SOFTWARE INC COM
16,906.25	11,856.30	500.00	Corporate Stock - Common	COMPUWARE CORP COM
409,131.25	465,900.01	12,100.00	Corporate Stock - Common	COMPUWARE CORP COM
17,157.00	71,625.00	903.00	Corporate Stock - Common	COMSAT CORP SER 1 COM
4,465.00	9,269.05	940.00	Corporate Stock - Common	COMSHARE INC COM
3,500.00	3,967.45	1,000.00	Corporate Stock - Common	COMSTOCK RES INC COM NEW
11,483.13	8,419.90	95.00	Corporate Stock - Common	COMVERSE TECH INC
290,100.00	259,350.00	2,400.00	Corporate Stock - Common	COMVERSE TECH INC
398,062.50	279,441.19	16,500.00	Corporate Stock - Common	CONAGRA INC COM
2,843.75	3,112.50	100.00	Corporate Stock - Common	CONCENTRIC NETWORK CORP DEL COM
810,900.00	716,035.06	30,600.00	Corporate Stock - Common	CONCORD EFS INC COM
159,250.00	39,518.08	12,250.00	Corporate Stock - Common	CONCURRENT COMPUTER CORP NEW COM NEW
13,686.00	12,180.00	6,000.00	Corporate Stock - Common	CONDOR TECH SOLUTIONS INC COM
45,504.00	30,071.94	768.00	Corporate Stock - Common	CONEXANT SYS INC COM



Market Value	Cost	Shares	Category	Description
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829,500.00	757,372.00	14,000.00	Corporate Stock - Common	CONEXANT SYS INC COM
331,532.50	391,014.65	13,130.00	Corporate Stock - Common	CONMED CORP COM
55,550.00	68,794.00	2,200.00	Corporate Stock - Common	CONMED CORP COM
24,300.00	25,359.60	3,600.00	Corporate Stock - Common	CONNETICS CORP COM
1,361,750.00	1,389,772.00	52,000.00	Corporate Stock - Common	CONOCO INC CL B COM STK
3,167.38	-	120.95	Corporate Stock - Common	CONOCO INC CL B COM STK
556,798.63	468,663.36	21,262.00	Corporate Stock - Common	CONOCO INC CL B COM STK
10,525.00	10,304.95	400.00	Corporate Stock - Common	CONOCO INC COM STK
258,750.00	220,779.18	7,500.00	Corporate Stock - Common	CONS EDISON INC COM
20.78	934.20	133.00	Corporate Stock - Common	CONS GOLDEN QUAIL RES
58,275.00	156,284.04	3,700.00	Corporate Stock - Common	CONS STORES CORP COM
807,975.00	1,641,944.75	39,900.00	Corporate Stock - Common	CONSECO INC COM
26,335.31	32,702.30	1,300.51	Corporate Stock - Common	CONSECO INC COM
225,261.00	407,931.93	11,124.00	Corporate Stock - Common	CONSECO INC COM
21,531.18	19,250.02	731.42	Corporate Stock - Common	CONSTELLATION ENERGY GROUP INC COM
148,659.38	120,771.59	5,050.00	Corporate Stock - Common	CONSTELLATION ENERGY GROUP INC COM
312.50	248.65	1,000.00	Corporate Stock - Common	CONTIFINANCIAL CORP COM
1,454,100.00	1,413,277.79	39,300.00	Corporate Stock - Common	CONTL AIRL INC CL B
42,875.00	31,762.20	1,000.00	Corporate Stock - Common	COOPER CAMERON CORP
137,400.00	136,175.50	3,200.00	Corporate Stock - Common	COOPER IND INC COM
3,000.00	4,078.57	200.00	Corporate Stock - Common	COOPER TIRE & RUBBER CO COM, NO PAR
39,000.00	56,390.26	2,600.00	Corporate Stock - Common	COOPER TIRE & RUBBER CO COM, NO PAR
59,700.00	23,575.22	1,200.00	Corporate Stock - Common	COORS ADOLPH CO CL B
41,718.75	47,529.95	500.00	Corporate Stock - Common	COPPER MTN NETWORKS INC COM
800.00	3,241.02	800.00	Corporate Stock - Common	COPYTELE INC COM
602,375.00	559,906.48	30,500.00	Corporate Stock - Common	COR THERAPEUTICS INC
37,452.94	128,239.75	54,477.00	Corporate Stock - Common	CORAM HEALTHCARE CORP COM
17,347.13	14,297.24	831.00	Corporate Stock - Common	CORE LAB COM
34,675.00	14,170.70	1,900.00	Corporate Stock - Common	COREL CORP COM
928.13	5,896.17	55.00	Corporate Stock - Common	CORIXA CORP COM
112,950.00	118,087.90	3,600.00	Corporate Stock - Common	CORN PRODS INTL INC COM
9,393.20	6,866.70	100.26	Corporate Stock - Common	CORNING INC COM
777,606.25	249,469.41	8,300.00	Corporate Stock - Common	CORNING INC COM
441.00	11,996.39	1,000.00	Corporate Stock - Common	CORRIENTE RES INC COM
426,240.00	262,272.97	11,520.00	Corporate Stock - Common	COST PLUS INC CAL COM
296,925.00	144,671.25	8,025.00	Corporate Stock - Common	COST PLUS INC CAL COM
687,656.25	178,630.20	7,500.00	Corporate Stock - Common	COSTCO WHSL CORP NEW COM
132,946.88	91,037.90	1,450.00	Corporate Stock - Common	COSTCO WHSL CORP NEW COM
3,300,750.00	2,877,622.60	36,000.00	Corporate Stock - Common	COSTCO WHSL CORP NEW COM
2,200.00	34,236.00	11,000.00	Corporate Stock - Common	COTTON VY RES CORP COM STK
67,033.60	78,517.15	2,383.42	Corporate Stock - Common	COUNTRYWIDE CR IND INC COM
106,875.00	128,139.04	3,800.00	Corporate Stock - Common	COUNTRYWIDE CR IND INC COM

Market Value	Cost	Shares	Category	Description
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5,193.75	4,857.99	100.00	Corporate Stock - Common	COVAD COMMUNICATIONS GROUP INC COM
50,025.00	112,644.99	8,700.00	Corporate Stock - Common	COVENTRY HLTH CARE INC COM
8,648.00	16,567.58	184.00	Corporate Stock - Common	COX COMMUNICATIONS INC NEW CL A
60.00	9,458.42	800.00	Corporate Stock - Common	CPX CORP COM ISIN US12616N100
42,942.38	32,095.86	2,337.00	Corporate Stock - Common	CRANE CO COM
31,237.50	46,890.25	1,700.00	Corporate Stock - Common	CRANE CO COM
160.00	1,570.00	1,000.00	Corporate Stock - Common	CRANEFIELD INTL INC CL C COM STK ISIN CA22445R1073
3,437.50	3,465.35	1,000.00	Corporate Stock - Common	CREATIVE BIOMOLECULES INC COM
962.50	3,758.94	100.00	Corporate Stock - Common	CREATIVE COMPUTERS INC COM
1,750.00	2,087.00	100.00	Corporate Stock - Common	CREDITRUST CORP COM
49,000.00	71,281.00	2,800.00	Corporate Stock - Common	CREDITRUST CORP COM
24,745.98	38,357.67	1,461.02	Corporate Stock - Common	CRESCENT REAL ESTATE EQUITIES TR TEX COMSTK
71,000.00	65,066.88	3,200.00	Corporate Stock - Common	CRESTLINE CAP CORP COM
61,256.25	79,338.79	1,100.00	Corporate Stock - Common	CRITICAL PATH INC COM
133,875.00	130,504.95	21,000.00	Corporate Stock - Common	CROWN AMERN RLTY TR COM
83,537.50	158,433.19	4,100.00	Corporate Stock - Common	CROWN CORK & SEAL CO INC COM
9,450.00	8,089.09	700.00	Corporate Stock - Common	CRYOLIFE INC COM
393,497.50	353,748.16	9,020.00	Corporate Stock - Common	CSG SYS INTL INC COM
292,875.00	434,860.86	16,500.00	Corporate Stock - Common	CSK AUTO CORP COM
263,731.50	258,347.91	7,416.00	Corporate Stock - Common	CSX CORP COM
809,893.75	272,650.94	10,100.00	Corporate Stock - Common	CTS CORP COM
20,046.88	13,303.63	250.00	Corporate Stock - Common	CTS CORP COM
343,425.00	318,679.06	12,050.00	Corporate Stock - Common	CULLEN FROST BANKERS INC COM
56,700.00	53,270.42	1,400.00	Corporate Stock - Common	CUMMINS ENGINE CO INC COM
388,800.00	469,927.38	9,600.00	Corporate Stock - Common	CUMMINS ENGINE CO INC COM
396,900.00	428,268.82	9,800.00	Corporate Stock - Common	CUMMINS ENGINE CO INC COM
20,000.00	14,286.05	500.00	Corporate Stock - Common	CUMULUS MEDIA INC CL A
527,843.75	339,545.90	13,300.00	Corporate Stock - Common	CVS CORP COM STK
2,210,593.75	2,268,178.71	55,700.00	Corporate Stock - Common	CVS CORP COM STK
6,525.00	10,282.62	600.00	Corporate Stock - Common	CYBERCASH INC COM
22,263.44	21,868.70	1,865.00	Corporate Stock - Common	CYBERIAN OUTPOST INC OC-COM
522,315.00	522,603.79	8,760.00	Corporate Stock - Common	CYBERSOURCE CORP DEL COM
405,375.00	247,624.23	9,400.00	Corporate Stock - Common	CYBEX COMPUTER PRODS CORP COM
270.00	6,527.90	3,000.00	Corporate Stock - Common	CYCLOPSS CORP COM NEW
2,300.00	1,506.45	200.00	Corporate Stock - Common	CYLINK CORP COM
460,000.00	241,874.61	11,500.00	Corporate Stock - Common	CYMER INC COM
599,200.00	532,142.36	14,980.00	Corporate Stock - Common	CYMER INC COM
989,175.00	893,271.03	36,300.00	Corporate Stock - Common	CYPRESS SEMICONDUCTOR CORP COM
16,350.00	12,012.21	600.00	Corporate Stock - Common	CYPRESS SEMICONDUCTOR CORP COM
104,700.00	94,275.12	2,400.00	Corporate Stock - Common	CYTYC CORP COM
287,375.00	440,292.14	20,900.00	Corporate Stock - Common	D R HORTON INC COM

Market Value	Cost	Shares	Category	Description
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2,750.00	3,784.45	200.00	Corporate Stock - Common	D R HORTON INC COM
68.13	33.33	1.00	Corporate Stock - Common	DAIMLER CHRYSLER AG STK ISIN #DE0007100000 SEDOL # 5529027
76,845.00	75,771.68	1,128.00	Corporate Stock - Common	DAIMLER CHRYSLER AG STK ISIN #DE0007100000 SEDOL # 5529027
523,775.00	489,964.63	51,100.00	Corporate Stock - Common	DAL-TILE INTL INC COM
5,768.75	3,674.50	100.00	Corporate Stock - Common	DALLAS SEMICONDUCTOR CORP COM
16,650.00	22,732.92	600.00	Corporate Stock - Common	DANA CORP COM
185,925.00	183,332.60	6,700.00	Corporate Stock - Common	DANA CORP COM
155,844.00	147,695.31	5,616.00	Corporate Stock - Common	DANA CORP COM
235,800.00	219,083.65	4,800.00	Corporate Stock - Common	DANAHER CORP COM
80,156.25	45,309.54	4,500.00	Corporate Stock - Common	DARDEN RESTAURANTS INC COM
18,552.50	33,087.23	1,640.00	Corporate Stock - Common	DATA BROADCASTING CORP
5,062.50	11,092.19	1,500.00	Corporate Stock - Common	DATA DIMENSIONS INC COM PAR \$0.001
893.75	3,094.06	100.00	Corporate Stock - Common	DATUM INC COM
1,546.88	2,160.96	150.00	Corporate Stock - Common	DAVE & BUSTERS INC COM
4,712.50	6,689.95	2,900.00	Corporate Stock - Common	DCH TECHNOLOGY INC COM STK ISIN# US2330921055
339,206.25	196,882.74	7,900.00	Corporate Stock - Common	DEERE & CO COM
63,909.29	52,643.52	1,488.43	Corporate Stock - Common	DEERE & CO COM
1,309,593.75	659,698.17	30,500.00	Corporate Stock - Common	DEERE & CO COM
286,218.75	325,285.08	21,300.00	Corporate Stock - Common	DEL MONTE FOODS CO COM
7,755.32	9,404.83	337.19	Corporate Stock - Common	DELHAIZE AMER INC CL B
3,702,300.00	431,636.77	86,100.00	Corporate Stock - Common	DELL COMPUTER CORP COM
2,222,068.00	2,006,849.22	51,676.00	Corporate Stock - Common	DELL COMPUTER CORP COM
3,470,100.00	1,545,884.94	80,700.00	Corporate Stock - Common	DELL COMPUTER CORP COM
7,649,700.00	5,056,872.79	177,900.00	Corporate Stock - Common	DELL COMPUTER CORP COM
302,163.75	233,801.41	19,185.00	Corporate Stock - Common	DELPHI AUTOMOTIVE SYS CORP COM
24,177.01	538.86	1,535.05	Corporate Stock - Common	DELPHI AUTOMOTIVE SYS CORP COM
630,000.00	575,759.12	40,000.00	Corporate Stock - Common	DELPHI AUTOMOTIVE SYS CORP COM
236,400.00	170,876.88	4,800.00	Corporate Stock - Common	DELTA AIR LINES INC COM
123,125.00	130,266.24	2,500.00	Corporate Stock - Common	DELTA AIR LINES INC COM
797,850.00	891,859.26	16,200.00	Corporate Stock - Common	DELTA AIR LINES INC COM
171,148.38	181,631.82	3,475.00	Corporate Stock - Common	DELTA AIR LINES INC COM
2,187.50	-	10,000.00	Corporate Stock - Common	DELTA COMPUTEC INC COM
68,087.50	92,971.45	2,600.00	Corporate Stock - Common	DELUXE CORP COM
367,537.50	320,885.24	13,365.00	Corporate Stock - Common	DENDRITE INTL INC COM
294,250.00	292,359.82	10,700.00	Corporate Stock - Common	DENDRITE INTL INC COM
10,875.00	4,736.02	1,500.00	Corporate Stock - Common	DENSE PAC MICROSYSTEMS INC COM NEW
42,262.50	50,335.50	2,300.00	Corporate Stock - Common	DET DIESEL CORP COM
43,155.52	40,673.12	1,224.27	Corporate Stock - Common	DEVON ENERGY CORPORATIOIN NEW COM
652,125.00	749,250.00	18,500.00	Corporate Stock - Common	DEVON ENERGY CORPORATIOIN NEW COM

Market Value	Cost	Shares	Category	Description
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5,612.50	4,456.87	200.00	Corporate Stock - Common	DIAL CORP NEW COM
15,250.00	14,688.27	500.00	Corporate Stock - Common	DIAMOND OFFSHORE DRILLING INC COM
173,250.00	140,647.00	3,300.00	Corporate Stock - Common	DIAMOND TECH PARTNERS INC CL A
360.00	1,610.54	6,000.00	Corporate Stock - Common	DIATECT INTL CORP
5,031.00	6,279.95	1,000.00	Corporate Stock - Common	DIEDRICH COFFEE INC COM
485,080.00	523,049.46	14,480.00	Corporate Stock - Common	DIGEX INC DEL CL A COMMON STOCK
7,625.00	6,211.78	1,000.00	Corporate Stock - Common	DIGITAL COURIER TECHNOLOGIES INC COM
1,000.00	1,872.40	2,000.00	Corporate Stock - Common	DIGITAL GAS INC COM NEW
409,500.00	454,188.80	26,000.00	Corporate Stock - Common	DIGITAL MICROWAVE CORP COM
1,800.00	3,906.25	600.00	Corporate Stock - Common	DIGITAL RECORDERS INC COM ISIN# US2538691013
13.30	9,330.47	13,300.00	Corporate Stock - Common	DIGITAL VIDEO SYS INC WT EXP 05-08-01
373,725.00	547,777.66	19,800.00	Corporate Stock - Common	DILLARDS INC CL A COM
67,950.00	110,766.38	3,600.00	Corporate Stock - Common	DILLARDS INC CL A COM
53,493.75	74,979.00	2,700.00	Corporate Stock - Common	DIME CMNTY BANCORP INC COM
271,250.00	216,875.00	10,000.00	Corporate Stock - Common	DIRECT FOCUS INC COM
1,381.25	2,454.95	100.00	Corporate Stock - Common	DISC AUTO PARTS INC COM
646,700.00	759,669.38	23,200.00	Corporate Stock - Common	DISNEY WALT CO DISNEY (WALT) CO HLDGCOMMON STOCK
250,875.00	255,292.20	9,000.00	Corporate Stock - Common	DISNEY WALT CO DISNEY (WALT) CO HLDGCOMMON STOCK
1,948,462.50	1,272,999.08	69,900.00	Corporate Stock - Common	DISNEY WALT CO DISNEY (WALT) CO HLDGCOMMON STOCK
9,336.56	13,938.73	345.00	Corporate Stock - Common	DISNEY WALT CO GO COM COM
140.25	260.95	33.00	Corporate Stock - Common	DISPLAY TECHNOLOGIES INC COM
370.00	280.00	80.00	Corporate Stock - Common	DOCUCORP INTL INC COM
16,812.50	6,972.29	500.00	Corporate Stock - Common	DOCUMENTUM INC COM
5,888.00	9,926.39	368.00	Corporate Stock - Common	DOLE FOOD INC COM
320,000.00	747,638.00	20,000.00	Corporate Stock - Common	DOLE FOOD INC COM
52,261.49	34,375.58	2,133.12	Corporate Stock - Common	DOLLAR GEN CORP COM
186,347.00	216,588.12	7,606.00	Corporate Stock - Common	DOLLAR GEN CORP COM
262,675.00	236,726.07	13,300.00	Corporate Stock - Common	DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM STK
103,200.00	124,285.30	4,300.00	Corporate Stock - Common	DONNELLEY R R & SONS CO COM
912,000.00	981,748.09	38,000.00	Corporate Stock - Common	DONNELLEY R R & SONS CO COM
65,656.25	95,328.75	5,500.00	Corporate Stock - Common	DORAL FINL CORP COM
72,028.13	52,120.81	450.00	Corporate Stock - Common	DOUBLECLICK INC COM
598,633.75	343,943.49	3,740.00	Corporate Stock - Common	DOUBLECLICK INC COM
307,962.50	104,531.25	7,100.00	Corporate Stock - Common	DOVER CORP COM
872,581.25	503,141.89	7,450.00	Corporate Stock - Common	DOW CHEM CO COM
1,721,737.50	1,876,928.05	14,700.00	Corporate Stock - Common	DOW CHEM CO COM
1,475,775.00	788,954.33	12,600.00	Corporate Stock - Common	DOW CHEM CO COM
187,937.50	112,199.42	3,100.00	Corporate Stock - Common	DOW JONES & CO INC COM

Market Value	Cost	Shares	Category	Description
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92,876.88	139,756.02	4,615.00	Corporate Stock - Common	DOWNEY FINL CORP COM
334,653.75	368,278.79	13,590.00	Corporate Stock - Common	DRIL-QUIP INC COM
8,937.50	19,748.70	500.00	Corporate Stock - Common	DRK00P COM INC COM STK
256,025.00	116,297.89	9,800.00	Corporate Stock - Common	DSET CORP COM
2,359.38	2,061.20	125.00	Corporate Stock - Common	DSL NET INC COM STOCK
352,450.00	302,946.73	5,600.00	Corporate Stock - Common	DST SYS INC COM
162,006.25	139,367.80	4,900.00	Corporate Stock - Common	DTE ENERGY CO COM
710,843.75	831,407.80	21,500.00	Corporate Stock - Common	DTE ENERGY CO COM
72,767.67	77,720.86	1,224.27	Corporate Stock - Common	DU PONT E I DE NEMOURS & CO COM STK
2,099,139.92	1,153,571.96	35,316.76	Corporate Stock - Common	DU PONT E I DE NEMOURS & CO COM STK
628,372.94	403,136.21	12,397.00	Corporate Stock - Common	DUKE ENERGY CORP COM STK
5,068.75	5,532.28	100.00	Corporate Stock - Common	DUKE ENERGY CORP COM STK
5,400.00	5,025.00	200.00	Corporate Stock - Common	DUN & BRADSTREET CORP DEL COM STK (NEW)
148,500.00	110,837.15	5,500.00	Corporate Stock - Common	DUN & BRADSTREET CORP DEL COM STK (NEW)
327,850.00	494,808.60	15,800.00	Corporate Stock - Common	DURA AUTOMOTIVE SYS INC COM
7,818.60	9,858.72	600.00	Corporate Stock - Common	DURA PHARMACEUTICALS INC COM
1,746.25	1,725.12	220.00	Corporate Stock - Common	DURAMED PHARMACEUTICALS INC COM
250.00	2,964.00	5,000.00	Corporate Stock - Common	DYCAM INC COM ISIN #US2674621097
12,075.00	10,686.23	300.00	Corporate Stock - Common	DYCOM INDS INC COM
505,137.50	346,339.30	12,550.00	Corporate Stock - Common	DYCOM INDS INC COM
1,375.00	1,802.50	2,000.00	Corporate Stock - Common	DYERSBURG CORP COM
609.30	809.95	300.00	Corporate Stock - Common	E DIGITAL CORP COM
18,562.50	15,603.75	4,500.00	Corporate Stock - Common	E MEDSOFT COM COM
20,650.00	24,128.45	2,800.00	Corporate Stock - Common	E SPIRE COMMUNICATIONS INC COM
376,773.31	446,396.94	12,533.00	Corporate Stock - Common	E*TRADE GROUP INC COM
1,912.50	2,017.45	200.00	Corporate Stock - Common	E-SIM LTD
7,500.00	7,429.95	100.00	Corporate Stock - Common	E-TEK DYNAMICS INC COM
624.00	4,300.38	2,400.00	Corporate Stock - Common	EARTH SCIENCES INC COM
16,312.50	19,584.90	900.00	Corporate Stock - Common	EARTHGRAINS CO COM
273,687.50	328,746.60	15,100.00	Corporate Stock - Common	EARTHGRAINS CO COM
2,442.00	5,451.39	814.00	Corporate Stock - Common	EARTHSHELL CORP COM
4,515.00	8,835.12	120.00	Corporate Stock - Common	EARTHWEB INC COM
102,046.88	57,359.66	2,625.00	Corporate Stock - Common	EASTMAN CHEM CO COM
505,375.00	805,344.33	13,000.00	Corporate Stock - Common	EASTMAN CHEM CO COM
69,146.86	78,329.49	1,117.53	Corporate Stock - Common	EASTMAN KODAK CO COM
662,062.50	573,529.56	10,700.00	Corporate Stock - Common	EASTMAN KODAK CO COM
51,075.00	26,492.74	900.00	Corporate Stock - Common	EASTN ENTERPRISES COM
15,750.00	17,703.00	12,600.00	Corporate Stock - Common	EASYRIDERS INC COM
7,980.00	21,170.00	28,000.00	Corporate Stock - Common	EAT AT JOES LTD COM
263,287.50	290,692.96	3,400.00	Corporate Stock - Common	EATON CORP COM
185,850.00	116,781.56	2,400.00	Corporate Stock - Common	EATON CORP COM
264,100.00	245,243.16	1,600.00	Corporate Stock - Common	EBAY INC COM

Market Value	Cost	Shares	Category	Description
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272,023.00	228,243.01	1,648.00	Corporate Stock - Common	EBAY INC COM
4,800.00	13,619.36	3,200.00	Corporate Stock - Common	ECHO BAY MINES LTD COM
499,630.69	140,576.98	7,563.00	Corporate Stock - Common	ECHOSTAR COMMUNICATIONS CORP NEW CL A
152,350.00	55,366.10	4,400.00	Corporate Stock - Common	ECOLAB INC COM
15,990.20	26,420.89	1,700.00	Corporate Stock - Common	ED MGMT CORP COM
2,375.00	4,225.05	200.00	Corporate Stock - Common	EDELBRUCK CORP COM
312,700.00	238,017.63	11,800.00	Corporate Stock - Common	EDISON INTL COM
5,950.00	5,922.58	200.00	Corporate Stock - Common	EDWARDS A.G INC COM
109,150.00	85,536.19	3,700.00	Corporate Stock - Common	EDWARDS J D & CO COM
2,625.00	3,625.00	1,000.00	Corporate Stock - Common	EEX CORP COM NEW
29,662.50	34,479.69	11,300.00	Corporate Stock - Common	EEX CORP COM NEW
8,731.25	14,892.67	1,100.00	Corporate Stock - Common	EFAX COM INC COM
7,431.25	7,761.37	410.00	Corporate Stock - Common	EGGHEAD COM INC NEW COM
619,850.00	588,811.75	16,100.00	Corporate Stock - Common	EL PASO ENERGY CORP DEL COM
604,450.00	554,387.41	15,700.00	Corporate Stock - Common	EL PASO ENERGY CORP DEL COM
296,450.00	277,272.71	7,700.00	Corporate Stock - Common	EL PASO ENERGY CORP DEL COM
5,156.00	5,836.20	500.00	Corporate Stock - Common	ELCOM INTL INC COM
1,122,162.50	541,280.17	10,700.00	Corporate Stock - Common	ELECTR ARTS COM
343.00	1,447.09	1,000.00	Corporate Stock - Common	ELECTR BUSINESS SVCS INC COM
1,543,500.00	901,921.60	24,000.00	Corporate Stock - Common	ELECTR DATA SYS CORP NEW COM
1,074,018.75	681,069.02	16,700.00	Corporate Stock - Common	ELECTR DATA SYS CORP NEW COM
180,075.00	178,350.20	2,800.00	Corporate Stock - Common	ELECTR DATA SYS CORP NEW COM
1,775.00	1,474.76	200.00	Corporate Stock - Common	ELECTRIC CITY CORP COM
105,331.60	72,023.09	3,700.00	Corporate Stock - Common	ELECTROGLAS INC COM
640,530.00	529,821.62	22,500.00	Corporate Stock - Common	ELECTROGLAS INC COM
323,437.50	314,553.91	15,000.00	Corporate Stock - Common	ELECTRONICS BOUTIQUE HLDGS CORP COM
51,246.88	23,211.60	1,150.00	Corporate Stock - Common	ELECTRONICS FOR IMAGING INC COM
109,148.83	103,847.98	1,521.24	Corporate Stock - Common	ELI LILLY & CO COM
2,654,750.00	927,575.30	37,000.00	Corporate Stock - Common	ELI LILLY & CO COM
7,000.00	5,892.46	1,000.00	Corporate Stock - Common	ELITE INFORMATION GROUP INC COM STK
10,075.00	4,334.05	400.00	Corporate Stock - Common	ELRON ELECTR INDS LTD ORD
3,960,862.50	2,465,221.45	47,400.00	Corporate Stock - Common	EMC CORP MASS COM
716,632.00	472,255.70	8,576.00	Corporate Stock - Common	EMC CORP MASS COM
2,866,193.75	317,513.09	34,300.00	Corporate Stock - Common	EMC CORP MASS COM
2,999,893.75	1,221,171.02	35,900.00	Corporate Stock - Common	EMC CORP MASS COM
837,900.00	478,646.85	14,700.00	Corporate Stock - Common	EMERSON ELEC CO COM
937.20	6,990.00	1,200.00	Corporate Stock - Common	EMP SOLUTIONS INC
232,375.00	260,260.00	1,430.00	Corporate Stock - Common	EMULEX CORP COM NEW
617,500.00	496,193.74	3,800.00	Corporate Stock - Common	EMULEX CORP COM NEW
933.80	11,411.98	2,300.00	Corporate Stock - Common	ENAMELON INC COM
326.25	479.95	60.00	Corporate Stock - Common	ENCAD INC COM
121,800.00	60,963.46	17,400.00	Corporate Stock - Common	ENDOCARE INC COM

Market Value	Cost	Shares	Category	Description
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5,000.00	7,024.91	1,000.00	Corporate Stock - Common	ENDOSONICS CORP COM
65,450.00	67,346.50	3,400.00	Corporate Stock - Common	ENERGEN CORP COM
958,800.00	1,043,380.58	40,800.00	Corporate Stock - Common	ENERGY E. CORP COM
6,261.15	462.98	266.43	Corporate Stock - Common	ENERGY E. CORP COM
1,182.00	1,445.95	24.00	Corporate Stock - Common	ENGAGE INC COM ISIN US2928271020
71,453.13	63,886.22	4,250.00	Corporate Stock - Common	ENGELHARD CORP COM
711.88	1,931.83	85.00	Corporate Stock - Common	ENGR ANIMATION INC COM
137,000.00	259,924.19	8,000.00	Corporate Stock - Common	ENHANCE FINL SVCS GROUP INC COM
725.00	1,024.98	100.00	Corporate Stock - Common	ENLIGHTEN SOFTWARE SOLUTIONS INC COM ISIN #US29336A1016
921,112.50	422,402.36	24,200.00	Corporate Stock - Common	ENRON CORP COM
32,957.33	33,553.18	865.87	Corporate Stock - Common	ENRON CORP COM
78,243.75	56,160.25	3,900.00	Corporate Stock - Common	ENSCO INTL INC COM
571,875.00	262,793.59	10,000.00	Corporate Stock - Common	ENTERCOM COMMUNICATIONS CORP CL A
411,750.00	357,053.30	7,200.00	Corporate Stock - Common	ENTERCOM COMMUNICATIONS CORP CL A
231,525.00	225,070.11	8,400.00	Corporate Stock - Common	ENERGY CORP NEW COM
716,625.00	780,747.86	26,000.00	Corporate Stock - Common	ENERGY CORP NEW COM
82,638.24	286,444.86	516,489.00	Corporate Stock - Common	ENTMNT TECHNOLOGIES & PROGRAMS INC COM
666,683.88	411,779.50	25,519.00	Corporate Stock - Common	ENZO BIOCHEM INC COM
904,650.00	1,088,025.00	48,900.00	Corporate Stock - Common	EOG RESOURCES INC COM
8,796.30	10,169.04	400.97	Corporate Stock - Common	EQTY OFFICE PPTYS TR COM STK
4,950.00	7,079.94	200.00	Corporate Stock - Common	EQUIFAX INC COM
121,275.00	158,362.59	4,900.00	Corporate Stock - Common	EQUIFAX INC COM
285,462.50	291,694.50	8,200.00	Corporate Stock - Common	EQUITABLE RES INC COM
2,100.00	3,272.40	700.00	Corporate Stock - Common	EQUITYALERT COM INC COM ISIN US29477J1016
887.50	979.95	100.00	Corporate Stock - Common	ESHARE TECHNOLOGIES INC GA COM
11,250.00	9,279.95	500.00	Corporate Stock - Common	ESOFTE INC COM
21,500.00	6,529.30	1,000.00	Corporate Stock - Common	ESS TECH INC COM
11,653.66	10,045.71	350.49	Corporate Stock - Common	ETHAN ALLEN INTERIORS INC COM
347,462.50	330,820.58	10,450.00	Corporate Stock - Common	ETHAN ALLEN INTERIORS INC COM
57,368.75	68,911.00	13,700.00	Corporate Stock - Common	ETHYL CORP COM
25,050.00	24,716.45	400.00	Corporate Stock - Common	ETOYS INC COM
21,000.00	21,029.95	1,000.00	Corporate Stock - Common	EVERGREEN RES INC COM NO PAR
5,362.50	6,109.90	600.00	Corporate Stock - Common	EVOLVING SYS INC COM
3,484.00	5,837.82	500.00	Corporate Stock - Common	EXABYTE CORP
7,312.50	6,061.20	500.00	Corporate Stock - Common	EXCEL TECH INC COM
3,297.60	45,744.00	4,800.00	Corporate Stock - Common	EXCELSIOR-HENDERSON MOTORCYCLE MFG CO COM
515.63	1,392.15	50.00	Corporate Stock - Common	EXIDE CORP
6,468.75	1,601.41	60.00	Corporate Stock - Common	EXODUS COMMUNICATIONS INC COM STK ISIN# US3020881096
527,203.13	370,180.49	4,890.00	Corporate Stock - Common	EXODUS COMMUNICATIONS INC COM STK ISIN# US3020881096

Market Value	Cost	Shares	Category	Description
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5,325.00	5,414.71	100.00	Corporate Stock - Common	EXPEDIA INC CL A
252,650.00	233,819.35	6,200.00	Corporate Stock - Common	EXPEDITORS INTL WASH INC COM
395,275.00	292,406.50	9,700.00	Corporate Stock - Common	EXPEDITORS INTL WASH INC COM
20,250.00	28,642.50	3,000.00	Corporate Stock - Common	EXPONENT INC COM
25,375.00	24,113.72	500.00	Corporate Stock - Common	EXPRESS SCRIPTS INC CL A
72,262.50	106,032.00	9,400.00	Corporate Stock - Common	EXTD STAY AMER INC COM
484,537.50	642,079.53	7,300.00	Corporate Stock - Common	EXTREME NETWORKS INC COM
481,250.00	381,343.64	11,000.00	Corporate Stock - Common	F P L GROUP INC COM
266,875.00	236,452.99	6,100.00	Corporate Stock - Common	F P L GROUP INC COM
57,600.00	58,761.00	1,800.00	Corporate Stock - Common	F Y I INC COM
3,593.75	3,873.70	500.00	Corporate Stock - Common	FACTUAL DATA CORP COM
630,000.00	440,980.31	22,500.00	Corporate Stock - Common	FAIRCHILD SEMICONDUCTOR INTL INC CL A
3,312.00	11,027.91	2,000.00	Corporate Stock - Common	FAMILY GOLF CTRS INC COM
300.00	837.47	200.00	Corporate Stock - Common	FAMILY STEAK HSES FLA INC COM NEW
29,537.50	41,167.37	1,700.00	Corporate Stock - Common	FBL FINL GROUP INC CL A
4,462.50	4,679.95	200.00	Corporate Stock - Common	FED MOGUL CORP COM
334,143.75	225,554.39	7,100.00	Corporate Stock - Common	FEDT DEPT STORES INC DEL COM
527,100.00	559,053.11	11,200.00	Corporate Stock - Common	FEDT DEPT STORES INC DEL COM
409,443.75	380,859.03	8,700.00	Corporate Stock - Common	FEDT DEPT STORES INC DEL COM
1,160,312.50	446,456.91	23,500.00	Corporate Stock - Common	FHLMC VTG COM
4,058,625.00	4,254,745.76	82,200.00	Corporate Stock - Common	FHLMC VTG COM
16,941.75	15,970.26	147.00	Corporate Stock - Common	FINISAR CORP COM
424.80	4,037.95	800.00	Corporate Stock - Common	FIREARMS TRAINING SYS INC CL A
2,575.00	2,507.39	200.00	Corporate Stock - Common	FIRST AMERN FINL CORP CAL COM
627,125.00	458,951.80	14,500.00	Corporate Stock - Common	FIRST DATA CORP COM
4,325.00	3,387.75	100.00	Corporate Stock - Common	FIRST DATA CORP COM
508,787.50	419,722.03	20,200.00	Corporate Stock - Common	FIRST HLTH GROUP CORP COM
8.38	676.26	67.00	Corporate Stock - Common	FIRST MED GROUP INC COM
1,312.50	2,497.40	1,000.00	Corporate Stock - Common	FIRST MONTAUK FINL CORP COM
17,062.50	23,265.00	13,000.00	Corporate Stock - Common	FIRST PRTY GROUP INC COM PAR \$0.015
73,043.75	95,037.25	3,100.00	Corporate Stock - Common	FIRST REP BK SAN FRAN CAL COM
5,660.38	5,145.45	201.26	Corporate Stock - Common	FIRST SEC CORP COM
59.38	226.50	25.00	Corporate Stock - Common	FIRST TEAM SPORTS INC COM
88,223.79	117,568.10	2,280.42	Corporate Stock - Common	FIRST UN CORP COM ISIN #US3373581053
1,255,254.63	900,368.83	32,446.00	Corporate Stock - Common	FIRST UN CORP COM ISIN #US3373581053
16,335.00	24,543.00	990.00	Corporate Stock - Common	FIRST WASH BANCORP INC WASH COM
868,166.00	980,160.15	33,391.00	Corporate Stock - Common	FIRSTAR CORP NEW WIS COM
184,168.75	186,027.28	7,900.00	Corporate Stock - Common	FIRSTENERGY CORP COM
104,975.00	128,027.00	6,800.00	Corporate Stock - Common	FIRSTFED FINL CORP DEL COM
341,998.56	361,522.97	13,170.00	Corporate Stock - Common	FIRSTMERIT CORP COM
1,120.00	19,068.99	7,000.00	Corporate Stock - Common	FIRSTPLUS FINL GROUP COM
525.00	2,190.64	300.00	Corporate Stock - Common	FISCHER IMAGING CORP COM



Market Value	Cost	Shares	Category	Description
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90,625.00	101,083.11	2,900.00	Corporate Stock - Common	FL ROCK INDS INC COM
141,075.00	138,199.38	3,300.00	Corporate Stock - Common	FLA PROGRESS CORP COM
1,181,791.88	626,420.42	31,254.00	Corporate Stock - Common	FLEETBOSTON FINL CORP COM STK
1,468,940.00	1,312,758.82	38,848.00	Corporate Stock - Common	FLEETBOSTON FINL CORP COM STK
13,725.94	10,879.65	363.00	Corporate Stock - Common	FLEETBOSTON FINL CORP COM STK
23,100.00	25,661.06	1,100.00	Corporate Stock - Common	FLEETWOOD ENTERPRISES INC COM
4,200.00	4,751.99	200.00	Corporate Stock - Common	FLEETWOOD ENTERPRISES INC COM
4,146.88	2,351.83	50.00	Corporate Stock - Common	FLEXTRONICS INTL LTD COM STK
6,100.00	6,929.53	400.00	Corporate Stock - Common	FLIR SYS INC COM
296,387.50	259,481.97	18,100.00	Corporate Stock - Common	FLOWERS INDS INC COM
109,362.50	106,727.91	2,600.00	Corporate Stock - Common	FLUOR CORP COM
837,043.75	723,761.34	19,900.00	Corporate Stock - Common	FLUOR CORP COM
343,650.63	341,629.17	8,170.00	Corporate Stock - Common	FLUOR CORP COM
33,294.78	38,486.65	791.56	Corporate Stock - Common	FLUOR CORP COM
53,350.00	58,394.52	1,100.00	Corporate Stock - Common	FMC CORP COM (NEW)
537,631.25	583,267.90	10,180.00	Corporate Stock - Common	FNCL SEC ASSURN HLDGS LTD COM
259,031.25	440,521.61	30,700.00	Corporate Stock - Common	FNDTN HLTH SYS INC COM STK CL A
1,940.63	5,581.06	230.00	Corporate Stock - Common	FNDTN HLTH SYS INC COM STK CL A
1,039,350.00	1,091,843.88	15,600.00	Corporate Stock - Common	FNMA COM STK
2,311,887.50	800,416.89	34,700.00	Corporate Stock - Common	FNMA COM STK
77,434.31	61,657.75	1,162.24	Corporate Stock - Common	FNMA COM STK
932,750.00	902,747.74	14,000.00	Corporate Stock - Common	FNMA COM STK
533,925.00	375,066.93	22,600.00	Corporate Stock - Common	FOCAL COMMUNICATIONS CORP COM
11,779.80	12,530.94	5,800.00	Corporate Stock - Common	FONAR CORP COM
1,481.25	1,306.87	300.00	Corporate Stock - Common	FOOD TECH SVC INC COM
742,350.00	730,376.62	14,700.00	Corporate Stock - Common	FORD MTR CO DEL COM
1,959,400.00	2,202,663.50	38,800.00	Corporate Stock - Common	FORD MTR CO DEL COM
833,250.00	351,901.72	16,500.00	Corporate Stock - Common	FORD MTR CO DEL COM
1,959,400.00	2,090,333.31	38,800.00	Corporate Stock - Common	FORD MTR CO DEL COM
55,488.84	57,802.55	1,098.79	Corporate Stock - Common	FORD MTR CO DEL COM
2,070,500.00	829,298.27	41,000.00	Corporate Stock - Common	FORD MTR CO DEL COM
191,450.00	142,603.24	5,600.00	Corporate Stock - Common	FORTUNE BRANDS INC COM STK
148,050.00	171,637.75	7,050.00	Corporate Stock - Common	FOSSIL INC COM
14,262.50	42,943.53	1,400.00	Corporate Stock - Common	FOSTER WHEELER CORP COM
55,012.50	64,513.26	5,400.00	Corporate Stock - Common	FOSTER WHEELER CORP COM
4,653.03	5,005.50	254.00	Corporate Stock - Common	FRANCO NEV MNG LTD COM
313,087.50	326,036.68	19,800.00	Corporate Stock - Common	FREEMONT GEN CORP COM
12,650.00	14,019.19	800.00	Corporate Stock - Common	FRESH CHOICE INC COM
86,968.75	149,243.89	5,500.00	Corporate Stock - Common	FRIEDE GOLDMAN HALTER INC
64,293.75	298,792.90	12,700.00	Corporate Stock - Common	
2,718.75	6,474.00	1,500.00	Corporate Stock - Common	
8,656.36	10,291.50	1,026.00	Corporate Stock - Common	

Market Value	Cost	Shares	Category	Description
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19,012.50	44,226.00	2,600.00	Corporate Stock - Common	FRKLN COVEY CO COM
634.53	584.72	20.18	Corporate Stock - Common	FRKLN RES INC COM
848,812.50	993,855.66	27,000.00	Corporate Stock - Common	FRKLN RES INC COM
267,218.75	446,840.98	8,500.00	Corporate Stock - Common	FRKLN RES INC COM
10,437.50	10,702.04	1,000.00	Corporate Stock - Common	FRONTIER AIRLS INC NEW COM
819,375.00	705,431.19	28,500.00	Corporate Stock - Common	FT JAMES CORP COM
215,625.00	275,617.15	7,500.00	Corporate Stock - Common	FT JAMES CORP COM
1,500.00	2,779.95	1,000.00	Corporate Stock - Common	FULL TILT SPORTS INC COM STK
109,000.00	104,440.00	2,000.00	Corporate Stock - Common	FULLER H B CO COM
399,645.00	263,073.48	12,840.00	Corporate Stock - Common	FWD AIR CORP COM
230,912.50	134,958.66	5,800.00	Corporate Stock - Common	GA PAC CORP COM-GEORGIA PAC GROUP
334,425.00	386,914.92	8,400.00	Corporate Stock - Common	GA PAC CORP COM-GEORGIA PAC GROUP
783,300.00	873,308.86	33,600.00	Corporate Stock - Common	GA PAC CORP COM-TIMBER GROUP
1,530.00	1,649.95	180.00	Corporate Stock - Common	GADZOOKS INC COM
114,450.00	98,440.37	2,100.00	Corporate Stock - Common	GALLAGHER ARTHUR J & CO COM
780,031.25	778,166.26	10,900.00	Corporate Stock - Common	GANNETT INC COM
765,718.75	791,475.47	10,700.00	Corporate Stock - Common	GANNETT INC COM
679,843.75	284,087.84	9,500.00	Corporate Stock - Common	GANNETT INC COM
1,174,986.00	185,371.32	29,012.00	Corporate Stock - Common	GAP INC COM
441,450.00	459,078.19	10,900.00	Corporate Stock - Common	GAP INC COM
4,278,825.00	3,925,780.37	105,650.00	Corporate Stock - Common	GAP INC COM
52,433.24	52,013.50	1,294.65	Corporate Stock - Common	GAP INC COM
787.50	1,129.95	100.00	Corporate Stock - Common	GARDENBURGER INC COM
14,950.00	18,122.40	1,300.00	Corporate Stock - Common	GARTNER GROUP INC NEW CL A
575.25	-	52.00	Corporate Stock - Common	GARTNER GROUP INC NEW CL B
198,575.00	73,390.97	2,600.00	Corporate Stock - Common	GATEWAY INC COM
809,575.00	309,681.02	10,600.00	Corporate Stock - Common	GATEWAY INC COM
1,300.50	5,548.83	408.00	Corporate Stock - Common	GDR ASHANTI GOLDFIELDS LTD GLOBAL DEPOS RCPT
132,237.50	98,619.00	7,100.00	Corporate Stock - Common	GDR HON HAI PRECISION IND LTD GLOBAL DEPOS RCPT
62,095.75	46,835.03	3,334.00	Corporate Stock - Common	GDR HON HAI PRECISION IND LTD GLOBAL DEPOS RCPT
2,125.00	2,929.95	200.00	Corporate Stock - Common	GELTEX PHARMACEUTICALS INC COM
67,650.00	38,962.47	600.00	Corporate Stock - Common	GEMSTAR INTL GROUP LTD COM ISIN # VGG3788V1067
15,500.00	14,434.90	2,000.00	Corporate Stock - Common	GEN CABLE CORP DEL NEW COM
1,211,718.75	1,447,173.75	23,500.00	Corporate Stock - Common	GEN DYNAMICS CORP COM
345,468.75	258,879.84	6,700.00	Corporate Stock - Common	GEN DYNAMICS CORP COM
8,190,000.00	5,084,628.74	63,000.00	Corporate Stock - Common	GEN ELEC CO COM
614,279.77	410,387.98	4,725.23	Corporate Stock - Common	GEN ELEC CO COM
14,443,000.00	3,607,307.36	111,100.00	Corporate Stock - Common	GEN ELEC CO COM
2,852.30	2,835.57	1,100.00	Corporate Stock - Common	GEN MAGIC INC COM

Market Value	Cost	Shares	Category	Description
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391,950.00	256,814.86	10,400.00	Corporate Stock - Common	GEN MILLS INC COM
373,106.25	376,626.72	9,900.00	Corporate Stock - Common	GEN MILLS INC COM
12,578.13	13,475.08	1,150.00	Corporate Stock - Common	GENCORP INC COM
1,569,600.00	800,465.38	21,800.00	Corporate Stock - Common	GENERAL MOTORS CORP COMMON STOCK
167,104.08	148,357.38	2,320.89	Corporate Stock - Common	GENERAL MOTORS CORP COMMON STOCK
676,800.00	676,944.64	9,400.00	Corporate Stock - Common	GENERAL MOTORS CORP COMMON STOCK
1,540,800.00	679,158.86	21,400.00	Corporate Stock - Common	GENERAL MOTORS CORP COMMON STOCK
155.00	1,500.00	5,000.00	Corporate Stock - Common	GENERATION ENTMT CORP COM
141,400.00	132,020.39	10,100.00	Corporate Stock - Common	GENESCO INC COM
1.50	488.63	100.00	Corporate Stock - Common	GENESIS DIRECT INC COM
24,375.00	24,892.81	1,300.00	Corporate Stock - Common	GENESIS MICROCHIP INC COM
3,750.00	1,770.06	5,000.00	Corporate Stock - Common	GENICOM CORP COM
934.38	704.65	50.00	Corporate Stock - Common	GENTEX CORP COM
155,143.75	138,275.32	6,025.00	Corporate Stock - Common	GENUINE PARTS CO COM
4,323.97	4,863.15	167.92	Corporate Stock - Common	GENUINE PARTS CO COM
721,000.00	818,331.28	28,000.00	Corporate Stock - Common	GENUINE PARTS CO COM
169,200.00	191,754.31	4,700.00	Corporate Stock - Common	GENZYME CORP COM
730,800.00	673,975.05	20,300.00	Corporate Stock - Common	GENZYME CORP COM
54.31	52.59	11.00	Corporate Stock - Common	GENZYME CORP COM-MOLECULAR ONCOLOGY DIV
15.46	71.20	9.00	Corporate Stock - Common	GENZYME CORP COM-TISSUE REPAIR
187,550.00	157,520.20	6,200.00	Corporate Stock - Common	GEON CO COM
42.00	10,240.33	3,000.00	Corporate Stock - Common	GEOTEK COMMUNICATIONS INC COM
7,631.25	8,092.45	300.00	Corporate Stock - Common	GETTHERE COM INC COM
553.00	592.58	14.00	Corporate Stock - Common	GETTY IMAGES INC COM
2,456.25	3,461.20	150.00	Corporate Stock - Common	GILAT COMMUNICATIONS COM STK
1,261,887.50	1,345,693.63	31,400.00	Corporate Stock - Common	GILLETTE CO COM
1,477,935.50	880,113.71	36,776.00	Corporate Stock - Common	GILLETTE CO COM
82,446.75	83,060.79	2,051.55	Corporate Stock - Common	GILLETTE CO COM
13,231.25	23,395.81	7,300.00	Corporate Stock - Common	GLAMIS GOLD LTD COM
3,281.25	3,975.61	700.00	Corporate Stock - Common	GLENAYRE TECHNOLOGIES INC COM
548,671.63	424,343.97	12,577.00	Corporate Stock - Common	GLOBAL CROSSING LTD COM
1,134,031.88	507,105.73	25,995.00	Corporate Stock - Common	GLOBAL CROSSING LTD COM
284,936.19	421,860.66	36,330.00	Corporate Stock - Common	GLOBAL INDS LTD COM
7,843.00	5,661.61	1,000.00	Corporate Stock - Common	GLOBAL INDS LTD COM
277,156.25	277,346.72	18,100.00	Corporate Stock - Common	GLOBAL MARINE INC DEL COM (NEW)
750.00	869.77	1,000.00	Corporate Stock - Common	GLOBAL MED TECHNOLOGIES INC COM STK
3,228.75	897.08	410.00	Corporate Stock - Common	GLOBAL TECHNOLOGIES LTD CL A
6,387.50	4,265.03	200.00	Corporate Stock - Common	GLOBAL TELESYSTEMS GROUP INC CDT-COM
190.00	289.25	2,000.00	Corporate Stock - Common	GLOBAL WTR TECHNOLOGIES INC COM
352.00	2,590.00	2,000.00	Corporate Stock - Common	GLOBAL-PAC MINERALS INC COM
113,400.00	129,442.72	4,725.00	Corporate Stock - Common	GLOBALSTAR TELECOMMUNICATIONS LTD COM
				ISIN # BMG39830H104

Market Value	Cost	Shares	Category	Description
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386,681.25	143,716.04	5,030.00	Corporate Stock - Common	GLOBESPAN INC COM ISIN US3795711023
10,886.31	11,216.48	149.00	Corporate Stock - Common	GO2NET INC COM
561,120.00	566,413.82	7,680.00	Corporate Stock - Common	GO2NET INC COM
9,718.75	12,255.59	500.00	Corporate Stock - Common	GOLDEN ST BANCORP INC COM STK
590,900.00	614,970.72	30,400.00	Corporate Stock - Common	GOLDEN ST BANCORP INC COM STK
266,293.75	253,537.41	13,700.00	Corporate Stock - Common	GOLDEN ST BANCORP INC COM STK
406.25	2,000.00	500.00	Corporate Stock - Common	GOLDEN ST BANCORP INC LITIGATION TRACKING WT
484,500.00	459,374.94	4,800.00	Corporate Stock - Common	GOLDEN W. FNCL CORP COM
1,897,625.00	753,039.53	18,800.00	Corporate Stock - Common	GOLDEN W. FNCL CORP COM
191,781.25	85,251.05	1,900.00	Corporate Stock - Common	GOLDEN W. FNCL CORP COM
2,621,862.50	2,234,096.66	34,900.00	Corporate Stock - Common	GOLDMAN SACHS GROUP INC COM
76,251.88	73,324.90	1,015.00	Corporate Stock - Common	GOLDMAN SACHS GROUP INC COM
45,125.00	49,808.60	2,000.00	Corporate Stock - Common	GOODRICH B F CO COM
83,481.25	129,822.27	3,700.00	Corporate Stock - Common	GOODRICH B F CO COM
375.00	805.27	125.00	Corporate Stock - Common	GOODRICH PETE CORP COM NEW
178,875.00	198,585.19	5,300.00	Corporate Stock - Common	GOODYEAR TIRE & RUBBER CO COM
28,510.14	42,837.65	844.75	Corporate Stock - Common	GOODYEAR TIRE & RUBBER CO COM
9,000.00	5,466.48	1,000.00	Corporate Stock - Common	GOTTSCHALKS INC COM
134,400.00	135,473.71	4,200.00	Corporate Stock - Common	GPU INC COM
1,219,200.00	1,299,608.69	38,100.00	Corporate Stock - Common	GPU INC COM
32,700.00	19,019.82	2,400.00	Corporate Stock - Common	GRACE W R & CO DEL NEW COM STK
291,575.00	358,453.16	21,400.00	Corporate Stock - Common	GRACE W R & CO DEL NEW COM STK
150,800.00	88,924.00	3,200.00	Corporate Stock - Common	GRAINGER W W INC COM
134,900.00	220,091.91	7,100.00	Corporate Stock - Common	GRANITE CONST INC COM
33,068.75	39,174.65	1,300.00	Corporate Stock - Common	GREAT ATLC & PAC TEA CO INC COM
9,210.00	10,731.00	6,000.00	Corporate Stock - Common	GREAT BASIN GOLD LTD COM
66,375.00	103,701.95	2,000.00	Corporate Stock - Common	GREAT LAKES CHEM CORP COM
450.00	37,165.00	5,000.00	Corporate Stock - Common	GREENSTONE RES LTD COM
6,050.00	6,888.34	2,200.00	Corporate Stock - Common	GREY WOLF INC COM
15,840.63	13,780.37	1,850.00	Corporate Stock - Common	GST TELECOMMUNICATIONS INC COM
2,423,600.00	1,214,259.64	33,200.00	Corporate Stock - Common	GTE CORP COM
61,417.97	56,427.22	841.34	Corporate Stock - Common	GTE CORP COM
4,200.00	4,279.95	100.00	Corporate Stock - Common	GTR BAY BANCORP COM
46,200.00	46,219.25	1,100.00	Corporate Stock - Common	GTR BAY BANCORP COM
17,937.50	6,766.59	1,000.00	Corporate Stock - Common	GUESS INC COM
110,000.00	101,412.96	2,200.00	Corporate Stock - Common	GUIDANT CORP COM STK
510,000.00	172,285.14	10,200.00	Corporate Stock - Common	GUIDANT CORP COM STK
2,355.50	5,220.44	673.00	Corporate Stock - Common	GULF CDA RES LTD ORD
7,875.00	4,779.95	500.00	Corporate Stock - Common	GUM TECH INTL INC COM
21,000.00	15,772.50	7,000.00	Corporate Stock - Common	H T E INC COM
107,512.50	118,723.41	4,700.00	Corporate Stock - Common	HAIN FOOD GROUP INC COM

Market Value	Cost	Shares	Category	Description
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103,174.84	98,178.77	2,666.88	Corporate Stock - Common	HALLIBURTON CO COM
576,443.75	340,951.19	14,900.00	Corporate Stock - Common	HALLIBURTON CO COM
1.40	0.01	0.09	Corporate Stock - Common	HANDLEMAN CO DEL COM
359,693.75	306,448.88	23,300.00	Corporate Stock - Common	HANDLEMAN CO DEL COM
79,500.00	63,472.43	2,400.00	Corporate Stock - Common	HARCOURT GEN INC COM
1,000.00	2,450.73	1,000.00	Corporate Stock - Common	HARKEN ENERGY CORP COM
79,617.69	74,090.09	1,305.21	Corporate Stock - Common	HARLEY DAVIDSON INC COM
468,975.00	381,753.23	7,800.00	Corporate Stock - Common	HARMONIC INC COM
1,275.00	3,837.61	1,200.00	Corporate Stock - Common	HARNISCHFEGER IND INC COM
65,277.88	40,822.89	2,363.00	Corporate Stock - Common	HARRAH S ENTMT INC COM STK
120,168.75	64,781.77	4,350.00	Corporate Stock - Common	HARRAH S ENTMT INC COM STK
359,493.75	168,583.99	7,700.00	Corporate Stock - Common	HARTFORD FINL SVCS GROUP INC COM
12,442.20	10,884.59	278.04	Corporate Stock - Common	HARTFORD LIFE INC CL A
142,312.50	88,504.97	6,600.00	Corporate Stock - Common	HASBRO INC COM
2,156.25	2,684.72	100.00	Corporate Stock - Common	HASBRO INC COM
1,287,281.25	1,487,687.30	59,700.00	Corporate Stock - Common	HASBRO INC COM
12,062.50	13,957.16	500.00	Corporate Stock - Common	HAUPPAUGE DIGITAL INC COM
52,250.00	48,891.04	3,800.00	Corporate Stock - Common	HAVERTY FURNITURE COS INC COM
201,712.50	263,048.20	6,600.00	Corporate Stock - Common	HAWAIIAN ELEC INDS INC COM
12,750.00	11,705.00	1,000.00	Corporate Stock - Common	HBR FLA BANCSHARES INC COM
18,129.56	19,903.75	399.00	Corporate Stock - Common	HEALTHCON/WEBMD CORP
80,193.75	306,762.62	14,100.00	Corporate Stock - Common	HEALTHSOUTH CORP COM STK
1,600.00	4,431.72	400.00	Corporate Stock - Common	HEARX LTD COM NEW
506,687.50	344,154.59	12,100.00	Corporate Stock - Common	HEINZ H J CO COM
5,281.25	8,389.24	500.00	Corporate Stock - Common	HELEN TROY LTD COM STK
634,987.50	813,390.39	28,700.00	Corporate Stock - Common	HELLER FINL INC CL A COM STK
382,762.50	408,447.81	17,300.00	Corporate Stock - Common	HELLER FINL INC CL A COM STK
38,462.50	21,254.83	1,700.00	Corporate Stock - Common	HELMERICH & PAYNE INC COM
219,462.50	286,266.40	9,700.00	Corporate Stock - Common	HELMERICH & PAYNE INC COM
85,500.00	104,864.39	3,600.00	Corporate Stock - Common	HERCULES INC VTG COM
230,887.50	134,042.34	4,700.00	Corporate Stock - Common	HERSHEY FOODS CORP COM
10,082.96	11,022.38	205.25	Corporate Stock - Common	HERSHEY FOODS CORP COM
232,718.75	222,034.45	5,500.00	Corporate Stock - Common	HERTZ CORP CL A
3,254,212.50	1,040,431.15	34,300.00	Corporate Stock - Common	HEWLETT-PACKARD CO COM
572,297.86	489,787.71	6,032.13	Corporate Stock - Common	HEWLETT-PACKARD CO COM
1,375,687.50	161,599.73	14,500.00	Corporate Stock - Common	HEWLETT-PACKARD CO COM
4,400.00	3,919.30	100.00	Corporate Stock - Common	HI / FN INC COM STK
5,076.37	8,020.29	230.74	Corporate Stock - Common	HIGHWOODS PPTYS INC COM
4,615.31	4,928.97	135.00	Corporate Stock - Common	HILLENBRAND IND INC COM
33,712.68	48,450.55	3,350.33	Corporate Stock - Common	HILTON HOTELS CORP COM
86,537.50	87,296.18	8,600.00	Corporate Stock - Common	HILTON HOTELS CORP COM
24,147.71	31,323.35	931.00	Corporate Stock - Common	HLTH CARE PPTY INVS INC COM

Market Value	Cost	Shares	Category	Description
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3,964.63	3,591.25	322.00	Corporate Stock - Common	HLTH MGMT ASSOC INC NEW CL A COM
5,025.00	4,384.38	400.00	Corporate Stock - Common	HOLLINGER INTL INC CL A
1,412.50	1,629.95	100.00	Corporate Stock - Common	HOLLYWOOD ENTMT CORP COM
2,490,468.75	1,659,574.64	31,500.00	Corporate Stock - Common	HOME DEPOT INC COM
893,406.25	588,586.56	11,300.00	Corporate Stock - Common	HOME DEPOT INC COM
405,662.10	296,170.71	5,130.00	Corporate Stock - Common	HOME DEPOT INC COM
3,970,360.63	886,332.15	50,218.00	Corporate Stock - Common	HOME DEPOT INC COM
4,672,593.75	2,036,550.55	59,100.00	Corporate Stock - Common	HOME DEPOT INC COM
1.00	1,648.80	200.00	Corporate Stock - Common	HOME HLTH CORP AMER INC COM
20,281.25	23,472.65	5,900.00	Corporate Stock - Common	HOMEBASE INC COM
190.08	-	396.00	Corporate Stock - Common	HOMEFED CORP COM NEW
82,138.25	39,788.05	6,506.00	Corporate Stock - Common	HOMESEEKERS COM INC COM
72,600.00	118,759.26	8,800.00	Corporate Stock - Common	HOMESTAKE MNG CO CAP
47,214.97	69,490.80	5,723.03	Corporate Stock - Common	HOMESTAKE MNG CO CAP
9,450.00	3,462.83	400.00	Corporate Stock - Common	HOOPER HOLMES INC COM
165,375.00	112,210.00	7,000.00	Corporate Stock - Common	HOOPER HOLMES INC COM
2,587.50	3,673.61	300.00	Corporate Stock - Common	HORIZON ORGANIC HLDG CORP OC-COM
271,831.25	271,781.84	6,100.00	Corporate Stock - Common	HORMEL FOODS CORP COM
500.00	1,291.05	500.00	Corporate Stock - Common	HOSP STAFFING SVCS INC COM
39,768.75	37,423.98	900.00	Corporate Stock - Common	HOT TOPIC INC COM
249,475.00	297,980.00	6,800.00	Corporate Stock - Common	HOUGHTON MIFFLIN CO COM
524,631.25	633,930.69	14,300.00	Corporate Stock - Common	HOUGHTON MIFFLIN CO COM
31,050.00	34,991.52	2,400.00	Corporate Stock - Common	HS RES INC COM
-	1,949.50	300.00	Corporate Stock - Common	HSBC HLDG PLC COM STK
642,732.38	271,772.05	16,246.00	Corporate Stock - Common	HSEHD INTL INC COM
56,000.00	48,678.00	2,800.00	Corporate Stock - Common	HSTN EXPL CO COM
263,950.38	259,173.96	8,549.00	Corporate Stock - Common	HUDSON UTD BANCORP COM
291.38	1,322.09	333.00	Corporate Stock - Common	HUMAN PHEROMONE SCIENCES INC COM NEW
39,900.00	148,872.38	5,700.00	Corporate Stock - Common	HUMANA INC COM
304,500.00	330,778.91	43,500.00	Corporate Stock - Common	HUMANA INC COM
11,750.00	11,916.25	2,000.00	Corporate Stock - Common	HUNGARIAN TEL & CABLE CORP COM
217,346.88	224,453.42	7,850.00	Corporate Stock - Common	HUNTINGTON BANCSHARES INC COM
505.23	446.55	330.00	Corporate Stock - Common	HURRICANE HYDROCARBONS LTD CL A
3,936.00	3,935.00	2,000.00	Corporate Stock - Common	HYPERDYNAMICS CORP COM
13,687.50	7,092.45	500.00	Corporate Stock - Common	HYPERION SOLUTIONS CORP COM
200.00	2,154.95	1,000.00	Corporate Stock - Common	I CRYSTAL INC COM
3,000.00	7,873.12	1,000.00	Corporate Stock - Common	I-LINK CORP COM
25,500.00	19,657.23	300.00	Corporate Stock - Common	I2 TECHNOLOGIES INC COM
20,325.00	19,639.93	600.00	Corporate Stock - Common	IBASIS INC COM STK
1,325,956.25	1,460,858.59	60,100.00	Corporate Stock - Common	IBP INC COM
500,818.75	602,004.00	22,700.00	Corporate Stock - Common	IBP INC COM
30,406.45	25,507.31	1,250.65	Corporate Stock - Common	ICN PHARMACEUTICALS INC NEW COM

Market Value	Cost	Shares	Category	Description
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725.00	1,417.45	200.00	Corporate Stock - Common	ICO GLOBAL COM STK
384,931.25	234,312.43	12,100.00	Corporate Stock - Common	ICOS CORP COM
631,215.00	265,692.34	4,980.00	Corporate Stock - Common	IDEC PHARMACEUTICALS CORP COM
15,925.00	16,476.84	700.00	Corporate Stock - Common	IDT CORP COM
33,959.13	118,125.18	5,078.00	Corporate Stock - Common	IKON OFFICE SOLUTIONS INC COM STK
653,975.00	322,618.96	10,100.00	Corporate Stock - Common	ILL TOOL WKS INC COM
1,366,225.00	1,244,945.08	21,100.00	Corporate Stock - Common	ILL TOOL WKS INC COM
5,622.00	5,007.76	6,000.00	Corporate Stock - Common	IMAGING TECHNOLOGIES CORP COM
4,827.00	8,559.90	1,500.00	Corporate Stock - Common	IMAGINON INC COM
6,437.50	6,200.54	200.00	Corporate Stock - Common	IMATION CORP COM
241,406.25	240,357.66	7,500.00	Corporate Stock - Common	IMATION CORP COM
26,250.00	49,126.52	12,000.00	Corporate Stock - Common	IMATRON INC COM
175,344.75	61,885.74	2,474.00	Corporate Stock - Common	IMMUNEX CORP NEW COM
350.00	247.19	100.00	Corporate Stock - Common	IMMUNOGEN INC COM
768.75	7,661.06	300.00	Corporate Stock - Common	IMP INC COM NEW
559,200.00	503,255.26	23,300.00	Corporate Stock - Common	IMPERIAL BANCORP COM
380,812.50	435,925.62	67,700.00	Corporate Stock - Common	IMPERIAL CR INDS INC COM
9,425.00	12,072.15	400.00	Corporate Stock - Common	IMS HLTH INC COM STK
1,533,918.75	1,765,841.40	65,100.00	Corporate Stock - Common	IMS HLTH INC COM STK
249,762.50	142,288.19	10,600.00	Corporate Stock - Common	IMS HLTH INC COM STK
133,600.00	77,093.87	6,400.00	Corporate Stock - Common	IN FOCUS SYS INC COM
357,022.50	336,473.20	10,860.00	Corporate Stock - Common	INAMED CORP COM
119,437.50	169,790.20	6,500.00	Corporate Stock - Common	INCO LTD COM
80.00	1,654.95	1,000.00	Corporate Stock - Common	INCOMNET INC COM NEW
135,368.75	194,090.05	12,100.00	Corporate Stock - Common	INDEPENDENCE CMNTY BK CORP COM
1,012.40	5,294.99	400.00	Corporate Stock - Common	INDL HLDGS INC COM
218.75	1,966.67	500.00	Corporate Stock - Common	INDO-PACIFIC ENERGY LTD COM
14,070.00	13,722.98	840.00	Corporate Stock - Common	INDPT BK CORP MICH COM
196,030.39	240,559.77	17,720.26	Corporate Stock - Common	INDYMAC MTG HLDGS INC COM STK
6,165.00	6,074.93	1,233.00	Corporate Stock - Common	INFINIUM SOFTWARE INC COM
2,218.75	4,819.97	500.00	Corporate Stock - Common	INFORMATION ARCHITECTS CORP COM
0.60	314.00	100.00	Corporate Stock - Common	INFORMATION MGMT TECHNOLOGIES CORP CL A PAR \$0.04
48,750.00	28,754.47	3,000.00	Corporate Stock - Common	INFORMATION RES ENGR INC COM PAR \$0.01
1,000.00	1,346.89	100.00	Corporate Stock - Common	INFORMATION RES INC COM
34,980.00	30,667.77	3,180.00	Corporate Stock - Common	INFORMIX CORP COM
938,300.00	705,616.13	85,300.00	Corporate Stock - Common	INFORMIX CORP COM
5,084.38	2,886.20	50.00	Corporate Stock - Common	INFOSPACE INC COM
271,250.00	130,235.17	5,600.00	Corporate Stock - Common	INGERSOLL-RAND CO COM
1,259,375.00	1,183,734.92	26,000.00	Corporate Stock - Common	INGERSOLL-RAND CO COM
7,188.75	14,609.95	540.00	Corporate Stock - Common	INGRAM MICRO INC CL A
346,062.50	297,221.49	11,300.00	Corporate Stock - Common	INHALE THERAPEUTIC SYS INC COM
554,968.75	392,233.27	4,300.00	Corporate Stock - Common	INKTOMI CORP COM

Market Value	Cost	Shares	Category	Description
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64,531.25	49,248.70	500.00	Corporate Stock - Common	INKTOMI CORP COM
2,728.75	2,527.45	740.00	Corporate Stock - Common	INNERDYNE INC COM
9,000.00	10,317.45	1,000.00	Corporate Stock - Common	INNOVEX INC COM
141,112.50	79,030.95	15,900.00	Corporate Stock - Common	INPRISE CORP COM
2,562.50	2,342.45	1,000.00	Corporate Stock - Common	INSITE VISION INC COM
40,100.00	38,666.08	1,600.00	Corporate Stock - Common	INSITUFORM TECHNOLOGIES INC CL A COM
44,768.75	38,439.85	1,900.00	Corporate Stock - Common	INTEGRATED DEVICE TECH INC COM
801,125.00	745,746.65	34,000.00	Corporate Stock - Common	INTEGRATED DEVICE TECH INC COM
395,850.00	290,697.12	16,800.00	Corporate Stock - Common	INTEGRATED DEVICE TECH INC COM
12,750.00	21,774.00	1,200.00	Corporate Stock - Common	INTEGRATED ELEC SVCS INC COM
750.00	654.95	2,000.00	Corporate Stock - Common	INTEGRATED HLTH SERVICES INC COM
6,150.00	64,965.20	16,400.00	Corporate Stock - Common	INTEGRATED HLTH SERVICES INC COM
909.30	642.43	100.00	Corporate Stock - Common	INTEGRATED SILICON SOLUTION INC COM
2,625.00	3,636.40	1,500.00	Corporate Stock - Common	INTEGRATED SURGICAL SYS INC COM ISIN# US45812Y1082
6,096,656.25	2,996,165.36	79,500.00	Corporate Stock - Common	INTEL CORP CAP
1,518,412.50	1,011,021.37	19,800.00	Corporate Stock - Common	INTEL CORP CAP
2,009,181.36	1,603,922.80	26,199.59	Corporate Stock - Common	INTEL CORP CAP
4,049,100.00	3,597,989.39	52,800.00	Corporate Stock - Common	INTEL CORP CAP
8,596,668.75	1,600,725.38	112,100.00	Corporate Stock - Common	INTEL CORP CAP
7,653.36	3,783.24	1,560.00	Corporate Stock - Common	INTELIDATA TECHNOLOGIES CORP COM
1,012.50	1,104.95	100.00	Corporate Stock - Common	INTERDIGITAL COMMUNICATIONS CORP COM
2,225.00	1,729.95	100.00	Corporate Stock - Common	INTERLIANT INC COM ISIN #US4587421037
61,325.00	51,139.50	2,200.00	Corporate Stock - Common	INTERMEDIA COMMUNICATIONS INC COM
369,901.25	324,122.67	13,270.00	Corporate Stock - Common	INTERMEDIA COMMUNICATIONS INC COM
300.00	4,302.90	6,000.00	Corporate Stock - Common	INTERNATIONAL MAPLE LEAF SPRINGS LTD
6,625.00	7,185.20	1,000.00	Corporate Stock - Common	INTERPORE INTL COM
451,200.00	147,089.73	9,600.00	Corporate Stock - Common	INTERPUBLIC GROUP COMPANIES INC COM
23.63	-	7.00	Corporate Stock - Common	INTERSTATE HOTELS MGMT INC COM
61,875.00	21,423.90	500.00	Corporate Stock - Common	INTERWOVEN INC COM ISIN # US6114T1025
9,003.75	8,068.84	210.00	Corporate Stock - Common	INTIMATE BRANDS INC CL A
1,226,443.75	829,288.28	11,900.00	Corporate Stock - Common	INTL BUSINESS MACH CORP CAP
798,015.41	767,001.96	7,743.02	Corporate Stock - Common	INTL BUSINESS MACH CORP CAP
133,981.25	165,477.11	1,300.00	Corporate Stock - Common	INTL BUSINESS MACH CORP CAP
1,731,450.00	1,432,210.40	16,800.00	Corporate Stock - Common	INTL BUSINESS MACH CORP CAP
6,317,731.25	1,811,276.64	61,300.00	Corporate Stock - Common	INTL BUSINESS MACH CORP CAP
1,161.60	2,038.20	1,200.00	Corporate Stock - Common	INTL DISPENSING CORP COM
1,425.00	1,254.95	200.00	Corporate Stock - Common	INTL FIBERCOM INC COM
132,525.00	126,794.44	3,600.00	Corporate Stock - Common	INTL FLAVORS & FRAGRANCES INC COM
14.70	11,271.83	735.00	Corporate Stock - Common	INTL HERITAGE INC COM
86,056.25	96,147.80	4,900.00	Corporate Stock - Common	INTL HOME FOODS INC COM
64,112.50	107,579.28	4,600.00	Corporate Stock - Common	INTL MULTIFOODS CORP COM



Market Value	Cost	Shares	Category	Description
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101,483.50	92,240.77	1,944.59	Corporate Stock - Common	INTL PAPER CO COM
626,250.00	624,104.78	12,000.00	Corporate Stock - Common	INTL PAPER CO COM
422,718.75	234,091.13	8,100.00	Corporate Stock - Common	INTL PAPER CO COM
271,375.00	266,008.60	5,200.00	Corporate Stock - Common	INTL PAPER CO COM
731,303.44	517,055.21	14,013.00	Corporate Stock - Common	INTL PAPER CO COM
1,200.00	12,414.00	6,000.00	Corporate Stock - Common	INTL PURSUIT CORP COM
214,650.00	223,173.22	10,600.00	Corporate Stock - Common	INTL RECTIFIER CORP COM
171,600.00	145,332.98	2,600.00	Corporate Stock - Common	INTL SPEEDWAY CORP CL A
805,650.00	865,399.44	49,200.00	Corporate Stock - Common	INTRAWEST CORP COM NEW
1,830.00	2,784.00	15,000.00	Corporate Stock - Common	INTREPID MINERALS CORP COM
32,750.00	21,805.16	655.00	Corporate Stock - Common	INTUIT COM
54,900.00	42,260.89	1,200.00	Corporate Stock - Common	INVESTORS FINL SVCS CORP DEL COM
3,240.00	9,981.44	810.00	Corporate Stock - Common	INVISION TECHNOLOGIES INC COM
64,747.38	93,087.32	16,709.00	Corporate Stock - Common	IOMEGA CORP COM
3,637.50	5,934.90	200.00	Corporate Stock - Common	IPC HLDGS LTD COM
110.63	1,567.40	885.00	Corporate Stock - Common	IR OPER CORP COM STK
850.00	1,029.95	200.00	Corporate Stock - Common	IRI INTL CORP COM
6,300.00	38,064.43	3,500.00	Corporate Stock - Common	IRIDIUM WORLD COMMUNICATIONS LTD COM
54,250.00	44,540.07	28,000.00	Corporate Stock - Common	IRVINE SENSORS CORP COM
7,812.50	6,337.55	500.00	Corporate Stock - Common	ISIS PHARMACEUTICALS COM
45,925.00	67,436.60	4,400.00	Corporate Stock - Common	IT GROUP INC COM STK
363,821.25	300,608.02	13,260.00	Corporate Stock - Common	ITC DELTACOM INC COM
705,143.75	576,435.27	25,700.00	Corporate Stock - Common	ITC DELTACOM INC COM
26,931.63	209,420.06	61,558.00	Corporate Stock - Common	ITEX CORP COM PAR \$0.01
348,750.00	387,026.68	10,000.00	Corporate Stock - Common	ITT INDS INC COM
104,625.00	53,869.95	3,000.00	Corporate Stock - Common	ITT INDS INC COM
849,062.50	733,607.27	41,800.00	Corporate Stock - Common	IVAX CORP COM
759,687.50	512,602.53	37,400.00	Corporate Stock - Common	IVAX CORP COM
5,662.50	13,229.95	200.00	Corporate Stock - Common	IVILLAGE INC COM COM ISIN # US6588H1059
436,836.25	505,347.42	20,740.00	Corporate Stock - Common	JACK IN BOX INC COM
440,206.25	486,330.10	20,900.00	Corporate Stock - Common	JACK IN BOX INC COM
267,493.75	235,218.71	12,700.00	Corporate Stock - Common	JACK IN BOX INC COM
185,481.25	248,043.87	5,900.00	Corporate Stock - Common	JACOBS ENGR GROUP INC COM
178,237.50	132,429.42	7,350.00	Corporate Stock - Common	JAKKS PAC INC COM
11,221.88	17,179.46	1,350.00	Corporate Stock - Common	JB OXFORD HLDGS INC COM
777,750.00	800,019.12	3,400.00	Corporate Stock - Common	JDS UNIPHASE CORP COM ISIN US46612J1016
344,497.50	199,002.86	1,506.00	Corporate Stock - Common	JDS UNIPHASE CORP COM ISIN US46612J1016
243,467.63	86,783.59	3,587.00	Corporate Stock - Common	JEFFERSON-PILOT CORP COM
2,746.41	3,481.09	200.65	Corporate Stock - Common	JLG INDS INC COM
2,521,125.00	1,919,090.87	24,300.00	Corporate Stock - Common	JOHNSON & JOHNSON COM
182,128.04	135,246.83	1,755.45	Corporate Stock - Common	JOHNSON & JOHNSON COM
1,452.50	986.63	14.00	Corporate Stock - Common	JOHNSON & JOHNSON COM

Market Value	Cost	Shares	Category	Description
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4,720,625.00	1,601,210.88	45,500.00	Corporate Stock - Common	JOHNSON & JOHNSON COM
158,050.00	77,858.81	2,900.00	Corporate Stock - Common	JOHNSON CTL INC COM
10,675.00	12,054.95	400.00	Corporate Stock - Common	JONES APPAREL GROUP INC COM
832,650.00	914,615.48	31,200.00	Corporate Stock - Common	JONES APPAREL GROUP INC COM
868,395.00	570,001.25	25,080.00	Corporate Stock - Common	JONES PHARMA INC COM
20,212.50	26,123.39	1,100.00	Corporate Stock - Common	JOSTENS INC COM
312.50	10,398.70	2,500.00	Corporate Stock - Common	JRECK SUBS GROUP INC COM
3,656.25	53,902.50	3,000.00	Corporate Stock - Common	JUST FOR FEET INC COM
8,125.00	11,526.95	5,000.00	Corporate Stock - Common	JUST TOYS INC COM NEW
165,966.19	288,526.66	16,701.00	Corporate Stock - Common	K MART CORP COM
35,695.50	43,978.02	3,592.00	Corporate Stock - Common	K MART CORP COM
1,391,250.00	1,951,721.53	140,000.00	Corporate Stock - Common	K MART CORP COM
530.00	889.02	80.00	Corporate Stock - Common	K TEL INTL INC COM
29,500.00	39,870.00	4,000.00	Corporate Stock - Common	K2 INC COM
830.00	1,355.23	10,000.00	Corporate Stock - Common	KAIRE HLDGS INC COM
40,375.00	62,730.34	3,400.00	Corporate Stock - Common	KAMAN CORP CL A
4,612.50	4,717.45	200.00	Corporate Stock - Common	KAN CY PWR & LT CO COM STK
73,500.00	25,779.95	500.00	Corporate Stock - Common	KANA COMMUNICATIONS INC COM
34,802.63	26,537.71	1,573.00	Corporate Stock - Common	KAUFMAN & BROAD HOME CORP COM
22,125.00	23,592.45	1,000.00	Corporate Stock - Common	KAUFMAN & BROAD HOME CORP COM
360,637.50	427,554.09	16,300.00	Corporate Stock - Common	KAUFMAN & BROAD HOME CORP COM
5,475.00	6,879.95	200.00	Corporate Stock - Common	KAYDON CORP COM
80.00	3,503.61	500.00	Corporate Stock - Common	KAZAKHSTAN MINERALS CORP COM
-	4,466.80	4,500.00	Corporate Stock - Common	KAZAKSTAN GOLDFIELDS CORP COM STK
988.91	5,853.42	1,318.55	Corporate Stock - Common	KCS ENERGY INC
464,087.50	390,831.60	13,700.00	Corporate Stock - Common	KELLOGG CO COM
89,225.00	98,179.75	4,300.00	Corporate Stock - Common	KELLWOOD CO COM
297,250.00	184,920.66	8,200.00	Corporate Stock - Common	KEMET CORP COM
24,000.00	47,090.78	3,000.00	Corporate Stock - Common	KENDLE INTL INC COM
458.75	188.68	20.00	Corporate Stock - Common	KENT ELECTRS CORP COM
89,456.25	83,405.40	3,900.00	Corporate Stock - Common	KENT ELECTRS CORP COM
3,664.38	5,982.85	410.00	Corporate Stock - Common	KERAVISION INC COM
21,125.25	15,980.98	369.00	Corporate Stock - Common	KERR MCGEE CORP COM
170,376.00	150,305.40	2,976.00	Corporate Stock - Common	KERR MCGEE CORP COM
410,400.00	287,399.41	15,200.00	Corporate Stock - Common	KEYCORP NEW COM
5,400.00	5,267.45	200.00	Corporate Stock - Common	KEYCORP NEW COM
5,137.50	5,811.51	200.00	Corporate Stock - Common	KEYSPAN CORP COM
15,200.00	20,968.52	800.00	Corporate Stock - Common	KILROY RLTY CORP COM
1,616,037.50	1,475,148.75	25,300.00	Corporate Stock - Common	KIMBERLY-CLARK CORP COM
1,153,327.00	486,850.08	18,056.00	Corporate Stock - Common	KIMBERLY-CLARK CORP COM
456,637.50	198,128.73	9,900.00	Corporate Stock - Common	KING PHARMACEUTICALS INC COM
16,912.50	14,378.43	200.00	Corporate Stock - Common	KLA-TENCOR CORP

Market Value	Cost	Shares	Category	Description
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253,687.50	219,364.57	3,000.00	Corporate Stock - Common	KLA-TENCOR CORP
210.00	11,184.71	3,500.00	Corporate Stock - Common	KNICKERBOCKER L L INC COM NEW
911,193.75	893,001.36	16,700.00	Corporate Stock - Common	KNIGHT-RIDDER INC COM STK
147,318.75	82,235.76	2,700.00	Corporate Stock - Common	KNIGHT-RIDDER INC COM STK
6,656.25	8,654.95	500.00	Corporate Stock - Common	KNIGHTSBRIDGE TANK LTD COM
397,031.25	319,510.29	5,500.00	Corporate Stock - Common	KOHL'S CORP COM
6,496.88	5,941.83	90.00	Corporate Stock - Common	KOHL'S CORP COM
1,674,750.00	777,293.67	23,200.00	Corporate Stock - Common	KOHL'S CORP COM
49,400.00	84,457.22	20,800.00	Corporate Stock - Common	KOMAG INC COM
598,881.25	407,124.38	28,100.00	Corporate Stock - Common	KROGER CO COM
6,393.75	7,364.46	300.00	Corporate Stock - Common	KROGER CO COM
782,168.75	890,994.09	36,700.00	Corporate Stock - Common	KROGER CO COM
1,278,750.00	1,622,672.36	60,000.00	Corporate Stock - Common	KROGER CO COM
220,381.25	209,340.74	3,700.00	Corporate Stock - Common	KS CY SOUTHN INDS INC COM
663,787.50	630,512.01	18,600.00	Corporate Stock - Common	KULICKE & SOFFA INDS INC COM
120,390.63	149,247.22	28,750.00	Corporate Stock - Common	KUSHNER-LOCKE CO COM NEW
237,600.00	245,463.05	13,200.00	Corporate Stock - Common	LA Z BOY INC COM
6,343.75	6,575.81	500.00	Corporate Stock - Common	LABOR READY INC COM NEW
671.80	729.95	100.00	Corporate Stock - Common	LADISH INC COM NEW
68,600.00	112,811.80	11,200.00	Corporate Stock - Common	LAIDLAW INC NEW COM STK
755,291.25	368,169.01	9,730.00	Corporate Stock - Common	LAM RESH CORP COM
811,282.50	409,400.18	14,140.00	Corporate Stock - Common	LAMAR ADVERTISING CO CL A COM
7,775.00	13,437.70	400.00	Corporate Stock - Common	LANDAMERICA FINL GROUP INC COM
837.50	1,054.95	100.00	Corporate Stock - Common	LANDMARK SYS CORP COM
501,112.50	496,897.40	8,300.00	Corporate Stock - Common	LANDS END INC COM
18,112.50	17,382.43	300.00	Corporate Stock - Common	LANDS END INC COM
64,100.00	56,232.00	1,600.00	Corporate Stock - Common	LANDSTAR SYS INC COM
1,200.00	1,304.95	100.00	Corporate Stock - Common	LASALLE RE HOLDING LTD COM STK ISIN #BMG5383Q1015
5,191.00	9,755.29	358.00	Corporate Stock - Common	LASER VISION CTR INC COM DBTFL
5,880.00	4,091.15	240.00	Corporate Stock - Common	LATITUDE COMMUNICATIONS INC COM
370,530.00	191,532.06	8,280.00	Corporate Stock - Common	LATTICE SEMICONDUCTOR CORP COM
25,681.94	40,029.87	6,133.00	Corporate Stock - Common	LCA-VISION INC COM NEW
51,738.50	19,281.31	1,012.00	Corporate Stock - Common	LEAP WIRELESS INTL INC COM
826,562.50	982,762.73	25,000.00	Corporate Stock - Common	LEAR CORP COM STK PAR \$0.01
234,743.75	338,916.30	7,100.00	Corporate Stock - Common	LEAR CORP COM STK PAR \$0.01
12,300.00	17,952.67	4,100.00	Corporate Stock - Common	LEARN2 COM INC COM STK
59,850.00	45,723.12	2,400.00	Corporate Stock - Common	LEARNING TREE INTL INC COM
414,640.34	325,387.46	6,140.00	Corporate Stock - Common	LEGATO SYS INC COM
299,269.69	271,406.82	8,505.00	Corporate Stock - Common	LEGG MASON INC COM
141,487.50	146,347.74	6,600.00	Corporate Stock - Common	LEGGETT & PLATT INC COM
8,575.00	9,879.95	400.00	Corporate Stock - Common	LEGGETT & PLATT INC COM

Market Value	Cost	Shares	Category	Description
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313,137.50	251,643.23	4,100.00	Corporate Stock - Common	LEHMAN BROS HLDGS INC COM
10.39	6.20	0.14	Corporate Stock - Common	LEHMAN BROS HLDGS INC COM
779,025.00	552,081.12	10,200.00	Corporate Stock - Common	LEHMAN BROS HLDGS INC COM
16,312.50	18,279.95	1,000.00	Corporate Stock - Common	LENNAR CORP COM
141,781.25	144,443.00	6,500.00	Corporate Stock - Common	LEUCADIA NATL CORP COM
165,462.50	131,264.12	2,440.00	Corporate Stock - Common	LEVEL 3 COMMUNICATIONS INC COM STK
20.00	1,540.50	500.00	Corporate Stock - Common	LEVITZ FURNITURE INC COM
11,400.00	23,217.67	40,000.00	Corporate Stock - Common	LEXICO RES INTL INC COM
13,114.00	6,949.93	158.00	Corporate Stock - Common	LEXMARK INTL GROUP INC CL A
365,200.00	294,536.00	4,400.00	Corporate Stock - Common	LEXMARK INTL GROUP INC CL A
2,000.00	2,212.25	100.00	Corporate Stock - Common	LG&E ENERGY CORP COM
2,512.50	4,469.06	100.00	Corporate Stock - Common	LHS GROUP INC COM
70,500.00	110,666.40	3,000.00	Corporate Stock - Common	LIBERTY FINL COS INC COM
11,562.50	9,337.30	5,000.00	Corporate Stock - Common	LIFE PT INC COM STK
58.75	-	5.00	Corporate Stock - Common	LIFEPPOINT HOSPS INC COM ISIN US53219L1098
50,250.25	20,770.46	5,662.00	Corporate Stock - Common	LIGHTPATH TECHNOLOGIES INC CL A
4,256.25	3,592.45	150.00	Corporate Stock - Common	LINCARE HLDGS INC COM
681,000.00	666,422.42	24,000.00	Corporate Stock - Common	LINCARE HLDGS INC COM
279,306.25	136,861.34	6,700.00	Corporate Stock - Common	LINCOLN NATL CORP COM
56,969.67	28,426.89	801.68	Corporate Stock - Common	LINEAR TECH CORP COM
673,312.50	592,082.37	19,950.00	Corporate Stock - Common	LINENS N THINGS INC COM
3,681.50	2,403.05	296.00	Corporate Stock - Common	LIPOSOME INC COM
3,300.00	4,350.00	15,000.00	Corporate Stock - Common	LITHIUM TECH CORP COM
78,618.75	68,784.19	2,100.00	Corporate Stock - Common	LIZ CLAIBORNE INC COM
81,075.00	120,221.00	4,600.00	Corporate Stock - Common	LNR PPTY CORP COM
265,927.50	337,993.03	13,380.00	Corporate Stock - Common	LOCKHEED MARTIN CORP COM
23,930.12	32,643.22	1,204.03	Corporate Stock - Common	LOCKHEED MARTIN CORP COM
840,712.50	1,740,214.73	42,300.00	Corporate Stock - Common	LOCKHEED MARTIN CORP COM
81.20	6,598.02	200.00	Corporate Stock - Common	LOEWEN GROUP INC COM
230,400.00	245,250.32	3,600.00	Corporate Stock - Common	LOEWS CORP COM
864,000.00	1,079,189.84	13,500.00	Corporate Stock - Common	LOEWS CORP COM
902,400.00	1,250,629.86	14,100.00	Corporate Stock - Common	LOEWS CORP COM
86,779.00	122,777.45	11,500.00	Corporate Stock - Common	LOEWS CORP COM
32,662.50	22,343.66	1,300.00	Corporate Stock - Common	LONE STAR STEAKHOUSE SALOON COM
401,800.00	426,453.72	22,400.00	Corporate Stock - Common	LONGS DRUG STORES CORP COM
118,800.00	123,815.87	6,600.00	Corporate Stock - Common	LORAL SPACE & COMMUNICATIONS LTD
44,100.00	75,617.95	3,600.00	Corporate Stock - Common	LOUIS DREYFUS NAT GAS CORP COM
372,400.00	559,733.65	30,400.00	Corporate Stock - Common	LOUISIANA-PACIFIC CORP COM
54,497.56	57,166.94	1,094.05	Corporate Stock - Common	LOUISIANA-PACIFIC CORP COM
2,829,350.00	2,891,105.37	56,800.00	Corporate Stock - Common	LOWES COS INC COM
642,581.25	208,615.81	12,900.00	Corporate Stock - Common	LOWES COS INC COM

Market Value	Cost	Shares	Category	Description
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121,237.63	49,303.74	2,006.00	Corporate Stock - Common	LSI LOGIC CORP COM
302,187.50	178,375.92	5,000.00	Corporate Stock - Common	LSI LOGIC CORP COM
307,884.06	144,129.43	7,255.00	Corporate Stock - Common	LTD INC COM
101,850.00	100,373.57	2,400.00	Corporate Stock - Common	LTD INC COM
4,200.00	15,511.62	1,200.00	Corporate Stock - Common	LTV CORP NEW COM
277,200.00	232,600.06	15,400.00	Corporate Stock - Common	LTX CORP COM
191,625.00	202,405.00	7,000.00	Corporate Stock - Common	LUBRIZOL CORP COM
7,580,307.44	1,757,603.04	103,751.00	Corporate Stock - Common	LUCENT TECHNOLOGIES INC COM STK
1,577,061.95	1,142,510.86	21,585.11	Corporate Stock - Common	LUCENT TECHNOLOGIES INC COM STK
1,256,675.00	1,137,938.09	17,200.00	Corporate Stock - Common	LUCENT TECHNOLOGIES INC COM STK
5,910,756.25	3,309,098.26	80,900.00	Corporate Stock - Common	LUCENT TECHNOLOGIES INC COM STK
512,168.13	333,836.78	7,010.00	Corporate Stock - Common	LUCENT TECHNOLOGIES INC COM STK
2,800.00	2,244.54	50.00	Corporate Stock - Common	LYCOS INC COM
8,962.50	7,403.28	600.00	Corporate Stock - Common	M D C HLDGS INC COM
41,825.00	58,884.00	2,800.00	Corporate Stock - Common	M D C HLDGS INC COM
34,125.00	34,966.00	1,300.00	Corporate Stock - Common	M S CARRIERS INC COM
425,919.38	387,962.63	11,190.00	Corporate Stock - Common	MACDERMID INC COM
56.00	1,075.60	800.00	Corporate Stock - Common	MACHEEZMO MOUSE RESTAURANTS INC COM
3,193.75	1,723.70	50.00	Corporate Stock - Common	MACROVISION CORP COM
48,687.50	49,388.60	3,800.00	Corporate Stock - Common	MADDEN STEVEN LTD COM
31,062.50	34,678.00	1,400.00	Corporate Stock - Common	MAF BANCORP INC COM
99,750.00	28,573.97	2,100.00	Corporate Stock - Common	MAGIC SOFTWARE ENTERPRISES LTD ORD
1,976.56	2,024.45	575.00	Corporate Stock - Common	MAIN ST & MAIN INC COM NEW
79,800.00	71,991.28	2,400.00	Corporate Stock - Common	MALLINCKRODT INC NEW COM
172,900.00	183,335.88	5,200.00	Corporate Stock - Common	MALLINCKRODT INC NEW COM
9,325.00	9,483.97	400.00	Corporate Stock - Common	MANDALAY RESORT GROUP COM
459,256.25	387,942.25	19,700.00	Corporate Stock - Common	MANDALAY RESORT GROUP COM
176,900.00	232,081.20	5,800.00	Corporate Stock - Common	MANITOWOC INC COM
1,187.50	1,392.45	200.00	Corporate Stock - Common	MANNATECH INC COM
73,228.13	98,128.24	3,650.00	Corporate Stock - Common	MANOR CARE INC NEW COM STK
5,062.50	3,189.13	300.00	Corporate Stock - Common	MARINE DRILLING COS INC COM PAR \$0.01
189,375.00	207,252.00	10,100.00	Corporate Stock - Common	MARK IV INDS INC COM
5,418.75	5,058.72	300.00	Corporate Stock - Common	MARKETING SVCS GROUP INC COM
273,525.00	314,946.95	8,400.00	Corporate Stock - Common	MARRIOTT INTL INC NEW COM STK CL A
32,562.50	31,529.95	1,000.00	Corporate Stock - Common	MARRIOTT INTL INC NEW COM STK CL A
18,151.29	7,996.53	230.86	Corporate Stock - Common	MARSH & MC LENNAN CO'S INC
361,675.00	306,244.54	4,600.00	Corporate Stock - Common	MARSH & MC LENNAN CO'S INC
703,693.75	295,297.66	8,950.00	Corporate Stock - Common	MARSH & MC LENNAN CO'S INC
1,077,693.75	1,109,155.67	16,100.00	Corporate Stock - Common	MARSHALL & ILSLEY CORP COM
348,266.25	366,488.55	9,180.00	Corporate Stock - Common	MARTIN MARIETTA MATLS INC COM
21.00	-	28.00	Corporate Stock - Common	MARVEL ENTERPRISES INC WT CL A EXP WT CLA EXP 10-02-2002

Market Value	Cost	Shares	Category	Description
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18.00	-	18.00	Corporate Stock - Common	MARVEL ENTERPRISES INC WT CL B EXP 10-02-2001
12.00	-	48.00	Corporate Stock - Common	MARVEL ENTERPRISES INC WT CL C EXP 10-02-2002
378,750.00	299,968.83	15,000.00	Corporate Stock - Common	MASCO CORP COM
4,999.50	5,970.83	198.00	Corporate Stock - Common	MASCO CORP COM
462,075.00	537,493.15	18,300.00	Corporate Stock - Common	MASCO CORP COM
57,538.94	37,170.70	1,397.00	Corporate Stock - Common	MASTEC INC COM
3,500.00	4,959.75	1,000.00	Corporate Stock - Common	MATHSOFT INC COM
31,718.75	40,459.35	2,900.00	Corporate Stock - Common	MATL SCIENCES CORP COM
203,065.75	298,981.45	14,188.00	Corporate Stock - Common	MATTEL INC COM
736,521.25	1,120,585.82	51,460.00	Corporate Stock - Common	MATTEL INC COM
58,690.67	58,411.55	4,100.66	Corporate Stock - Common	MATTEL INC COM
500,937.50	501,362.50	35,000.00	Corporate Stock - Common	MATTEL INC COM
2,006.44	1,628.95	123.00	Corporate Stock - Common	MATTSON TECH INC COM
8,385.00	3,770.71	390.00	Corporate Stock - Common	MAVERICK TUBE CORP COM
381,173.00	251,207.68	11,336.00	Corporate Stock - Common	MAY DEPT STORES CO COM
143,062.50	64,487.15	3,000.00	Corporate Stock - Common	MAYTAG CORP COM
104,912.50	117,124.11	2,200.00	Corporate Stock - Common	MAYTAG CORP COM
170,000.00	185,163.76	3,400.00	Corporate Stock - Common	MBIA INC COM
2,020,000.00	1,942,251.34	80,000.00	Corporate Stock - Common	MBNA CORP COM
684,906.25	214,479.24	27,125.00	Corporate Stock - Common	MBNA CORP COM
162,042.00	129,089.34	6,417.51	Corporate Stock - Common	MBNA CORP COM
6,494,754.50	2,277,299.10	257,218.00	Corporate Stock - Common	MBNA CORP COM
17,125.00	47,557.44	2,000.00	Corporate Stock - Common	MC DERMOTT INTL INC COM \$1 PAR
58,040.42	44,655.92	1,289.79	Corporate Stock - Common	MC DONALDS CORP COM
1,215,000.00	935,054.18	27,000.00	Corporate Stock - Common	MC DONALDS CORP COM
2,065,500.00	721,405.22	45,900.00	Corporate Stock - Common	MC DONALDS CORP COM
129,375.00	124,431.66	3,600.00	Corporate Stock - Common	MCCLATCHY CO CL A
379,806.25	135,543.55	6,700.00	Corporate Stock - Common	MCGRAW HILL COMPANIES INC COM
221,992.38	667,417.52	9,497.00	Corporate Stock - Common	MCKESSON HBOC INC COM
66,136.10	83,615.01	2,829.35	Corporate Stock - Common	MCKESSON HBOC INC COM
780,880.00	537,292.45	18,160.00	Corporate Stock - Common	MCLEODUSA INC
124,906.25	82,931.95	3,500.00	Corporate Stock - Common	MEAD CORP COM
671,995.63	793,614.01	18,830.00	Corporate Stock - Common	MEAD CORP COM
7,426.75	5,092.45	487.00	Corporate Stock - Common	MECH TECH INC COM
1,875.00	16,100.74	1,000.00	Corporate Stock - Common	MED ALLIANCE INC COM
374.63	30,722.54	666.00	Corporate Stock - Common	MED RES INC COM NEW
2,875.00	5,592.30	1,000.00	Corporate Stock - Common	MEDCARE TECHNOLOGIES INC COM
9,687.50	17,731.25	2,500.00	Corporate Stock - Common	MEDIA ARTS GROUP INC COM
1,624,625.00	215,396.52	20,500.00	Corporate Stock - Common	MEDIAONE GROUP INC COM
1,188,750.00	630,191.03	15,000.00	Corporate Stock - Common	MEDIAONE GROUP INC COM

Market Value	Cost	Shares	Category	Description
4,533,100.00	4,239,807.30	57,200.00	Corporate Stock - Common	MEDIAONE GROUP INC COM
473.00	2,116.87	4,300.00	Corporate Stock - Common	MEDICAL DISCOVERIES INC
22,100.00	19,208.13	2,600.00	Corporate Stock - Common	MEDICONSULT COM INC COM
12,018.75	4,045.50	100.00	Corporate Stock - Common	MEDIMMUNE INC COM
524,017.50	356,430.00	4,360.00	Corporate Stock - Common	MEDIMMUNE INC COM
182,400.00	275,027.27	6,400.00	Corporate Stock - Common	MEDQUIST INC COM
1,547,225.00	586,059.60	39,800.00	Corporate Stock - Common	MEDTRONIC INC COM
122,844.14	94,440.39	3,159.98	Corporate Stock - Common	MEDTRONIC INC COM
260,462.50	237,713.79	6,700.00	Corporate Stock - Common	MEDTRONIC INC COM
2,550.00	2,929.95	800.00	Corporate Stock - Common	MEGAL SEC SYS LTD COM
634,012.50	223,162.91	17,400.00	Corporate Stock - Common	MELLON FINL CORP COM
1,333,612.50	1,232,516.26	36,600.00	Corporate Stock - Common	MELLON FINL CORP COM
348,655.00	342,928.35	13,540.00	Corporate Stock - Common	MEN S WEARHOUSE INC COMMOM
6,232,900.00	2,267,641.27	79,400.00	Corporate Stock - Common	MERCK & CO INC COM
1,915,400.00	1,474,314.57	24,400.00	Corporate Stock - Common	MERCK & CO INC COM
1,601,400.00	1,430,447.54	20,400.00	Corporate Stock - Common	MERCK & CO INC COM
239,110.69	247,237.12	3,046.00	Corporate Stock - Common	MERCK & CO INC COM
165,481.25	140,447.58	2,900.00	Corporate Stock - Common	MERCURY COMPUTER SYS INC COM
9,975.00	9,847.40	120.00	Corporate Stock - Common	MERCURY INTERACTIVE CORP
826,262.50	367,587.38	9,940.00	Corporate Stock - Common	MERCURY INTERACTIVE CORP
598,500.00	267,131.52	7,200.00	Corporate Stock - Common	MERCURY INTERACTIVE CORP
68,062.50	21,451.83	1,800.00	Corporate Stock - Common	MEREDITH CORP COM
10,693.75	16,557.51	2,900.00	Corporate Stock - Common	MERIDIAN RES CORP COM
6.00	1,184.40	1,500.00	Corporate Stock - Common	MERIS LABS INC COM
3,250.00	4,240.29	2,000.00	Corporate Stock - Common	MERISEL INC COM
1,007,812.50	376,374.55	12,500.00	Corporate Stock - Common	MERRILL LYNCH & CO INC COM
24,187.50	23,808.01	300.00	Corporate Stock - Common	MERRILL LYNCH & CO INC COM
1,025.00	1,129.95	200.00	Corporate Stock - Common	MESA AIR GROUP INC COM
512.50	770.25	100.00	Corporate Stock - Common	MESA AIR GROUP INC COM
160,560.75	157,692.79	13,107.00	Corporate Stock - Common	MESABA HLDGS INC COM
2,343.00	1,716.15	1,000.00	Corporate Stock - Common	METAL MGMT INC COM
263,750.00	231,634.92	10,000.00	Corporate Stock - Common	METAMOR WORLDWIDE INC COM
85,616.25	50,159.08	1,445.00	Corporate Stock - Common	METRICOM INC COM
596,647.50	471,391.59	10,070.00	Corporate Stock - Common	METRICOM INC COM
7.59	8.66	0.24	Corporate Stock - Common	METRIS COS INC COM
598,028.75	549,417.18	18,910.00	Corporate Stock - Common	METRIS COS INC COM
41,268.75	31,290.26	1,065.00	Corporate Stock - Common	METROMEDIA FIBER NETWORK INC CL A
2,250.00	2,795.44	500.00	Corporate Stock - Common	METROMEDIA INTL GROUP INC COM
828,606.25	514,862.75	23,300.00	Corporate Stock - Common	METTLER-TOLEDO INTL INC COM
302,281.25	165,112.50	8,500.00	Corporate Stock - Common	METTLER-TOLEDO INTL INC COM
110.50	-	17.00	Corporate Stock - Common	MFN FINL CORP COM
10.62	-	20.00	Corporate Stock - Common	MFN FINL CORP WT SER A EXP 03-23-02

Page 75 of 126

Market Value	Cost	Shares	Category	Description
3.75	-	20.00	Corporate Stock - Common	MFN FINL CORP WT SER B EXP
3.12	-	20.00	Corporate Stock - Common	MFN FINL CORP WT SER C EXP
25,500.00	23,060.00	2,000.00	Corporate Stock - Common	MGI PHARMA INC COM
141,250.00	114,735.50	2,500.00	Corporate Stock - Common	MGIC INVT CORP WIS COM
209,050.00	124,284.08	3,700.00	Corporate Stock - Common	MGIC INVT CORP WIS COM
192,562.50	208,767.00	3,900.00	Corporate Stock - Common	MGM GRAND INC COM
10.18	7.98	0.41	Corporate Stock - Common	MICHAEL FOODS INC NEW COM
665,150.00	684,893.67	21,200.00	Corporate Stock - Common	MICHAELS STORES INC COM
560,465.00	438,810.07	11,380.00	Corporate Stock - Common	MICREL INC COM
35,937.50	44,311.10	5,000.00	Corporate Stock - Common	MICRO LINEAR CORP COM
487.50	646.29	100.00	Corporate Stock - Common	MICROGRAFX INC COM
663,375.00	295,327.77	5,800.00	Corporate Stock - Common	MICROMUSE INC COM
388,875.00	374,913.66	3,400.00	Corporate Stock - Common	MICROMUSE INC COM
605.00	634.95	55.00	Corporate Stock - Common	MICRON ELECTRONICS INC COM
456,450.00	466,614.69	6,800.00	Corporate Stock - Common	MICRON TECH INC COM
61,849.38	65,118.17	921.41	Corporate Stock - Common	MICRON TECH INC COM
570,562.50	287,749.26	8,500.00	Corporate Stock - Common	MICRON TECH INC COM
166,856.25	163,416.00	3,300.00	Corporate Stock - Common	MICROS SYS INC COM
15,741,853.40	2,973,743.88	172,900.00	Corporate Stock - Common	MICROSOFT CORP COM
8,121,303.20	2,834,871.16	89,200.00	Corporate Stock - Common	MICROSOFT CORP COM
3,753,371.35	2,871,734.78	41,225.00	Corporate Stock - Common	MICROSOFT CORP COM
1,511,363.60	1,240,850.00	16,600.00	Corporate Stock - Common	MICROSOFT CORP COM
3,359,597.40	2,884,492.53	36,900.00	Corporate Stock - Common	MICROSOFT CORP COM
2,800.00	2,705.37	400.00	Corporate Stock - Common	MICROTEST INC COM
650.00	36,155.08	65,000.00	Corporate Stock - Common	MIDLAND INC WT EXP 08-14-01
18,375.00	18,200.07	2,450.00	Corporate Stock - Common	MIDWAY AIRLS CORP COM
218,412.50	198,215.36	10,100.00	Corporate Stock - Common	MIDWAY GAMES INC COM
18,931.25	27,141.33	1,300.00	Corporate Stock - Common	MILACRON INC COM STK
254,312.50	252,973.71	13,000.00	Corporate Stock - Common	MILLENNIUM CHEMICALS INC COM
2,500.00	4,997.40	2,000.00	Corporate Stock - Common	MILLER EXPL CO COM
7,626.50	8,744.54	333.40	Corporate Stock - Common	MILLER HERMAN INC COM
49,218.75	36,530.02	1,500.00	Corporate Stock - Common	MILLIPORE CORP COM
22,012.50	23,389.85	300.00	Corporate Stock - Common	MINIMED INC COM
539,306.25	425,831.71	7,350.00	Corporate Stock - Common	MINIMED INC COM
1,299,650.00	760,718.40	13,600.00	Corporate Stock - Common	MINN MNG & MFG CO COM
91,134.71	77,471.31	953.67	Corporate Stock - Common	MINN MNG & MFG CO COM
697,606.25	706,215.12	7,300.00	Corporate Stock - Common	MINN MNG & MFG CO COM
85,843.75	176,632.57	6,700.00	Corporate Stock - Common	MIRAGE RESORTS INC COM
17,937.50	25,132.47	1,400.00	Corporate Stock - Common	MIRAGE RESORTS INC COM
1,987.20	3,211.51	400.00	Corporate Stock - Common	MISONIX INC COM

15,887.50  
1,738.50

45,897.16  
2,156.70

4,100.00  
101.52

Corporate Stock - Common  
Corporate Stock - Common

MITCHAM INDS INC COM  
MN PWR INC COM



Market Value	Cost	Shares	Category	Description
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191,800.00	237,956.32	11,200.00	Corporate Stock - Common	MN PWR INC COM
11,428.13	28,039.88	3,975.00	Corporate Stock - Common	MODERN COMPUTER SYS INC COM
211,968.75	198,753.60	8,500.00	Corporate Stock - Common	MOHAWK INDS INC COM
286,781.25	339,098.20	11,500.00	Corporate Stock - Common	MOHAWK INDS INC COM
2,493.75	3,011.20	100.00	Corporate Stock - Common	MOHAWK INDS INC COM
211.25	-	26.00	Corporate Stock - Common	MOMENTUM BUSINESS APPLICATIONS INC CL A
200,600.00	186,236.60	6,800.00	Corporate Stock - Common	MONY GROUP INC COM
15,750.00	23,187.00	600.00	Corporate Stock - Common	MOOG INC CL A
775,850.00	400,496.56	5,900.00	Corporate Stock - Common	MORGAN J P & CO INC COM
25,845.93	26,181.62	196.55	Corporate Stock - Common	MORGAN J P & CO INC COM
2,330,716.25	511,452.84	19,322.00	Corporate Stock - Common	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486
17,569.15	12,875.37	145.65	Corporate Stock - Common	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486
1,749,062.50	1,318,206.28	14,500.00	Corporate Stock - Common	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486
5,818,346.88	4,373,032.06	48,235.00	Corporate Stock - Common	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486
51,256.25	56,168.00	5,900.00	Corporate Stock - Common	MORRISON KNUDSEN CORP NEW COM
7,750.00	14,374.45	1,000.00	Corporate Stock - Common	MOSSIMO INC COM
2,353,550.00	829,198.74	20,600.00	Corporate Stock - Common	MOTOROLA INC COM
1,713,750.00	1,356,140.29	15,000.00	Corporate Stock - Common	MOTOROLA INC COM
368,547.19	224,478.84	3,225.80	Corporate Stock - Common	MOTOROLA INC COM
1,119,650.00	947,391.66	9,800.00	Corporate Stock - Common	MOTOROLA INC COM
1,622,350.00	700,215.30	14,200.00	Corporate Stock - Common	MOTOROLA INC COM
33,250.00	36,050.00	1,400.00	Corporate Stock - Common	MOVADO GROUP INC COM
316,800.00	251,773.28	8,800.00	Corporate Stock - Common	MUELLER INDS INC COM
1,037.50	1,205.45	100.00	Corporate Stock - Common	MULTIPLE ZONES INTL INC COM
169,500.00	154,849.50	3,000.00	Corporate Stock - Common	MURPHY OIL CORP COM
189,706.25	232,739.74	23,900.00	Corporate Stock - Common	MUSICLAND STORES CORP COM
4,593.75	4,700.59	300.00	Corporate Stock - Common	MUT RISK MGMT LTD COM
652,681.25	580,702.96	27,700.00	Corporate Stock - Common	MYLAN LAB INC COM
143.00	2,872.43	2,860.00	Corporate Stock - Common	N AMERN EXPL CORP COM NEW
81,575.00	50,748.07	1,255.00	Corporate Stock - Common	N E OPTIC NETWORK INC COM
126,425.00	97,114.49	2,600.00	Corporate Stock - Common	N V R INC COM
103,012.50	103,717.76	4,100.00	Corporate Stock - Common	N W NAT GAS CO COM
1,524.80	2,004.91	800.00	Corporate Stock - Common	N-VIRO INTL CORP COM NEW
14,490.00	15,599.71	720.00	Corporate Stock - Common	N. FORK BANCORPORATION INC COM
23,437.50	27,835.08	1,000.00	Corporate Stock - Common	N.W. AIRLS CORP CL A COM STK PAR \$0.01
1,073,437.50	1,321,121.39	45,800.00	Corporate Stock - Common	N.W. AIRLS CORP CL A COM STK PAR \$0.01
5,036.82	9,134.91	435.62	Corporate Stock - Common	NABISCO GROUP HLDG CORP COM STK
127,187.50	193,341.32	11,000.00	Corporate Stock - Common	NABISCO GROUP HLDG CORP COM STK
98,281.25	80,566.56	3,700.00	Corporate Stock - Common	NABORS IND INC COM
14,531.25	13,741.33	300.00	Corporate Stock - Common	NACCO IND INC CL A COM
17,250.00	41,253.22	6,000.00	Corporate Stock - Common	NAPRO BIOTHERAPEUTICS INC COM
1,323.00	1,942.40	1,500.00	Corporate Stock - Common	NAR RES LTD COM

Market Value	Cost	Shares	Category	Description
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396,472.50	343,019.34	2,680.00	Corporate Stock - Common	NASDAQ 100 TR UNIT SER 1
32,512.19	42,637.15	9,815.00	Corporate Stock - Common	NAT ALTERNATIVES INTL INC COM NEW
727,957.50	664,423.13	28,830.00	Corporate Stock - Common	NATL COMM BANCORPORATION COM
260,950.00	261,192.20	6,800.00	Corporate Stock - Common	NATL COMPUTER SYS INC COM
180,362.50	131,140.27	4,700.00	Corporate Stock - Common	NATL COMPUTER SYS INC COM
521,193.75	515,117.40	20,900.00	Corporate Stock - Common	NATL CY CORP COM
32,750.00	32,279.95	1,000.00	Corporate Stock - Common	NATL DATA CORP COM
3,212.50	5,834.74	100.00	Corporate Stock - Common	NATL DISC BROKERS GROUP INC COM
105.00	9,845.70	3,000.00	Corporate Stock - Common	NATL ENERGY GROUP INC COM
455,568.75	419,333.76	9,100.00	Corporate Stock - Common	NATL FUEL GAS CO COM
470,281.25	564,851.99	25,250.00	Corporate Stock - Common	NATL R V HLDGS INC COM
242,250.00	107,843.95	5,700.00	Corporate Stock - Common	NATL SEMICONDUCTOR CORP COM
6,375.00	4,161.23	150.00	Corporate Stock - Common	NATL SEMICONDUCTOR CORP COM
892,500.00	380,695.61	21,000.00	Corporate Stock - Common	NATL SEMICONDUCTOR CORP COM
41,387.50	40,401.83	1,400.00	Corporate Stock - Common	NATL SERVICE IND INC COM
3,937.50	6,529.95	1,000.00	Corporate Stock - Common	NATL TECHTEAM INC COM
4,500.00	7,103.82	600.00	Corporate Stock - Common	NAVARRE CORP COM
1,637.19	1,718.74	155.00	Corporate Stock - Common	NAVIDEC INC COM
81,812.50	50,387.42	2,200.00	Corporate Stock - Common	NAVISTAR INTL CORP NEW COM
3,937.50	5,653.38	2,250.00	Corporate Stock - Common	NBG RADIO NETWORK INC COM STK
177,036.10	134,618.75	18,100.00	Corporate Stock - Common	NBTY INC COM
460,503.75	378,126.85	9,930.00	Corporate Stock - Common	NCO GROUP INC COM
324,625.00	248,477.72	7,000.00	Corporate Stock - Common	NCO GROUP INC COM
869,531.25	883,232.05	26,500.00	Corporate Stock - Common	NCR CORP COM
4,332.00	10,062.49	228.00	Corporate Stock - Common	NEG MICON COM
25,000.00	32,082.72	4,000.00	Corporate Stock - Common	NEOGEN CORP COM
43.75	1,705.00	100.00	Corporate Stock - Common	NEOPROBE CORP COM
45,236.75	154,871.73	23,348.00	Corporate Stock - Common	NEORX CORP COM PAR \$0.02
538,692.50	363,944.93	14,270.00	Corporate Stock - Common	NET PERCEPTIONS INC COM ISIN #US64107U1016
3,087.50	8,264.01	130.00	Corporate Stock - Common	NETBANK INC COM
52,500.00	44,934.90	2,000.00	Corporate Stock - Common	NETCENTIVES INC COM STK
484.00	3,029.95	500.00	Corporate Stock - Common	NETCRUISE COM INC COM
81,500.00	90,684.90	2,000.00	Corporate Stock - Common	NETEGRITY INC COM
336,595.00	328,698.13	8,260.00	Corporate Stock - Common	NETEGRITY INC COM
3,974.40	2,181.10	800.00	Corporate Stock - Common	NETMANAGE INC COM
30,475.00	36,589.08	1,150.00	Corporate Stock - Common	NETRO CORP COM ISIN US64114R1095
841,465.63	512,808.01	7,150.00	Corporate Stock - Common	NETWORK APPLIANCE INC COM
24,714.38	15,439.39	210.00	Corporate Stock - Common	NETWORK APPLIANCE INC COM
294,218.75	127,650.00	2,500.00	Corporate Stock - Common	NETWORK APPLIANCE INC COM
6,500.00	5,529.95	1,000.00	Corporate Stock - Common	NETWORK COMPUTING DEVICES INC COM
312,808.75	376,942.12	19,940.00	Corporate Stock - Common	NETWORK PLUS CORP COM

Market Value	Cost	Shares	Category	Description
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74,968.75	49,875.88	500.00	Corporate Stock - Common	NETWORK SOLUTIONS INC DEL
51,131.25	42,058.87	2,025.00	Corporate Stock - Common	NETWORKS ASSOC INC COM STK
293,250.00	330,999.94	13,800.00	Corporate Stock - Common	NETZERO INC COM
3,143.75	3,898.70	100.00	Corporate Stock - Common	NEW CENTURY ENERGIES INC COM STK
122,606.25	187,532.13	3,900.00	Corporate Stock - Common	NEW CENTURY ENERGIES INC COM STK
632,843.75	596,603.67	13,150.00	Corporate Stock - Common	NEW ERA OF NETWORKS INC COM
101,062.50	96,867.71	2,100.00	Corporate Stock - Common	NEW ERA OF NETWORKS INC COM
1,500.00	1,216.79	300.00	Corporate Stock - Common	NEW FRONTIER MEDIA INC COM
66.66	11,087.96	6,666.00	Corporate Stock - Common	NEW GEN ENVIRONMENTAL CORP STK
14,372.26	19,062.96	1,277.53	Corporate Stock - Common	NEW GERMANY FD INC COM
226,781.25	96,172.01	5,900.00	Corporate Stock - Common	NEW YORK TIMES CO CL A ISIN #US6501111073
6,787.50	7,484.14	300.00	Corporate Stock - Common	NEWBRIDGE NETWORKS CORP COM
314,770.31	260,564.06	9,593.00	Corporate Stock - Common	NEWELL RUBBERMAID INC COM
6,562.50	6,729.95	200.00	Corporate Stock - Common	NEWELL RUBBERMAID INC COM
133,858.06	185,491.11	5,651.00	Corporate Stock - Common	NEWMONT MNG CORP COM
96,834.50	118,197.84	4,088.00	Corporate Stock - Common	NEWMONT MNG CORP COM
27,000.00	90,439.27	4,500.00	Corporate Stock - Common	NEWPARK RES INC COM PAR \$0.01 NEW
2,550.00	2,666.10	1,700.00	Corporate Stock - Common	NEXELL THERAPEUTICS INC COM
2,489.06	2,014.01	75.00	Corporate Stock - Common	NEXTCARD INC COM
1,209,325.00	503,436.77	12,200.00	Corporate Stock - Common	NEXTEL COMMUNICATIONS INC CL A COM STK
249,894.13	104,591.62	2,521.00	Corporate Stock - Common	NEXTEL COMMUNICATIONS INC CL A COM STK
165,000.00	189,410.10	3,300.00	Corporate Stock - Common	NEXTLINK COMMUNICATIONS INC CL A
38,250.00	34,593.50	765.00	Corporate Stock - Common	NEXTLINK COMMUNICATIONS INC CL A
587.50	479.95	200.00	Corporate Stock - Common	NEXUS TELECOM SYSTEMS
94,500.00	94,469.07	6,300.00	Corporate Stock - Common	NIAGARA MOHAWK HLDGS INC COM ISIN# US6535201064
450,000.00	464,584.11	30,000.00	Corporate Stock - Common	NIAGARA MOHAWK HLDGS INC COM ISIN# US6535201064
3,468.75	3,717.45	100.00	Corporate Stock - Common	NICOR INC COM
55,500.00	39,228.17	1,600.00	Corporate Stock - Common	NICOR INC COM
437,000.00	229,299.06	9,500.00	Corporate Stock - Common	NIKE INC CL B COM
13,846.32	15,893.34	301.01	Corporate Stock - Common	NIKE INC CL B COM
40,250.00	34,488.80	1,000.00	Corporate Stock - Common	NJ RES CORP COM
1,550.00	3,017.92	200.00	Corporate Stock - Common	NOBEL LEARNING CMNTYS INC COM
55,750.00	33,534.11	2,000.00	Corporate Stock - Common	NOBLE DRILLING CORP COM
133,500.00	88,919.10	4,800.00	Corporate Stock - Common	NORDSTROM INC COM
37,546.88	38,286.14	1,350.00	Corporate Stock - Common	NORDSTROM INC COM
617,437.50	363,715.01	22,200.00	Corporate Stock - Common	NORDSTROM INC COM
275,737.50	267,125.68	12,900.00	Corporate Stock - Common	NORFOLK SOUTHN CORP COM
33,475.00	38,051.00	1,300.00	Corporate Stock - Common	NORTEK INC COM
106,275.00	110,919.80	5,200.00	Corporate Stock - Common	NORTHN STS PWR CO MINN COM

Market Value	Cost	Shares	Category	Description
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367,887.50	260,648.12	3,800.00	Corporate Stock - Common	NORTHN TR CORP COM
2,818.75	3,229.95	100.00	Corporate Stock - Common	NORTHPOINT COMMUNICATIONS HLDGS INC COM
134,850.00	143,404.04	2,400.00	Corporate Stock - Common	NORTHROP GRUMMAN CORP COM
5,651.06	6,869.95	100.58	Corporate Stock - Common	NORTHROP GRUMMAN CORP COM
95,062.50	108,627.50	4,500.00	Corporate Stock - Common	NORTHWESTN CORP COM
1,038.00	3,003.00	3,000.00	Corporate Stock - Common	NORTRAN PHARMACEUTICAL COM STK
161,850.00	147,185.57	7,800.00	Corporate Stock - Common	NOVA CHEMICALS CORP COM
790,737.50	681,555.47	25,820.00	Corporate Stock - Common	NOVA CORP GA COM
221,056.25	233,186.04	11,300.00	Corporate Stock - Common	NOVELL INC COM
68,468.75	64,660.35	3,500.00	Corporate Stock - Common	NOVELL INC COM
1,470,037.50	1,098,541.30	17,900.00	Corporate Stock - Common	NOVELLUS SYS INC COM
1,968.75	1,245.03	500.00	Corporate Stock - Common	NTN COMMUNICATIONS INC COM NEW
151,312.50	106,521.97	3,000.00	Corporate Stock - Common	NUCOR CORP COM
10,189.74	8,398.14	202.03	Corporate Stock - Common	NUCOR CORP COM
83,362.50	83,754.00	5,400.00	Corporate Stock - Common	NUEVO ENERGY CO COM
70,525.00	48,887.16	2,800.00	Corporate Stock - Common	NUI CORP COM
92.50	234.00	250.00	Corporate Stock - Common	NUTEK INC COM
54,000.00	195,414.11	12,000.00	Corporate Stock - Common	NUTRACEUTICAL INTL CORP COM
1,715.00	2,974.88	5,000.00	Corporate Stock - Common	NUTRACEUTIX INC COM STK
797.81	1,013.11	185.00	Corporate Stock - Common	O I CORP COM
1,200.00	1,454.95	200.00	Corporate Stock - Common	OAKLEY INC COM
1,500.00	12,826.52	500.00	Corporate Stock - Common	OAKWOOD HOMES CORP COM
345.00	310.00	80.00	Corporate Stock - Common	OAQ TECH SOLUTIONS INC 1997 RT
4,387.50	4,199.93	200.00	Corporate Stock - Common	OCCIDENTAL PETE CORP COM
1,101,262.50	1,272,760.82	50,200.00	Corporate Stock - Common	OCCIDENTAL PETE CORP COM
258,862.50	274,522.47	11,800.00	Corporate Stock - Common	OCCIDENTAL PETE CORP COM
6,862.50	7,136.69	900.00	Corporate Stock - Common	OCEAN ENERGY INC TEX COM
308,675.25	519,198.64	40,482.00	Corporate Stock - Common	OCEAN ENERGY INC TEX COM
129,937.50	127,382.50	7,000.00	Corporate Stock - Common	OCEANFIRST FINL CORP COM
150.00	2,314.00	5,000.00	Corporate Stock - Common	OCTUS INC COM STK
2,843.75	5,652.00	350.00	Corporate Stock - Common	ODS NETWORKS INC COM
141,287.50	281,084.02	12,700.00	Corporate Stock - Common	OFFICE DEPOT INC COM
7,787.50	9,429.68	700.00	Corporate Stock - Common	OFFICE DEPOT INC COM
3,062.50	4,259.60	500.00	Corporate Stock - Common	OFFICEMAX INC COM
24,687.50	25,200.00	2,500.00	Corporate Stock - Common	OFFSHORE LOGISTICS INC COM
3,900.00	6,778.17	300.00	Corporate Stock - Common	OGDEN CORP COM
851,812.50	823,418.40	21,000.00	Corporate Stock - Common	OLD KENT FNCL CORP COM
5,250.00	10,362.14	2,000.00	Corporate Stock - Common	OMEGA PROTEIN CORP COM
1,687.50	3,058.36	1,000.00	Corporate Stock - Common	OMI CORP NEW COM
63,743.75	59,567.90	4,700.00	Corporate Stock - Common	OMNICARE INC COM
528,750.00	256,698.40	6,000.00	Corporate Stock - Common	OMNICOM GROUP INC COM
1.00	934.27	1,000.00	Corporate Stock - Common	ONEITA INDS INC COM

Market Value	Cost	Shares	Category	Description
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294,275.00	249,837.50	15,800.00	Corporate Stock - Common	ONEMAIN COM INC ISIN US68267P1093
29,631.25	21,961.01	1,100.00	Corporate Stock - Common	ONEOK INC COM STK
350,187.50	442,798.07	13,000.00	Corporate Stock - Common	ONEOK INC COM STK
2,625.00	2,954.95	300.00	Corporate Stock - Common	ONHEALTH NETWORK CO COM
8,125.00	8,184.90	1,000.00	Corporate Stock - Common	OR STL MLS INC COM
2,437.50	3,735.45	300.00	Corporate Stock - Common	OR STL MLS INC COM
676,226.25	384,069.50	9,972.00	Corporate Stock - Common	ORACLE CORP COM
379,750.00	411,063.82	5,600.00	Corporate Stock - Common	ORACLE CORP COM
3,307,554.69	390,112.94	48,775.00	Corporate Stock - Common	ORACLE CORP COM
9,712.50	21,705.05	700.00	Corporate Stock - Common	ORBITAL SCI CORP COM
713,700.00	496,537.39	7,800.00	Corporate Stock - Common	ORBOTECH LTD SH COM
25,266.25	68,545.65	23,780.00	Corporate Stock - Common	ORIENT PACKAGING HLDGS LTD COM STK
190.40	3,386.67	2,000.00	Corporate Stock - Common	OROPERU RES INC COM
2,437.50	2,792.45	200.00	Corporate Stock - Common	ORTHODONTIC CTRS AMER INC COM
2,252.63	2,520.08	111.24	Corporate Stock - Common	OSHKOSH B GOSH INC CL A
378,462.50	358,468.72	13,700.00	Corporate Stock - Common	OSHKOSH TRUCK CORP COM
4,875.00	5,854.13	2,000.00	Corporate Stock - Common	OSTEX INTL INC COM
6,750.00	5,029.95	1,000.00	Corporate Stock - Common	OVERLAND DATA INC COM
261,450.00	615,158.15	16,600.00	Corporate Stock - Common	OWENS CORNING COM
4,882.50	6,849.95	310.00	Corporate Stock - Common	OWENS CORNING COM
29,925.00	62,899.85	1,900.00	Corporate Stock - Common	OWENS CORNING COM
126,868.75	193,504.05	5,300.00	Corporate Stock - Common	OWENS ILL INC COM NEW
1,465.60	1,882.99	100.00	Corporate Stock - Common	OXFORD HLTH PLANS INC COM
448,473.60	459,558.81	30,600.00	Corporate Stock - Common	OXFORD HLTH PLANS INC COM
5,625.00	6,456.60	1,000.00	Corporate Stock - Common	P-COM INC COM
96.80	415.57	100.00	Corporate Stock - Common	PAC AEROSPACE & ELECTRONICS INC COM
42,500.00	47,500.00	50,000.00	Corporate Stock - Common	PAC CENTY CYBERWORKS COM STK ISIN HK1186008681SED0L 600882X
5,887.50	4,792.45	300.00	Corporate Stock - Common	PAC CENTY FINL CORP COM
18,250.00	19,279.95	1,000.00	Corporate Stock - Common	PAC GATEWAY EXCHANGE INC COM
324,187.50	296,501.51	10,500.00	Corporate Stock - Common	PAC SUNWEAR CAL INC COM
107,336.25	64,289.34	2,610.00	Corporate Stock - Common	PACCAR INC COM
5,614.92	5,642.48	136.53	Corporate Stock - Common	PACCAR INC COM
201,512.50	257,911.64	4,900.00	Corporate Stock - Common	PACCAR INC COM
59,644.75	178,166.11	5,819.00	Corporate Stock - Common	PACTIV CORP COM
3,949.00	5,517.47	5,500.00	Corporate Stock - Common	PAGING NETWORK INC COM
192,018.75	210,442.75	4,900.00	Corporate Stock - Common	PAINE WEBBER GROUP INC COM
278,231.25	287,319.25	7,100.00	Corporate Stock - Common	PAINE WEBBER GROUP INC COM
16,561.50	14,460.50	1,086.00	Corporate Stock - Common	PAIRGAIN TECHNOLOGIES INC
910,425.00	780,894.57	59,700.00	Corporate Stock - Common	PAIRGAIN TECHNOLOGIES INC
99,210.94	80,080.57	4,233.00	Corporate Stock - Common	PALL CORP COM

Market Value	Cost	Shares	Category	Description
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11,718.75	11,842.45	500.00	Corporate Stock - Common	PALL CORP COM
468.00	5,187.81	1,200.00	Corporate Stock - Common	PANACO INC COM
250,250.00	368,886.41	28,600.00	Corporate Stock - Common	PANTRY INC COM ISIN #US6986571031
301,610.40	298,428.74	8,400.00	Corporate Stock - Common	PAPA JOHNS INTL INC COM
206,456.25	205,112.95	9,100.00	Corporate Stock - Common	PARAMETRIC TECH CORP COM
20,418.75	18,094.11	900.00	Corporate Stock - Common	PARAMETRIC TECH CORP COM
521,131.88	548,452.39	22,970.00	Corporate Stock - Common	PARAMETRIC TECH CORP COM
1,437.50	22,240.00	1,000.00	Corporate Stock - Common	PARAMOUNT FINL CORP COM NEW STK
12,000.00	19,649.06	1,000.00	Corporate Stock - Common	PAREXEL INTL CORP COM
50,596.88	63,789.43	12,850.00	Corporate Stock - Common	PARKER DRILLING CO COM
172,954.69	79,568.65	3,675.00	Corporate Stock - Common	PARKER-HANNIFIN CORP COM
155,306.25	148,013.58	3,300.00	Corporate Stock - Common	PARKER-HANNIFIN CORP COM
25,650.00	25,691.90	3,600.00	Corporate Stock - Common	PATINA OIL & GAS CORP COM
591,328.75	481,469.23	12,890.00	Corporate Stock - Common	PATTERSON DENTAL CO COM
761,525.00	642,663.16	16,600.00	Corporate Stock - Common	PATTERSON DENTAL CO COM
1,143.75	1,042.45	100.00	Corporate Stock - Common	PAXSON COMMUNICATIONS CORP COM
331,481.25	264,732.35	8,300.00	Corporate Stock - Common	PAYCHEX INC COM
9,478.53	9,096.78	237.33	Corporate Stock - Common	PAYCHEX INC COM
1,901,025.00	1,165,041.95	47,600.00	Corporate Stock - Common	PAYCHEX INC COM
41,400.00	49,991.55	800.00	Corporate Stock - Common	PCORDER COM INC CL A
285,687.50	65,371.68	3,500.00	Corporate Stock - Common	PE CORP PE BIOSYSTEMS GROUP COM
6,950.00	7,543.57	800.00	Corporate Stock - Common	PEAPOD INC COM
207,506.25	161,973.56	6,300.00	Corporate Stock - Common	PECO ENERGY CO COM
171,275.00	188,607.12	5,200.00	Corporate Stock - Common	PECO ENERGY CO COM
8,500.00	8,911.20	1,000.00	Corporate Stock - Common	PEERLESS SYS CORP COM
177.00	26,842.04	17,700.00	Corporate Stock - Common	PEGASUS GOLD INC COM
198,581.25	349,342.86	8,900.00	Corporate Stock - Common	PENNEY J.C CO INC COM
22,312.50	31,322.03	1,000.00	Corporate Stock - Common	PENNEY J.C CO INC COM
2,552.25	3,063.72	246.00	Corporate Stock - Common	PENNZOIL-QUAKER ST CO COM
1,050,637.50	1,060,598.26	28,300.00	Corporate Stock - Common	PENTAIR INC COM
44,100.00	32,734.36	1,200.00	Corporate Stock - Common	PEOPLES ENERGY CORP COM
470,693.13	494,604.00	27,790.00	Corporate Stock - Common	PEOPLES HERITAGE FNCL GROUP INC COM
154,262.50	251,784.92	8,200.00	Corporate Stock - Common	PEOPLESOFT INC COM
41,199.38	35,291.53	2,190.00	Corporate Stock - Common	PEOPLESOFT INC COM
17,437.50	43,816.95	1,800.00	Corporate Stock - Common	PEP BOYS-MANNY MOE & JACK COM
4,843.75	10,347.00	500.00	Corporate Stock - Common	PEP BOYS-MANNY MOE & JACK COM
1,403,237.50	1,511,032.22	40,600.00	Corporate Stock - Common	PEPSICO INC COM
28,312.60	29,040.24	819.17	Corporate Stock - Common	PEPSICO INC COM
2,104,856.25	2,288,150.31	60,900.00	Corporate Stock - Common	PEPSICO INC COM
1,710,843.75	950,219.54	49,500.00	Corporate Stock - Common	PEPSICO INC COM
1,255.38	2,247.64	166.00	Corporate Stock - Common	PER-SE TECHNOLOGIES INC COM NEW
40,000.00	39,032.00	1,600.00	Corporate Stock - Common	PERFORMANCE FOOD GROUP CO COM

Market Value	Cost	Shares	Category	Description
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65,800.00	33,314.22	1,600.00	Corporate Stock - Common	PERKINELMER INC COM
21,426.13	10,008.66	521.00	Corporate Stock - Common	PERKINELMER INC COM
25,218.00	23,670.00	3,000.00	Corporate Stock - Common	PERRIGO CO COM
2,343.75	3,539.76	300.00	Corporate Stock - Common	PERSONNEL GROUP OF AMER INC COM
64,400.00	57,746.04	4,600.00	Corporate Stock - Common	PETCO ANIMAL SUPPLIES INC COM
23,787.50	28,173.57	17,300.00	Corporate Stock - Common	PETROQUEST ENERGY INC COM
2,501.25	2,739.28	580.00	Corporate Stock - Common	PETSMART INC COM
4,751,418.75	1,250,290.22	131,300.00	Corporate Stock - Common	PFIZER INC COM
1,342,556.25	757,850.57	37,100.00	Corporate Stock - Common	PFIZER INC COM
506,404.94	519,808.37	13,993.92	Corporate Stock - Common	PFIZER INC COM
3,072,318.75	2,869,711.70	84,900.00	Corporate Stock - Common	PFIZER INC COM
452,887.35	291,276.49	12,225.00	Corporate Stock - Common	PFT RECOVERY GROUP INTL INC COM
303,777.20	320,578.14	8,200.00	Corporate Stock - Common	PFT RECOVERY GROUP INTL INC COM
290,875.00	353,144.77	13,000.00	Corporate Stock - Common	PG& E CORP COM
6,048.03	6,847.22	270.30	Corporate Stock - Common	PG& E CORP COM
2,475.00	4,629.95	200.00	Corporate Stock - Common	PHARMACEUTICAL PROD DEV INC COM
109,200.00	124,881.75	2,100.00	Corporate Stock - Common	PHELPS DODGE CORP CAP
10,593.44	11,381.52	203.72	Corporate Stock - Common	PHELPS DODGE CORP CAP
133,510.00	138,378.16	2,567.50	Corporate Stock - Common	PHELPS DODGE CORP CAP
41,625.00	38,278.80	1,800.00	Corporate Stock - Common	PHIL SUBN CORP COM PAR \$0.50
237,992.56	313,364.55	9,044.85	Corporate Stock - Common	PHILIP MORRIS COS INC COM
4,599,425.00	6,022,714.99	174,800.00	Corporate Stock - Common	PHILIP MORRIS COS INC COM
2,131,312.50	2,114,504.40	81,000.00	Corporate Stock - Common	PHILIP MORRIS COS INC COM
85.00	3,143.86	500.00	Corporate Stock - Common	PHILIP SVCS CORP COM
24,992.74	23,304.09	522.72	Corporate Stock - Common	PHILLIPS PETRO CO COM
1,176,187.50	1,272,061.27	24,600.00	Corporate Stock - Common	PHILLIPS PETRO CO COM
860,625.00	779,163.90	18,000.00	Corporate Stock - Common	PHILLIPS PETRO CO COM
411,187.50	255,301.37	8,600.00	Corporate Stock - Common	PHILLIPS PETRO CO COM
11,281.00	27,614.80	11,281.00	Corporate Stock - Common	PHOENIX INFORMATION SYS CORP COM
3,312.50	5,279.95	1,000.00	Corporate Stock - Common	PHOTOELECTRON CORP COM
2,692.80	4,781.20	5,280.00	Corporate Stock - Common	PHYSICIANS RES GROUP INC COM
70.00	473.70	80.00	Corporate Stock - Common	PICK COMMUNICATIONS CORP COM NEW
24,375.00	31,881.00	5,000.00	Corporate Stock - Common	PICTURETEL CORP COM NEW
3,409.63	3,390.20	107.39	Corporate Stock - Common	PIEDMONT NAT GAS INC COM
146,050.00	128,734.09	4,600.00	Corporate Stock - Common	PIEDMONT NAT GAS INC COM
13,062.50	12,138.98	1,000.00	Corporate Stock - Common	PIERCING PAGODA INC COM
27,200.00	33,539.32	1,600.00	Corporate Stock - Common	PILOT NETWORK SVCS INC COM
759,191.25	652,992.08	26,580.00	Corporate Stock - Common	PINNACLE HLDGS INC COM
284.00	7,395.58	7,100.00	Corporate Stock - Common	PINNACLE MICRO INC COM
178,200.00	154,877.67	5,400.00	Corporate Stock - Common	PINNACLE SYS INC COM
96,243.75	109,990.33	2,900.00	Corporate Stock - Common	PINNACLE W. CAP CORP COM
153,781.25	207,227.75	18,500.00	Corporate Stock - Common	PIONEER NAT RES CO COM STK

Market Value	Cost	Shares	Category	Description
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436,231.25	191,882.48	9,100.00	Corporate Stock - Common	PITNEY BOWES INC COM
98,625.00	83,798.00	3,000.00	Corporate Stock - Common	PK ELECTROCHEMICAL CORP COM
14,754.75	7,637.69	1,146.00	Corporate Stock - Common	PK PL ENTMT CORP COM
125,125.00	168,624.56	11,000.00	Corporate Stock - Common	PLACER DOME INC COM
5,687.50	6,679.94	500.00	Corporate Stock - Common	PLACER DOME INC COM
307,267.50	317,884.00	15,460.00	Corporate Stock - Common	PLANETRX COM INC COM STK
293.75	2,056.56	100.00	Corporate Stock - Common	PLAY BY PLAY TOYS & NOVELTIES INC COM
6,567.50	21,208.47	2,840.00	Corporate Stock - Common	PLC SYS INC COM
3,675.00	3,854.95	200.00	Corporate Stock - Common	PLUG PWR INC COM
562,721.25	504,366.95	5,460.00	Corporate Stock - Common	PMC SIERRA INC COM
22,158.44	20,718.00	215.00	Corporate Stock - Common	PMC SIERRA INC COM
752,356.25	684,220.24	7,300.00	Corporate Stock - Common	PMC SIERRA INC COM
434,456.25	452,715.06	8,700.00	Corporate Stock - Common	PMI GROUP INC COM
574,225.00	315,822.78	10,300.00	Corporate Stock - Common	PNC FINANCIAL SERVICES GROUP COM STK
24,563.00	22,669.20	638.00	Corporate Stock - Common	POLARIS INDS INC COM
28,990.50	54,902.85	1,506.00	Corporate Stock - Common	POLAROID CORP COM
890,240.00	364,473.09	13,910.00	Corporate Stock - Common	POLYCOM INC COM
4,915.00	5,450.00	5,000.00	Corporate Stock - Common	POLYMET MNG CORP COM
4,262.50	6,023.04	2,200.00	Corporate Stock - Common	POLYVISION CORP COM
19,100.00	16,716.00	1,600.00	Corporate Stock - Common	POPE & TALBOT INC COM
190,056.25	181,809.63	4,700.00	Corporate Stock - Common	POTLATCH CORP COM
40,437.50	39,791.25	1,000.00	Corporate Stock - Common	POTLATCH CORP COM
523,075.00	499,322.00	6,100.00	Corporate Stock - Common	POWERTEL INC COM
53,831.25	29,927.00	900.00	Corporate Stock - Common	POWERWAVE TECHNOLOGIES INC COM
221,306.25	248,559.71	3,700.00	Corporate Stock - Common	POWERWAVE TECHNOLOGIES INC COM
345,518.75	210,138.13	5,900.00	Corporate Stock - Common	PPG IND INC COM
918.00	15,351.35	5,100.00	Corporate Stock - Common	PRANDIUM INC COM
240,975.00	146,697.61	5,400.00	Corporate Stock - Common	PRAXAIR INC COM
1,227,187.50	1,504,054.16	27,500.00	Corporate Stock - Common	PRAXAIR INC COM
2,387.50	2,854.94	100.00	Corporate Stock - Common	PRE PAID LEGAL SVCS INC COM
317,555.00	313,436.20	14,770.00	Corporate Stock - Common	PRECISION DRILLING CORP COM
906.25	1,014.97	500.00	Corporate Stock - Common	PREMIER LASER SYS INC CL A
582,238.75	460,191.40	12,290.00	Corporate Stock - Common	PRI AUTOMATION INC COM
19,250.00	15,054.70	5,500.00	Corporate Stock - Common	PRICE NET U S A INC COM
147,600.00	130,431.25	4,100.00	Corporate Stock - Common	PRICE T ROWE ASSOC INC COM
17,298.00	21,138.05	279.00	Corporate Stock - Common	PRICELINE COM INC COM
31,625.00	18,147.46	2,200.00	Corporate Stock - Common	PRIDE INTL INC COM
1,887.50	2,583.21	200.00	Corporate Stock - Common	PRIME MED SVCS INC NEW COM
768,145.00	537,058.84	25,820.00	Corporate Stock - Common	PRIMUS TELECOMMUNICATIONS GROUP INC COM
0.52	2,885.40	516.00	Corporate Stock - Common	PRINS RECYCLING CORP COM
4,856,544.00	1,601,620.96	44,968.00	Corporate Stock - Common	PROCTER & GAMBLE CO COM
4,309,200.00	3,237,319.98	39,900.00	Corporate Stock - Common	PROCTER & GAMBLE CO COM



Market Value	Cost	Shares	Category	Description
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373,620.06	263,858.91	3,459.45	Corporate Stock - Common	PROCTER & GAMBLE CO COM
2,706.25	2,356.81	100.00	Corporate Stock - Common	PRODIGY COMMUNICATIONS CORP COM
677,875.00	528,505.26	17,000.00	Corporate Stock - Common	PROGRESS SOFTWARE CORP COM
201,406.25	275,410.48	2,500.00	Corporate Stock - Common	PROGRESSIVE CORP OH COM
412.50	621.21	200.00	Corporate Stock - Common	PROMEDCO MGMT CO COM
94,062.50	59,874.75	4,300.00	Corporate Stock - Common	PROVANT INC COM
1,104,250.00	1,115,562.68	28,000.00	Corporate Stock - Common	PROVIDENT FNCL GROUP INC COM STK
383,756.25	66,130.60	4,850.00	Corporate Stock - Common	PROVIDIAN FINL CORP W/I COM STK
5,600.00	3,767.45	100.00	Corporate Stock - Common	PROXIM INC
497.81	654.33	45.00	Corporate Stock - Common	PROXYMED INC COM
60,000.00	45,860.79	1,200.00	Corporate Stock - Common	PSINET INC COM
259,000.00	210,071.52	7,400.00	Corporate Stock - Common	PUB SERVICE ENTERPRISE GROUP INC COM
1,123,500.00	1,258,024.27	32,100.00	Corporate Stock - Common	PUB SERVICE ENTERPRISE GROUP INC COM
3,946.56	4,986.83	173.00	Corporate Stock - Common	PUB STORAGE INC COM
231,087.50	275,412.50	13,900.00	Corporate Stock - Common	PUB SVC CO N MEX COM
4,503.58	5,619.38	219.69	Corporate Stock - Common	PUGET SOUND ENERGY COM STK
433.60	-	800.00	Corporate Stock - Common	PULSE DATA INC CL A
30,093.75	18,441.89	1,500.00	Corporate Stock - Common	PULTE CORP COM
282,881.25	360,844.19	14,100.00	Corporate Stock - Common	PULTE CORP COM
31.00	82.95	100.00	Corporate Stock - Common	PWR DIRECT INC COM
340.00	7,774.93	20,000.00	Corporate Stock - Common	PWR SPECTRA INC COM
293.60	788.48	200.00	Corporate Stock - Common	PYRAMID BREWERIES INC COM
105,206.25	80,319.60	930.00	Corporate Stock - Common	QLOGIC CORP COM
407,250.00	350,550.00	3,600.00	Corporate Stock - Common	QLOGIC CORP COM
738,990.00	383,067.45	16,560.00	Corporate Stock - Common	QLT PHOTOTHERAPEUTICS INC COM
235,406.25	170,638.36	4,050.00	Corporate Stock - Common	QRS CORP COM
3,125.00	3,613.62	200.00	Corporate Stock - Common	QUAKER CHEM CORP COM
293,625.00	148,424.59	4,500.00	Corporate Stock - Common	QUAKER OATS CO COM
1,630,406.25	785,456.53	4,500.00	Corporate Stock - Common	QUALCOMM INC COM
876,433.94	459,070.01	2,419.00	Corporate Stock - Common	QUALCOMM INC COM
1,956,487.50	854,699.55	5,400.00	Corporate Stock - Common	QUALCOMM INC COM
95,343.75	123,250.50	4,500.00	Corporate Stock - Common	QUANEX CORP COM
502,880.00	484,387.15	17,960.00	Corporate Stock - Common	QUANTA SVCS INC COM
1,443.75	818.36	210.00	Corporate Stock - Common	QUANTUM CORP HDDG COM
130,881.25	90,923.50	4,300.00	Corporate Stock - Common	QUEST DIAGNOSTICS INC COM
3,437.50	3,854.95	200.00	Corporate Stock - Common	QUESTAR CORP COM
5,875.00	5,942.45	1,000.00	Corporate Stock - Common	QUIDEL CORP COM
86,043.75	85,800.00	3,900.00	Corporate Stock - Common	QUINTILES TRANSNATIONAL CORP COM
1,742.94	2,178.93	79.00	Corporate Stock - Common	QUINTILES TRANSNATIONAL CORP COM
229,808.38	213,559.39	6,722.00	Corporate Stock - Common	QWEST COMMUNICATIONS INTL INC COM
32,113.13	25,883.31	2,595.00	Corporate Stock - Common	R & B FALCON CORP COM
310,143.75	318,284.76	13,900.00	Corporate Stock - Common	R G S ENERGY GROUP INC COM

Market Value	Cost	Shares	Category	Description
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745.00	5,519.49	40.00	Corporate Stock - Common	R H DONNELLEY CORP COM NEW
2,750.00	3,029.95	1,000.00	Corporate Stock - Common	R H PHILLIPS INC COM
498,525.00	441,400.23	10,200.00	Corporate Stock - Common	RADIAN GROUP INC COM
866,553.75	806,047.05	17,730.00	Corporate Stock - Common	RADIAN GROUP INC COM
439,875.00	434,992.50	9,000.00	Corporate Stock - Common	RADIAN GROUP INC COM
816,212.50	586,966.84	16,700.00	Corporate Stock - Common	RADIAN GROUP INC COM
220.00	155.00	40.00	Corporate Stock - Common	RADIANCE MED SYS INC COM
315,305.63	295,657.50	4,990.00	Corporate Stock - Common	RADIO ONE INC CL A
5,385.00	7,762.87	120.00	Corporate Stock - Common	RADISYS CORP COM
4,750.00	4,529.95	1,000.00	Corporate Stock - Common	RAINFOREST CAFE INC COM
2,237.50	1,667.45	100.00	Corporate Stock - Common	RAINMAKER SYS INC COM
326,562.50	203,181.99	11,000.00	Corporate Stock - Common	RALSTON-RALSTON PURINA GROUP
77,618.75	100,341.17	1,100.00	Corporate Stock - Common	RAMBUS INC DEL COM
91,375.00	85,548.50	4,300.00	Corporate Stock - Common	RARE HOSPITALITY INTL INC COM
761,762.50	554,049.31	14,900.00	Corporate Stock - Common	RATIONAL SOFTWARE CORP COM NEW
14,740.63	16,518.10	506.12	Corporate Stock - Common	RAYTHEON CO CL A COM STK
349,837.50	439,016.15	11,400.00	Corporate Stock - Common	RAYTHEON CO CL B COM STK
19,760.63	19,739.95	270.00	Corporate Stock - Common	RAZORFISH INC CL A COM STK
607,456.25	620,649.93	8,300.00	Corporate Stock - Common	RAZORFISH INC CL A COM STK
13,537.50	12,367.45	300.00	Corporate Stock - Common	RCN CORP COM
11,000.00	27,587.42	2,000.00	Corporate Stock - Common	READ-RITE CORP COM
97,650.00	69,934.62	700.00	Corporate Stock - Common	REALNETWORKS INC COM
1,209.38	2,759.90	150.00	Corporate Stock - Common	RECOTON CORP COM
48,720.00	30,925.30	232.00	Corporate Stock - Common	RED HAT INC COM
13,993.75	12,489.94	100.00	Corporate Stock - Common	REDBACK NETWORKS INC COM ISIN US7572091012
48,360.60	59,245.16	20,100.00	Corporate Stock - Common	REDHOOK ALE BREWERY INC COM
17,100.00	56,671.87	1,900.00	Corporate Stock - Common	REEBOK INTL COM
1,171.50	1,796.30	5,000.00	Corporate Stock - Common	REGENT PAC GROUP LTD SHS ISIN# KYG747871138
208,525.00	268,692.51	7,600.00	Corporate Stock - Common	REGIONS FNCL CORP COM
126,843.75	155,107.10	6,150.00	Corporate Stock - Common	REGIS CORP MINN COM
433,125.00	517,275.62	21,000.00	Corporate Stock - Common	REGIS CORP MINN COM
42,262.50	35,733.60	2,100.00	Corporate Stock - Common	REHABCARE GROUP INC COM
249,837.06	221,108.13	10,069.00	Corporate Stock - Common	RELIANT ENERGY INC COM
9,925.00	11,029.95	400.00	Corporate Stock - Common	RELIANT ENERGY INC COM
336,690.00	355,492.46	7,740.00	Corporate Stock - Common	RELIASTAR FINL CORP COM
17,437.50	7,215.20	500.00	Corporate Stock - Common	REMEDY CORP COM
584,250.00	522,620.18	28,500.00	Corporate Stock - Common	RENAL CARE GROUP INC COM
242,475.00	422,254.10	15,900.00	Corporate Stock - Common	RENT-WAY INC COM
854.00	914.45	61.00	Corporate Stock - Common	REP BANCORP INC COM
213,062.43	254,161.30	26,530.00	Corporate Stock - Common	REP SEC FINL CORP COM

Market Value	Cost	Shares	Category	Description
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45.90	3,737.25	900.00	Corporate Stock - Common	REPAP ENTERPRISES INC COM
201,450.00	347,952.42	23,700.00	Corporate Stock - Common	RES AMER INC CL A
1,025.00	1,048.70	100.00	Corporate Stock - Common	REVLON INC CL A
321,850.00	342,843.75	31,400.00	Corporate Stock - Common	REXALL SUNDOWN INC COM
937.75	1,055.58	44.00	Corporate Stock - Common	REYNOLDS R J TOB HLDGS INC COM
24,457.50	22,239.77	360.00	Corporate Stock - Common	RF MICRO DEVICES INC COM
8,812.50	9,826.83	250.00	Corporate Stock - Common	RHYTHMS NETCONNECTIONS INC COM
567,525.00	568,988.91	16,100.00	Corporate Stock - Common	RHYTHMS NETCONNECTIONS INC COM
83,606.25	90,308.96	4,900.00	Corporate Stock - Common	RICHMOND CNTY FINL CORP COM
718.75	1,697.69	500.00	Corporate Stock - Common	RICHMONT MINES INC COM STK
225,581.25	384,932.98	15,900.00	Corporate Stock - Common	RIGGS NATL CORP COM
44,089.38	79,765.31	5,830.00	Corporate Stock - Common	RITE AID CORP COM
66,550.00	152,269.56	8,800.00	Corporate Stock - Common	RITE AID CORP COM
868.00	1,762.80	4,000.00	Corporate Stock - Common	RJK EXPLS LTD CL A
7,093.00	4,467.45	1,000.00	Corporate Stock - Common	RMH TELESERVICES INC COM
57,637.50	54,375.00	2,900.00	Corporate Stock - Common	ROADWAY EXPRESS INC DEL COM
2,800.00	3,447.99	100.00	Corporate Stock - Common	ROBERT HALF INTL INC COM
6,000.00	7,591.54	1,000.00	Corporate Stock - Common	ROBOTIC VISION SYS INC COM
322,562.50	160,624.95	6,500.00	Corporate Stock - Common	ROCKWELL INTL CORP NEW COM
253,087.50	285,040.53	5,100.00	Corporate Stock - Common	ROCKWELL INTL CORP NEW COM
1,593.75	973.70	50.00	Corporate Stock - Common	ROGERS CANTEL MOBILE COMMN INC CL B VTG
3,681.07	4,175.56	100.51	Corporate Stock - Common	ROHM & HAAS CO COM
270,475.63	184,974.90	7,385.00	Corporate Stock - Common	ROHM & HAAS CO COM
1,656.75	2,108.67	103.55	Corporate Stock - Common	ROLLINS INC COM
165,675.00	185,468.00	14,100.00	Corporate Stock - Common	ROLLINS TRUCK LEASING CORP COM
126,437.50	125,474.70	3,400.00	Corporate Stock - Common	ROPER INDS INC NEW COM
318,775.00	279,523.50	16,400.00	Corporate Stock - Common	ROSLYN BANCORP INC COM
1,014,637.50	912,779.09	52,200.00	Corporate Stock - Common	ROSLYN BANCORP INC COM
3,781.25	7,302.64	500.00	Corporate Stock - Common	ROUGE INDS INC DEL CL A
47,950.00	31,475.93	2,800.00	Corporate Stock - Common	ROWAN COMPANIES INC COM
56,512.50	45,905.45	3,300.00	Corporate Stock - Common	ROWAN COMPANIES INC COM
1,426,937.50	964,276.65	28,900.00	Corporate Stock - Common	ROYAL CARIBBEAN CRUISES COM STK ISIN# LR0008862868
899,000.00	328,495.74	15,500.00	Corporate Stock - Common	ROYAL DUTCH PETRO N.Y REGISTRY SH PAR N 1.25 GLDR
9,570.00	9,277.94	165.00	Corporate Stock - Common	ROYAL DUTCH PETRO N.Y REGISTRY SH PAR N 1.25 GLDR
4,210,800.00	2,003,669.67	72,600.00	Corporate Stock - Common	ROYAL DUTCH PETRO N.Y REGISTRY SH PAR N 1.25 GLDR
5,390.63	6,548.90	250.00	Corporate Stock - Common	ROYAL GROUP TECHNOLOGIES LTD SUB VTG SH
682.00	138,140.73	68,200.00	Corporate Stock - Common	ROYAL OAK MINES INC COM
3,555.87	4,539.70	302.63	Corporate Stock - Common	RPM INC COM
171,550.00	233,513.00	14,600.00	Corporate Stock - Common	RPM INC COM
20,860.00	11,572.58	560.00	Corporate Stock - Common	RSA SEC INC COM
120,750.00	110,430.00	6,000.00	Corporate Stock - Common	RUBY TUESDAY INC COM

Market Value	Cost	Shares	Category	Description
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507,150.00	483,216.68	25,200.00	Corporate Stock - Common	RUBY TUESDAY INC COM
40,062.50	35,478.75	500.00	Corporate Stock - Common	RURAL CELLULAR CORP CL A
14,368.75	29,906.06	1,100.00	Corporate Stock - Common	RUSSELL CORP COM
49,637.50	57,944.15	2,200.00	Corporate Stock - Common	RYDER SYS INC COM
2,268.56	1,391.84	111.00	Corporate Stock - Common	RYERSON TULL INC NEW COM
122,625.00	127,298.50	6,000.00	Corporate Stock - Common	RYERSON TULL INC NEW COM
93,275.00	94,254.08	4,100.00	Corporate Stock - Common	RYLAND GROUP INC COM
14,656.25	14,944.50	500.00	Corporate Stock - Common	S JERSEY INDS INC COM
278,323.88	148,417.42	17,062.00	Corporate Stock - Common	S.W. AIRL CO COM
188,012.17	203,067.65	11,525.65	Corporate Stock - Common	S.W. AIRL CO COM
36,515.00	40,107.15	4,360.00	Corporate Stock - Common	S3 INC COM
106,593.75	136,887.98	4,500.00	Corporate Stock - Common	SAFECO CORP COM
13,001.63	8,059.08	117.00	Corporate Stock - Common	SAFEGUARD SCIENTIFICS INC COM
186,825.00	216,459.42	15,900.00	Corporate Stock - Common	SAFETY-KLEEN CORP NEW COM NEW
29,500.00	35,629.70	800.00	Corporate Stock - Common	SAFEWAY INC COM NEW
637,937.50	939,366.29	17,300.00	Corporate Stock - Common	SAFEWAY INC COM NEW
5,250.00	5,411.20	300.00	Corporate Stock - Common	SAKS INC COM
5,125.00	4,933.06	500.00	Corporate Stock - Common	SALOMON SMITH BARNEY HLDGS INC NIKKEI 225 INDEX SECS
1,453.38	1,494.90	22.00	Corporate Stock - Common	SANDISK CORP COM
23,562.50	24,122.39	1,000.00	Corporate Stock - Common	SANGSTAT MED CORP COM
45,625.00	37,612.24	2,000.00	Corporate Stock - Common	SANTA FE INTL CORP COM STK
298,400.00	302,971.65	37,300.00	Corporate Stock - Common	SANTA FE SNYDER CORP COM
12,000.00	15,383.54	1,500.00	Corporate Stock - Common	SANTA FE SNYDER CORP COM
269,600.00	316,554.42	33,700.00	Corporate Stock - Common	SANTA FE SNYDER CORP COM
4,162.50	3,029.95	300.00	Corporate Stock - Common	SAPIENS INTL CORP NV SHS COM
18,600.00	20,267.45	240.00	Corporate Stock - Common	SAPIENT CORP COM
742,050.00	423,083.74	30,600.00	Corporate Stock - Common	SARA LEE CORP COM
22,795.00	19,796.54	940.00	Corporate Stock - Common	SARA LEE CORP COM
2,576,100.00	2,831,962.74	49,600.00	Corporate Stock - Common	SBC COMMUNICATIONS INC COM
971,231.25	1,037,114.71	18,700.00	Corporate Stock - Common	SBC COMMUNICATIONS INC COM
30,086.61	18,557.24	579.29	Corporate Stock - Common	SBC COMMUNICATIONS INC COM
6,005,273.44	2,315,000.48	115,625.00	Corporate Stock - Common	SBC COMMUNICATIONS INC COM
16,875.00	8,378.06	500.00	Corporate Stock - Common	SBS TECHNOLOGIES INC COM
6,250.00	12,467.45	1,000.00	Corporate Stock - Common	SCANSOFT INC COM
241.80	3,331.90	1,550.00	Corporate Stock - Common	SCANTEK MED INC COM
4,000.00	4,635.94	1,000.00	Corporate Stock - Common	SCHEID VINEYARDS INC CL A
2,540,912.50	594,099.11	49,700.00	Corporate Stock - Common	SCHERING-PLOUGH CORP COM
63,308.70	68,300.47	1,238.31	Corporate Stock - Common	SCHERING-PLOUGH CORP COM
2,443,775.00	2,122,920.86	47,800.00	Corporate Stock - Common	SCHERING-PLOUGH CORP COM
4,933,562.50	4,239,260.22	96,500.00	Corporate Stock - Common	SCHERING-PLOUGH CORP COM
3,815.63	10,394.53	550.00	Corporate Stock - Common	SCHLOTZSKYS INC COM

Market Value	Cost	Shares	Category	Description
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600,625.00	477,878.00	10,000.00	Corporate Stock - Common	SCHLUMBERGER LTD COM ISIN AN8068571086
50,882.25	50,211.53	847.16	Corporate Stock - Common	SCHLUMBERGER LTD COM ISIN AN8068571086
1,111,156.25	670,367.39	18,500.00	Corporate Stock - Common	SCHLUMBERGER LTD COM ISIN AN8068571086
1,050,868.75	301,922.91	27,700.00	Corporate Stock - Common	SCHWAB CHARLES CORP COM NEW
240,321.32	260,666.62	6,334.66	Corporate Stock - Common	SCHWAB CHARLES CORP COM NEW
151,612.50	36,917.38	2,600.00	Corporate Stock - Common	SCIENTIFIC-ATLANTA INC COM
92,528.47	37,060.70	1,586.77	Corporate Stock - Common	SCIENTIFIC-ATLANTA INC COM
11,437.50	12,183.60	3,000.00	Corporate Stock - Common	SCIOS INC
245,143.75	212,524.16	6,100.00	Corporate Stock - Common	SCOTTS CO CL A
500.00	1,997.40	2,000.00	Corporate Stock - Common	SCOTTSDALE TECHNOLOGIES INC COM
805,612.50	427,057.25	34,100.00	Corporate Stock - Common	SCP POOL CORP COM
334,800.00	358,025.76	7,200.00	Corporate Stock - Common	SCRIPPS E.W INC NEW CL A COM
16,275.00	9,210.82	100.00	Corporate Stock - Common	SDL INC COM
823,515.00	270,397.61	5,060.00	Corporate Stock - Common	SDL INC COM
262,700.00	216,259.48	7,100.00	Corporate Stock - Common	SEAGATE TECH COM
48,100.00	51,424.53	1,300.00	Corporate Stock - Common	SEAGATE TECH COM
636,012.50	465,747.75	14,600.00	Corporate Stock - Common	SEAGRAM LTD COM
744,918.75	772,924.68	17,100.00	Corporate Stock - Common	SEAGRAM LTD COM
132,305.00	129,519.42	2,815.00	Corporate Stock - Common	SEALED AIR CORP NEW COM STK
578,100.00	637,916.80	12,300.00	Corporate Stock - Common	SEALED AIR CORP NEW COM STK
441,018.75	407,755.34	12,900.00	Corporate Stock - Common	SEARS ROEBUCK & CO COM
49,252.84	49,059.28	1,440.67	Corporate Stock - Common	SEARS ROEBUCK & CO COM
3,492.50	2,955.05	440.00	Corporate Stock - Common	SECURE COMPUTING CORP COM
27.00	2,171.00	1,000.00	Corporate Stock - Common	SEDNA GEOTECH INC COM
82,742.47	19,309.39	815.70	Corporate Stock - Common	SEI INVTS CO COM
513,273.75	393,259.61	5,060.00	Corporate Stock - Common	SEI INVTS CO COM
3,700.00	4,103.70	200.00	Corporate Stock - Common	SEMPRA ENERGY INC COM STK
151,015.50	194,253.97	8,163.00	Corporate Stock - Common	SEMPRA ENERGY INC COM STK
24,390.50	17,156.25	500.00	Corporate Stock - Common	SEMTECH CORP
317,076.50	269,289.80	6,500.00	Corporate Stock - Common	SEMTECH CORP
2,880.00	3,975.06	240.00	Corporate Stock - Common	SENSAR CORP COM
95,625.00	33,300.86	6,000.00	Corporate Stock - Common	SENSORMATIC ELECTRS CORP COM
69,575.00	179,146.31	9,200.00	Corporate Stock - Common	SERVICE CORP INTL COM
52,135.06	69,261.94	4,069.08	Corporate Stock - Common	SERVICEMASTER CO COM
202,500.00	193,011.10	6,000.00	Corporate Stock - Common	SFX ENTMT INC CL A
39,375.00	34,595.53	900.00	Corporate Stock - Common	SHARED MED SYS CORP COM
8,718.75	13,341.19	3,100.00	Corporate Stock - Common	SHELLS SEAFOOD RESTAURANTS INC COM
122,193.75	94,011.40	5,700.00	Corporate Stock - Common	SHERWIN-WILLIAMS CO COM
951.56	817.39	75.00	Corporate Stock - Common	SHOP AT HOME INC COM NEW
161,287.50	95,499.36	2,300.00	Corporate Stock - Common	SIEBEL SYS INC COM
97,325.00	75,053.95	3,400.00	Corporate Stock - Common	SIGMA-ALDRICH CORP COM
1,237.50	1,822.38	150.00	Corporate Stock - Common	SIGMATRON INTL INC COM

Market Value	Cost	Shares	Category	Description
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176,594.50	289,103.08	18,712.00	Corporate Stock - Common	SILICON GRAPHICS INC COM
94,375.00	124,939.00	10,000.00	Corporate Stock - Common	SILICON GRAPHICS INC COM
60,400.00	186,533.67	6,400.00	Corporate Stock - Common	SILICON GRAPHICS INC COM
10,600.00	2,428.35	400.00	Corporate Stock - Common	SILICON STORAGE TECH INC COM
67.90	5,369.74	970.00	Corporate Stock - Common	SILVERADO GOLD MINES LTD COM NEW
8,625.00	9,701.25	1,500.00	Corporate Stock - Common	SIMON TRANSN SVCS INC CL A
58,362.50	61,063.10	1,400.00	Corporate Stock - Common	SIMPSON MFG INC COM
525.00	1,495.86	3,000.00	Corporate Stock - Common	SIMTEK CORP COM
39,812.50	117,427.23	7,000.00	Corporate Stock - Common	SIMULA INC COM
125.00	934.59	200.00	Corporate Stock - Common	SINGER CO N V COM
542.80	1,453.80	100.00	Corporate Stock - Common	SK WHEAT POOL CL B NON VTG COM
81,132.88	82,418.91	3,311.55	Corporate Stock - Common	SKYWEST INC COM
683,550.00	566,621.09	27,900.00	Corporate Stock - Common	SKYWEST INC COM
272,593.75	265,008.12	5,500.00	Corporate Stock - Common	SLM HLDG CORP COM STK
6,925.00	4,379.95	400.00	Corporate Stock - Common	SMARTSERV ONLINE INC COM NEW
33,000.00	36,577.50	1,500.00	Corporate Stock - Common	SMITH A O CORP
307,500.00	407,716.94	12,000.00	Corporate Stock - Common	SMITHFIELD FOODS INC COM
9,497.81	8,476.24	495.00	Corporate Stock - Common	SMURFIT-STONE CONTAINER CORP COM
66,550.00	60,353.57	2,200.00	Corporate Stock - Common	SNAP-ON INC COM
345,000.00	136,212.14	500.00	Corporate Stock - Common	SOFTBANK CORP COM STK ISIN #JP3436100006SEDOL # 6770620
73,800.00	71,876.91	2,400.00	Corporate Stock - Common	SOFTNET SYS INC COM
1,293,287.50	1,014,863.47	15,700.00	Corporate Stock - Common	SOLETRON CORP COM
61,781.25	49,604.82	750.00	Corporate Stock - Common	SOLETRON CORP COM
749,612.50	437,014.54	9,100.00	Corporate Stock - Common	SOLETRON CORP COM
29,700.00	43,004.94	3,300.00	Corporate Stock - Common	SONIC AUTOMOTIVE INC CL A
147,600.00	245,668.01	16,400.00	Corporate Stock - Common	SONIC AUTOMOTIVE INC CL A
97,200.00	116,949.96	3,600.00	Corporate Stock - Common	SONIC CORP COM
2,530.00	4,119.06	110.00	Corporate Stock - Common	SONOCO PROD CO COM
11,987.50	16,509.38	700.00	Corporate Stock - Common	SOURCE MEDIA INC COM NEW
10,587.61	11,582.95	452.95	Corporate Stock - Common	SOUTHERN CO COM STK
539,962.50	441,395.18	23,100.00	Corporate Stock - Common	SOUTHERN CO COM STK
7,437.50	8,173.70	500.00	Corporate Stock - Common	SOUTHN PERU COPPER CORP COM
221,231.25	227,489.38	5,700.00	Corporate Stock - Common	SOUTHTRUST CORP COM
943,143.75	953,019.35	24,300.00	Corporate Stock - Common	SOUTHTRUST CORP COM
25,780.00	32,505.00	10,000.00	Corporate Stock - Common	SOUTHWESTN GOLD CORP COM
8,900.45	12,855.50	1,002.87	Corporate Stock - Common	SOVEREIGN BANCORP INC COM
494,337.50	491,117.25	55,700.00	Corporate Stock - Common	SOVEREIGN BANCORP INC COM
91,531.25	54,070.50	2,900.00	Corporate Stock - Common	SPARTECH CORP COM NEW
21,459.94	23,881.98	613.14	Corporate Stock - Common	SPIEKER PPTYS INC
188,000.00	165,094.10	4,700.00	Corporate Stock - Common	SPRINGS IND INC CL A COM
24,000.00	22,480.35	600.00	Corporate Stock - Common	SPRINGS IND INC CL A COM

Market Value	Cost	Shares	Category	Description
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2,039,625.00	518,982.03	29,400.00	Corporate Stock - Common	SPRINT CORP COM
679,875.00	614,608.80	9,800.00	Corporate Stock - Common	SPRINT CORP COM
4,537,125.00	4,769,118.48	65,400.00	Corporate Stock - Common	SPRINT CORP COM
13,875.00	7,254.95	200.00	Corporate Stock - Common	SPRINT CORP COM
66,977.50	50,510.27	730.00	Corporate Stock - Common	SPRINT CORP PCS COM SER 1
1,367,075.00	212,623.16	14,900.00	Corporate Stock - Common	SPRINT CORP PCS COM SER 1
416,455.00	323,970.46	5,590.00	Corporate Stock - Common	SPX CORP COM
45,400.00	37,259.35	1,600.00	Corporate Stock - Common	SPYGLASS INC COM
247.50	-	20.00	Corporate Stock - Common	SR HSG PPTYS TR SH BEN INT
75,703.13	82,744.50	2,850.00	Corporate Stock - Common	ST JUDE MED INC COM
27,890.63	32,950.88	1,050.00	Corporate Stock - Common	ST JUDE MED INC COM
8,523.29	9,235.33	282.35	Corporate Stock - Common	ST PAUL COS INC COM
1,068,637.50	891,948.57	35,400.00	Corporate Stock - Common	ST PAUL COS INC COM
230,934.38	194,672.65	7,650.00	Corporate Stock - Common	ST PAUL COS INC COM
712,343.75	710,478.92	9,700.00	Corporate Stock - Common	ST STR CORP COM
403,906.25	292,405.93	5,500.00	Corporate Stock - Common	ST STR CORP COM
326,400.00	227,259.96	13,600.00	Corporate Stock - Common	STA CASINOS INC COM
7,081.88	1,199.95	90.00	Corporate Stock - Common	STAMPS COM INC COM ISIN US8528571016
93,375.00	69,824.73	3,000.00	Corporate Stock - Common	STANLEY WKS COM
368,950.00	300,819.09	15,700.00	Corporate Stock - Common	STAPLES INC (RETAIL & DELIVERY)
2,025.00	3,900.00	5,000.00	Corporate Stock - Common	STAR ENTMT GROUP INC COM
3,137.20	3,029.95	400.00	Corporate Stock - Common	STAR TELECOMMUNICATIONS INC COM
202,087.50	192,833.74	7,608.00	Corporate Stock - Common	STARBUCKS CORP COM
6,125.00	7,997.40	2,000.00	Corporate Stock - Common	STARNET COMMUNICATIONS INTL INC COM
4,025.00	2,228.65	200.00	Corporate Stock - Common	STARTEC GLOBAL COMMUNICATIONS CORP COM
7,813.73	12,799.15	350.20	Corporate Stock - Common	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD
172,150.00	170,764.00	8,800.00	Corporate Stock - Common	STATEN IS BANCORP INC COM
1,225.00	1,605.00	100.00	Corporate Stock - Common	STD MICROSYSTEMS CORP COM
22,000.00	22,346.41	2,000.00	Corporate Stock - Common	STD PAC CORP NEW COM
80,300.00	93,905.74	7,300.00	Corporate Stock - Common	STD PAC CORP NEW COM
2,600.00	5,196.95	200.00	Corporate Stock - Common	STERIS CORP COM
16,875.00	18,598.97	900.00	Corporate Stock - Common	STERLING BANCORP COM
51,300.00	80,449.15	3,800.00	Corporate Stock - Common	STEWART INFORMATION SVCS CORP COM
60,625.00	46,181.05	2,500.00	Corporate Stock - Common	STILLWATER MNG CO COM
198,581.25	248,234.34	5,100.00	Corporate Stock - Common	STONE ENERGY CORP COM
9,875.00	12,425.02	500.00	Corporate Stock - Common	STORAGE TECH CORP COM (NEW)
651,750.00	642,292.22	33,000.00	Corporate Stock - Common	STORAGE TECH CORP COM (NEW)
0.70	3,959.19	700.00	Corporate Stock - Common	STORMEDIA INC CL A
267.19	801.07	45.00	Corporate Stock - Common	STRATASYS INC COM
637.50	585.21	50.00	Corporate Stock - Common	STREAMLINE COM INC COM STK
21.00	8,869.42	1,400.00	Corporate Stock - Common	STREAMLOGIC CORP

Market Value	Cost	Shares	Category	Description
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799.20	1,394.01	75.00	Corporate Stock - Common	STRUCTURAL DYNAMICS RESH CORP COM
5,470.33	8,111.62	607.81	Corporate Stock - Common	STURM RUGER & CO INC COM
12,600.00	12,357.10	1,400.00	Corporate Stock - Common	STURM RUGER & CO INC COM
195,750.00	293,343.78	6,000.00	Corporate Stock - Common	SUMMIT BANCORP COM
28,013.75	24,024.71	1,460.00	Corporate Stock - Common	SUMMIT TECH INC COM
3.74	96.37	83.00	Corporate Stock - Common	SUN HEALTHCARE GROUP INC COM
3,464,950.00	255,493.15	26,200.00	Corporate Stock - Common	SUN MICROSYSTEMS INC COM STK \$.00067 PAR
991,875.00	681,168.16	7,500.00	Corporate Stock - Common	SUN MICROSYSTEMS INC COM STK \$.00067 PAR
687,700.00	205,818.67	5,200.00	Corporate Stock - Common	SUN MICROSYSTEMS INC COM STK \$.00067 PAR
1,470,884.50	820,027.96	11,122.00	Corporate Stock - Common	SUN MICROSYSTEMS INC COM STK \$.00067 PAR
581,900.00	460,670.98	4,400.00	Corporate Stock - Common	SUN MICROSYSTEMS INC COM STK \$.00067 PAR
761,637.50	485,624.57	10,900.00	Corporate Stock - Common	SUN TR BANKS INC COM
6,280.86	9,001.28	1,272.07	Corporate Stock - Common	SUNBEAM CORP COM
6,675.00	6,825.93	300.00	Corporate Stock - Common	SUNGARD DATA SYS INC COM
465,745.00	614,382.83	38,020.00	Corporate Stock - Common	SUNGLASS HUT INTL INC COM
79,243.75	100,047.08	3,100.00	Corporate Stock - Common	SUNOCO INC COM
6,562.50	5,873.70	500.00	Corporate Stock - Common	SUNRISE ASSISTED LIVING INC COM
600.00	1,799.50	100.00	Corporate Stock - Common	SUNRISE MED INC COM
10,437.50	8,234.68	1,000.00	Corporate Stock - Common	SUNRISE TECHNOLOGIES INTL INC COM
585.94	2,174.86	375.00	Corporate Stock - Common	SUNSHINE MNG & REFNG CO COM NEW
235,193.75	260,913.02	12,100.00	Corporate Stock - Common	SUPER VALU INC COM
19.44	-	1.00	Corporate Stock - Common	SUPER VALU INC COM
460,668.75	562,327.91	23,700.00	Corporate Stock - Common	SUPER VALU INC COM
91,356.25	69,909.07	4,700.00	Corporate Stock - Common	SUPER VALU INC COM
1,950.00	974.30	300.00	Corporate Stock - Common	SUPERIOR ENERGY SVCS INC COM
12,000.00	18,954.85	2,000.00	Corporate Stock - Common	SUPERVISION INTL INC CL A COM STK
2,250.00	3,872.40	2,000.00	Corporate Stock - Common	SURGICAL SAFETY PRODS INC
3,000.00	5,297.40	12,000.00	Corporate Stock - Common	SVC MERCHANDISE INC COM
1,375.00	1,708.30	200.00	Corporate Stock - Common	SWISSRAY INTL INC COM NEW
8,062.50	4,904.95	500.00	Corporate Stock - Common	SYBASE INC COM
406,350.00	178,442.98	25,200.00	Corporate Stock - Common	SYBASE INC COM
420,018.75	462,561.91	17,100.00	Corporate Stock - Common	SYBRON INTL CORP COM
854,775.00	961,428.53	34,800.00	Corporate Stock - Common	SYBRON INTL CORP COM
730,856.25	460,548.37	18,300.00	Corporate Stock - Common	SYKES ENTERPRISES INC COM
11,868.75	17,741.95	900.00	Corporate Stock - Common	SYLVAN LEARNING SYS INC
817,031.25	496,034.00	17,500.00	Corporate Stock - Common	SYMANTEC CORP COM
74,700.00	43,558.60	1,600.00	Corporate Stock - Common	SYMANTEC CORP COM
7,156.51	4,656.70	150.07	Corporate Stock - Common	SYMBOL TECHNOLOGIES INC COM
643,425.00	294,450.81	18,650.00	Corporate Stock - Common	SYMYX TECHNOLOGIES INC COM
11,250.00	17,298.13	5,000.00	Corporate Stock - Common	SYNBIOTICS CORP COM
47,706.25	50,123.31	1,700.00	Corporate Stock - Common	SYNCOR INTL CORP NEW
1,331,700.00	688,608.08	18,400.00	Corporate Stock - Common	SYNOPSIS INC COM



Market Value	Cost	Shares	Category	Description
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183,000.00	197,228.56	9,150.00	Corporate Stock - Common	SYNOVUS FINL CORP COM
5,925.00	5,287.80	600.00	Corporate Stock - Common	SYNTROLEUM CORP COM
152.50	29,604.51	15,250.00	Corporate Stock - Common	SYQUEST TECH INC COM
426,300.00	140,481.49	11,200.00	Corporate Stock - Common	SYSCO CORP COM
6,781.25	6,954.36	700.00	Corporate Stock - Common	SYSTEMAX INC COM
200.00	35,045.00	10,000.00	Corporate Stock - Common	SYSTEMS OF EXCELLENCE INC COM
425.00	14,591.34	5,000.00	Corporate Stock - Common	SYSTEMSOFT CORP COM
119,018.75	95,734.38	13,700.00	Corporate Stock - Common	TACO CABANA INC COM
524,725.00	421,967.77	60,400.00	Corporate Stock - Common	TACO CABANA INC COM
276,450.00	265,557.92	5,700.00	Corporate Stock - Common	TALBOTS INC
255,620.00	297,134.12	10,000.00	Corporate Stock - Common	TALISMAN ENERGY IN COM NPV USD LINE
6,135.00	9,565.12	240.00	Corporate Stock - Common	TALISMAN ENERGY INC COM
10,125.00	9,517.45	600.00	Corporate Stock - Common	TALK COM INC COM
1,852.00	-	1,852.00	Corporate Stock - Common	TALK COM INC RT EXP 02-12-2000
40.00	-	40.00	Corporate Stock - Common	TALK COM INC RT EXP 02-12-2000
843.75	923.70	50.00	Corporate Stock - Common	TALK CY INC COM ISIN IS8742631067
498,982.00	75,371.33	6,512.00	Corporate Stock - Common	TANDY CORP COM
2,162.50	2,900.31	100.00	Corporate Stock - Common	TANGER FACTORY OUTLET CTRS INC COM
13,125.00	20,355.19	5,000.00	Corporate Stock - Common	TARGETED GENETICS CORP COM
484,710.00	459,907.77	17,120.00	Corporate Stock - Common	TCF FNCL CORP COM
5,312.50	8,556.60	5,000.00	Corporate Stock - Common	TEAMSTAFF INC COM
155,400.00	85,356.64	3,200.00	Corporate Stock - Common	TECHNE CORP COM
9,828.00	15,567.75	21,000.00	Corporate Stock - Common	TECHNICLONE INTL CORP NEW COM
27,780.00	30,364.58	1,389.00	Corporate Stock - Common	TECO ENERGY INC COM
763,692.90	997,801.68	15,900.00	Corporate Stock - Common	TECUMSEH PRODS CO CL A
16,330.00	14,952.40	920.00	Corporate Stock - Common	TEKELEC COM
465,050.00	416,238.29	26,200.00	Corporate Stock - Common	TEKELEC COM
52,700.00	38,138.70	1,550.00	Corporate Stock - Common	TEKTRONIX INC COM
384,200.00	361,667.74	11,300.00	Corporate Stock - Common	TEKTRONIX INC COM
40,057.47	16,545.22	300.76	Corporate Stock - Common	TEL & DATA SYS INC COM STK NEW
133,187.50	120,957.40	1,000.00	Corporate Stock - Common	TEL & DATA SYS INC COM STK NEW
1,750.00	2,497.40	2,000.00	Corporate Stock - Common	TELECOMM INDS CORP COM
1.50	13,916.35	1,500.00	Corporate Stock - Common	TELEGROUP INC COM
12,915.00	10,581.67	615.00	Corporate Stock - Common	TELETECH HLDGS INC COM
40,442.19	39,461.79	715.00	Corporate Stock - Common	TELLIGENT INC CL A COM STK
1,063,950.00	1,124,555.73	16,400.00	Corporate Stock - Common	TELLABS INC COM
139,156.88	126,419.41	2,145.00	Corporate Stock - Common	TELLABS INC COM
862,837.50	224,937.27	13,300.00	Corporate Stock - Common	TELLABS INC COM
108,775.00	82,812.59	1,900.00	Corporate Stock - Common	TEMPLE INLAND INC COM
360,675.00	445,289.19	6,300.00	Corporate Stock - Common	TEMPLE INLAND INC COM
655,512.50	745,625.20	11,450.00	Corporate Stock - Common	TEMPLE INLAND INC COM
7,625.00	13,245.63	1,000.00	Corporate Stock - Common	TEMPLETON CHINA WORLD FD INC COM

Market Value	Cost	Shares	Category	Description
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3,062.50	4,698.75	3,500.00	Corporate Stock - Common	TENERA INC COM
234,281.25	210,390.35	10,500.00	Corporate Stock - Common	TENET HEALTHCARE CORP COM
39,375.00	39,525.00	5,000.00	Corporate Stock - Common	TENNECO AUTOMOTIVE INC COM
252,662.50	280,169.00	5,800.00	Corporate Stock - Common	TERADYNE INC COM
8,712.50	8,717.45	200.00	Corporate Stock - Common	TERADYNE INC COM
15,515.63	10,474.61	250.00	Corporate Stock - Common	TERAYON COMMUNICATION SYS COM
3,375.00	5,061.20	100.00	Corporate Stock - Common	TERRA NETWORKS S A SPONSORED ADR
1,139,531.25	676,913.18	18,700.00	Corporate Stock - Common	TEXACO INC COM
1,358,906.25	1,280,182.52	22,300.00	Corporate Stock - Common	TEXACO INC COM
111,978.93	101,332.35	1,837.60	Corporate Stock - Common	TEXACO INC COM
362,418.75	156,394.42	5,100.00	Corporate Stock - Common	TEXTRON INC COM
3,843.75	10,976.68	500.00	Corporate Stock - Common	THAI FD INC COM
1,990.63	6,169.06	350.00	Corporate Stock - Common	THERMEDICS INC COM
450,000.00	541,984.89	30,000.00	Corporate Stock - Common	THERMO ELECTRON CORP COM
3,000.00	4,055.54	200.00	Corporate Stock - Common	THERMO ELECTRON CORP COM
79,500.00	193,900.05	5,300.00	Corporate Stock - Common	THERMO ELECTRON CORP COM
1,476.56	3,499.50	125.00	Corporate Stock - Common	THERMO INSTR SYS INC COM
3,300.00	23,815.32	44,000.00	Corporate Stock - Common	THERMO TECH TECHNOLOGIES INC COM
8,125.00	14,642.03	1,000.00	Corporate Stock - Common	THERMOTREX CORP COM
4,462.50	7,197.41	280.00	Corporate Stock - Common	THESTREET COM INC COM
77,900.00	67,422.36	1,900.00	Corporate Stock - Common	THOMAS & BETTS CORP COM
481,731.25	546,868.99	12,100.00	Corporate Stock - Common	THREE COM CORP COMMON STOCK
202,287.31	142,263.53	5,081.00	Corporate Stock - Common	THREE COM CORP COMMON STOCK
183.00	3,434.95	1,000.00	Corporate Stock - Common	THRILLTIME ENTMT INTL INC COM STK
6,387.50	6,928.46	200.00	Corporate Stock - Common	TIDEWATER INC COM
469,481.25	478,826.04	14,700.00	Corporate Stock - Common	TIDEWATER INC COM
443,931.25	366,526.32	13,900.00	Corporate Stock - Common	TIDEWATER INC COM
1,194,462.50	1,089,493.61	37,400.00	Corporate Stock - Common	TIDEWATER INC COM
860,250.00	682,815.90	11,100.00	Corporate Stock - Common	TIFFANY & CO COM
3,591.00	3,123.33	266.00	Corporate Stock - Common	TIMBERLINE SOFTWARE CORP COM
2,701,912.50	1,124,617.75	43,800.00	Corporate Stock - Common	TIME WARNER INC COM
12,342.13	12,799.41	200.08	Corporate Stock - Common	TIME WARNER INC COM
1,499,006.25	1,128,552.25	24,300.00	Corporate Stock - Common	TIME WARNER INC COM
1,536,018.75	1,526,350.25	24,900.00	Corporate Stock - Common	TIME WARNER INC COM
154,950.00	73,570.75	2,400.00	Corporate Stock - Common	TIMES MIRROR CO SER A NEW COM STK
252,450.00	219,021.00	13,200.00	Corporate Stock - Common	TIMKEN CO COM
40,162.50	37,383.52	2,100.00	Corporate Stock - Common	TIMKEN CO COM
3,450.00	2,519.95	240.00	Corporate Stock - Common	TITAN PHARMACEUTICALS INC DEL COM
735,868.75	638,247.38	28,100.00	Corporate Stock - Common	TJX COS INC COM NEW
26,187.50	24,133.31	1,000.00	Corporate Stock - Common	TJX COS INC COM NEW
282,825.00	88,439.34	10,800.00	Corporate Stock - Common	TJX COS INC COM NEW
828,661.25	419,533.10	8,740.00	Corporate Stock - Common	TMP WORLDWIDE INC COM

Market Value	Cost	Shares	Category	Description
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141,212.50	178,649.02	7,900.00	Corporate Stock - Common	TOLL BROS INC COM
1,098,275.00	1,487,407.62	44,600.00	Corporate Stock - Common	TOMMY HILFIGER ORD SH
342,287.50	381,438.53	13,900.00	Corporate Stock - Common	TOMMY HILFIGER ORD SH
148.00	-	8.00	Corporate Stock - Common	TOO INC COM STK
180.00	6,411.50	1,500.00	Corporate Stock - Common	TOPPERS BRICK OVEN PIZZA COM STK
11,375.00	8,248.27	1,000.00	Corporate Stock - Common	TOPPS INC COM
170,625.00	162,546.00	15,000.00	Corporate Stock - Common	TOPPS INC COM
142,875.00	88,721.63	4,500.00	Corporate Stock - Common	TORCHMARK CORP COM
126,506.25	141,618.15	3,900.00	Corporate Stock - Common	TORO CO COM
140,725.00	138,177.00	5,200.00	Corporate Stock - Common	TOSCO CORP COM NEW
2.50	740.77	100.00	Corporate Stock - Common	TOUR CFG INC COM STK
276,000.00	360,379.14	18,400.00	Corporate Stock - Common	TOWER AUTOMOTIVE INC COM
855,000.00	1,016,739.08	57,000.00	Corporate Stock - Common	TOWER AUTOMOTIVE INC COM
17,500.00	18,800.49	1,000.00	Corporate Stock - Common	TOYS R US INC (HOLDING COMPANY)
146,125.00	234,253.74	8,350.00	Corporate Stock - Common	TOYS R US INC (HOLDING COMPANY)
25,850.00	52,223.68	55,000.00	Corporate Stock - Common	TRACKPOWER INC COM
117,656.50	336,094.92	36,202.00	Corporate Stock - Common	TRANS WORLD AIRLS INC COM PAR \$.01 NEW
1,668.75	1,970.58	150.00	Corporate Stock - Common	TRANSCANADA PIPELINES LTD COM
6,562.00	18,233.45	2,000.00	Corporate Stock - Common	TRANSCOASTAL MARINE SVCS INC COM
153.75	238.12	60.00	Corporate Stock - Common	TRANSNET CORP COM
10,000.00	10,059.90	1,000.00	Corporate Stock - Common	TRAVEL SVCS INTL INC COM
200.00	9,293.01	4,000.00	Corporate Stock - Common	TREESOURCE INDS INC COM
69,525.00	52,641.15	2,700.00	Corporate Stock - Common	TREX INC COM
61.88	-	5.00	Corporate Stock - Common	TRIAD HOSPS INC COM ISIN US89579K1097
384,500.00	118,779.17	8,000.00	Corporate Stock - Common	TRIBUNE CO COM
148,993.75	160,991.37	3,100.00	Corporate Stock - Common	TRIBUNE CO COM
216,630.00	87,908.80	5,220.00	Corporate Stock - Common	TRICON GLOBAL RESTAURANT INC
2,075.00	1,362.62	50.00	Corporate Stock - Common	TRICON GLOBAL RESTAURANT INC
3,300.00	1,110.05	600.00	Corporate Stock - Common	TRICORD SYS INC COM
12,600.00	8,440.04	1,200.00	Corporate Stock - Common	TRIDENT MICROSYSTEMS INC COM
373,856.25	459,637.80	12,700.00	Corporate Stock - Common	TRIGON HEALTHCARE INC CL A COM
288,487.50	295,125.06	9,800.00	Corporate Stock - Common	TRIGON HEALTHCARE INC CL A COM
2,943.75	3,186.20	100.00	Corporate Stock - Common	TRIGON HEALTHCARE INC CL A COM
10,125.00	10,994.03	600.00	Corporate Stock - Common	TRIMBLE NAV LTD COM
374,400.00	410,834.09	12,800.00	Corporate Stock - Common	TRINITY IND INC COM
692,917.50	358,945.26	8,140.00	Corporate Stock - Common	TRIQUINT SEMICONDUCTOR INC COM
25.00	4,009.59	1,000.00	Corporate Stock - Common	TRITEAL CORP COM
438,056.25	313,579.65	18,300.00	Corporate Stock - Common	TRITON ENERGY LTD CL A ORD
4,675.00	3,711.98	100.00	Corporate Stock - Common	TRITON PCS HLDGS INC CL A COM STK
470,185.63	348,016.19	11,810.00	Corporate Stock - Common	TRUE N. COMMUNICATIONS
269,100.00	266,263.92	11,700.00	Corporate Stock - Common	TRUSTMARK CORP COM
213,968.75	138,183.13	4,100.00	Corporate Stock - Common	TRW INC COM

Market Value	Cost	Shares	Category	Description
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1,550.00	2,942.48	200.00	Corporate Stock - Common	TSR INC COM
712.50	1,073.02	50.00	Corporate Stock - Common	TUBOSCOPE INC COM
410,500.00	375,559.54	16,420.00	Corporate Stock - Common	TUESDAY MORNING CORP COM NEW ISIN US8990355054
35,625.00	44,343.90	2,000.00	Corporate Stock - Common	TUPPERWARE CORP COM
31,700.00	28,390.16	800.00	Corporate Stock - Common	TUT SYS INC COM
6,125.00	17,724.47	7,000.00	Corporate Stock - Common	TVX GOLD INC COM
195,000.00	172,500.00	20,000.00	Corporate Stock - Common	TWINLAB CORP COM
4,250.00	4,204.09	1,000.00	Corporate Stock - Common	TX BIOTECHNOLOGY CORP COM ISIN US88221T1043
184,875.00	173,304.45	5,100.00	Corporate Stock - Common	TX INDS INC
2,305,500.00	2,022,279.72	24,000.00	Corporate Stock - Common	TX INSTRS INC COM
170,259.64	123,160.84	1,772.38	Corporate Stock - Common	TX INSTRS INC COM
797,318.75	640,732.26	8,300.00	Corporate Stock - Common	TX INSTRS INC COM
2,555,262.50	331,560.66	26,600.00	Corporate Stock - Common	TX INSTRS INC COM
122,529.14	136,804.74	3,421.41	Corporate Stock - Common	TX UTILS CO COM
658,950.00	682,374.44	18,400.00	Corporate Stock - Common	TX UTILS CO COM
333,772.50	358,677.93	9,320.00	Corporate Stock - Common	TX UTILS CO COM
2,272,264.88	1,081,737.44	56,718.00	Corporate Stock - Common	TYCO INTL LTD NEW COM
1,987,100.00	1,304,360.82	49,600.00	Corporate Stock - Common	TYCO INTL LTD NEW COM
1,273,987.50	1,030,301.85	31,800.00	Corporate Stock - Common	TYCO INTL LTD NEW COM
136,221.83	136,111.94	3,400.23	Corporate Stock - Common	TYCO INTL LTD NEW COM
5,496,575.00	4,338,176.36	137,200.00	Corporate Stock - Common	TYCO INTL LTD NEW COM
1,684.38	14,384.64	1,925.00	Corporate Stock - Common	U S DIAGNOSTIC INC COM
66,950.00	90,320.88	2,600.00	Corporate Stock - Common	U S HOME CORP NEW COM
11,000.00	12,029.95	1,000.00	Corporate Stock - Common	U S PLASTIC LMBR CORP
7,437.50	10,757.90	500.00	Corporate Stock - Common	U S RESTAURANT PPTYS INC COM
34,808.87	22,712.67	560.87	Corporate Stock - Common	U S WEST INC NEW COM
1,060,834.31	628,773.33	17,093.00	Corporate Stock - Common	U S WEST INC NEW COM
18,750.00	20,600.00	20,000.00	Corporate Stock - Common	U S WIRELESS DATA INC
67,050.00	78,632.71	2,400.00	Corporate Stock - Common	U.S AIR GROUP COM
145,191.19	183,844.10	5,197.00	Corporate Stock - Common	U.S AIR GROUP COM
5,943.75	5,020.58	50.00	Corporate Stock - Common	U.S. CELLULAR CORP COM
1,271,962.50	598,901.94	10,700.00	Corporate Stock - Common	U.S. CELLULAR CORP COM
830,843.75	797,770.52	12,085.00	Corporate Stock - Common	UAL CORP COM STK PAR \$0.01
125,173,881.30	121,829,649.60	1,820,711.00	Corporate Stock - Common	UAL CORP COM STK PAR \$0.01
83,300.00	77,572.18	3,400.00	Corporate Stock - Common	UICI COM
12,250.00	54,062.06	7,000.00	Corporate Stock - Common	ULTRADATA SYS INC COM
3,062.50	3,342.45	500.00	Corporate Stock - Common	ULTRALIFE BATTERIES INC
116,437.50	120,572.90	4,600.00	Corporate Stock - Common	ULTRAMAR-DIAMOND SHAMROCK CORP COM STK
453,093.75	631,184.25	17,900.00	Corporate Stock - Common	ULTRAMAR-DIAMOND SHAMROCK CORP COM STK
255,656.25	237,335.40	13,500.00	Corporate Stock - Common	ULTRATECH STEPPER INC COM

Market Value	Cost	Shares	Category	Description
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33,102.75	30,993.37	1,748.00	Corporate Stock - Common	ULTRATECH STEPPER INC COM
859,950.00	634,220.00	14,700.00	Corporate Stock - Common	UN CARBIDE CORP COM
263,250.00	118,478.22	4,500.00	Corporate Stock - Common	UN CARBIDE CORP COM
1,112.50	1,562.00	100.00	Corporate Stock - Common	UN CMNTY BANCORP COM
395,325.00	340,375.90	8,400.00	Corporate Stock - Common	UN PAC CORP COM
1,058,906.25	1,198,621.60	22,500.00	Corporate Stock - Common	UN PAC CORP COM
1,694,250.00	1,590,082.20	36,000.00	Corporate Stock - Common	UN PAC CORP COM
111,436.19	187,969.50	8,531.00	Corporate Stock - Common	UN PAC RES GROUP INC COM
794,200.00	1,353,393.23	60,800.00	Corporate Stock - Common	UN PAC RES GROUP INC COM
40,011.15	33,374.55	938.68	Corporate Stock - Common	UN PLANTERS CORP COM
204,600.00	236,884.66	4,800.00	Corporate Stock - Common	UN PLANTERS CORP COM
236,337.50	213,754.05	7,400.00	Corporate Stock - Common	UNICOM CORP COM
1,498,125.00	1,358,530.87	34,000.00	Corporate Stock - Common	UNIONBANCAL CORP COM
850,406.25	608,846.36	19,300.00	Corporate Stock - Common	UNIONBANCAL CORP COM
5,625.00	5,668.18	500.00	Corporate Stock - Common	UNISOURCE ENERGY CORP COM
299,000.00	210,618.16	10,400.00	Corporate Stock - Common	UNISYS CORP COM
32,401.25	33,270.20	1,127.00	Corporate Stock - Common	UNISYS CORP COM
184,975.00	193,418.80	2,800.00	Corporate Stock - Common	UNITED PARCEL SVC INC CL B
1,281,506.25	488,395.31	12,300.00	Corporate Stock - Common	UNITEDGLOBALCOM CL A
12,516.61	10,042.12	445.04	Corporate Stock - Common	UNITIL CORP COM
550.00	1,723.47	200.00	Corporate Stock - Common	UNIVIEW TECHNOLOGIES CORP COM PAR \$0.10
272,137.50	225,591.32	8,200.00	Corporate Stock - Common	UNOCAL CORP COM
1,095,187.50	1,301,946.91	33,000.00	Corporate Stock - Common	UNOCAL CORP COM
223,125.00	302,617.54	17,000.00	Corporate Stock - Common	UNOVA INC COM
263,886.50	316,514.70	8,104.00	Corporate Stock - Common	UNUMPROVIDENT CORP COM
131,006.25	111,027.64	5,100.00	Corporate Stock - Common	UNVL CORP VA COM
225,250.00	240,037.00	10,600.00	Corporate Stock - Common	UNVL FOODS CORP COM
2.40	418.25	600.00	Corporate Stock - Common	UNVL MED SYS INC
9,875.00	11,779.95	500.00	Corporate Stock - Common	URBAN OUTFITTERS INC
10,375.00	8,185.00	2,000.00	Corporate Stock - Common	UROLOGIX INC COM
144.34	2,213.19	140.00	Corporate Stock - Common	UROMED CORP COM NEW
74,100.00	101,228.20	3,800.00	Corporate Stock - Common	URS CORP NEW COM
847,918.38	450,795.67	24,802.00	Corporate Stock - Common	US BANCORP DEL INC COM
520,912.50	658,052.61	28,740.00	Corporate Stock - Common	US FOODSERVICE COM STK
195,750.00	221,116.50	10,800.00	Corporate Stock - Common	US FOODSERVICE COM STK
3,774.40	10,328.65	800.00	Corporate Stock - Common	US ONCOLOGY INC COM
1,412,000.00	1,352,378.38	35,300.00	Corporate Stock - Common	USA NETWORKS INC COM STK
2,957.50	74,873.72	9,464.00	Corporate Stock - Common	USA TALKS COM INC COM
3,437.50	4,998.84	1,000.00	Corporate Stock - Common	USA TECHNOLOGIES INC COM NEW
1,650.00	1,842.45	200.00	Corporate Stock - Common	USEC INC COM
146,850.00	161,846.50	17,800.00	Corporate Stock - Common	USEC INC COM
296,425.00	251,757.94	7,100.00	Corporate Stock - Common	USFREIGHTWAYS CORP COM

Market Value	Cost	Shares	Category	Description
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751,500.00	505,405.50	18,000.00	Corporate Stock - Common	USFREIGHTWAYS CORP COM
526,025.00	542,930.50	10,600.00	Corporate Stock - Common	USG CORP COM NEW
19,129.56	14,655.05	349.00	Corporate Stock - Common	USINTERNETWORKING INC COM
157,087.50	148,860.28	5,900.00	Corporate Stock - Common	UST INC COM
771,975.00	707,314.77	29,200.00	Corporate Stock - Common	USX - MARATHON GROUP COM NEW
14,984.54	14,583.60	566.79	Corporate Stock - Common	USX - MARATHON GROUP COM NEW
277,593.75	249,844.80	10,500.00	Corporate Stock - Common	USX - MARATHON GROUP COM NEW
75,937.50	92,210.97	3,000.00	Corporate Stock - Common	USX-US STEEL GROUP COM
11,390.63	10,748.94	450.00	Corporate Stock - Common	USX-US STEEL GROUP COM
442,968.75	419,766.52	17,500.00	Corporate Stock - Common	USX-US STEEL GROUP COM
1,068.75	1,542.45	100.00	Corporate Stock - Common	UTD CMNTY FINL CORP OH COM
16,905.00	30,320.23	980.00	Corporate Stock - Common	UTD RENTALS INC COM
920,950.00	361,585.44	16,300.00	Corporate Stock - Common	UTD TECHNOLOGIES CORP COM
11,300.00	11,806.87	200.00	Corporate Stock - Common	UTD TECHNOLOGIES CORP COM
1,582,000.00	1,555,891.32	28,000.00	Corporate Stock - Common	UTD TECHNOLOGIES CORP COM
85,050.00	85,096.20	4,200.00	Corporate Stock - Common	UTI ENERGY CORP COM
416,587.50	388,784.57	20,700.00	Corporate Stock - Common	UTILICORP UNITED INC COM
121,531.50	107,250.57	4,068.00	Corporate Stock - Common	V F CORP COM
161,325.00	161,792.10	5,400.00	Corporate Stock - Common	V F CORP COM
494,156.25	460,866.20	12,550.00	Corporate Stock - Common	VALASSIS COMMUNICATIONS INC COM
631,968.75	314,644.31	16,050.00	Corporate Stock - Common	VALASSIS COMMUNICATIONS INC COM
3,650.00	2,729.95	400.00	Corporate Stock - Common	VALENCE TECH INC COM
390,307.50	364,358.44	9,960.00	Corporate Stock - Common	VALSPAR CORP COM
6,250.00	6,342.45	500.00	Corporate Stock - Common	VALUE AMER INC COM
351,000.00	188,515.96	7,800.00	Corporate Stock - Common	VALUEVISION INTL INC COM
27,787.50	44,440.72	2,600.00	Corporate Stock - Common	VARCO INTL INC COM
181,687.50	187,244.80	17,000.00	Corporate Stock - Common	VARCO INTL INC COM
417,360.00	356,767.49	17,760.00	Corporate Stock - Common	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM
2,650.00	2,204.95	200.00	Corporate Stock - Common	VDI MULTIMEDIA COM
4,137.50	2,773.70	100.00	Corporate Stock - Common	VEECO INSTRS INC DEL COM
405,475.00	346,845.81	9,800.00	Corporate Stock - Common	VEECO INSTRS INC DEL COM
6,648.00	6,850.00	2,000.00	Corporate Stock - Common	VELVET EXPL LTD COM STK
198,687.50	218,197.75	28,900.00	Corporate Stock - Common	VENATOR GROUP INC COM STK
10.00	6,703.92	1,000.00	Corporate Stock - Common	VENTURE SEISMIC LTD COM
18,581.25	11,511.20	100.00	Corporate Stock - Common	VERISIGN INC COM
1,077,712.50	315,328.60	5,800.00	Corporate Stock - Common	VERISIGN INC COM
7,281.25	8,622.08	500.00	Corporate Stock - Common	VERITAS DGC INC COM
398,430.00	730,873.51	27,360.00	Corporate Stock - Common	VERITAS DGC INC COM
100,481.25	109,624.10	6,900.00	Corporate Stock - Common	VERITAS DGC INC COM
339,306.25	480,910.88	23,300.00	Corporate Stock - Common	VERITAS DGC INC COM
13,734.38	12,104.95	150.00	Corporate Stock - Common	VERITAS SOFTWARE CORP

Market Value	Cost	Shares	Category	Description
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370.00	614.71	160.00	Corporate Stock - Common	VERSAR INC COM
5,257.50	3,264.49	60.00	Corporate Stock - Common	VERTICALNET INC OC-COM
15,622.90	11,181.50	100.00	Corporate Stock - Common	VESTAS WIND SYS COM ISIN# DK0010242056
1,174,100.00	453,727.59	23,600.00	Corporate Stock - Common	VIACOM COM CL B
1,651,700.00	1,400,887.80	33,200.00	Corporate Stock - Common	VIACOM COM CL B
2,143.75	5,804.95	350.00	Corporate Stock - Common	VIASOFT INC COM
37,800.00	38,149.43	900.00	Corporate Stock - Common	VIATEL INC COM
6,506.25	4,462.72	300.00	Corporate Stock - Common	VICAL INC COM
1,187.50	1,375.67	500.00	Corporate Stock - Common	VIDEOLABS INC COM
7,218.75	9,307.53	3,300.00	Corporate Stock - Common	VIEW SYS INC COM
161,381.25	161,130.82	15,100.00	Corporate Stock - Common	VINTAGE PETE INC COM
2,218.00	4,311.15	1,000.00	Corporate Stock - Common	VIRTUAL TECH CORP COM
175.00	1,706.00	1,000.00	Corporate Stock - Common	VIRTUALELLERS COM INC COM
14,468.75	14,811.20	500.00	Corporate Stock - Common	VISHAY INTERTECHNOLOGY INC COM
1,500.00	2,483.72	500.00	Corporate Stock - Common	VISTA INFORMATION SOLUTIONS INC COM NEW
1,275.00	3,412.00	100.00	Corporate Stock - Common	VISUAL DATA CORP COM NEW
318.25	13,081.75	3,350.00	Corporate Stock - Common	VISUAL EDGE SYS INC COM
156,288.44	151,734.82	2,015.00	Corporate Stock - Common	VISX INC DEL COM
183,047.50	187,317.21	2,360.00	Corporate Stock - Common	VISX INC DEL COM
775,625.00	306,447.69	10,000.00	Corporate Stock - Common	VISX INC DEL COM
135,187.50	37,832.96	3,000.00	Corporate Stock - Common	VITESSE SEMICONDUCTOR CORP COM
9,981.25	8,200.00	100.00	Corporate Stock - Common	VITRIA TECHNOLOGY INC COM
2,745.00	5,268.10	1,220.00	Corporate Stock - Common	VIVUS INC COM
179,076.56	147,696.76	3,795.00	Corporate Stock - Common	VODAFONE AIRTOUCH PLC
1,307,093.75	1,125,642.67	27,700.00	Corporate Stock - Common	VODAFONE AIRTOUCH PLC
138.00	9,721.50	4,600.00	Corporate Stock - Common	VOICE POWERED TECH INTL INC COM
512,910.00	150,112.21	5,560.00	Corporate Stock - Common	VOICESTREAM WIRELESS CORP COM
98.81	129.63	17.00	Corporate Stock - Common	VORNADO OPER CO COM
2.43	5,105.73	1,213.00	Corporate Stock - Common	VOXEL COM
5,655.00	12,158.77	1,560.00	Corporate Stock - Common	VTEL CORP
31,900.00	39,155.60	8,800.00	Corporate Stock - Common	VTEL CORP
136,850.00	164,084.00	3,400.00	Corporate Stock - Common	VULCAN MATERIALS CO COM
1,250.00	12,725.00	5,000.00	Corporate Stock - Common	W COAST ENTMT CORP COM
569,821.00	533,929.91	19,649.00	Corporate Stock - Common	WA MUT INC COM
843,900.00	1,185,845.53	29,100.00	Corporate Stock - Common	WA MUT INC COM
49,322.59	54,979.48	1,700.78	Corporate Stock - Common	WA MUT INC COM
534,318.75	367,216.09	6,900.00	Corporate Stock - Common	WACHOVIA CORP COM NEW
39,028.50	12,470.20	504.00	Corporate Stock - Common	WACHOVIA CORP COM NEW
13,268.75	26,334.57	1,100.00	Corporate Stock - Common	WACKENHUT CORRECTIONS CORP COM
434,963.13	440,193.88	17,530.00	Corporate Stock - Common	WADDELL & REED FINL INC CL A COM
5,405.00	49,297.81	23,000.00	Corporate Stock - Common	WADE COOK FINL CORP COM
8,684,087.50	1,972,297.46	150,700.00	Corporate Stock - Common	WAL-MART STORES INC COM

Market Value	Cost	Shares	Category	Description
3,250,050.00	1,705,973.98	56,400.00	Corporate Stock - Common	WAL-MART STORES INC COM
483,997.16	387,345.97	8,399.08	Corporate Stock - Common	WAL-MART STORES INC COM
916,237.50	504,688.54	15,900.00	Corporate Stock - Common	WAL-MART STORES INC COM
1,502,850.00	1,324,348.39	51,600.00	Corporate Stock - Common	WALGREEN CO COM
174,043.34	136,836.20	5,975.74	Corporate Stock - Common	WALGREEN CO COM
990,250.00	240,471.93	34,000.00	Corporate Stock - Common	WALGREEN CO COM
28,689.38	30,640.44	1,430.00	Corporate Stock - Common	WALLACE COMPUTER SVCS INC COM
5,219,812.50	3,689,288.28	58,200.00	Corporate Stock - Common	WARNER LAMBERT CO COM
1,058,312.50	821,176.46	11,800.00	Corporate Stock - Common	WARNER LAMBERT CO COM
5,148,062.50	4,014,140.61	57,400.00	Corporate Stock - Common	WARNER LAMBERT CO COM
35,930.52	28,001.25	400.62	Corporate Stock - Common	WARNER LAMBERT CO COM
2,600,937.50	562,630.14	29,000.00	Corporate Stock - Common	WARNER LAMBERT CO COM
220,440.00	260,400.00	10,560.00	Corporate Stock - Common	WASH FED INC COM
285,750.00	288,059.65	500.00	Corporate Stock - Common	WASH POST CO CL B COM
50,999.24	72,819.29	3,138.42	Corporate Stock - Common	WASTE MGMT INC DEL COM STK
340,063.75	1,001,919.86	20,927.00	Corporate Stock - Common	WASTE MGMT INC DEL COM STK
119,000.00	147,726.62	3,200.00	Corporate Stock - Common	WATSON PHARMACEUTICALS INC COM
43,137.50	46,377.54	1,160.00	Corporate Stock - Common	WATSON PHARMACEUTICALS INC COM
4,927.50	8,376.02	365.00	Corporate Stock - Common	WAVE SYS CORP CL A
16,032.93	17,519.92	700.89	Corporate Stock - Common	WEBB DEL CORP COM
153,262.50	153,906.00	6,700.00	Corporate Stock - Common	WEBB DEL CORP COM
402,600.00	399,599.12	17,600.00	Corporate Stock - Common	WEBB DEL CORP COM
45,262.50	52,557.63	1,700.00	Corporate Stock - Common	WEBSTER FNCL CORP WATERBURY CONN COM
5,756.25	3,992.45	100.00	Corporate Stock - Common	WEBTRENDS CORP COM
3,150.00	2,938.20	1,200.00	Corporate Stock - Common	WEGENER CORP COM
324,393.75	292,412.04	7,900.00	Corporate Stock - Common	WEIS MKT INC COM
126,637.50	190,322.00	2,200.00	Corporate Stock - Common	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8-4-97
575,625.00	585,272.06	10,000.00	Corporate Stock - Common	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8-4-97
2,596,095.00	838,978.04	55,830.00	Corporate Stock - Common	WELLS FARGO & CO NEW COM STK
976,500.00	771,419.65	21,000.00	Corporate Stock - Common	WELLS FARGO & CO NEW COM STK
999,750.00	141,678.09	21,500.00	Corporate Stock - Common	WELLS FARGO & CO NEW COM STK
18,809.25	12,714.73	404.50	Corporate Stock - Common	WELLS FARGO & CO NEW COM STK
90,456.25	65,215.25	4,100.00	Corporate Stock - Common	WENDY S INTL INC COM
76.36	80.10	3.46	Corporate Stock - Common	WENDY S INTL INC COM
306,830.00	360,098.76	9,760.00	Corporate Stock - Common	WESTAMERICA BANCORPORATION COM
9,093.00	7,548.90	1,000.00	Corporate Stock - Common	WESTELL TECHNOLOGIES INC CL A
34,136.00	50,532.45	34,000.00	Corporate Stock - Common	WESTN COPPER HLDGS LTD COM
4,528.13	11,212.09	1,150.00	Corporate Stock - Common	WESTN DIGITAL CORP COM
79,187.50	88,766.60	7,000.00	Corporate Stock - Common	WESTN GAS RES INC COM
52.00	952.27	2,000.00	Corporate Stock - Common	WESTN PAC AIRLS INC COM

Page 100 of 126

Market Value	Cost	Shares	Category	Description
4,671.88	5,217.45	250.00	Corporate Stock - Common	WESTN RES INC COM
250,412.50	519,515.77	13,400.00	Corporate Stock - Common	WESTN RES INC COM
551,658.75	198,979.74	9,420.00	Corporate Stock - Common	WESTN WIRELESS CORP CL A
624,881.25	619,093.74	20,700.00	Corporate Stock - Common	WESTVACO CORP COM
493,263.75	505,646.20	16,340.00	Corporate Stock - Common	WESTVACO CORP COM
101,128.13	82,689.89	3,350.00	Corporate Stock - Common	WESTVACO CORP COM
486,937.50	332,912.81	7,950.00	Corporate Stock - Common	WEYERHAEUSER CO COM
275,625.00	287,291.25	4,500.00	Corporate Stock - Common	WEYERHAEUSER CO COM
1,163,750.00	701,953.98	19,000.00	Corporate Stock - Common	WEYERHAEUSER CO COM
232,750.00	224,594.44	3,800.00	Corporate Stock - Common	WEYERHAEUSER CO COM
60.00	1,899.90	3,000.00	Corporate Stock - Common	WEYMIN MNG CORP COM
359,900.00	385,485.35	5,900.00	Corporate Stock - Common	WHIRLPOOL CORP COM
915,000.00	588,706.38	15,000.00	Corporate Stock - Common	WHIRLPOOL CORP COM
158,600.00	115,151.09	2,600.00	Corporate Stock - Common	WHIRLPOOL CORP COM
45.00	4,507.03	500.00	Corporate Stock - Common	WHITEHALL ENTERPRISES INC COM
41,278.13	38,949.25	1,050.00	Corporate Stock - Common	WHOLE FOODS MKT INC COM
48,812.50	51,040.00	5,500.00	Corporate Stock - Common	WHX CORP COM
361,237.50	360,958.23	10,140.00	Corporate Stock - Common	WILD OATS MKTS INC COM
157,225.00	129,283.79	3,800.00	Corporate Stock - Common	WILLAMETTE IND INC COM
70,337.50	73,709.45	1,700.00	Corporate Stock - Common	WILLAMETTE IND INC COM
15,250.00	1,895.45	1,000.00	Corporate Stock - Common	WILLAMETTE VY VINEYARD INC COM
496,125.00	252,068.40	14,700.00	Corporate Stock - Common	WILLIAMS CO INC COM
1,215.00	1,684.76	36.00	Corporate Stock - Common	WILLIAMS CO INC COM
2,981.25	3,293.25	100.00	Corporate Stock - Common	WILLIAMS COMMUNICATIONS GROUP INC COM
812.40	1,192.65	400.00	Corporate Stock - Common	WILLIAMS CTLS INC COM
15,525.00	12,072.25	450.00	Corporate Stock - Common	WIND RIV SYS INC COM
130,937.50	129,577.00	5,000.00	Corporate Stock - Common	WINN-DIXIE STORES INC COM
350,175.00	375,303.42	6,900.00	Corporate Stock - Common	WINSTAR COMMUNICATIONS INC COM
10,150.00	8,984.90	200.00	Corporate Stock - Common	WINSTAR COMMUNICATIONS INC COM
10,800.00	9,829.95	200.00	Corporate Stock - Common	WIRELESS FACS INC COM
1,987.50	3,030.00	100.00	Corporate Stock - Common	WIS ENERGY COM
457,125.00	572,290.40	23,000.00	Corporate Stock - Common	WIS ENERGY COM
2,812.50	3,373.70	1,000.00	Corporate Stock - Common	WISER OIL CO DEL COM
21,450.00	22,049.87	1,100.00	Corporate Stock - Common	WIT CAP GROUP INC COM STK
112,612.50	119,926.62	9,900.00	Corporate Stock - Common	WMS INDS INC COM
47,703.94	47,721.13	3,141.00	Corporate Stock - Common	WORLD ACCESS INC (NEW)
1,387.20	2,222.34	1,200.00	Corporate Stock - Common	WORLD WIDE WIRELESS COMMUNICATIONS INC COM
50,400.00	50,979.78	3,150.00	Corporate Stock - Common	WORTHINGTON INDS INC COM
321,440.00	335,825.21	20,090.00	Corporate Stock - Common	WORTHINGTON INDS INC COM
89,600.00	69,721.27	5,600.00	Corporate Stock - Common	WORTHINGTON INDS INC COM



324,431.25

137,277.35

3,900.00

Corporate Stock - Common

WRIGLEY WM JR CO CAP

Market Value	Cost	Shares	Category	Description
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660.94	5,341.84	235.00	Corporate Stock - Common	WYNDHAM INTL INC CL A
235.00	-	235.00	Corporate Stock - Common	WYNDHAM INTL INC RT PUR PFD CONV SER A
2,781.00	6,964.44	1,000.00	Corporate Stock - Common	XATA CORP COM NEW
607,715.50	436,975.30	22,456.00	Corporate Stock - Common	XEROX CORP COM
28,415.65	30,147.08	1,050.00	Corporate Stock - Common	XEROX CORP COM
649,500.00	466,950.77	24,000.00	Corporate Stock - Common	XEROX CORP COM
1,900.00	855.80	200.00	Corporate Stock - Common	XICOR INC COM
474,350.00	466,188.00	5,300.00	Corporate Stock - Common	XILINX INC COM
161,995.00	101,927.51	1,810.00	Corporate Stock - Common	XILINX INC COM
15,000.00	26,924.98	5,000.00	Corporate Stock - Common	XOMA CORPORATION COM BERMUDA
438,477.75	356,288.17	2,061.00	Corporate Stock - Common	YAHOO INC COM
276,575.00	266,309.28	1,300.00	Corporate Stock - Common	YAHOO INC COM
266,062.50	297,000.00	16,500.00	Corporate Stock - Common	YANKEE CANDLE CO COM ISIN US9847571042
70,612.50	67,677.96	4,200.00	Corporate Stock - Common	YELLOW CORP COM
260,937.50	215,250.00	5,000.00	Corporate Stock - Common	YOUNG & RUBICAM INC COM
836,864.53	612,707.11	16,420.00	Corporate Stock - Common	ZALE CORP NEW COM STK
779,625.00	424,680.17	15,400.00	Corporate Stock - Common	ZALE CORP NEW COM STK
60.00	558.55	3,000.00	Corporate Stock - Common	ZANE INTERACTIVE PUBG INC COM
22,875.00	11,608.02	1,500.00	Corporate Stock - Common	ZI CORP COM
1,146.88	2,014.33	50.00	Corporate Stock - Common	ZIFF-DAVIS INC COM ZDNET ZDNET ISIN US9895112095
43,250.00	35,759.67	1,000.00	Corporate Stock - Common	ZIXIT CORP
1,801.88	5,429.94	155.00	Corporate Stock - Common	ZOLTEK COS INC COM
114,796.10	98,474.60	3,100.00	Corporate Stock - Common	ZOMAX INC COM
543.75	2,899.50	100.00	Corporate Stock - Common	ZONAGEN INC COM
7,975.00	6,954.95	200.00	Corporate Stock - Common	ZORAN CORP COM
356,351.47	315,652.39	22,741.00	Partnership/Joint Venture Interests	##MFO STRONG INTL STK FD OPEN END FD DO NOT USE SEE SEC #2848295
49,798,716.42	-	1.00	Partnership/Joint Venture Interests	&&&UAL DCX MUTUAL FUNDS SUNDRY ASSET
(49,798,716.42)	-	1.00	Partnership/Joint Venture Interests	&&&UAL DCX MUTUAL FUNDS SUNDRY ASSET
32,725.11	32,546.07	301.10	Partnership/Joint Venture Interests	DIAMONDS TR SER 1 UNIT
7,929.60	8,067.45	100.00	Partnership/Joint Venture Interests	MIDCAP SPDR TR UNIT SER 1 COM
72,000.00	47,650.80	2,400.00	Partnership/Joint Venture Interests	MLP ALLIANCE CAP MGMT HLDG L P UNIT LTD PARTNERSHIP INT
7,825.00	10,890.70	400.00	Partnership/Joint Venture Interests	MLP CROWN PAC PARTNERS L P UNIT REPSTG LTD PARTNERSHIP INT
40.00	998.78	1,000.00	Partnership/Joint Venture Interests	MLP PRIME MTR INN LTD PARTNERSHIP DEPOS RCPT MASTER LTD PARTNERSHIP
725.00	7,690.26	200.00	Partnership/Joint Venture Interests	MLP TERRA NITROGEN CO L P COM UNIT
29,764.17	14,476.34	896.51	Partnership/Joint Venture Interests	PBHG LARGE CAP 20 FD
17,483.56	11,703.12	1,465.51	Partnership/Joint Venture Interests	SPECTRA FD INC COM STK
5,681.25	5,666.50	300.00	Partnership/Joint Venture Interests	SUBN PROPANE PARTNERS L P UNIT LTD PARTNERSHIP INT COM

Market Value	Cost	Shares	Category	Description
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3,265.50	2,128.86	250.00	Partnership/Joint Venture Interests	WEBS INDEX FD INC HONG KONG SER
5,025.00	3,143.01	600.00	Partnership/Joint Venture Interests	WEBS INDEX FD INC SINGAPORE FREE SER
2,165.63	10,757.26	550.00	Real Estate - Income Producing	#REORG CAPSTEAD MTG CORP COM REVSPPLIT TOCAPSTEAD MTG CORP NEW 2-108902 05-08-00
63,787.50	97,426.80	16,200.00	Real Estate - Income Producing	#REORG CAPSTEAD MTG CORP COM REVSPPLIT TOCAPSTEAD MTG CORP NEW 2-108902 05-08-00
13,446.00	20,589.98	747.00	Real Estate - Income Producing	#REORG STARWOOD FINL INC N/C TO ISTAR FINL INC #2-408985 @ 1 EFF 05-01-00
4,985.75	4,974.20	154.00	Real Estate - Income Producing	AVALONBAY CMNTYS INC COM
2,600.00	2,823.70	100.00	Real Estate - Income Producing	CHATEAU CMNTYS INC COM
238,207.73	270,534.73	22,158.86	Real Estate - Income Producing	COML NET LEASE RLTY INC COM
15,488.22	18,359.83	837.20	Real Estate - Income Producing	DUKE-WEEKS RLTY CORP INC COM NEW
34,208.69	38,202.45	851.23	Real Estate - Income Producing	EQTY RESDNTL PPTYS TR SH BEN INT
0.03	0.02	0.00	Real Estate - Income Producing	ESSEX PPTY TR COM
3,095.24	504.69	182.07	Real Estate - Income Producing	FELCOR LODGING TR INC COM
59,317.05	63,326.12	2,665.94	Real Estate - Income Producing	FRANCHISE FIN CORP AMER COM STK
33,196.17	39,747.49	2,329.56	Real Estate - Income Producing	GLIMCHER RLTY TR COM
1,656.25	2,255.00	100.00	Real Estate - Income Producing	HEALTHCARE RLTY TR
7,400.00	13,202.10	400.00	Real Estate - Income Producing	HOSPITALITY PROPS TR COM
9,526.82	10,977.17	1,023.01	Real Estate - Income Producing	HOST MARRIOTT CORP REIT
4,031.25	6,376.15	500.00	Real Estate - Income Producing	HRPT PPTYS TR COM SH BEN INT
3,937.50	6,097.48	500.00	Real Estate - Income Producing	INNKEEPERS USA TR COM
10,207.75	10,788.54	307.00	Real Estate - Income Producing	KIMCO RLTY CORP COM
17,500.00	19,223.51	5,000.00	Real Estate - Income Producing	LIBERTE INVS INC REIT
7,084.56	7,865.18	310.56	Real Estate - Income Producing	LIBERTY PPTY TR SH BEN INT
1,312.50	1,804.95	200.00	Real Estate - Income Producing	MEDITRUST PAIRED CTF NEW COM STK
14,656.25	21,282.32	700.00	Real Estate - Income Producing	NATL GOLF PPTYS INC COM STK
11,871.39	18,288.72	753.74	Real Estate - Income Producing	NATL HLTH INVS INC COM
84,986.67	104,354.28	5,229.95	Real Estate - Income Producing	NEW PLAN EXCEL RLTY TR INC
3,350.00	5,276.24	200.00	Real Estate - Income Producing	OMEGA HEALTHCARE INVS INC COM
34,838.48	35,210.70	1,494.41	Real Estate - Income Producing	SIMON PPTY GROUP INC COM
2,000.00	3,100.31	100.00	Real Estate - Income Producing	SOVRAN SELF STORAGE INC
9,125.00	9,806.10	500.00	Real Estate - Income Producing	SUMMIT PPTY INC COM
12,049.43	13,329.90	381.76	Real Estate - Income Producing	VORNADO RLTY TR COM
2,038.74	2,217.09	54.28	Real Estate - Income Producing	WEINGARTEN RLTY INVESTORS SH BEN INT
1,700.00	1,879.95	200.00	Real Estate - Income Producing	WINSTON HOTELS INC COM
22,220,663.86	22,220,663.86	22,220,663.86	Loans to Participants/Other	&&& PARTICIPANT LOANS OUTSTANDING
59,690.00	59,690.00	59,690.00	Loans to Participants/Other	&&& UAL - LOAN ASSET
-	-	7.00	Loans to Participants/Other	&&& UAL - LOAN PRIN. ONLY (PAYABLE)
34,387,749.81	34,387,749.81	34,387,749.81	Value of Interest in Common/Collective Trusts	COLTV SHORT TERM INVT FD
3,864,707.56	3,173,296.39	51,819.62	Value of Interest in Registered Investment Companies	##MFO FIDELITY MT VERNON STR TR GROWTH

Market Value	Cost	Shares	Category	Description
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50,189.67	49,223.70	1,881.17	Value of Interest in Registered Investment Companies	##MFO SCUDDER INVNT TR GROWTH & INC N/C INVNT TR SCUDDER GROWTH & INC SEE 2423858
6,018.98	5,827.01	517.54	Value of Interest in Registered Investment Companies	#REORG DREYFUS FOUNDERS BALANCED FD CUSIP CHANGE SEE SEC #2-281668 2-24-00
22,122.98	14,866.66	900.77	Value of Interest in Registered Investment Companies	#REORG FOUNDERS FDS INC GROWTH FD CUSIP CHANGED SEE SEC #2-281670 EFF 02-24-00
3,791.39	3,167.85	168.58	Value of Interest in Registered Investment Companies	#REORG INVESCO DYNAMICS FD INC CUSIP CHANGED SEE SEC#2-424262 EFF 02-04-00
6,562.50	8,092.88	500.00	Value of Interest in Registered Investment Companies	#REORG MFC MORGAN STANLEY EMERGING MKTS FD N/C MFC M/S/D/W EMERGING MKTS 2589378
46,889.28	46,815.84	48.00	Value of Interest in Registered Investment Companies	#REORG WORLDWD FLIGHT SVCS INC MAND UNITSEP BD 4-938260 & WT 2-945908 2-08-00
15,187.50	13,004.75	25.00	Value of Interest in Registered Investment Companies	AIRGATE PCS INC UNIT \$1000 SR SUB DISC NT & WT EXP 13.5 DUE 10-01-2009 BEO
2,845.12	3,285.28	523.29	Value of Interest in Registered Investment Companies	MFC 1ST AUSTRALIA PRIME INC FD INC
18,772.99	19,474.08	2,016.00	Value of Interest in Registered Investment Companies	MFC ASIA TIGERS FD INC
5,270.00	6,748.24	340.00	Value of Interest in Registered Investment Companies	MFC BRAZIL FD
1,520.08	2,967.46	142.24	Value of Interest in Registered Investment Companies	MFC CHILE FD INC COM CLOSED END FD
4,984.10	5,300.12	550.00	Value of Interest in Registered Investment Companies	MFC DUFF & PHELPS UTILS INC INC CLOSED END FD
2,860.58	3,094.97	209.00	Value of Interest in Registered Investment Companies	MFC H & Q LIFE SCI INVESTORS SH BEN INT
2,202.75	6,876.17	750.00	Value of Interest in Registered Investment Companies	MFC JAKARTA GROWTH FD INC CLOSED END FD
7,406.00	4,231.34	500.00	Value of Interest in Registered Investment Companies	MFC KOREA FD INC CLOSED END FD
1,933.89	2,081.78	396.70	Value of Interest in Registered Investment Companies	MFC SCUDDER GLOBAL HI INC FD INC COM
17,062.00	11,278.84	1,000.00	Value of Interest in Registered Investment Companies	MFC SCUDDER NEW ASIA FD INC COM CLOSED END FD
8,687.00	11,728.97	1,000.00	Value of Interest in Registered Investment Companies	MFC SINGAPORE FD INC COM CLOSED END FD
2,662.40	2,920.75	200.00	Value of Interest in Registered Investment Companies	MFC SO AFRICA FD INC COM
7.18	10.33	0.51	Value of Interest in Registered Investment Companies	MFC SWISS HELVETIA FD INC COM CLOSED ENDFD
36,000.00	53,805.86	4,000.00	Value of Interest in Registered Investment Companies	MFC TEMPLETON DRAGON FD INC COM

Market Value	Cost	Shares	Category	Description
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1,137.50	1,114.06	100.00	Value of Interest in Registered Investment Companies	MFC TEMPLETON EMERGING MKT FD INC CLOSEDEND FD
929.12	1,188.68	104.69	Value of Interest in Registered Investment Companies	MFC TEMPLETON VIETNAM & S.E. ASIA FD INC
9,745.45	8,678.44	285.37	Value of Interest in Registered Investment Companies	MFO 3RD AVE FD
40,082.78	27,858.49	1,995.16	Value of Interest in Registered Investment Companies	MFO ACORN FD INC CAP OPEN END FD
891,009.85	428,694.11	15,879.70	Value of Interest in Registered Investment Companies	MFO ADVISORS INNER CIRCLE FD WHITE OAK GROWTH STK FD
1,170,516.08	805,308.48	31,048.17	Value of Interest in Registered Investment Companies	MFO AIM CONSTELLATION FD OPEN END FD
157,883.30	111,815.29	8,830.16	Value of Interest in Registered Investment Companies	MFO AIM EQTY FD INC CHARTER FD RETAIL CLDBTFL
373,421.33	305,299.26	12,340.43	Value of Interest in Registered Investment Companies	MFO AIM EQTY FDS INC WEINGARTEN CL A
450,884.52	317,281.71	18,328.64	Value of Interest in Registered Investment Companies	MFO AIM INTERNATIONAL EQUITY FUND
1,232,290.32	904,122.89	25,036.37	Value of Interest in Registered Investment Companies	MFO AIM VALUE FD CL A
4,990.81	3,973.84	384.20	Value of Interest in Registered Investment Companies	MFO AL FRANK FD
161.66	184.56	25.91	Value of Interest in Registered Investment Companies	MFO AMER CENTY CAP PORTFOLIOS INC EQTY INC FD INV
10,962.70	12,116.97	1,827.12	Value of Interest in Registered Investment Companies	MFO AMER CENTY CAP PORTFOLIOS INC VALUE FD INV
89,226.37	125,463.64	16,584.83	Value of Interest in Registered Investment Companies	MFO AMER CENTY GLOBAL GOLD EQUITIES I
5,993.99	6,467.43	636.31	Value of Interest in Registered Investment Companies	MFO AMER CENTY GOVT INC TR BENHAM LONG-TERM TREAS
33,490.42	35,425.00	3,171.44	Value of Interest in Registered Investment Companies	MFO AMER CENTY INTL BD FDS BENHAM EUROPEAN GOVT BD FD
44,282.28	34,972.02	2,513.18	Value of Interest in Registered Investment Companies	MFO AMER CENTY MUT FDS INC 20TH CENTY VISTA FD INV
23,447.88	20,659.62	727.97	Value of Interest in Registered Investment Companies	MFO AMER CENTY QUANTITATIVE EQTY FDS INC& GROWTH INV CL
22,871.62	21,489.93	316.61	Value of Interest in Registered Investment Companies	MFO AMER CENTY TARGET MATS TR 2005
82,773.40	86,441.70	3,233.34	Value of Interest in Registered Investment Companies	MFO AMER CENTY TARGET MATS TR BENHAM TARGET MATS TR 2025 INVS CL
209,392.22	149,621.22	13,775.80	Value of Interest in Registered Investment Companies	MFO AMER CENTY WORLD MUT FDS INC 20TH CENTY INTL DISCOVERY FD INV

Market Value	Cost	Shares	Category	Description
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14,722.61	10,548.34	1,130.77	Value of Interest in Registered Investment Companies	MFO AMER CENY WORLD MUT FDS INC 20TH CENY INTL GROWTH FD INV
45,356.50	41,898.26	1,614.69	Value of Interest in Registered Investment Companies	MFO AMERINDO FDS INC TECH FD CL D
14,812.77	17,603.39	822.48	Value of Interest in Registered Investment Companies	MFO AMERN AADVANTAGE FDS GROWTH & INC FDPLANAHEAD CL
252,828.06	183,275.47	6,172.56	Value of Interest in Registered Investment Companies	MFO AMERN CENY ULTRA INV FD
2,311.07	2,500.00	69.49	Value of Interest in Registered Investment Companies	MFO ARIEL GROWTH APPRECIATION FD
143,456.13	113,618.91	6,117.53	Value of Interest in Registered Investment Companies	MFO ARTISAN INC INTL FD
30,670.04	30,094.94	667.03	Value of Interest in Registered Investment Companies	MFO BABSON VALUE FD INC OPEN END FD
15,140.21	11,834.99	512.36	Value of Interest in Registered Investment Companies	MFO BARON AST FD GROWTH & INC FD
302,266.37	260,626.90	5,504.76	Value of Interest in Registered Investment Companies	MFO BARON AST FD SH BEN INT
179,272.96	156,142.35	11,528.81	Value of Interest in Registered Investment Companies	MFO BARON AST FD SMALL CAP FD
46,837.68	56,020.96	5,575.91	Value of Interest in Registered Investment Companies	MFO BARR ROSENBERG SER TR MKT NUETRAL FDINV SHS
45,484.42	36,875.50	2,431.02	Value of Interest in Registered Investment Companies	MFO BERGER 1 HUNDRED FD INC OPEN END FD
1,069.82	1,003.75	57.83	Value of Interest in Registered Investment Companies	MFO BERGER INVNT PORTFOLIO TR BALANCED FD
15,558.99	8,070.89	460.73	Value of Interest in Registered Investment Companies	MFO BERGER INVNT PORTFOLIO TR NEW GENERATION FD
39,233.83	34,755.71	1,839.37	Value of Interest in Registered Investment Companies	MFO BERGER SMALL CAP VALUE INVESTOR FD
49,290.58	45,027.31	7,962.94	Value of Interest in Registered Investment Companies	MFO BERGER SMALL CO FD OPEN END FD
20,787.30	20,787.29	1,910.60	Value of Interest in Registered Investment Companies	MFO BRAMWELL FDS INC FOCUS FD
38,604.97	38,604.96	1,498.64	Value of Interest in Registered Investment Companies	MFO BRAMWELL FDS INC GROWTH FD
49,619.54	42,842.37	2,358.34	Value of Interest in Registered Investment Companies	MFO BRANDES INVNT TR INSTL INTL EQTY FD
45,447.87	35,404.62	1,115.56	Value of Interest in Registered Investment Companies	MFO BRANDYWINE FD INC COM OPEN END FD
32,584.28	26,284.14	1,178.46	Value of Interest in Registered Investment Companies	MFO BT INVNT FDS INTL EQTY FD

Market Value	Cost	Shares	Category	Description
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24,614.67	64,568.91	5,945.57	Value of Interest in Registered Investment Companies	MFO CAPPIELLO RUSHMORE TR GOLD FD
10,000.00	10,056.07	926.78	Value of Interest in Registered Investment Companies	MFO CGM TR RLTY FD
43,825.54	47,234.11	593.84	Value of Interest in Registered Investment Companies	MFO CLIPPER FD INC COM OPEN END FD
213,647.01	276,591.10	6,083.34	Value of Interest in Registered Investment Companies	MFO COHEN & STEERS RLTY SHS INC COM
11,556.47	15,669.55	3,752.10	Value of Interest in Registered Investment Companies	MFO COMSTOCK PARTNERS FDS INC CAP VALUE FD CL A
5,231.51	6,229.90	497.77	Value of Interest in Registered Investment Companies	MFO CRABBE HUSON REALESTATE INVT FD
3,400.54	3,328.87	49.52	Value of Interest in Registered Investment Companies	MFO DODGE & COX BALANCED FD COM
52,818.52	48,224.50	519.25	Value of Interest in Registered Investment Companies	MFO DODGE & COX FD OPEN END FD
3,252.64	3,000.92	81.85	Value of Interest in Registered Investment Companies	MFO DOMINI SOCIAL INDEX FD SH BEN INT
448,683.08	402,614.77	30,605.94	Value of Interest in Registered Investment Companies	MFO DREYFUS 3RD CENTY FD INC OPEN END FD
128,062.51	97,469.33	2,825.12	Value of Interest in Registered Investment Companies	MFO DREYFUS APPRECIATION FD INC
38,085.37	36,957.87	1,873.36	Value of Interest in Registered Investment Companies	MFO DREYFUS GROWTH & INC FD INC
50,847.19	25,661.02	1,184.15	Value of Interest in Registered Investment Companies	MFO DREYFUS GROWTH & VALUE FDS INC TECH GROWTH FD
34,170.43	30,761.19	3,086.76	Value of Interest in Registered Investment Companies	MFO DREYFUS GROWTH OPPORTUNITY FD
24,758.15	22,855.75	598.89	Value of Interest in Registered Investment Companies	MFO DREYFUS INDEX FDS S&P 500 INDEX FD
9,501.41	7,575.12	395.89	Value of Interest in Registered Investment Companies	MFO DREYFUS LARGE CO VALUE FD
113.75	9,985.00	8,750.00	Value of Interest in Registered Investment Companies	MFO DREYFUS LGE CO VALUE FD
13,252.86	11,030.33	980.24	Value of Interest in Registered Investment Companies	MFO EATON VANCE SPL INVT TR EV CLASSIC SPL EQUITIES FD
629,803.78	627,801.94	25,498.13	Value of Interest in Registered Investment Companies	MFO EVERGREEN GLOBAL OPPORTUNITIES FD
213,416.58	195,027.65	7,123.38	Value of Interest in Registered Investment Companies	MFO EVERGREEN OMEGA FD
17,154.51	18,059.87	2,667.89	Value of Interest in Registered Investment Companies	MFO EVERGREEN STRATEGIC INC FD CL A

Market Value	Cost	Shares	Category	Description
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26,864.74	19,773.88	946.94	Value of Interest in Registered Investment Companies	MFO EXCELSIOR VALUE & RESTRUCTURING FD
1,188.77	1,320.69	37.99	Value of Interest in Registered Investment Companies	MFO FASCIANO FD INC
2,858.37	3,172.14	346.47	Value of Interest in Registered Investment Companies	MFO FEDT HI YIELD TR SH BEN INT OPEN ENDFD
35,848.78	35,425.00	1,086.66	Value of Interest in Registered Investment Companies	MFO FENIMORE AST MGMT TR FAM VALUE FD OPEN END FD
23,638.71	19,379.82	445.51	Value of Interest in Registered Investment Companies	MFO FID AGGRESSIVE GROWTH FD
14,294,812.86	11,897,077.63	248,346.30	Value of Interest in Registered Investment Companies	MFO FID EQTY INC FD SH BEN INT
6,223.49	5,034.71	123.21	Value of Interest in Registered Investment Companies	MFO FID SELECT PORTFOLIOS DEVELOPING COMMUNICATIONS PORTFOLIO
131,576.86	147,469.99	8,622.34	Value of Interest in Registered Investment Companies	MFO FIDELITY BALANCED FD OPEN END FD
19,405.90	15,373.54	698.31	Value of Interest in Registered Investment Companies	MFO FIDELITY CAP APPRECIATION FD OPEN END FD
42,480.35	42,502.92	42,480.35	Value of Interest in Registered Investment Companies	MFO FIDELITY CASH RESVS SH BEN INT
19,171.90	17,114.74	1,288.43	Value of Interest in Registered Investment Companies	MFO FIDELITY COMWLTH TR SMALL CAP STK OPEN END FD
28,974.02	20,810.06	448.31	Value of Interest in Registered Investment Companies	MFO FIDELITY CONTRAFUND INC OPEN END FD
23,264.06	20,369.40	1,037.19	Value of Interest in Registered Investment Companies	MFO FIDELITY CONV SEC FD
16,970.21	13,195.37	844.29	Value of Interest in Registered Investment Companies	MFO FIDELITY DEVONSHIRE TR MID-CAP STK FD
108,757.85	109,033.03	3,820.09	Value of Interest in Registered Investment Companies	MFO FIDELITY DVD GROWTH FD OPEN END FD
96,136.87	122,376.25	6,794.13	Value of Interest in Registered Investment Companies	MFO FIDELITY EQTY INC FD REAL ESTATE INVT PORTFOLIO OPEN END FD
59,061.24	54,548.25	1,532.47	Value of Interest in Registered Investment Companies	MFO FIDELITY FD OPEN END FD
5,772.04	5,380.13	348.55	Value of Interest in Registered Investment Companies	MFO FIDELITY HONG KONG & CHINA
18,825.81	13,575.91	1,022.03	Value of Interest in Registered Investment Companies	MFO FIDELITY INVT TR INTL VALUE FD
2,450.26	2,637.97	173.04	Value of Interest in Registered Investment Companies	MFO FIDELITY INVT TR S.E. ASIA FD
1,040,243.17	1,152,381.73	47,326.81	Value of Interest in Registered Investment Companies	MFO FIDELITY LOW PRICED STOCK FUND



Market Value	Cost	Shares	Category	Description
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4,807.53	5,432.85	218.72	Value of Interest in Registered Investment Companies	MFO FIDELITY LOW PRICED STOCK FUND
4,389,005.81	3,626,706.91	33,250.04	Value of Interest in Registered Investment Companies	MFO FIDELITY MAGELLAN FD INC OPEN END FD
2,003.86	2,398.83	145.00	Value of Interest in Registered Investment Companies	MFO FIDELITY NEW LATIN AMER FD OPEN END FD
3,296,897.64	2,736,305.08	57,367.28	Value of Interest in Registered Investment Companies	MFO FIDELITY OTC PORTFOLIO OPEN END FD
1,148,044.69	922,550.00	24,962.92	Value of Interest in Registered Investment Companies	MFO FIDELITY OVERSEAS FD OPEN END FD
33,342.34	25,556.13	729.11	Value of Interest in Registered Investment Companies	MFO FIDELITY SECS FD GROWTH & INC FD
8,742.74	9,092.47	612.67	Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT AMER GOLD FD OPEN END FD
46.56	42.04	1.00	Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS BOKERAGE & INVT MGMT PORTFOLIO
6,063.57	5,901.64	74.16	Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS ELECTRS
47,139.75	45,081.14	2,032.76	Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS ENERGY PORTFOLIO
52,474.82	49,844.88	2,356.30	Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS ENERGY SVC PORTFOLIO
12,725.73	12,755.49	96.01	Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS HLTH CAREPORTFOLIO
15,645.08	15,679.04	15,645.08	Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS MONEY MKTPORTFOLIO
14,832.09	20,000.00	1,447.03	Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS PRECIOUS METALS & MIN PORTFOLIO
100,361.87	80,507.10	783.47	Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS TECH FD
41,109.02	28,709.72	465.72	Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT TELECOMMUNICATIONS FD OPEN END FD
5,668.80	6,061.48	116.76	Value of Interest in Registered Investment Companies	MFO FIDELITY VALUE FD OPEN END FD
11,755.36	9,893.73	297.60	Value of Interest in Registered Investment Companies	MFO FIRSTHAND FDS TECH INNOVATORS FD
1,150.18	800.73	31.42	Value of Interest in Registered Investment Companies	MFO FIRSTHAND FDS TECH LEADERS FD
12,042.49	5,333.12	299.34	Value of Interest in Registered Investment Companies	MFO FOUNDERS DISCOVERY FD OPEN END FD
7,016.99	6,829.78	903.09	Value of Interest in Registered Investment Companies	MFO FOUNDERS FDS INC BLUE CHIP FD

Market Value	Cost	Shares	Category	Description
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6,099.05	4,073.57	270.59	Value of Interest in Registered Investment Companies	MFO FOUNDERS FDS INC PASSPORT FD
513,313,563.70	513,313,563.70	513,313,563.70	Value of Interest in Registered Investment Companies	MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV
11,102,053.71	11,102,053.71	11,102,053.71	Value of Interest in Registered Investment Companies	MFO FRANK RUSSELL UAL STIF
32,449,224.55	32,449,224.55	32,449,224.55	Value of Interest in Registered Investment Companies	MFO FRANK RUSSELL UAL STIF
20,717,572.42	20,717,572.42	20,717,572.42	Value of Interest in Registered Investment Companies	MFO FRANK RUSSELL UAL STIF
12,640.83	16,294.14	1,656.73	Value of Interest in Registered Investment Companies	MFO FREMONT MUT FDS INC REALESTATE SEC FD
42,545.37	50,870.58	1,393.10	Value of Interest in Registered Investment Companies	MFO FRKLN BALANCE SHEET INVT FD SH BEN INT
67,353.39	36,926.49	1,732.79	Value of Interest in Registered Investment Companies	MFO FRKLN CAL GROWTH FD SH BEN INT CL A
1,232.41	1,039.47	28.96	Value of Interest in Registered Investment Companies	MFO GABELLI AST FD SH BEN INT OPEN END FD
19,241.93	12,500.00	712.66	Value of Interest in Registered Investment Companies	MFO GABELLI GLOBAL SER FDS INC COMMUNICATIONS FD
21,022.25	14,138.87	687.90	Value of Interest in Registered Investment Companies	MFO GABELLI GLOBAL SER FDS INC INTERACTIVE COUCH POTATO FD
5,234.70	5,000.00	223.51	Value of Interest in Registered Investment Companies	MFO GATEWAY TR INDEX PLUS FD OPEN END FD
59,639.23	76,818.52	7,745.35	Value of Interest in Registered Investment Companies	MFO GLOBAL INTL FD INC SCUDDER EMERGING MKTS INC
2,936.96	2,516.30	326.69	Value of Interest in Registered Investment Companies	MFO GUINNESS FLIGHT INVT FDS INC ASIA SMALL CAP FD
12,848.67	10,727.00	767.09	Value of Interest in Registered Investment Companies	MFO GUINNESS FLIGHT INVT FDS INC CHINA & H K FD
61,417.32	52,000.00	4,961.01	Value of Interest in Registered Investment Companies	MFO HAMBRECHT & QUIST FD TR IPO & EMERGING CO FD COM CL
40,246.20	45,935.90	3,490.56	Value of Interest in Registered Investment Companies	MFO HARRIS ASSOC INVT TR OAKMARK INTL SMALL CAP FD CL I
136,806.07	148,156.07	7,773.07	Value of Interest in Registered Investment Companies	MFO HARRIS ASSOC INVT TR OAKMARK SELECT FD CL I
15,605.40	21,212.02	1,172.46	Value of Interest in Registered Investment Companies	MFO HARRIS ASSOC INVT TR OAKMARK SMALL CAP FD CL I
110,306.55	60,316.38	2,248.40	Value of Interest in Registered Investment Companies	MFO HBR FD CAP APPRECIATION FD
13,447.08	10,761.74	661.12	Value of Interest in Registered Investment Companies	MFO HBR FD INTL GROWTH FD

Market Value	Cost	Shares	Category	Description
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38,488.86	45,458.25	1,257.40	Value of Interest in Registered Investment Companies	MFO HEARTLAND VALUE FD OPEN END FD
5,236.31	6,571.11	607.46	Value of Interest in Registered Investment Companies	MFO HEITMAN REAL ESTATE EQTY FD
21,191.23	16,881.87	1,002.90	Value of Interest in Registered Investment Companies	MFO HENLOPEN FD SH BEN INT
2,699.49	2,027.66	98.81	Value of Interest in Registered Investment Companies	MFO HOTCHKIS & WILEY INTL FD
36,415.34	21,193.62	1,619.18	Value of Interest in Registered Investment Companies	MFO ICON FDS TECH FD
93,325.26	52,650.97	1,251.68	Value of Interest in Registered Investment Companies	MFO INTERACTIVE INVTS TECH VALUE FD
87,365.64	96,549.41	13,650.88	Value of Interest in Registered Investment Companies	MFO INVESCO BD FDS INC HI YIELD FD
54,179.55	49,121.07	3,571.49	Value of Interest in Registered Investment Companies	MFO INVESCO COMBINATION STK & BD FDS INCEQTY INC FD #16
166,752.29	142,948.87	8,218.45	Value of Interest in Registered Investment Companies	MFO INVESCO INTL FDS INC EUROPEAN FD
45,644.37	33,973.04	4,025.08	Value of Interest in Registered Investment Companies	MFO INVESCO INTL FDS INC PAC BASIN FD
17,113.48	24,922.74	1,777.10	Value of Interest in Registered Investment Companies	MFO INVESCO SPECIALTY FDS INC LATIM AMERN FD
107,272.15	60,384.59	2,558.97	Value of Interest in Registered Investment Companies	MFO INVESCO SPECIALTY FDS INC WORLDWIDE COMMUNICATIONS FD
10,316.69	11,314.47	759.14	Value of Interest in Registered Investment Companies	MFO INVESCO STRATEGIC PORTFOLIOS INC ENERGY FD
11,273.15	11,959.65	430.93	Value of Interest in Registered Investment Companies	MFO INVESCO STRATEGIC PORTFOLIOS INC FINL SVCS PORTFOLIO
56,291.72	175,241.14	32,351.57	Value of Interest in Registered Investment Companies	MFO INVESCO STRATEGIC PORTFOLIOS INC GOLD PORTFOLIO
41,997.41	45,307.67	778.02	Value of Interest in Registered Investment Companies	MFO INVESCO STRATEGIC PORTFOLIOS INC HLTH SCIENCES PORTFOLIO
89,037.25	73,289.36	2,101.42	Value of Interest in Registered Investment Companies	MFO INVESCO STRATEGIC PORTFOLIOS INC LEISURE PORTFOLIO
197,336.53	141,756.64	3,068.04	Value of Interest in Registered Investment Companies	MFO INVESCO STRATEGIC PORTFOLIOS INC TECH PORTFOLIO
8,629.78	6,153.50	509.73	Value of Interest in Registered Investment Companies	MFO INVESCO STRATEGIC PORTFOLIOS INC UTILS
9,095.39	6,700.00	162.62	Value of Interest in Registered Investment Companies	MFO IPS FDS MILLENNIUM FD
281,565.97	254,413.48	6,124.99	Value of Interest in Registered Investment Companies	MFO IVY INTL FD SH BEN INT OPEN END FD

Market Value	Cost	Shares	Category	Description
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12,740.91	10,342.85	277.16	Value of Interest in Registered Investment Companies	MFO IVY INTL FD SH BEN INT OPEN END FD
43,430,142.15	21,337,025.10	578,451.55	Value of Interest in Registered Investment Companies	MFO JANUS 20 FD OPEN END FD
503,095.60	371,081.86	11,295.37	Value of Interest in Registered Investment Companies	MFO JANUS FD INC CAP OPEN END FD
227,618.32	206,006.52	5,827.40	Value of Interest in Registered Investment Companies	MFO JANUS GROWTH & INC FD
146,924.61	120,059.39	6,609.29	Value of Interest in Registered Investment Companies	MFO JANUS INVT FD BALANCED FD
615,240.28	582,252.06	9,478.36	Value of Interest in Registered Investment Companies	MFO JANUS INVT FD ENTERPRISE FD
84,547.92	86,000.00	3,630.22	Value of Interest in Registered Investment Companies	MFO JANUS INVT FD EQTY INC FD
327,373.73	348,229.16	34,975.83	Value of Interest in Registered Investment Companies	MFO JANUS INVT FD FLEXIBLE INC FD
19,425.00	15,000.00	1,500.00	Value of Interest in Registered Investment Companies	MFO JANUS INVT FD GLOBAL LIFE SCIENCES FD
684,663.61	510,052.72	27,831.85	Value of Interest in Registered Investment Companies	MFO JANUS INVT FD GLOBAL TECH FD
26,544.05	29,985.60	2,620.34	Value of Interest in Registered Investment Companies	MFO JANUS INVT FD HIGH-YIELD
1,650,716.41	1,182,666.84	35,916.37	Value of Interest in Registered Investment Companies	MFO JANUS INVT FD OLYMPUS FD
525,393.00	285,185.86	16,997.51	Value of Interest in Registered Investment Companies	MFO JANUS INVT FD OVERSEAS
154,458.24	128,975.13	6,393.14	Value of Interest in Registered Investment Companies	MFO JANUS INVT FD SPL SITUATIONS FD
2,390,188.38	1,430,614.40	35,441.70	Value of Interest in Registered Investment Companies	MFO JANUS INVT FD WORLDWIDE FD
3,519,760.85	2,868,595.52	89,040.24	Value of Interest in Registered Investment Companies	MFO JANUS MERCURY FD OPEN END FD
18,438.45	20,463.12	3,695.08	Value of Interest in Registered Investment Companies	MFO KAUFMANN FD OPEN END FD
5,508.00	3,852.85	240.00	Value of Interest in Registered Investment Companies	MFO KEMPER NEW EUROPE FD INC CL M
6,206,177.32	6,745,729.81	660,231.63	Value of Interest in Registered Investment Companies	MFO LEGG MASON NON US FXD INC
53,354.83	83,864.06	16,569.82	Value of Interest in Registered Investment Companies	MFO LEXINGTON GOLDFUND INC COM OPEN END FD
33,771.85	44,472.54	4,296.67	Value of Interest in Registered Investment Companies	MFO LEXINGTON SMALL CAP ASIA GROWTH FD INC COM

Market Value	Cost	Shares	Category	Description
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22,469.59	35,278.14	8,230.62	Value of Interest in Registered Investment Companies	MFO LEXINGTON STRATEGIC SILVER FD INC OPEN END FD
1,171.06	2,410.48	262.57	Value of Interest in Registered Investment Companies	MFO LEXINGTON TROIKA DIALOG RUSSIA FD INC
5,177.22	97.34	438.38	Value of Interest in Registered Investment Companies	MFO LIBERTY FDS TR VII NEWPORT TIGER FD CL A
3,576.49	3,381.78	575.00	Value of Interest in Registered Investment Companies	MFO LINDNER INVTS BULWARK INVS CL
3,661.99	3,162.66	224.11	Value of Interest in Registered Investment Companies	MFO LM INSTL FD ADVISORS II INC LM VALUEINSTL PORT INSTL CL
17,179.74	22,089.85	826.74	Value of Interest in Registered Investment Companies	MFO LONGLEAF PARTNERS FDS TR SH BEN INT
14,475.85	14,281.46	704.42	Value of Interest in Registered Investment Companies	MFO LONGLEAF PARTNERS FDS TR SMALL CAP FD
147,089.39	162,822.55	12,702.02	Value of Interest in Registered Investment Companies	MFO LOOMIS SAYLES BD FD OPEN END FD
4,736.74	5,000.08	376.23	Value of Interest in Registered Investment Companies	MFO MAINSTAY INSTL FDS INC VALUE EQTY FD INSTL CL ISIN #US56062N8662
203,648.61	182,936.53	10,849.69	Value of Interest in Registered Investment Companies	MFO MARICO INVT FD GROWTH & INC FD
206,612.60	164,825.92	10,361.72	Value of Interest in Registered Investment Companies	MFO MARSICO INVT FD FOCUS FD
6,345.21	6,475.14	467.59	Value of Interest in Registered Investment Companies	MFO MASTERS CONCENTRATED SELECT TR MASTERS SELECT EQTY FD
43,386.21	35,739.14	3,720.94	Value of Interest in Registered Investment Companies	MFO MATTHEWS INTL FDS PAC TIGER FD
130,315.38	95,312.93	15,989.62	Value of Interest in Registered Investment Companies	MFO MATTHEWS KOREA FD
56,769.98	107,280.59	44,007.73	Value of Interest in Registered Investment Companies	MFO MIDAS FD INC COM
3,215.26	3,781.09	288.88	Value of Interest in Registered Investment Companies	MFO MONTGOMERY FDS EMERGING ASIA FD CL R
8,328.97	10,564.62	755.12	Value of Interest in Registered Investment Companies	MFO MONTGOMERY FDS EMERGING MKTS FD INC OPEN END FD
17,118.61	13,256.34	754.12	Value of Interest in Registered Investment Companies	MFO MONTGOMERY FDS GLOBAL OPPORTUNITIES FD
12,890.50	7,290.00	492.57	Value of Interest in Registered Investment Companies	MFO MONTGOMERY FDS II GLOBAL LONG-SHORT FD CL R
1,980.52	1,799.14	93.20	Value of Interest in Registered Investment Companies	MFO MONTGOMERY FDS INTL GROWTH FD
6,180.14	5,897.02	456.44	Value of Interest in Registered Investment Companies	MFO MONTGOMERY FDS INTL SMALL CAP FD

Market Value	Cost	Shares	Category	Description
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11,677.59	10,808.00	205.95	Value of Interest in Registered Investment Companies	MFO MUNDER FDS INC NETNET FD CL A
96,465.46	84,897.36	6,584.67	Value of Interest in Registered Investment Companies	MFO MUT SER FD INC BEACON FD CL Z
33,141.96	28,659.61	1,533.64	Value of Interest in Registered Investment Companies	MFO MUT SER FD INC SHS FD CL Z
47,022.97	52,911.05	4,852.73	Value of Interest in Registered Investment Companies	MFO N E INVS TR SH BEN INT
140,399.38	104,708.61	7,252.03	Value of Interest in Registered Investment Companies	MFO NATIONS FD TR MARSICO FOUSED EQUITIES FD INV A
11,105.42	12,621.71	775.52	Value of Interest in Registered Investment Companies	MFO NEUBERGER & BERMAN EQTY FDS GENESIS FD
11,232.59	11,515.00	478.19	Value of Interest in Registered Investment Companies	MFO NEUBERGER & BERMAN GUARDIAN EQTY FD COM OPEN END FD
36,583.86	35,203.14	1,377.92	Value of Interest in Registered Investment Companies	MFO NEUBERGER & BERMAN PARTNERS EQTY FDSPARTNER FD OPEN END FD
3,033.57	3,000.00	95.91	Value of Interest in Registered Investment Companies	MFO NEVIS FD INC COM
28,454.17	13,525.00	1,324.68	Value of Interest in Registered Investment Companies	MFO NORTHSTAR ADVANTAGE TR GROWTH + VALUE FD CL A
13,551.57	10,369.13	896.86	Value of Interest in Registered Investment Companies	MFO O SHAUGHNESSY CORNERSTONE GROWTH
20,631.58	11,200.00	999.11	Value of Interest in Registered Investment Companies	MFO OAK ASSOCS FDS RED OAK TECH SELECT PORTFOLIO
134,166.99	179,706.77	4,970.99	Value of Interest in Registered Investment Companies	MFO OAKMARK FD HARRIS ASSOC INVT TR
2,663.04	2,844.25	195.38	Value of Interest in Registered Investment Companies	MFO OAKMARK INTL FD OPEN END FD
4,428.57	4,416.91	291.74	Value of Interest in Registered Investment Companies	MFO ONESOURCE PORT-GRWTH GROWTH ALLOCATION FD
20,289.99	17,020.70	1,243.26	Value of Interest in Registered Investment Companies	MFO PAYDEN & RYDEL INVT GROUP GROWTH & INC FD CL A
160,862.78	61,142.91	3,232.77	Value of Interest in Registered Investment Companies	MFO PBHG FDS INC TECH & COMMUNICATIONS FD
145,973.74	98,875.24	3,866.85	Value of Interest in Registered Investment Companies	MFO PBHG GROWTH FD INC COMMOM OPEN END FD
16,693.54	13,747.14	1,158.47	Value of Interest in Registered Investment Companies	MFO PBHG STRATEGIC SM
25,729.30	21,451.45	708.60	Value of Interest in Registered Investment Companies	MFO PILGRIM MUT FDS INTL SMALL CAP GROWTH FD CL Q ISIN US72146E553
1,017.28	1,024.27	18.84	Value of Interest in Registered Investment Companies	MFO PIMCO FDS MULTI MANAGER SER INNOVATION FD CL A

Market Value	Cost	Shares	Category	Description
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50,452.46	53,714.45	5,000.24	Value of Interest in Registered Investment Companies	MFO PIMCO FDS PAC INVT MGMT SER FGN BD FD CL D
32,131.16	35,161.52	3,209.91	Value of Interest in Registered Investment Companies	MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD CL D
206,472.51	222,277.10	11,445.26	Value of Interest in Registered Investment Companies	MFO PIONEER CAP GROWTH
14,181,529.36	10,520,951.48	1,027,647.06	Value of Interest in Registered Investment Companies	MFO PIONEER EMERGING MKTS FD CL A
96.54	109.05	4.74	Value of Interest in Registered Investment Companies	MFO PIONEER II INC COM STK OPEN END FD
138,228.58	146,967.21	6,538.72	Value of Interest in Registered Investment Companies	MFO PIONEER INTL GROWTH FD CL A
38,272.29	20,071.28	1,209.24	Value of Interest in Registered Investment Companies	MFO POTOMAC FDS OTC PLUS FD
5,853.15	5,228.81	361.98	Value of Interest in Registered Investment Companies	MFO PRICE T ROWE HLTH SCI FD INC COM
19,488.97	21,026.40	532.34	Value of Interest in Registered Investment Companies	MFO PROFUNDS BEAR PROFUND INVS
170,103.85	158,952.63	7,971.13	Value of Interest in Registered Investment Companies	MFO PROFUNDS ULRABULL PROFUND INVS CL
67,214.90	79,094.50	2,728.99	Value of Interest in Registered Investment Companies	MFO PROFUNDS ULTRABEAR PROFUND INVS CL
204,235.51	166,618.78	3,156.65	Value of Interest in Registered Investment Companies	MFO PROFUNDS ULTRAOTC PROFUND INVS CL
85,282.91	95,112.51	20,699.74	Value of Interest in Registered Investment Companies	MFO PRUDENT BEAR FDS INC
11,029.98	10,000.00	651.89	Value of Interest in Registered Investment Companies	MFO RCM EQTY FDS INC DRESDNER RCM BIOTECHNOLOGY FD
171,879.79	142,800.00	8,184.75	Value of Interest in Registered Investment Companies	MFO RCM EQTY FDS INC DRESDNER RCM GLOBALSMALL FD CL N
112,262.26	86,490.84	2,394.16	Value of Interest in Registered Investment Companies	MFO RCM EQTY FDS INC DRESDNER RCM GLOBALTECH FD CL N
68,487.39	57,738.65	1,078.20	Value of Interest in Registered Investment Companies	MFO REYNOLDS FDS BLUE CHIP GROWTH FD
10,540.52	17,591.12	1,162.13	Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVT TR CONTRARIAN FD
4,648.96	3,791.40	173.99	Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVT TR DIVERSIFIED GROWTH FD
10,396.43	11,845.34	767.26	Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVT TR GROWTH & INC FD
25,582.12	14,481.22	889.81	Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVT TR INFO AGE FD

Market Value	Cost	Shares	Category	Description
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28,250.89	22,504.65	1,507.52	Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVNT TR MICROCAP GROWTH FD
19,978.03	18,820.93	707.69	Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVNT TR VALUE PLUS GROWTH FD
33,714.49	20,526.55	978.08	Value of Interest in Registered Investment Companies	MFO ROWE T PRICE BLUE CHIP GROWTH FD
97,662.31	89,748.58	3,627.87	Value of Interest in Registered Investment Companies	MFO ROWE T PRICE EQTY INC FD SH BEN INT OPEN END FD
17,232.76	15,774.77	736.13	Value of Interest in Registered Investment Companies	MFO ROWE T PRICE INTL FD EUROPEAN STK FDOOPEN END FD
4,300.37	2,741.75	113.29	Value of Interest in Registered Investment Companies	MFO ROWE T PRICE MID-CAP GROWTH FD INC COM
6,997.20	5,712.47	262.56	Value of Interest in Registered Investment Companies	MFO ROWE T PRICE NEW HORIZONS FD INC COM
259,743.03	128,972.25	4,082.73	Value of Interest in Registered Investment Companies	MFO ROWE T PRICE SCI & TECH FD OPEN END
12,810.04	10,981.55	586.81	Value of Interest in Registered Investment Companies	MFO ROWE T PRICE SMALL CAP FD
2,173.45	2,023.22	292.52	Value of Interest in Registered Investment Companies	MFO ROYCE TOTAL RETURN FD
140,811.53	118,724.02	2,926.26	Value of Interest in Registered Investment Companies	MFO RS EMERGING GROWTH FD
37,222.50	20,000.00	1,604.42	Value of Interest in Registered Investment Companies	MFO RYDEX SER TR
66,627.48	90,644.22	12,180.53	Value of Interest in Registered Investment Companies	MFO RYDEX SER TR ARKTOS FD
63,619.39	56,254.71	1,675.08	Value of Interest in Registered Investment Companies	MFO RYDEX SER TR NOVA FD
595,800.27	463,938.47	9,002.72	Value of Interest in Registered Investment Companies	MFO RYDEX SER TR OTC FD
286,353.17	313,373.85	34,793.82	Value of Interest in Registered Investment Companies	MFO RYDEX SER TR URSA FD
13,463.49	11,424.78	537.25	Value of Interest in Registered Investment Companies	MFO SAFECO EQTY FD INC
38,378.23	44,669.33	1,822.33	Value of Interest in Registered Investment Companies	MFO SAFECO GROWTH FD INC
11,491.03	10,822.04	1,081.00	Value of Interest in Registered Investment Companies	MFO SCHWAB 10 TR UNIT 1998 SER C SEMI ANNUAL
8,205.50	7,190.72	540.19	Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR AST DIR BALANCED GROWTH FD
4,800.51	4,053.10	284.73	Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR AST DIR HI GROWTH FD



Market Value	Cost	Shares	Category	Description
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434,191.34	359,207.48	30,555.34	Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR ONESOURCE BALANCED PORTFOLIO
164,364.68	119,685.25	7,609.48	Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR S&P 500 FD INV SHS
2,015.95	1,739.90	109.03	Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR SMALL CAP INDEX FD
21,580.00	20,000.00	1,000.00	Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR TOTAL STK MKT INDEX FDINV SHS
2,100,555.11	2,100,555.11	2,100,555.11	Value of Interest in Registered Investment Companies	MFO SCHWAB CHARLES FAMILY FDS VALUE ADVANTAGE MONEY FD
17,135,156.28	17,135,156.28	17,135,156.28	Value of Interest in Registered Investment Companies	MFO SCHWAB FAMILY FD MONEY MKT FD
30,699.96	30,699.96	30,699.96	Value of Interest in Registered Investment Companies	MFO SCHWAB GOVT SEC FD
80,033.05	62,483.55	2,105.03	Value of Interest in Registered Investment Companies	MFO SCHWAB INVTS 1000 EQTY FD
233,178.48	233,178.48	233,178.48	Value of Interest in Registered Investment Companies	MFO SCHWAB U.S TREAS MONEY FD
20,169.97	17,655.98	658.07	Value of Interest in Registered Investment Companies	MFO SCUDDER INTL FD INC GRTR EUROPE GROWTH FD
10,549.31	9,276.43	778.55	Value of Interest in Registered Investment Companies	MFO SCUDDER INTL FD INC PAC OPPORTUNITIES FD OPEN END FD
13,099.10	11,106.46	777.86	Value of Interest in Registered Investment Companies	MFO SCUDDER JAPAN FD INC COM
16,831.54	18,978.69	746.08	Value of Interest in Registered Investment Companies	MFO SCUDDER LATIN AMER FD OPEN END FD
69,877.24	92,609.95	10,555.47	Value of Interest in Registered Investment Companies	MFO SCUDDER MUT FDS INC GOLD FD
39,367.11	41,232.04	3,154.42	Value of Interest in Registered Investment Companies	MFO SCUDDER PORTFOLIO TR INC FD
9,267.40	5,000.00	285.06	Value of Interest in Registered Investment Companies	MFO SCUDDER SEC TR TECH FD
96,726.83	91,095.63	2,747.14	Value of Interest in Registered Investment Companies	MFO SELECTED AMER SH INC CAP STK OPEN END FD
15,218.13	11,808.52	866.14	Value of Interest in Registered Investment Companies	MFO SENECA FDS MID CAP GROWTH
9,540.93	11,510.77	947.46	Value of Interest in Registered Investment Companies	MFO SENECA FDS REAL ESTATE SECS FD ADMINSHS
24,491.04	23,717.12	1,502.52	Value of Interest in Registered Investment Companies	MFO SMITH BREEDEN TR MKT TRACKING FD
10,223.46	9,631.53	354.86	Value of Interest in Registered Investment Companies	MFO SOUND SHORE FD INC COM

Market Value	Cost	Shares	Category	Description
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2,367.39	2,385.79	278.52	Value of Interest in Registered Investment Companies	MFO STEIN ROE INTER BD FD
70,237.85	59,323.57	2,071.30	Value of Interest in Registered Investment Companies	MFO STEIN ROE INVNT TR CAP OPPORTUNITIES FD
1,522.54	1,167.30	57.02	Value of Interest in Registered Investment Companies	MFO STEIN ROE INVNT TR GROWTH & INC FD
5,549.36	5,605.75	247.85	Value of Interest in Registered Investment Companies	MFO STEIN ROE INVNT TR SPL FD
195,533.68	177,001.86	7,716.40	Value of Interest in Registered Investment Companies	MFO STRONG AST ALLOCATION FD
67,640.54	72,434.75	4,216.99	Value of Interest in Registered Investment Companies	MFO STRONG DISCOVERY FD OPEN END FD
28,181.19	31,601.09	1,756.93	Value of Interest in Registered Investment Companies	MFO STRONG DISCOVERY FD OPEN END FD
20,731.11	14,449.00	620.69	Value of Interest in Registered Investment Companies	MFO STRONG EQTY FDS INC ENTERPRISE FD
98,068.63	53,234.75	3,144.23	Value of Interest in Registered Investment Companies	MFO STRONG EQTY FDS INC GROWTH FD
36,763.68	20,850.17	1,395.21	Value of Interest in Registered Investment Companies	MFO STRONG GROWTH & INC FD COM
713,181.39	567,540.09	15,271.55	Value of Interest in Registered Investment Companies	MFO STRONG OPPORTUNITY FD OPEN END FD
49,571.63	37,768.26	1,061.49	Value of Interest in Registered Investment Companies	MFO STRONG OPPORTUNITY FD OPEN END FD
276,409.98	355,326.21	5,641.02	Value of Interest in Registered Investment Companies	MFO STRONG SCHAFFER VALUE FD
2,762.13	3,324.41	56.37	Value of Interest in Registered Investment Companies	MFO STRONG SCHAFFER VALUE FD
317,004.16	275,361.62	7,130.10	Value of Interest in Registered Investment Companies	MFO STRONG TOTAL RETURN FD INC COM STK OPEN END FD
82,039.59	72,339.31	1,951.00	Value of Interest in Registered Investment Companies	MFO TORRAY FD SH BEN INT
3,378.32	2,568.24	122.63	Value of Interest in Registered Investment Companies	MFO TRANSAMERICA INVS INC PREMIER AGGRESSIVE GROWTH FD INV CL
20,087.49	18,954.97	977.02	Value of Interest in Registered Investment Companies	MFO TRANSAMERICA INVS INC PREMIER BALANCED FD INVS SHS
2,512.55	1,974.07	90.09	Value of Interest in Registered Investment Companies	MFO TRANSAMERICA INVS INC PREMIER EQTY FD INV SHS
152,896.15	135,016.86	4,733.63	Value of Interest in Registered Investment Companies	MFO TRANSAMERICA INVS INC PREMIER SMALL CO FD INV CL
94,084.29	52,199.74	2,239.57	Value of Interest in Registered Investment Companies	MFO TURNER FDS SMALL CAP FD

Market Value	Cost	Shares	Category	Description
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48,140.77	49,682.03	1,879.03	Value of Interest in Registered Investment Companies	MFO TUSCARORA INVNT TR OAK VALUE FD
35,770.44	28,693.21	1,721.39	Value of Interest in Registered Investment Companies	MFO TWEEDY BROWN FD INC GLOBAL VALUE FD
2,689.50	1,703.68	114.89	Value of Interest in Registered Investment Companies	MFO TWEEDY BROWNE FD INC AMER VALUE FD FORMERLY VALUE FD 10-01-1994
1,883.51	2,511.90	209.75	Value of Interest in Registered Investment Companies	MFO U.S GLOBAL ACCOLADE FDS REGENT EASTNEUROPEAN FD
26,436.49	25,000.00	2,520.16	Value of Interest in Registered Investment Companies	MFO UAM FDS INC ACADIAN EMERGING MKT PORTFOLIO
82,026.81	185,138.35	9,906.62	Value of Interest in Registered Investment Companies	MFO UNITED SERVICES WORLD GOLD FD OPEN END FD
205,353.40	129,113.14	7,320.98	Value of Interest in Registered Investment Companies	MFO US GLOBAL ACCO BONNEL GROWTH FD
4,799.79	5,520.14	677.94	Value of Interest in Registered Investment Companies	MFO VALUE LINE AGGRESSIVE INC TR SH BEN INT
11,322.23	10,000.00	555.56	Value of Interest in Registered Investment Companies	MFO VALUE LINE AST ALLOCATION FD INC COM
322,718.88	163,366.76	8,661.27	Value of Interest in Registered Investment Companies	MFO VAN WAGONER FDS INC EMERGING GROWTH FD ISIN #US9212802022
48,206.07	36,765.19	1,585.73	Value of Interest in Registered Investment Companies	MFO VAN WAGONER FDS INC MICRO-CAP FD
5,141.44	5,000.00	207.99	Value of Interest in Registered Investment Companies	MFO VAN WAGONER FDS INC MID-CAP FD
5,450.10	5,000.00	157.38	Value of Interest in Registered Investment Companies	MFO VAN WAGONER FDS INC POST-VENTURE FD
6,451.89	5,294.02	122.94	Value of Interest in Registered Investment Companies	MFO VAN WAGONER FDS INC TECH FD
9,121.19	8,655.31	366.02	Value of Interest in Registered Investment Companies	MFO VANGUARD AST ALLOCATION FD INC
224,585.45	232,308.77	22,548.74	Value of Interest in Registered Investment Companies	MFO VANGUARD FXD INC SECS FD INC GNMA PORTFOLIO
14,732.13	15,740.79	1,993.52	Value of Interest in Registered Investment Companies	MFO VANGUARD FXD INC SECS FD INC HI YIELD BD PORTFOLIO
62,837.67	63,693.29	6,315.34	Value of Interest in Registered Investment Companies	MFO VANGUARD FXD INC SECS FD INC SHORT TERM GOVT BD PORTFOLIO
291,748.00	224,705.96	2,268.65	Value of Interest in Registered Investment Companies	MFO VANGUARD INDEX TR - 500 PORTFOLIO SHBEN INT OPEN END FD
18,089.23	15,046.40	520.25	Value of Interest in Registered Investment Companies	MFO VANGUARD INDEX TR EXTD MKT PORTFOLIOOPEN END FD
122,292.79	93,036.57	3,261.14	Value of Interest in Registered Investment Companies	MFO VANGUARD INDEX TR GROWTH PORTFOLIO

Market Value	Cost	Shares	Category	Description
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7,747.51	6,684.51	248.88	Value of Interest in Registered Investment Companies	MFO VANGUARD INDEX TR TOTAL STK MKT PORTFOLIO OPEN END FD
59,901.14	54,412.91	2,238.46	Value of Interest in Registered Investment Companies	MFO VANGUARD INTL EQTY INDEX FD INC EUROPEAN PORTFOLIO OPEN END FD
79,256.55	64,741.05	2,205.86	Value of Interest in Registered Investment Companies	MFO VANGUARD QUANTITATIVE PORTFOLIOS INC OPEN END FD
120,180.01	122,501.16	5,517.91	Value of Interest in Registered Investment Companies	MFO VANGUARD SPECIALIZED PORTFOLIO ENERGY PORTFOLIO OPEN END FD
38,063.37	42,682.35	4,751.98	Value of Interest in Registered Investment Companies	MFO VANGUARD SPECIALIZED PORTFOLIOS GOLD& PRECIOUS METALS PORTFOLIO OPEN END FD
210,178.33	154,073.18	2,081.80	Value of Interest in Registered Investment Companies	MFO VANGUARD SPECIALIZED PORTFOLIOS HLTHCARE PORTFOLIO OPEN END FD
35,388.16	31,278.82	826.63	Value of Interest in Registered Investment Companies	MFO VANGUARD U.S GROWTH PORTFOLIO
136,878.61	124,001.88	4,807.82	Value of Interest in Registered Investment Companies	MFO VANGUARD WINDSOR II FD
35,267.79	27,345.80	1,649.57	Value of Interest in Registered Investment Companies	MFO VANGUARD WORLD FD INTL GROWTH FD
25,849.37	26,908.33	1,265.89	Value of Interest in Registered Investment Companies	MFO VANGUARD/WELLESLEY INC FD INC COMM OPEN END FD
835.46	1,937.61	110.37	Value of Interest in Registered Investment Companies	MFO VONTOBEL FDS INC EASTN EUROPEAN EQTYFD
5,127.05	5,000.00	87.61	Value of Interest in Registered Investment Companies	MFO WARBURG PINCUS GLOBAL TELECOMMUNICATIONS FD INC COM SHS
10,379.04	8,774.15	429.95	Value of Interest in Registered Investment Companies	MFO WARBURG PINCUS INTL EQTY FD OPEN ENDFD
31,622.17	25,475.53	1,078.52	Value of Interest in Registered Investment Companies	MFO WARBURG PINCUS JAPAN GWTH FD
160,346.50	110,031.19	6,840.72	Value of Interest in Registered Investment Companies	MFO WARBURG PINCUS JAPAN SMALL CO FD FORMERLY WARBURG PINCUS JAPAN OTC COM
40,605.53	27,139.51	9,334.60	Value of Interest in Registered Investment Companies	MFO WASATCH ADVISORS FDS INC MICRO-CAP FD
42,805.42	37,697.79	1,130.03	Value of Interest in Registered Investment Companies	MFO WEITZ HICKORY FD
85,580.20	78,770.80	4,304.84	Value of Interest in Registered Investment Companies	MFO WEITZ PARTNERS INC VALUE FD
45,209.29	43,498.85	1,329.29	Value of Interest in Registered Investment Companies	MFO WEITZ SER FD INC VALUE PORTFOLIO OPEN END FD
2,219.13	3,243.36	246.02	Value of Interest in Registered Investment Companies	MFO YACKTMAN FD INC OPEN END FD
286,650.00	292,098.30	390,000.00	Other	ARGENTINA REP NT ZERO CPN CL D DUE 10-15-2002 BE0

Market Value	Cost	Shares	Category	Description
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160,320.00	139,008.00	192,000.00	Other	ARGENTINA(REP OF) 9.75% BDS 19/09/27 USD1000
1,156,846.17	1,132,146.47	24.00	Other	SPI DEC 1999 FUTURE @ SFE
(1,156,846.17)	(1,132,146.47)	(24.00)	Other	SPI DEC 1999 FUTURE @ SFE
82,775.00	77,275.00	110,000.00	Other	BRAZIL REP OF-NEW MONEYSER L ISIN #XS0049978165 DUE 04-15-2009 BEO
241,412.50	227,385.00	310,000.00	Other	BULGARIA(NAT REP) FRN 7/11 USD(VAR)BR
10,985,140.18	11,007,639.73	16,500,000.00	Other	CANADA(GOVT OF) 4.5% NTS 1/6/01 CAD1000
(2,762,724.66)	(2,510,417.33)	(51.00)	Other	CAC 40-10 INDEX DEC 1999 FUTURE
2,762,724.66	2,510,417.33	51.00	Other	CAC 40-10 INDEX DEC 1999 FUTURE
2,225,117.05	2,146,999.22	15.00	Other	DAX IDX DEC 99 FUTURE @ ERX
(2,225,117.05)	(2,146,999.22)	(15.00)	Other	DAX IDX DEC 99 FUTURE @ ERX
748,061.72	767,618.50	5.00	Other	DAX INDEX MARCH 2000 FUTURE @ ERX
(748,061.72)	(767,618.50)	(5.00)	Other	DAX INDEX MARCH 2000 FUTURE @ ERX
(495,725.18)	(492,965.75)	(5.00)	Other	HAN SENG INDEX DEC 1999 FUTURE
495,725.18	492,965.75	5.00	Other	HANG SENG INDEX DEC 1999 FUTURE
(10,441,601.02)	(9,174,338.90)	(65.00)	Other	TOPIX INDEX FUTURE DEC 1999 (TSE)
10,441,601.02	9,174,338.90	65.00	Other	TOPIX INDEX FUTURE DEC 1999 (TSE)
547,434.89	564,823.51	1,000,000.00	Other	NEW ZEALAND(GOVT) 10% BDS 15/3/02 NZD100
95,500.00	99,919.00	100,000.00	Other	PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375 DUE 04-01-2029 BEO
200,943.79	197,723.73	250,000.00	Other	PANAMA(REP OF) FRN 7/2016 USD10000
234,600.00	229,284.70	230,000.00	Other	PHILIPPINES REP GLOBAL BD 9.5 DUE 10-21-2024 BEO PUT
93,660.00	93,058.00	100,000.00	Other	KOREA ELEC PWR CORP 7.75 BD DUE 4-1-2013REG
1,913.10	1,748.25	2.00	Other	EURIBOR 3 MONTH SEPT 2000 FUTURE PUT 96
(1,913.10)	(1,748.25)	(2.00)	Other	EURIBOR 3 MONTH SEPT 2000 FUTURE PUT 96
3,105.79	4,403.42	4.00	Other	90 DAY LIBOR SEPT 2000 FUTURE PUT 93
(3,105.79)	(4,403.42)	(4.00)	Other	90 DAY LIBOR SEPT 2000 FUTURE PUT 93
(5,908,960.60)	(5,669,183.38)	(56.00)	Other	FTSE 100 IDX DECEMBER 1999 FUTURE
5,908,960.60	5,669,183.38	56.00	Other	FTSE 100 IDX DECEMBER 1999 FUTURE
319,012.20	324,841.94	3.00	Other	FTSE 100 INDEX MARCH 2000 FUTURE
(319,012.20)	(324,841.94)	(3.00)	Other	FTSE 100 INDEX MARCH 2000 FUTURE
1,022,712.21	1,048,640.82	2,000,000.00	Other	FED NATL MORT ASSC 7.25% EMTN 20/6/02 NZD(REG)
-	-	1.00	Other	&&& UAL - CO. STOCK DISTRIBUTION (PAYABLE)
-	-	1.00	Other	&&& UAL - CO. STOCK DISTRIBUTION REC.
-	-	1.00	Other	&&& UAL - MM INT. ACCRUAL (PAYABLE)
-	-	1.00	Other	&&& UAL - PRIOR TRUSTEE REC.
(13,228,250.00)	(12,672,475.00)	(38.00)	Other	&&&EQUITY FUTURES OFFSET - LONG
(35,916,625.00)	(35,315,955.00)	(103.00)	Other	&&&EQUITY FUTURES OFFSET - LONG
(22,300,875.00)	(21,736,670.00)	(93.00)	Other	&&&EQUITY FUTURES OFFSET - LONG
(9,044,750.00)	(9,114,975.00)	(26.00)	Other	&&&EQUITY FUTURES OFFSET - LONG

Market Value	Cost	Shares	Category	Description
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435,925.00	436,033.10	470,000.00	Other	COLOMBIA (REP OF) 9.75% BONDS 23.04.2009
12,523,500.00	11,954,905.00	36.00	Other	DEC 99 S&P 500
29,221,500.00	28,482,225.00	84.00	Other	DEC 99 S&P 500
5,218,125.00	5,046,180.00	15.00	Other	DEC 99 S&P 500
9,044,750.00	9,114,975.00	26.00	Other	DEC 99 S&P 500
15,320,875.00	14,896,475.00	73.00	Other	DEC 99 S&P MID 400
70,462.40	71,072.00	80,000.00	Other	FNMA DEB 6.21 08-06-2038
471,494.40	480,485.20	520,000.00	Other	FNMA FED NATL MTG ASSN 6.25 05-15-2029
839,774.50	844,205.50	850,000.00	Other	FNMA NT 6.625 09-15-2009
704,750.00	717,570.00	2.00	Other	MAR 00 S&P 500
6,695,125.00	6,833,730.00	19.00	Other	MAR 00 S&P 500
1,761,875.00	1,794,015.00	5.00	Other	MAR 00 S&P 500
198,550.00	201,970.00	190,000.00	Other	MEXICO(UTD MEX ST) 10.375% BDS 17/2/09 USD(XW)
162,300.00	162,934.40	1,200.00	Other	UIT INTERNET HOLDRS TR DEPOS
				RCPT-INTERNET UNDIV INT \$1000 UNIT VALUE
7,660.46	7,310.58	55.00	Other	UIT SPDR TR UNIT SER 1 CTF OF OWN EVID
				UNDIV INT \$1000 UNIT VALUE REG
(2,100.00)	(414.98)	(8.00)	Other Liabilities	A T & T CORP COM STK CALL OPTION
				EXP 12/18/99 W/STRK PR \$55.00 PER SH
(18,625.00)	(1,713.46)	(10.00)	Other Liabilities	ADR IONA TECHNLS PLC COM STK CALL OPTN
				EXP 12/18/99 W/STRK PR \$15.00 PER SHR
(15,900.00)	(7,131.54)	(24.00)	Other Liabilities	AMERICA ONLINE COM STK CALL OPTION
				EXP 01/22/00 W/STRK \$150.00 PER SHR
(475.00)	(1,230.49)	(2.00)	Other Liabilities	AMERICA ONLINE COM STK CALL OPTION
				EXP 01/22/2000 W/STRK PR \$90.00 PER SH
(3,875.00)	(10,909.92)	(20.00)	Other Liabilities	AMERICA ONLINE INC COM STK CALL OPTION
				EXP 12/18/99 W/STRK PR \$80.00 PER SHR
(3,100.00)	(1,663.97)	(8.00)	Other Liabilities	AMGEN INC COM STK CALL OPTION
				EXP 01/22/00 W/STRK \$45.00 PER SH
(1,562.50)	(1,642.58)	(10.00)	Other Liabilities	AUTOWEB.COM INC COM STK CALL OPTION
				EXP 12/18/99 W/STRK PR \$10.00 PER SHR
(500.00)	(364.98)	(4.00)	Other Liabilities	BEYOND.COM CORP COM STK CALL OPTION
				EXP 12/18/99 W/STRK PR \$10.00 PER SHR
(437.50)	(1,589.74)	(10.00)	Other Liabilities	BEYOND.COM CORP COM STK CALL OPTION
				EXP 12/18/99 W/STRK PR \$12.50 PER SHR
(6,125.00)	(1,837.17)	(10.00)	Other Liabilities	CABLETRON SYS INC COM STK CALL OPTION
				EXP 01/22/2000 W/STRK PR \$17.50 PER SHR
(4,725.00)	(1,014.96)	(6.00)	Other Liabilities	CABLETRON SYSTEMS COM STK CALL OPTION
				EXP 12/18/99 W/STRK PR \$15.00 PER SH
(687.50)	(527.44)	(10.00)	Other Liabilities	CELL PATHWAYS COM STK CALL OPTION
				EXP 01/22/2000 W/STRK PR \$12.50 PER SH
(1,875.00)	(964.92)	(10.00)	Other Liabilities	CIRRUS LOGIC INC COM STK CALL OPTION
				EXP 12/18/99 W/STRK PR \$12.50 PER SHR

Market Value	Cost	Shares	Category	Description
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(15,150.00)	(5,325.97)	(6.00)	Other Liabilities	CISCO SYSTEMS COM STK CALL OPTION EXP 01/22/00 W/STRK \$65.00 PER SHR
(37,500.00)	(8,104.91)	(30.00)	Other Liabilities	CISCO SYSTEMS COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$80.00 PER SH
(2,100.00)	(1,202.45)	(6.00)	Other Liabilities	CISCO SYSTEMS INC COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$90.00 PER SHR
(5,137.50)	(4,732.56)	(3.00)	Other Liabilities	CMGI INC COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$160.00 PER SH
(5,875.00)	(2,321.25)	(5.00)	Other Liabilities	COMPUTER ASSOC COM STCK CALL OPTION EXP 1-22-00 W/STRK PR \$55.00
(750.00)	(621.22)	(5.00)	Other Liabilities	CYBERCASH INC COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$10.00 PER SHR
(4,387.50)	(1,080.96)	(18.00)	Other Liabilities	CYBERIAN OUTPOST INC COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$10.00 PER SH
(1,000.00)	(1,775.31)	(10.00)	Other Liabilities	DELL COMPUTER CORP COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$50.00 PER SHR
(1,218.75)	(1,901.71)	(13.00)	Other Liabilities	DELL COMPUTER CORP COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$45.00 PER SHR
(4,562.50)	(3,450.60)	(5.00)	Other Liabilities	EBAY INC COM STK CALL OPTION EXP 11/20/99 W/STRK PR \$190.00 PER SH
(5,425.00)	(3,798.80)	(14.00)	Other Liabilities	EMC CORP COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$90.00 PER SHR
(1,800.00)	(1,975.81)	(6.00)	Other Liabilities	EMC CORP COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$85.00 PER SHR
(812.50)	(1,214.91)	(10.00)	Other Liabilities	FDX CORP COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$50.00 PER SHR
(312.50)	(4,059.18)	(10.00)	Other Liabilities	GENESIS MICROCHIP INC COM STK CALL OPTN EXP 12/18/99 W/STRK PR \$22.50 PER SHR
(1,268.75)	(1,408.70)	(7.00)	Other Liabilities	HEWLETT PACKARD CO COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$100.00 PER SHR
(4,687.50)	(964.96)	(5.00)	Other Liabilities	HEWLETT PACKARD COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$90.00 PER SH
(4,625.00)	(2,012.77)	(10.00)	Other Liabilities	ICN PHARMACEUTICALS COM STK CALL OPTION EXP 12/18/1999 W/STRK PR \$20.00 PER SH
(400.00)	(1,605.56)	(8.00)	Other Liabilities	INFOSEEK CORP COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$35.00 PER SHR
(1,350.00)	(1,605.62)	(8.00)	Other Liabilities	INTEL CORP COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$80.00 PER SH
(525.00)	(1,304.41)	(4.00)	Other Liabilities	INTL BUS MACH CORP COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$110.00 PER SHR
(250.00)	(514.98)	(4.00)	Other Liabilities	INTL BUSINESS MACH COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$115.00 PER SH

Market Value	Cost	Shares	Category	Description
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(6,562.50)	(2,074.46)	(5.00)	Other Liabilities	LEVEL 3 COMMUNICATIONS COM STK CALL OPTN EXP 12/18/99 W/STRK PR \$60.00 PER SHR
(625.00)	(1,081.10)	(10.00)	Other Liabilities	LORAL SPACE & COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$22.50 PER SH
(1,150.00)	(740.26)	(2.00)	Other Liabilities	MICROSOFT CORP COM STK CALL OPTION EXP 01/22/00 W/STRK \$90.00 PER SHR
(475.00)	(664.97)	(4.00)	Other Liabilities	MICROSOFT CORP COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$95.00 PER SH
(312.50)	(839.96)	(5.00)	Other Liabilities	MICROSOFT INC COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$110.00 PER SH
(7,875.00)	(1,899.03)	(10.00)	Other Liabilities	NETWORK ASSOC INC COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$17.50 PER SHR
(1,912.50)	(865.21)	(3.00)	Other Liabilities	NETWORK ASSOCIATES COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$20.00 PER SH
(3,875.00)	(1,018.60)	(10.00)	Other Liabilities	OMNICARE INC COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$10.00 PER SHR
(14,125.00)	(1,899.03)	(5.00)	Other Liabilities	ORTEL CORP COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$35.00 PER SHR
(618.75)	(658.72)	(3.00)	Other Liabilities	OSICOM TECH COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$20.00 PER SH
(1,875.00)	(2,270.18)	(10.00)	Other Liabilities	PACIFIC GATEWAY EX COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$20.00 PER SH
(587.50)	(665.26)	(2.00)	Other Liabilities	PFIZER COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$35.00 PER SH
(875.00)	(1,328.71)	(20.00)	Other Liabilities	PHILLIP MORRIS COS COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$27.50 PER SHR
(2,000.00)	(5,167.92)	(20.00)	Other Liabilities	PILOT NETWORK COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$10.00 PER SH
(1,125.00)	(4,391.62)	(15.00)	Other Liabilities	PILOT NETWRK SVCS INC COM STK CALL OPTN EXP 12/18/99 W/STRK PR \$22.50 PER SHR
(512.50)	(240.28)	(1.00)	Other Liabilities	PRODIGY COMMUNICATION COM STK CALL OPTIO EXP 12/18/1999 W/STRK PR \$22.50 PER SH
(7,125.00)	(2,580.11)	(5.00)	Other Liabilities	SEMTECH CORP COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$35.00 PER SHR
(1,518.75)	(1,762.95)	(9.00)	Other Liabilities	SKYWEST INC COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$25.00 PER SHR
(2,362.50)	(664.97)	(7.00)	Other Liabilities	SOURCE MEDIA COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$15.00 PER SH
(731.25)	(970.01)	(9.00)	Other Liabilities	SOUTHWEST AIRLINES COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$17.50 PER SHR
(3,750.00)	(956.10)	(10.00)	Other Liabilities	SPYGLASS CO COM STK CALL OPTION EXP 12/18/1999 W/STRK PR \$17.50 PER SH



Market Value	Cost	Shares	Category	Description
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(3,750.00)	(4,321.09)	(10.00)	Other Liabilities	SPYGLASS INC COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$30.00 PER SHR
(1,062.50)	(1,527.43)	(5.00)	Other Liabilities	SPYGLASS INC COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$30.00 PER SHR
(325.00)	(389.98)	(4.00)	Other Liabilities	STAR TELECOMMUNICATNS COM STK CALL OPTN EXP 12/18/99 W/STRK PR \$7.50 PER SHR
(22,500.00)	(2,208.32)	(10.00)	Other Liabilities	SUN MICROSYSTEMS COM STK CALL OPTIONS EXP 01/22/2000 W/STRK PR \$115.00 PER SH
(3,600.00)	(3,388.60)	(6.00)	Other Liabilities	SUN MICROSYSTEMS INC COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$135.00 PER SHR
(1,150.00)	(689.97)	(4.00)	Other Liabilities	TELEBANC FINANCIAL COM STK CALL OPTION EXP 12/18/1999 W/STRK PR \$25.00 PER SH
(750.00)	(777.43)	(10.00)	Other Liabilities	TRAVEL SERVICES INTL COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$10.00 PER SH
(6,000.00)	(3,354.65)	(5.00)	Other Liabilities	TUT SYSTEMS INC COM STK CALL OPTION EXP 02/19/00 W/STRK PR \$30.00 PER SHR
(1,800.00)	(739.53)	(4.00)	Other Liabilities	VALENCE TECH COM STK CALL OPTION EXP 03/18/2000 W/STRK PR \$5.00 PER SH
(1,600.00)	(465.27)	(2.00)	Other Liabilities	WALMART STORES INC COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$50.00 PER SHR
(468.75)	(338.13)	(5.00)	Other Liabilities	WALT DISNEY COM STK CALL OPTION EXP 01/22/00 W/STRK \$30.00 PER SHR
(93.75)	(121.53)	(5.00)	Other Liabilities	WASTE MANAGEMENT COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$27.50 PER SH
(1,687.50)	(527.44)	(10.00)	Other Liabilities	WESTELL TECHNLS INC COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$7.50 PER SHR
(2,312.50)	(1,464.95)	(5.00)	Other Liabilities	WORLDCOM COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$10.00 PER SH
(14,250.00)	(5,564.64)	(10.00)	Other Liabilities	XILINX COM STK CALL OPTION EXP 01/22/2000 W/STRK PR \$80.00 PER SH
(5,350.00)	(5,061.38)	(4.00)	Other Liabilities	YAHOO INC COM STK CALL OPTION EXP 12/18/99 W/STRK PR \$210.00 PER SHR
(1,450.00)	(864.97)	(2.00)	Other Liabilities	ZIXIT CORP COM STK CALL OPTION EXP 12/18/1999 W/STRK PR \$40.00 PER SH
(541,257.02)	(560,156.39)	-	Other Liabilities	Pending foreign exchange sales: Australian dollar
(605,832.62)	(603,160.15)	-	Other Liabilities	Pending foreign exchange sales: Canadian dollar
(998,235.72)	(1,040,638.71)	-	Other Liabilities	Pending foreign exchange sales: Euro
(1,659,320.68)	(1,714,052.94)	-	Other Liabilities	Pending foreign exchange sales: British pound sterling
(4,453,393.57)	(4,267,127.61)	-	Other Liabilities	Pending foreign exchange sales: Japanese yen
(211,888.72)	(202,693.09)	-	Other Liabilities	Pending foreign exchange sales: South Korean won
(274,598.42)	(270,747.79)	-	Other Liabilities	Pending foreign exchange sales: New Taiwan dollar

Market Value	Cost	Shares	Category	Description
(26,353,464.69)	(26,353,464.69)	-	Other Liabilities	Pending foreign exchange sales: United States dollar
(11,269,233.71)	(11,249,378.72)	-	Other Liabilities	Pending trade purchases: Canadian dollar
(238,974.51)	(243,799.83)	-	Other Liabilities	Pending trade purchases: Euro
(195,931.65)	(197,563.95)	-	Other Liabilities	Pending trade purchases: British pound sterling
(154,229.11)	(153,581.38)	-	Other Liabilities	Pending trade purchases: Japanese yen
(2,727,784.30)	(2,801,630.50)	-	Other Liabilities	Pending trade purchases: New Zealand dollar
(7,419.76)	(7,465.28)	-	Other Liabilities	Pending trade purchases: Philippine peso
(60,825,620.01)	(60,825,620.01)	-	Other Liabilities	Pending trade purchases: United States dollar
		32.00	Payable Other	AUDITING EXPENSE ACCRUAL
		1.00	Payable Other	MISCELLANEOUS VALUATION EXPENSE ACCRUAL
		6.00	Payable Other	TRUSTEE/CUSTODY EXPENSE ACCRUAL

Page 126 of 126

5 % Report - Part B  
Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
PRUDENTIAL SECS					
Austalian dollar - AUD					
FX DEAL TRANSACTED ON 13 SEP 1999 AUD / USD EX.RATE 1.5180266 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	400,000.00	9/13/99	263,500.00	254,289.05 (9,210.95)
FX DEAL TRANSACTED ON 07 DEC 1998 USD / AUD EX.RATE 0.6204 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(100,000.00)	12/7/98	62,040.00	62,325.10 (285.10)
FX DEAL TRANSACTED ON 11 DEC 1998 USD / AUD EX.RATE 0.6191 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(200,000.00)	12/11/98	123,820.00	124,650.20 (830.20)
FX DEAL TRANSACTED ON 15 DEC 1998 USD / AUD EX.RATE 0.6226 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(105,000.00)	12/15/98	65,373.00	65,441.36 (68.36)
FX DEAL TRANSACTED ON 16 DEC 1998 USD / AUD EX.RATE 0.6206 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(850,000.00)	12/16/98	527,510.00	529,763.35 (2,253.35)
FX DEAL TRANSACTED ON 16 DEC 1998 AUD / USD EX.RATE 1.6082342 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	850,000.00	12/16/98	528,530.00	536,816.11 8,286.11
FX DEAL TRANSACTED ON 23 DEC 1998 AUD / USD EX.RATE 1.6283993 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	150,000.00	12/23/98	92,115.00	94,732.26 2,617.26
FX DEAL TRANSACTED ON 19 JAN 1999 USD / AUD EX.RATE 0.6358 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(150,000.00)	1/19/99	95,370.00	94,732.26 637.74
FX DEAL TRANSACTED ON 01 FEB 1999 USD / AUD EX.RATE 0.6357 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(100,000.00)	2/1/99	63,570.00	63,154.84 415.16
FX DEAL TRANSACTED ON 08 MAR 1999 USD / AUD EX.RATE 0.6298 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(300,000.00)	3/8/99	188,940.00	189,464.51 (524.51)
FX DEAL TRANSACTED ON 16 MAR 1999 USD / AUD EX.RATE 0.6242 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(450,000.00)	3/16/99	280,890.00	284,196.77 (3,306.77)
FX DEAL TRANSACTED ON 16 MAR 1999 AUD / USD EX.RATE 1.6 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	450,000.00	3/16/99	281,250.00	295,875.50 14,625.50
FX DEAL TRANSACTED ON 31 MAR 1999 USD / AUD EX.RATE 0.63575 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(150,000.00)	3/31/99	95,362.50	98,625.17 (3,262.67)
FX DEAL TRANSACTED ON 16 JUN 1999 USD / AUD EX.RATE 0.6566 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(300,000.00)	6/16/99	196,980.00	197,250.33 (270.33)
FX DEAL TRANSACTED ON 16 JUN 1999 AUD / USD EX.RATE 1.5209125 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	300,000.00	6/16/99	197,250.00	194,114.45 (3,135.55)
FX DEAL TRANSACTED ON 12 JUL 1999 AUD / USD EX.RATE 1.5092062 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	400,000.00	7/12/99	265,040.00	258,819.27 (6,220.73)
FX DEAL TRANSACTED ON 03 SEP 1999 USD / AUD EX.RATE 0.64436 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(300,000.00)	9/3/99	193,308.00	194,114.45 (806.45)
FX DEAL TRANSACTED ON 13 SEP 1999 USD / AUD EX.RATE 0.6576 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(400,000.00)	9/13/99	263,040.00	258,819.27 4,220.73

Page 1 of 25

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID		Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 28 SEP 1999 USD / AUD EX.RATE 0.6548 WITH PRUDENTIAL SECURITIES NEW YORK	AUD	(300,000.00)	9/28/99	196,440.00	190,716.78	5,723.22
British pound sterling - GBP						
FX DEAL TRANSACTED ON 13 AUG 1999 GBP / USD EX.RATE 0.6209059 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	750,000.00	8/13/99	1,207,912.50	1,194,554.55	(13,357.95)
FX DEAL TRANSACTED ON 05 OCT 1999 GBP / USD EX.RATE 0.6043282 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	200,000.00	10/5/99	330,946.00	318,547.88	(12,398.12)
FX DEAL TRANSACTED ON 01 DEC 1998 GBP / USD EX.RATE 0.6069803 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	300,000.00	12/1/98	494,250.00	502,016.43	7,766.43
FX DEAL TRANSACTED ON 07 DEC 1998 USD / GBP EX.RATE 1.6523 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	(100,000.00)	12/7/98	165,230.00	167,338.81	(2,108.81)
FX DEAL TRANSACTED ON 10 DEC 1998 USD / GBP EX.RATE 1.6629 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	(200,000.00)	12/10/98	332,580.00	334,677.62	(2,097.62)
FX DEAL TRANSACTED ON 11 DEC 1998 USD / GBP EX.RATE 1.6799 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	(200,000.00)	12/11/98	335,980.00	334,677.62	1,302.38
FX DEAL TRANSACTED ON 15 DEC 1998 USD / GBP EX.RATE 1.683 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	(200,000.00)	12/15/98	336,600.00	334,677.62	1,922.38
FX DEAL TRANSACTED ON 16 DEC 1998 USD / GBP EX.RATE 1.6756 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	(1,250,000.00)	12/16/98	2,094,500.00	2,091,735.14	2,764.86
FX DEAL TRANSACTED ON 16 DEC 1998 GBP / USD EX.RATE 0.5981577 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	1,250,000.00	12/16/98	2,089,750.00	2,037,622.67	(52,127.33)
FX DEAL TRANSACTED ON 28 DEC 1998 GBP / USD EX.RATE 0.5970506 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	150,000.00	12/28/98	251,235.00	244,514.72	(6,720.28)
FX DEAL TRANSACTED ON 30 DEC 1998 GBP / USD EX.RATE 0.6008171 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	250,000.00	12/30/98	416,100.00	407,524.53	(8,575.47)
FX DEAL TRANSACTED ON 31 DEC 1998 USD / GBP EX.RATE 1.6534 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	(200,000.00)	12/31/98	330,680.00	326,019.63	4,660.37
FX DEAL TRANSACTED ON 07 JAN 1999 GBP / USD EX.RATE 0.6072752 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	250,000.00	1/7/99	411,675.00	407,524.53	(4,150.47)
FX DEAL TRANSACTED ON 13 JAN 1999 USD / GBP EX.RATE 1.654 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	(150,000.00)	1/13/99	248,100.00	244,514.72	3,585.28
FX DEAL TRANSACTED ON 15 JAN 1999 USD / GBP EX.RATE 1.6522 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	(150,000.00)	1/15/99	247,830.00	244,514.72	3,315.28
FX DEAL TRANSACTED ON 21 JAN 1999 USD / GBP EX.RATE 1.65 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	(150,000.00)	1/21/99	247,500.00	244,514.72	2,985.28
FX DEAL TRANSACTED ON 08 MAR 1999 USD / GBP EX.RATE 1.60705 WITH PRUDENTIAL SECURITIES NEW YORK	GBP	(200,000.00)	3/8/99	321,410.00	326,019.63	(4,609.63)

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 16 MAR 1999 USD / GBP EX.RATE 1.6225 WITH PRUDENTIAL SECURITIES NEW YORK	GBP (1,050,000.00)	3/16/99	1,703,625.00	1,711,603.04	(7,978.04)
FX DEAL TRANSACTED ON 16 MAR 1999 GBP / USD EX.RATE 0.6167129 WITH PRUDENTIAL SECURITIES NEW YORK	GBP 1,050,000.00	3/16/99	1,702,575.00	1,671,176.19	(31,398.81)
FX DEAL TRANSACTED ON 07 APR 1999 USD / GBP EX.RATE 1.5935 WITH PRUDENTIAL SECURITIES NEW YORK	GBP (100,000.00)	4/7/99	159,350.00	159,159.64	190.36
FX DEAL TRANSACTED ON 16 JUN 1999 USD / GBP EX.RATE 1.5895 WITH PRUDENTIAL SECURITIES NEW YORK	GBP (950,000.00)	6/16/99	1,510,025.00	1,512,016.55	(1,991.55)
FX DEAL TRANSACTED ON 16 JUN 1999 GBP / USD EX.RATE 0.6286936 WITH PRUDENTIAL SECURITIES NEW YORK	GBP 950,000.00	6/16/99	1,511,070.00	1,542,708.67	31,638.67
FX DEAL TRANSACTED ON 21 JUN 1999 USD / GBP EX.RATE 1.5912 WITH PRUDENTIAL SECURITIES NEW YORK	GBP (300,000.00)	6/21/99	477,360.00	487,171.16	(9,811.16)
FX DEAL TRANSACTED ON 13 JUL 1999 GBP / USD EX.RATE 0.6415294 WITH PRUDENTIAL SECURITIES NEW YORK	GBP 500,000.00	7/13/99	779,387.50	811,951.93	32,564.43
FX DEAL TRANSACTED ON 13 AUG 1999 USD / GBP EX.RATE 1.6096 WITH PRUDENTIAL SECURITIES NEW YORK	GBP (750,000.00)	8/13/99	1,207,200.00	1,217,927.90	(10,727.90)
FX DEAL TRANSACTED ON 03 SEP 1999 USD / GBP EX.RATE 1.6041 WITH PRUDENTIAL SECURITIES NEW YORK	GBP (400,000.00)	9/3/99	641,640.00	649,561.55	(7,921.55)
Euro - EUR					
FX DEAL TRANSACTED ON 13 SEP 1999 EUR / USD EX.RATE 0.9557945 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 850,000.00	9/13/99	889,312.50	855,932.99	(33,379.51)
FX DEAL TRANSACTED ON 28 SEP 1999 USD / EUR EX.RATE 1.0655 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (300,000.00)	9/28/99	1,258,313.86	1,172,414.19	(85,899.67)
FX DEAL TRANSACTED ON 16 DEC 1998 EUR / USD EX.RATE 0.8480739 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 1,067,143.12	12/16/98	1,522,001.21	1,418,367.19	(103,634.02)
FX DEAL TRANSACTED ON 16 DEC 1998 EUR / USD EX.RATE 0.8482332 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 1,291,012.00	12/16/98	300,156.08	280,864.79	(19,291.29)
FX DEAL TRANSACTED ON 23 DEC 1998 EUR / USD EX.RATE 0.85171 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 255,645.94	12/23/98	178,890.88	167,487.75	(11,403.13)
FX DEAL TRANSACTED ON 28 DEC 1998 EUR / USD EX.RATE 0.85219 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 152,449.02	12/28/98	178,878.08	167,487.75	(11,390.33)
FX DEAL TRANSACTED ON 30 DEC 1998 EUR / USD EX.RATE 0.852251 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 152,449.02	12/30/98	357,717.76	334,975.47	22,742.29
FX DEAL TRANSACTED ON 31 DEC 1998 USD / EUR EX.RATE 1.1732374 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (304,898.02)	12/31/98	451,234.83	424,296.51	(26,938.32)
FX DEAL TRANSACTED ON 08 JAN 1999 EUR / USD EX.RATE 0.8558713 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 386,198.93	1/8/99	231,150.00	219,729.51	(11,420.49)

5 % Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 11 JAN 1999 EUR / USD EX.RATE 0.865239 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 200,000.00	1/11/99	231,456.00	219,729.51	(11,726.49)
FX DEAL TRANSACTED ON 11 JAN 1999 EUR / USD EX.RATE 0.8640951 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 200,000.00	1/11/99	352,695.00	329,594.27	23,100.73
FX DEAL TRANSACTED ON 13 JAN 1999 USD / EUR EX.RATE 1.17565 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (300,000.00)	1/13/99	235,060.00	219,729.51	15,330.49
FX DEAL TRANSACTED ON 13 JAN 1999 USD / EUR EX.RATE 1.1753 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (200,000.00)	1/13/99	232,580.00	219,729.51	12,850.49
FX DEAL TRANSACTED ON 18 JAN 1999 USD / EUR EX.RATE 1.1629 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (200,000.00)	1/18/99	348,522.00	329,594.27	18,927.73
FX DEAL TRANSACTED ON 21 JAN 1999 USD / EUR EX.RATE 1.16174 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (300,000.00)	1/21/99	761,915.00	769,053.30	(7,138.30)
FX DEAL TRANSACTED ON 08 MAR 1999 USD / EUR EX.RATE 1.08845 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (700,000.00)	3/8/99	1,852,320.00	1,867,700.86	(15,380.86)
FX DEAL TRANSACTED ON 16 MAR 1999 USD / EUR EX.RATE 1.0896 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (1,700,000.00)	3/16/99	1,861,891.00	1,753,897.26	(107,993.74)
FX DEAL TRANSACTED ON 16 MAR 1999 EUR / USD EX.RATE 0.9130502 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 1,700,000.00	3/16/99	162,555.00	154,755.64	7,799.36
FX DEAL TRANSACTED ON 01 APR 1999 USD / EUR EX.RATE 1.0837 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (150,000.00)	4/1/99	270,787.50	257,926.07	12,861.43
FX DEAL TRANSACTED ON 07 APR 1999 USD / EUR EX.RATE 1.08315 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (250,000.00)	4/7/99	271,937.50	257,926.07	(14,011.43)
FX DEAL TRANSACTED ON 12 APR 1999 EUR / USD EX.RATE 0.9193289 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 250,000.00	4/12/99	1,597,275.00	1,599,141.62	(1,866.62)
FX DEAL TRANSACTED ON 16 JUN 1999 USD / EUR EX.RATE 1.0305 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (1,550,000.00)	6/16/99	1,608,280.00	1,612,232.16	3,952.16
FX DEAL TRANSACTED ON 16 JUN 1999 EUR / USD EX.RATE 0.9637625 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 1,550,000.00	6/16/99	416,240.00	416,059.91	180.09
FX DEAL TRANSACTED ON 21 JUN 1999 USD / EUR EX.RATE 1.0406 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (400,000.00)	6/21/99	407,280.00	416,059.91	8,779.91
FX DEAL TRANSACTED ON 12 JUL 1999 EUR / USD EX.RATE 0.9821253 WITH PRUDENTIAL SECURITIES NEW YORK	EUR 400,000.00	7/12/99	216,450.00	208,029.96	8,420.04
FX DEAL TRANSACTED ON 05 AUG 1999 USD / EUR EX.RATE 1.08225 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (200,000.00)	8/5/99	530,250.00	520,074.89	10,175.11
FX DEAL TRANSACTED ON 03 SEP 1999 USD / EUR EX.RATE 1.0605 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (500,000.00)	9/3/99	883,660.00	884,127.31	(467.31)
FX DEAL TRANSACTED ON 28 SEP 1999 USD / EUR EX.RATE 1.0655 WITH PRUDENTIAL SECURITIES NEW YORK	EUR (300,000.00)	9/28/99	319,650.00	302,093.99	17,556.01

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
French franc - FRF					
FX DEAL TRANSACTED ON 07 DEC 1998 USD / FRF EX.RATE 0.1779518 WITH PRUDENTIAL SECURITIES NEW YORK	FRF (500,000.00)	12/7/98	88,975.89	89,559.19	(583.30)
FX DEAL TRANSACTED ON 10 DEC 1998 USD / FRF EX.RATE 0.1795268 WITH PRUDENTIAL SECURITIES NEW YORK	FRF (600,000.00)	12/10/98	107,716.06	107,471.03	245.03
FX DEAL TRANSACTED ON 11 DEC 1998 USD / FRF EX.RATE 0.180613 WITH PRUDENTIAL SECURITIES NEW YORK	FRF (1,000,000.00)	12/11/98	180,613.00	179,118.38	1,494.62
FX DEAL TRANSACTED ON 15 DEC 1998 USD / FRF EX.RATE 0.1797817 WITH PRUDENTIAL SECURITIES NEW YORK	FRF (1,200,000.00)	12/15/98	215,738.09	214,942.06	796.03
FX DEAL TRANSACTED ON 16 DEC 1998 USD / FRF EX.RATE 0.1788589 WITH PRUDENTIAL SECURITIES NEW YORK	FRF (7,000,000.00)	12/16/98	1,252,012.16	1,253,828.66	(1,816.50)
German deutsche mark - DEM					
FX DEAL TRANSACTED ON 10 DEC 1998 USD / DEM EX.RATE 0.6022645 WITH PRUDENTIAL SECURITIES NEW YORK	DEM (500,000.00)	12/10/98	301,132.26	300,390.51	741.75
FX DEAL TRANSACTED ON 11 DEC 1998 USD / DEM EX.RATE 0.6055651 WITH PRUDENTIAL SECURITIES NEW YORK	DEM (400,000.00)	12/11/98	242,226.06	240,312.41	1,913.65
FX DEAL TRANSACTED ON 15 DEC 1998 USD / DEM EX.RATE 0.6026456 WITH PRUDENTIAL SECURITIES NEW YORK	DEM (200,000.00)	12/15/98	120,529.12	120,156.20	372.92
FX DEAL TRANSACTED ON 16 DEC 1998 USD / DEM EX.RATE 0.5997001 WITH PRUDENTIAL SECURITIES NEW YORK	DEM (2,525,000.00)	12/16/98	1,514,242.88	1,516,972.06	(2,729.18)
Japanese yen - JPY					
FX DEAL TRANSACTED ON 13 AUG 1999 JPY / USD EX.RATE 104.9999998 WITH PRUDENTIAL SECURITIES NEW YORK	JPY 240,000,000.00	8/13/99	2,285,714.29	2,349,083.97	63,369.68
FX DEAL TRANSACTED ON 05 OCT 1999 JPY / USD EX.RATE 106.027 WITH PRUDENTIAL SECURITIES NEW YORK	JPY 100,000,000.00	10/5/99	943,155.99	978,784.99	35,629.00
FX DEAL TRANSACTED ON 07 DEC 1998 USD / JPY EX.RATE 0.0083752 WITH PRUDENTIAL SECURITIES NEW YORK	JPY (50,000,000.00)	12/7/98	418,760.47	431,034.48	(12,274.01)
FX DEAL TRANSACTED ON 11 DEC 1998 USD / JPY EX.RATE 0.0085364 WITH PRUDENTIAL SECURITIES NEW YORK	JPY (50,000,000.00)	12/11/98	426,821.46	431,034.48	(4,213.02)
FX DEAL TRANSACTED ON 14 DEC 1998 USD / JPY EX.RATE 0.0086949 WITH PRUDENTIAL SECURITIES NEW YORK	JPY (50,000,000.00)	12/14/98	434,744.80	431,034.48	3,710.32
FX DEAL TRANSACTED ON 16 DEC 1998 USD / JPY EX.RATE 0.0086503 WITH PRUDENTIAL SECURITIES NEW YORK	JPY (280,000,000.00)	12/16/98	2,422,092.95	2,413,793.10	8,299.85
FX DEAL TRANSACTED ON 16 DEC 1998 JPY / USD EX.RATE 114.12 WITH PRUDENTIAL SECURITIES NEW YORK	JPY 280,000,000.00	12/16/98	2,453,557.66	2,377,616.44	(75,941.22)
FX DEAL TRANSACTED ON 30 DEC 1998 JPY / USD EX.RATE 113.565 WITH PRUDENTIAL SECURITIES NEW YORK	JPY 40,000,000.00	12/30/98	352,221.19	339,659.49	(12,561.70)

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID		Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 31 DEC 1998 USD / JPY EX.RATE 0.008955 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	(50,000,000.00)	12/31/98	447,747.83	424,574.36	23,173.47
FX DEAL TRANSACTED ON 12 JAN 1999 JPY / USD EX.RATE 111.22 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	50,000,000.00	1/12/99	449,559.43	424,574.36	(24,985.07)
FX DEAL TRANSACTED ON 19 JAN 1999 USD / JPY EX.RATE 0.0088511 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	(20,000,000.00)	1/19/99	177,022.48	169,829.75	7,192.73
FX DEAL TRANSACTED ON 21 JAN 1999 USD / JPY EX.RATE 0.0088976 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	(40,000,000.00)	1/21/99	355,903.55	339,659.49	16,244.06
FX DEAL TRANSACTED ON 08 MAR 1999 USD / JPY EX.RATE 0.0082142 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	(100,000,000.00)	3/8/99	821,422.70	849,148.73	(27,726.03)
FX DEAL TRANSACTED ON 16 MAR 1999 USD / JPY EX.RATE 0.0084624 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	(160,000,000.00)	3/16/99	1,353,981.66	1,358,637.97	(4,656.31)
FX DEAL TRANSACTED ON 16 MAR 1999 JPY / USD EX.RATE 116.6998295 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	160,000,000.00	3/16/99	1,371,038.85	1,337,233.60	(33,805.25)
FX DEAL TRANSACTED ON 16 JUN 1999 USD / JPY EX.RATE 0.0083139 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	(160,000,000.00)	6/16/99	1,330,228.46	1,337,233.60	(7,005.14)
FX DEAL TRANSACTED ON 16 JUN 1999 JPY / USD EX.RATE 118.7 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	160,000,000.00	6/16/99	1,347,935.97	1,527,154.72	179,218.75
FX DEAL TRANSACTED ON 12 JUL 1999 JPY / USD EX.RATE 121.11 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	100,000,000.00	7/12/99	825,695.65	954,471.70	128,776.05
FX DEAL TRANSACTED ON 13 AUG 1999 USD / JPY EX.RATE 0.0094103 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	(240,000,000.00)	8/13/99	2,258,483.49	2,290,732.08	(32,248.59)
FX DEAL TRANSACTED ON 03 SEP 1999 USD / JPY EX.RATE 0.0090769 WITH PRUDENTIAL SECURITIES NEW YORK	JPY	(20,000,000.00)	9/3/99	181,537.62	190,894.34	(9,356.72)
United States dollar - USD						
FX DEAL TRANSACTED ON 16 DEC 1998 JPY / USD EX.RATE 114.12 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(2,453,557.66)	12/16/98	2,453,557.66	2,453,557.66	-
FX DEAL TRANSACTED ON 13 AUG 1999 JPY / USD EX.RATE 104.9999998 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(2,285,714.29)	8/13/99	2,285,714.29	2,285,714.29	-
FX DEAL TRANSACTED ON 16 DEC 1998 GBP / USD EX.RATE 0.5981577 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(2,089,750.00)	12/16/98	2,089,750.00	2,089,750.00	-
FX DEAL TRANSACTED ON 16 DEC 1998 EUR / USD EX.RATE 0.8482332 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(1,522,001.21)	12/16/98	1,522,001.21	1,522,001.21	-
FX DEAL TRANSACTED ON 16 JUN 1999 GBP / USD EX.RATE 0.6286936 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(1,511,070.00)	6/16/99	1,511,070.00	1,511,070.00	-
FX DEAL TRANSACTED ON 16 JUN 1999 JPY / USD EX.RATE 118.7 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(1,347,935.97)	6/16/99	1,347,935.97	1,347,935.97	-

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID		Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 16 DEC 1998 EUR / USD EX.RATE 0.8480739 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(1,258,313.86)	12/16/98	1,258,313.86	1,258,313.86	-
FX DEAL TRANSACTED ON 13 AUG 1999 GBP / USD EX.RATE 0.6209059 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(1,207,912.50)	8/13/99	1,207,912.50	1,207,912.50	-
FX DEAL TRANSACTED ON 05 OCT 1999 JPY / USD EX.RATE 106.027 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(943,155.99)	10/5/99	943,155.99	943,155.99	-
FX DEAL TRANSACTED ON 13 SEP 1999 EUR / USD EX.RATE 0.9557945 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(889,312.50)	9/13/99	889,312.50	889,312.50	-
FX DEAL TRANSACTED ON 12 JUL 1999 JPY / USD EX.RATE 121.11 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(825,695.65)	7/12/99	825,695.65	825,695.65	-
FX DEAL TRANSACTED ON 13 JUL 1999 GBP / USD EX.RATE 0.6415294 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(779,387.50)	7/13/99	779,387.50	779,387.50	-
FX DEAL TRANSACTED ON 16 DEC 1998 AUD / USD EX.RATE 1.6082342 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(528,530.00)	12/16/98	528,530.00	528,530.00	-
FX DEAL TRANSACTED ON 01 DEC 1998 GBP / USD EX.RATE 0.6069803 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(494,250.00)	12/1/98	494,250.00	494,250.00	-
FX DEAL TRANSACTED ON 08 JAN 1999 EUR / USD EX.RATE 0.8558713 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(451,234.83)	1/8/99	451,234.83	451,234.83	-
FX DEAL TRANSACTED ON 12 JAN 1999 JPY / USD EX.RATE 111.22 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(449,559.43)	1/12/99	449,559.43	449,559.43	-
FX DEAL TRANSACTED ON 30 DEC 1998 GBP / USD EX.RATE 0.6008171 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(416,100.00)	12/30/98	416,100.00	416,100.00	-
FX DEAL TRANSACTED ON 07 JAN 1999 GBP / USD EX.RATE 0.6072752 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(411,675.00)	1/7/99	411,675.00	411,675.00	-
FX DEAL TRANSACTED ON 12 JUL 1999 EUR / USD EX.RATE 0.9821253 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(407,280.00)	7/12/99	407,280.00	407,280.00	-
FX DEAL TRANSACTED ON 30 DEC 1998 JPY / USD EX.RATE 113.565 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(352,221.19)	12/30/98	352,221.19	352,221.19	-
FX DEAL TRANSACTED ON 05 OCT 1999 GBP / USD EX.RATE 0.6043282 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(330,946.00)	10/5/99	330,946.00	330,946.00	-
FX DEAL TRANSACTED ON 23 DEC 1998 EUR / USD EX.RATE 0.85171 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(300,156.08)	12/23/98	300,156.08	300,156.08	-
FX DEAL TRANSACTED ON 12 APR 1999 EUR / USD EX.RATE 0.9193289 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(271,937.50)	4/12/99	271,937.50	271,937.50	-
FX DEAL TRANSACTED ON 12 JUL 1999 AUD / USD EX.RATE 1.5092062 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(265,040.00)	7/12/99	265,040.00	265,040.00	-
FX DEAL TRANSACTED ON 13 SEP 1999 AUD / USD EX.RATE 1.5180266 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(263,500.00)	9/13/99	263,500.00	263,500.00	-



## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID		Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 28 DEC 1998 GBP / USD EX.RATE 0.5970506 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(251,235.00)	12/28/98	251,235.00	251,235.00	-
FX DEAL TRANSACTED ON 11 JAN 1999 EUR / USD EX.RATE 0.8640951 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(231,456.00)	1/11/99	231,456.00	231,456.00	-
FX DEAL TRANSACTED ON 11 JAN 1999 EUR / USD EX.RATE 0.865239 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(231,150.00)	1/11/99	231,150.00	231,150.00	-
FX DEAL TRANSACTED ON 28 DEC 1998 EUR / USD EX.RATE 0.85219 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(178,890.88)	12/28/98	178,890.88	178,890.88	-
FX DEAL TRANSACTED ON 30 DEC 1998 EUR / USD EX.RATE 0.852251 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(178,878.08)	12/30/98	178,878.08	178,878.08	-
FX DEAL TRANSACTED ON 23 DEC 1998 AUD / USD EX.RATE 1.6283993 WITH PRUDENTIAL SECURITIES NEW YORK	USD	(92,115.00)	12/23/98	92,115.00	92,115.00	-
FX DEAL TRANSACTED ON 07 DEC 1998 USD / AUD EX.RATE 0.6204 WITH PRUDENTIAL SECURITIES NEW YORK	USD	62,040.00	12/7/98	62,040.00	62,040.00	-
FX DEAL TRANSACTED ON 01 FEB 1999 USD / AUD EX.RATE 0.6357 WITH PRUDENTIAL SECURITIES NEW YORK	USD	63,570.00	2/1/99	63,570.00	63,570.00	-
FX DEAL TRANSACTED ON 15 DEC 1998 USD / AUD EX.RATE 0.6226 WITH PRUDENTIAL SECURITIES NEW YORK	USD	65,373.00	12/15/98	65,373.00	65,373.00	-
FX DEAL TRANSACTED ON 07 DEC 1998 USD / FRF EX.RATE 0.1779518 WITH PRUDENTIAL SECURITIES NEW YORK	USD	88,975.89	12/7/98	88,975.89	88,975.89	-
FX DEAL TRANSACTED ON 31 MAR 1999 USD / AUD EX.RATE 0.63575 WITH PRUDENTIAL SECURITIES NEW YORK	USD	95,362.50	3/31/99	95,362.50	95,362.50	-
FX DEAL TRANSACTED ON 19 JAN 1999 USD / AUD EX.RATE 0.6358 WITH PRUDENTIAL SECURITIES NEW YORK	USD	95,370.00	1/19/99	95,370.00	95,370.00	-
FX DEAL TRANSACTED ON 10 DEC 1998 USD / FRF EX.RATE 0.1795268 WITH PRUDENTIAL SECURITIES NEW YORK	USD	107,716.06	12/10/98	107,716.06	107,716.06	-
FX DEAL TRANSACTED ON 15 DEC 1998 USD / DEM EX.RATE 0.6026456 WITH PRUDENTIAL SECURITIES NEW YORK	USD	120,529.12	12/15/98	120,529.12	120,529.12	-
FX DEAL TRANSACTED ON 11 DEC 1998 USD / AUD EX.RATE 0.6191 WITH PRUDENTIAL SECURITIES NEW YORK	USD	123,820.00	12/11/98	123,820.00	123,820.00	-
FX DEAL TRANSACTED ON 07 APR 1999 USD / GBP EX.RATE 1.5935 WITH PRUDENTIAL SECURITIES NEW YORK	USD	159,350.00	4/7/99	159,350.00	159,350.00	-
FX DEAL TRANSACTED ON 01 APR 1999 USD / EUR EX.RATE 1.0837 WITH PRUDENTIAL SECURITIES NEW YORK	USD	162,555.00	4/1/99	162,555.00	162,555.00	-
FX DEAL TRANSACTED ON 07 DEC 1998 USD / GBP EX.RATE 1.6523 WITH PRUDENTIAL SECURITIES NEW YORK	USD	165,230.00	12/7/98	165,230.00	165,230.00	-
FX DEAL TRANSACTED ON 11 DEC 1998 USD / FRF EX.RATE 0.180613 WITH PRUDENTIAL SECURITIES NEW YORK	USD	180,613.00	12/11/98	180,613.00	180,613.00	-

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 03 SEP 1999 USD / JPY EX.RATE 0.0090769 WITH PRUDENTIAL SECURITIES NEW YORK	USD 181,537.62	9/3/99	181,537.62	181,537.62	-
FX DEAL TRANSACTED ON 08 MAR 1999 USD / AUD EX.RATE 0.6298 WITH PRUDENTIAL SECURITIES NEW YORK	USD 188,940.00	3/8/99	188,940.00	188,940.00	-
FX DEAL TRANSACTED ON 03 SEP 1999 USD / AUD EX.RATE 0.64436 WITH PRUDENTIAL SECURITIES NEW YORK	USD 193,308.00	9/3/99	193,308.00	193,308.00	-
FX DEAL TRANSACTED ON 28 SEP 1999 USD / AUD EX.RATE 0.6548 WITH PRUDENTIAL SECURITIES NEW YORK	USD 196,440.00	9/28/99	196,440.00	196,440.00	-
FX DEAL TRANSACTED ON 15 DEC 1998 USD / FRF EX.RATE 0.1797817 WITH PRUDENTIAL SECURITIES NEW YORK	USD 215,738.09	12/15/98	215,738.09	215,738.09	-
FX DEAL TRANSACTED ON 05 AUG 1999 USD / EUR EX.RATE 1.08225 WITH PRUDENTIAL SECURITIES NEW YORK	USD 216,450.00	8/5/99	216,450.00	216,450.00	-
FX DEAL TRANSACTED ON 13 JAN 1999 USD / EUR EX.RATE 1.1753 WITH PRUDENTIAL SECURITIES NEW YORK	USD 235,060.00	1/13/99	235,060.00	235,060.00	-
FX DEAL TRANSACTED ON 11 DEC 1998 USD / DEM EX.RATE 0.6055651 WITH PRUDENTIAL SECURITIES NEW YORK	USD 242,226.06	12/11/98	242,226.06	242,226.06	-
FX DEAL TRANSACTED ON 21 JAN 1999 USD / GBP EX.RATE 1.65 WITH PRUDENTIAL SECURITIES NEW YORK	USD 247,500.00	1/21/99	247,500.00	247,500.00	-
FX DEAL TRANSACTED ON 15 JAN 1999 USD / GBP EX.RATE 1.6522 WITH PRUDENTIAL SECURITIES NEW YORK	USD 247,830.00	1/15/99	247,830.00	247,830.00	-
FX DEAL TRANSACTED ON 13 JAN 1999 USD / GBP EX.RATE 1.654 WITH PRUDENTIAL SECURITIES NEW YORK	USD 248,100.00	1/13/99	248,100.00	248,100.00	-
FX DEAL TRANSACTED ON 13 SEP 1999 USD / AUD EX.RATE 0.6576 WITH PRUDENTIAL SECURITIES NEW YORK	USD 263,040.00	9/13/99	263,040.00	263,040.00	-
FX DEAL TRANSACTED ON 07 APR 1999 USD / EUR EX.RATE 1.08315 WITH PRUDENTIAL SECURITIES NEW YORK	USD 270,787.50	4/7/99	270,787.50	270,787.50	-
FX DEAL TRANSACTED ON 10 DEC 1998 USD / DEM EX.RATE 0.6022645 WITH PRUDENTIAL SECURITIES NEW YORK	USD 301,132.26	12/10/98	301,132.26	301,132.26	-
FX DEAL TRANSACTED ON 28 SEP 1999 USD / EUR EX.RATE 1.0655 WITH PRUDENTIAL SECURITIES NEW YORK	USD 319,650.00	9/28/99	319,650.00	319,650.00	-
FX DEAL TRANSACTED ON 08 MAR 1999 USD / GBP EX.RATE 1.60705 WITH PRUDENTIAL SECURITIES NEW YORK	USD 321,410.00	3/8/99	321,410.00	321,410.00	-
FX DEAL TRANSACTED ON 31 DEC 1998 USD / GBP EX.RATE 1.6534 WITH PRUDENTIAL SECURITIES NEW YORK	USD 330,680.00	12/31/98	330,680.00	330,680.00	-
FX DEAL TRANSACTED ON 10 DEC 1998 USD / GBP EX.RATE 1.6629 WITH PRUDENTIAL SECURITIES NEW YORK	USD 332,580.00	12/10/98	332,580.00	332,580.00	-
FX DEAL TRANSACTED ON 11 DEC 1998 USD / GBP EX.RATE 1.6799 WITH PRUDENTIAL SECURITIES NEW YORK	USD 335,980.00	12/11/98	335,980.00	335,980.00	-

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 15 DEC 1998 USD / GBP EX.RATE 1.683 WITH PRUDENTIAL SECURITIES NEW YORK	USD 336,600.00	12/15/98	336,600.00	336,600.00	-
FX DEAL TRANSACTED ON 21 JAN 1999 USD / EUR EX.RATE 1.16174 WITH PRUDENTIAL SECURITIES NEW YORK	USD 348,522.00	1/21/99	348,522.00	348,522.00	-
FX DEAL TRANSACTED ON 13 JAN 1999 USD / EUR EX.RATE 1.17565 WITH PRUDENTIAL SECURITIES NEW YORK	USD 352,695.00	1/13/99	352,695.00	352,695.00	-
FX DEAL TRANSACTED ON 21 JAN 1999 USD / JPY EX.RATE 0.0088976 WITH PRUDENTIAL SECURITIES NEW YORK	USD 355,903.55	1/21/99	355,903.55	355,903.55	-
FX DEAL TRANSACTED ON 31 DEC 1998 USD / EUR EX.RATE 1.1732374 WITH PRUDENTIAL SECURITIES NEW YORK	USD 357,717.76	12/31/98	357,717.76	357,717.76	-
FX DEAL TRANSACTED ON 21 JUN 1999 USD / EUR EX.RATE 1.0406 WITH PRUDENTIAL SECURITIES NEW YORK	USD 416,240.00	6/21/99	416,240.00	416,240.00	-
FX DEAL TRANSACTED ON 07 DEC 1998 USD / JPY EX.RATE 0.0083752 WITH PRUDENTIAL SECURITIES NEW YORK	USD 418,760.47	12/7/98	418,760.47	418,760.47	-
FX DEAL TRANSACTED ON 11 DEC 1998 USD / JPY EX.RATE 0.0085364 WITH PRUDENTIAL SECURITIES NEW YORK	USD 426,821.46	12/11/98	426,821.46	426,821.46	-
FX DEAL TRANSACTED ON 14 DEC 1998 USD / JPY EX.RATE 0.0086949 WITH PRUDENTIAL SECURITIES NEW YORK	USD 434,744.80	12/14/98	434,744.80	434,744.80	-
FX DEAL TRANSACTED ON 31 DEC 1998 USD / JPY EX.RATE 0.008955 WITH PRUDENTIAL SECURITIES NEW YORK	USD 447,747.83	12/31/98	447,747.83	447,747.83	-
FX DEAL TRANSACTED ON 21 JUN 1999 USD / GBP EX.RATE 1.5912 WITH PRUDENTIAL SECURITIES NEW YORK	USD 477,360.00	6/21/99	477,360.00	477,360.00	-
FX DEAL TRANSACTED ON 16 DEC 1998 USD / AUD EX.RATE 0.6206 WITH PRUDENTIAL SECURITIES NEW YORK	USD 527,510.00	12/16/98	527,510.00	527,510.00	-
FX DEAL TRANSACTED ON 03 SEP 1999 USD / EUR EX.RATE 1.0605 WITH PRUDENTIAL SECURITIES NEW YORK	USD 530,250.00	9/3/99	530,250.00	530,250.00	-
FX DEAL TRANSACTED ON 03 SEP 1999 USD / GBP EX.RATE 1.6041 WITH PRUDENTIAL SECURITIES NEW YORK	USD 641,640.00	9/3/99	641,640.00	641,640.00	-
FX DEAL TRANSACTED ON 08 MAR 1999 USD / EUR EX.RATE 1.08845 WITH PRUDENTIAL SECURITIES NEW YORK	USD 761,915.00	3/8/99	761,915.00	761,915.00	-
FX DEAL TRANSACTED ON 08 MAR 1999 USD / JPY EX.RATE 0.0082142 WITH PRUDENTIAL SECURITIES NEW YORK	USD 821,422.70	3/8/99	821,422.70	821,422.70	-
FX DEAL TRANSACTED ON 13 SEP 1999 USD / EUR EX.RATE 1.0396 WITH PRUDENTIAL SECURITIES NEW YORK	USD 883,660.00	9/13/99	883,660.00	883,660.00	-
FX DEAL TRANSACTED ON 13 AUG 1999 USD / GBP EX.RATE 1.6096 WITH PRUDENTIAL SECURITIES NEW YORK	USD 1,207,200.00	8/13/99	1,207,200.00	1,207,200.00	-
FX DEAL TRANSACTED ON 16 DEC 1998 USD / FRF EX.RATE 0.1788589 WITH PRUDENTIAL SECURITIES NEW YORK	USD 1,252,012.16	12/16/98	1,252,012.16	1,252,012.16	-

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID		Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 16 JUN 1999 USD / JPY EX.RATE 0.0083139 WITH PRUDENTIAL SECURITIES NEW YORK	USD	1,330,228.46	6/16/99	1,330,228.46	1,330,228.46	-
FX DEAL TRANSACTED ON 16 DEC 1998 USD / DEM EX.RATE 0.5997001 WITH PRUDENTIAL SECURITIES NEW YORK	USD	1,514,242.88	12/16/98	1,514,242.88	1,514,242.88	-
FX DEAL TRANSACTED ON 16 DEC 1998 USD / GBP EX.RATE 1.6756 WITH PRUDENTIAL SECURITIES NEW YORK	USD	2,094,500.00	12/16/98	2,094,500.00	2,094,500.00	-
FX DEAL TRANSACTED ON 13 AUG 1999 USD / JPY EX.RATE 0.0094103 WITH PRUDENTIAL SECURITIES NEW YORK	USD	2,258,483.49	8/13/99	2,258,483.49	2,258,483.49	-
FX DEAL TRANSACTED ON 16 DEC 1998 USD / JPY EX.RATE 0.0086503 WITH PRUDENTIAL SECURITIES NEW YORK	USD	2,422,092.95	12/16/98	2,422,092.95	2,422,092.95	-
FX DEAL TRANSACTED ON 16 JUN 1999 USD / GBP EX.RATE 1.5895 WITH PRUDENTIAL SECURITIES NEW YORK	USD	1,510,025.00	6/16/99	1,510,025.00	1,510,025.00	-
FX DEAL TRANSACTED ON 16 JUN 1999 EUR / USD EX.RATE 0.9636625 WITH PRUDENTIAL SECURITIES NEW YORK		(1,608,280.00)	6/16/99	1,608,280.00	1,608,280.00	-
FX DEAL TRANSACTED ON 16 JUN 1999 USD / EUR EX.RATE 1.0305 WITH PRUDENTIAL SECURITIES NEW YORK		1,597,275.00	6/16/99	1,597,275.00	1,597,275.00	-
FX DEAL TRANSACTED ON 16 JUN 1999 AUD / USD EX.RATE 1.5209125 WITH PRUDENTIAL SECURITIES NEW YORK		(197,250.00)	6/16/99	197,250.00	197,250.00	-
FX DEAL TRANSACTED ON 16 JUN 1999 USD / AUD EX.RATE 0.6586 WITH PRUDENTIAL SECURITIES NEW YORK		196,980.00	3/16/99	196,980.00	196,980.00	-
FX DEAL TRANSACTED ON 16 MAR 1999 USD / EUR EX.RATE 1.0896 WITH PRUDENTIAL SECURITIES NEW YORK		1,852,320.00	3/16/99	1,852,320.00	1,852,320.00	-
FX DEAL TRANSACTED ON 16 MAR 1999 AUD / USD EX.RATE 1.6 WITH PRUDENTIAL SECURITIES NEW YORK		(281,250.00)	3/16/99	281,250.00	281,250.00	-
FX DEAL TRANSACTED ON 16 MAR 1999 USD / AUD EX.RATE 0.6242 WITH PRUDENTIAL SECURITIES NEW YORK		280,890.00	3/16/99	280,890.00	280,890.00	-
FX DEAL TRANSACTED ON 16 MAR 1999 JPY / USD EX.RATE 116.6998295 WITH PRUDENTIAL SECURITIES NEW YORK		(1,371,038.85)	3/16/99	1,371,038.85	1,371,038.85	-
FX DEAL TRANSACTED ON 16 MAR 1999 GBP / USD EX.RATE 0.6167129 WITH PRUDENTIAL SECURITIES NEW YORK		(1,702,575.00)	3/16/99	1,702,575.00	1,702,575.00	-
FX DEAL TRANSACTED ON 16 MAR 1999 USD / GBP EX.RATE 1.6225 WITH PRUDENTIAL SECURITIES NEW YORK		1,703,625.00	3/16/99	1,703,625.00	1,703,625.00	-
FX DEAL TRANSACTED ON 16 MAR 1999 EUR / USD EX.RATE 0.9130502 WITH PRUDENTIAL SECURITIES NEW YORK		(1,861,891.00)	3/16/99	1,861,891.00	1,861,891.00	-
FX DEAL TRANSACTED ON 16 MAR 1999 USD / JPY EX.RATE 0.0084624 WITH PRUDENTIAL SECURITIES NEW YORK		1,353,981.66	3/16/99	1,353,981.66	1,353,981.66	-
FX DEAL TRANSACTED ON 16 JAN 1999 USD / EUR EX.RATE 1.1629 WITH PRUDENTIAL SECURITIES NEW YORK		232,580.00	1/18/99	232,580.00	232,580.00	-

5 % Report - Part B  
 Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 16 JAN 1999 USD / JPY EX.RATE 0.0088511 WITH PRUDENTIAL SECURITIES NEW YORK	177,022.48	1/19/99	177,022.48	177,022.48	
Total PRUDENTIAL SECS			132,288,221.44	132,014,232.72	(154,918.02)
STATE ST BOS CAP MKT					
Austalian dollar - AUD					
FX DEAL TRANSACTED ON 15 SEP 1999 AUD / USD EX.RATE 1.5389351 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD 1,180,000.00	9/15/99	766,764.00	750,152.69	(16,611.31)
FX DEAL TRANSACTED ON 20 SEP 1999 AUD / USD EX.RATE 1.550628 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD 120,000.00	9/20/99	77,388.00	76,286.71	(1,101.29)
FX DEAL TRANSACTED ON 21 OCT 1999 AUD / USD EX.RATE 1.5429718 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD 250,000.00	10/21/99	162,025.00	158,930.65	(3,094.35)
FX DEAL TRANSACTED ON 16 NOV 1999 AUD / USD EX.RATE 1.5478798 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD 100,000.00	11/16/99	64,604.50	63,572.26	(1,032.24)
FX DEAL TRANSACTED ON 22 FEB 1999 AUD / USD EX.RATE 1.566416 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD 200,000.00	2/22/99	127,680.00	126,309.67	(1,370.33)
FX DEAL TRANSACTED ON 23 FEB 1999 AUD / USD EX.RATE 1.561524 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD 200,000.00	2/23/99	128,080.00	126,309.67	(1,770.33)
FX DEAL TRANSACTED ON 25 FEB 1999 AUD / USD EX.RATE 1.5984655 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD 300,000.00	2/25/99	187,680.00	189,464.51	1,784.51
FX DEAL TRANSACTED ON 01 MAR 1999 AUD / USD EX.RATE 1.6119932 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD 200,000.00	3/1/99	124,070.00	126,309.67	2,239.67
FX DEAL TRANSACTED ON 17 MAR 1999 USD / AUD EX.RATE 0.627 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD (900,000.00)	3/17/99	564,300.00	568,393.53	(4,093.53)
FX DEAL TRANSACTED ON 26 MAR 1999 USD / AUD EX.RATE 0.63775 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD (150,000.00)	3/26/99	95,662.50	98,625.17	(2,962.67)
FX DEAL TRANSACTED ON 13 APR 1999 AUD / USD EX.RATE 1.5678896 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD 100,000.00	4/13/99	63,780.00	65,750.11	1,970.11
FX DEAL TRANSACTED ON 26 APR 1999 AUD / USD EX.RATE 1.5417823 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD 100,000.00	4/26/99	64,860.00	65,750.11	890.11
FX DEAL TRANSACTED ON 03 MAY 1999 AUD / USD EX.RATE 1.5057973 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD 100,000.00	5/3/99	66,410.00	65,750.11	(659.89)
FX DEAL TRANSACTED ON 24 MAY 1999 USD / AUD EX.RATE 0.6606 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD (70,000.00)	5/24/99	46,242.00	46,025.08	216.92
FX DEAL TRANSACTED ON 15 JUN 1999 USD / AUD EX.RATE 0.658 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD (880,000.00)	6/15/99	579,040.00	578,600.97	439.03

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID		Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 15 JUN 1999 AUD / USD EX.RATE 1.5186605 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD	880,000.00	6/15/99	579,458.00	569,402.39	(10,055.61)
FX DEAL TRANSACTED ON 16 AUG 1999 AUD / USD EX.RATE 1.5353908 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD	150,000.00	8/16/99	97,695.00	97,057.23	(637.77)
FX DEAL TRANSACTED ON 24 AUG 1999 AUD / USD EX.RATE 1.5649452 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD	350,000.00	8/24/99	223,650.00	226,466.86	2,816.86
FX DEAL TRANSACTED ON 08 SEP 1999 USD / AUD EX.RATE 0.6481 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD	(200,000.00)	9/8/99	129,620.00	129,409.63	210.37
FX DEAL TRANSACTED ON 15 SEP 1999 USD / AUD EX.RATE 0.649 WITH STATE STREET BOSTON CAP MKTS BOSTAN	AUD	(1,180,000.00)	9/15/99	765,820.00	763,516.84	2,303.16
British pound sterling - GBP						
FX DEAL TRANSACTED ON 15 SEP 1999 GBP / USD EX.RATE 0.6206593 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	1,600,000.00	9/15/99	2,577,904.00	2,548,383.04	(29,520.96)
FX DEAL TRANSACTED ON 20 SEP 1999 GBP / USD EX.RATE 0.6162948 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	300,000.00	9/20/99	486,780.00	477,821.82	(8,958.18)
FX DEAL TRANSACTED ON 23 SEP 1999 USD / GBP EX.RATE 1.642925 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	(800,000.00)	9/23/99	1,314,340.00	1,274,191.52	40,148.48
FX DEAL TRANSACTED ON 27 SEP 1999 GBP / USD EX.RATE 0.6074227 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	500,000.00	9/27/99	823,150.00	796,369.70	(26,780.30)
FX DEAL TRANSACTED ON 22 OCT 1999 GBP / USD EX.RATE 0.6038939 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	600,000.00	10/22/99	993,552.00	955,643.64	(37,908.36)
FX DEAL TRANSACTED ON 26 OCT 1999 GBP / USD EX.RATE 0.6041931 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	100,000.00	10/26/99	165,510.00	159,273.94	(6,236.06)
FX DEAL TRANSACTED ON 12 NOV 1999 GBP / USD EX.RATE 0.6195019 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	200,000.00	11/12/99	322,840.00	318,547.88	(4,292.12)
FX DEAL TRANSACTED ON 16 NOV 1999 GBP / USD EX.RATE 0.616067 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	200,000.00	11/16/99	324,640.00	318,547.88	(6,092.12)
FX DEAL TRANSACTED ON 17 NOV 1999 GBP / USD EX.RATE 0.6154452 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	200,000.00	11/17/99	324,968.00	318,547.88	(6,420.12)
FX DEAL TRANSACTED ON 22 FEB 1999 GBP / USD EX.RATE 0.6175127 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	300,000.00	2/22/99	485,820.00	489,029.44	3,209.44
FX DEAL TRANSACTED ON 23 FEB 1999 GBP / USD EX.RATE 0.6195019 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	300,000.00	2/23/99	484,260.00	489,029.44	4,769.44
FX DEAL TRANSACTED ON 23 FEB 1999 GBP / USD EX.RATE 0.6210409 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	200,000.00	2/23/99	322,040.00	326,019.63	3,979.63
FX DEAL TRANSACTED ON 01 MAR 1999 GBP / USD EX.RATE 0.6216547 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP	400,000.00	3/1/99	643,444.00	652,039.25	8,595.25

5 % Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 03 MAR 1999 USD / GBP EX.RATE 1.6167 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP (200,000.00)	3/3/99	323,340.00	326,019.63	(2,679.63)
FX DEAL TRANSACTED ON 17 MAR 1999 GBP / USD EX.RATE 0.6134706 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP 1,000,000.00	3/17/99	1,630,070.00	1,591,596.37	(38,473.63)
FX DEAL TRANSACTED ON 26 MAR 1999 USD / GBP EX.RATE 1.6194 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP (150,000.00)	3/26/99	242,910.00	238,739.46	4,170.54
FX DEAL TRANSACTED ON 01 APR 1999 USD / GBP EX.RATE 1.6103 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP (200,000.00)	4/1/99	322,060.00	318,319.27	3,740.73
FX DEAL TRANSACTED ON 13 APR 1999 GBP / USD EX.RATE 0.6195672 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP 450,000.00	4/13/99	726,313.50	716,218.37	(10,095.13)
FX DEAL TRANSACTED ON 28 APR 1999 GBP / USD EX.RATE 0.618831 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP 300,000.00	4/28/99	484,785.00	477,478.91	(7,306.09)
FX DEAL TRANSACTED ON 24 MAY 1999 USD / GBP EX.RATE 1.5956 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP (125,000.00)	5/24/99	199,450.00	198,949.55	500.45
FX DEAL TRANSACTED ON 24 MAY 1999 USD / GBP EX.RATE 1.5984 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP (125,000.00)	5/24/99	199,800.00	198,949.55	850.45
FX DEAL TRANSACTED ON 15 JUN 1999 USD / GBP EX.RATE 1.5935 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP (950,000.00)	6/15/99	1,513,825.00	1,512,016.55	1,808.45
FX DEAL TRANSACTED ON 15 JUN 1999 GBP / USD EX.RATE 0.6272935 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP 950,000.00	6/15/99	1,514,442.50	1,542,708.67	28,266.17
FX DEAL TRANSACTED ON 15 JUN 1999 GBP / USD EX.RATE 0.6260016 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP 100,000.00	6/15/99	159,744.00	162,390.39	2,646.39
FX DEAL TRANSACTED ON 17 JUN 1999 GBP / USD EX.RATE 0.6278922 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP 300,000.00	6/17/99	477,789.00	487,171.16	9,382.16
FX DEAL TRANSACTED ON 05 JUL 1999 GBP / USD EX.RATE 0.6339586 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP 250,000.00	7/5/99	394,347.50	405,975.97	11,628.47
FX DEAL TRANSACTED ON 21 JUL 1999 USD / GBP EX.RATE 1.5774 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP (250,000.00)	7/21/99	394,350.00	405,975.97	(11,625.97)
FX DEAL TRANSACTED ON 16 AUG 1999 GBP / USD EX.RATE 0.6236086 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP 450,000.00	8/16/99	721,606.50	730,756.74	9,150.24
FX DEAL TRANSACTED ON 24 AUG 1999 GBP / USD EX.RATE 0.6256648 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP 200,000.00	8/24/99	319,660.00	324,780.77	5,120.77
FX DEAL TRANSACTED ON 08 SEP 1999 USD / GBP EX.RATE 1.6202 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP (200,000.00)	9/8/99	324,040.00	324,780.77	(740.77)
FX DEAL TRANSACTED ON 08 SEP 1999 USD / GBP EX.RATE 1.619 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP (200,000.00)	9/8/99	323,800.00	324,780.77	(980.77)
FX DEAL TRANSACTED ON 15 SEP 1999 USD / GBP EX.RATE 1.6105 WITH STATE STREET BOSTON CAP MKTS BOSTAN	GBP (1,600,000.00)	9/15/99	2,576,800.00	2,598,246.18	(21,446.18)

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
Euro - EUR					
FX DEAL TRANSACTED ON 15 SEP 1999 EUR / USD EX.RATE 0.9586809 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 3,050,000.00	9/15/99	3,181,455.00	3,071,288.95	(110,166.05)
FX DEAL TRANSACTED ON 20 SEP 1999 EUR / USD EX.RATE 0.9551098 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 350,000.00	9/20/99	366,450.00	352,442.99	(14,007.01)
FX DEAL TRANSACTED ON 23 SEP 1999 USD / EUR EX.RATE 1.0522 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR (300,000.00)	9/23/99	315,660.00	302,093.99	13,566.01
FX DEAL TRANSACTED ON 21 OCT 1999 EUR / USD EX.RATE 0.9224241 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 250,000.00	10/21/99	271,025.00	251,745.00	(19,280.00)
FX DEAL TRANSACTED ON 22 OCT 1999 EUR / USD EX.RATE 0.935235 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 250,000.00	10/22/99	267,312.50	251,745.00	(15,567.50)
FX DEAL TRANSACTED ON 28 OCT 1999 EUR / USD EX.RATE 0.95048 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 200,000.00	10/28/99	210,420.00	201,396.00	(9,024.00)
FX DEAL TRANSACTED ON 12 NOV 1999 EUR / USD EX.RATE 0.9686168 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 500,000.00	11/12/99	516,200.00	503,489.99	(12,710.01)
FX DEAL TRANSACTED ON 16 NOV 1999 EUR / USD EX.RATE 0.9654467 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 400,000.00	11/16/99	414,316.00	402,791.99	(11,524.01)
FX DEAL TRANSACTED ON 17 NOV 1999 EUR / USD EX.RATE 0.9607071 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 300,000.00	11/17/99	312,270.00	302,094.00	(10,176.00)
FX DEAL TRANSACTED ON 22 FEB 1999 EUR / USD EX.RATE 0.9081003 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 500,000.00	2/22/99	550,600.00	549,323.78	(1,276.22)
FX DEAL TRANSACTED ON 23 FEB 1999 EUR / USD EX.RATE 0.9101251 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 100,000.00	2/23/99	109,875.00	109,864.76	(10.24)
FX DEAL TRANSACTED ON 25 FEB 1999 EUR / USD EX.RATE 0.905092 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 200,000.00	2/25/99	220,972.00	219,729.51	(1,242.49)
FX DEAL TRANSACTED ON 01 MAR 1999 EUR / USD EX.RATE 0.9172545 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 400,000.00	3/1/99	436,084.00	439,459.03	3,375.03
FX DEAL TRANSACTED ON 26 MAR 1999 USD / EUR EX.RATE 1.09075 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR (300,000.00)	3/26/99	327,225.00	309,511.28	17,713.72
FX DEAL TRANSACTED ON 26 MAR 1999 USD / EUR EX.RATE 1.07815 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR (150,000.00)	3/26/99	161,722.50	154,755.64	6,966.86
FX DEAL TRANSACTED ON 13 APR 1999 EUR / USD EX.RATE 0.9225943 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 350,000.00	4/13/99	379,365.00	361,096.50	(18,268.50)
FX DEAL TRANSACTED ON 28 APR 1999 EUR / USD EX.RATE 0.937295 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 500,000.00	4/28/99	533,450.00	515,852.14	(17,597.86)
FX DEAL TRANSACTED ON 03 MAY 1999 EUR / USD EX.RATE 0.9417083 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 300,000.00	5/3/99	318,570.00	309,511.28	(9,058.72)
FX DEAL TRANSACTED ON 12 MAY 1999 USD / EUR EX.RATE 1.0744 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR (300,000.00)	5/12/99	322,320.00	309,511.28	12,808.72



## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 24 MAY 1999 USD / EUR EX.RATE 1.0608 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR (200,000.00)	5/24/99	212,160.00	206,340.85	5,819.15
FX DEAL TRANSACTED ON 24 MAY 1999 USD / EUR EX.RATE 1.0615 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR (200,000.00)	5/24/99	212,300.00	206,340.85	5,959.15
FX DEAL TRANSACTED ON 15 JUN 1999 USD / EUR EX.RATE 1.0425 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR (1,200,000.00)	6/15/99	1,251,000.00	1,238,045.13	12,954.87
FX DEAL TRANSACTED ON 15 JUN 1999 EUR / USD EX.RATE 0.9560504 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 300,000.00	6/15/99	313,791.00	312,044.93	(1,746.07)
FX DEAL TRANSACTED ON 15 JUN 1999 EUR / USD EX.RATE 0.9531071 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 1,200,000.00	6/15/99	1,259,040.00	1,248,179.74	(10,860.26)
FX DEAL TRANSACTED ON 17 JUN 1999 EUR / USD EX.RATE 0.9618529 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 400,000.00	6/17/99	415,864.00	416,059.91	195.91
FX DEAL TRANSACTED ON 05 JUL 1999 EUR / USD EX.RATE 0.9722992 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 300,000.00	7/5/99	308,547.00	312,044.93	3,497.93
FX DEAL TRANSACTED ON 16 AUG 1999 EUR / USD EX.RATE 0.9441444 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 400,000.00	8/16/99	423,664.00	416,059.91	(7,604.09)
FX DEAL TRANSACTED ON 24 AUG 1999 EUR / USD EX.RATE 0.9482268 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR 350,000.00	8/24/99	369,110.00	364,052.42	(5,057.58)
FX DEAL TRANSACTED ON 31 AUG 1999 USD / EUR EX.RATE 1.05977 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR (200,000.00)	8/31/99	211,954.00	208,029.96	3,924.04
FX DEAL TRANSACTED ON 08 SEP 1999 USD / EUR EX.RATE 1.0601 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR (100,000.00)	9/8/99	106,010.00	104,014.98	1,995.02
FX DEAL TRANSACTED ON 08 SEP 1999 USD / EUR EX.RATE 1.0601 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR (100,000.00)	9/8/99	106,010.00	104,014.98	1,995.02
FX DEAL TRANSACTED ON 15 SEP 1999 USD / EUR EX.RATE 1.0368 WITH STATE STREET BOSTON CAP MKTS BOSTAN	EUR (3,050,000.00)	9/15/99	3,162,240.00	3,172,456.83	(10,216.83)
Japanese yen - JPY					
FX DEAL TRANSACTED ON 15 SEP 1999 USD / JPY EX.RATE 0.0096609 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY (50,000,000.00)	9/15/99	483,045.12	489,392.49	(6,347.37)
FX DEAL TRANSACTED ON 15 SEP 1999 USD / JPY EX.RATE 0.0096609 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY (50,000,000.00)	9/15/99	483,045.12	489,392.49	(6,347.37)
FX DEAL TRANSACTED ON 15 SEP 1999 JPY / USD EX.RATE 103.0 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 210,000,000.00	9/15/99	2,038,834.95	2,055,448.48	16,613.53
FX DEAL TRANSACTED ON 16 SEP 1999 JPY / USD EX.RATE 103.85 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 25,000,000.00	9/16/99	240,731.82	244,696.25	3,964.43
FX DEAL TRANSACTED ON 20 SEP 1999 JPY / USD EX.RATE 105.67 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 25,000,000.00	9/20/99	236,585.60	244,696.25	8,110.65

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 21 SEP 1999 JPY / USD EX.RATE 103.07 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 100,000,000.00	9/21/99	970,214.42	978,784.99	8,570.57
FX DEAL TRANSACTED ON 29 SEP 1999 JPY / USD EX.RATE 105.628 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 25,000,000.00	9/29/99	236,679.67	244,696.25	8,016.58
FX DEAL TRANSACTED ON 21 OCT 1999 JPY / USD EX.RATE 105.385 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 75,000,000.00	10/21/99	711,676.23	734,088.74	22,412.51
FX DEAL TRANSACTED ON 22 OCT 1999 JPY / USD EX.RATE 105.215 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 60,000,000.00	10/22/99	570,260.89	587,270.99	17,010.10
FX DEAL TRANSACTED ON 08 NOV 1999 JPY / USD EX.RATE 104.9 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 80,000,000.00	11/8/99	762,631.08	783,027.99	20,396.91
FX DEAL TRANSACTED ON 12 NOV 1999 JPY / USD EX.RATE 105.04 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 50,000,000.00	11/12/99	476,009.14	489,392.49	13,383.35
FX DEAL TRANSACTED ON 16 NOV 1999 JPY / USD EX.RATE 104.99 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 50,000,000.00	11/16/99	476,235.83	489,392.49	13,156.66
FX DEAL TRANSACTED ON 17 NOV 1999 JPY / USD EX.RATE 105.215 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 100,000,000.00	11/17/99	950,434.82	978,784.99	28,350.17
FX DEAL TRANSACTED ON 22 FEB 1999 JPY / USD EX.RATE 121.24 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 50,000,000.00	2/22/99	412,405.15	424,574.36	12,169.21
FX DEAL TRANSACTED ON 23 FEB 1999 JPY / USD EX.RATE 121.05 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 50,000,000.00	2/23/99	413,052.46	424,574.36	11,521.90
FX DEAL TRANSACTED ON 25 FEB 1999 JPY / USD EX.RATE 119.293 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 50,000,000.00	2/25/99	419,136.08	424,574.36	5,438.28
FX DEAL TRANSACTED ON 01 MAR 1999 JPY / USD EX.RATE 119.464 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 80,000,000.00	3/1/99	669,657.80	679,318.98	9,661.18
FX DEAL TRANSACTED ON 16 MAR 1999 USD / JPY EX.RATE 0.0085106 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY (50,000,000.00)	3/16/99	425,531.91	424,574.36	957.55
FX DEAL TRANSACTED ON 17 MAR 1999 USD / JPY EX.RATE 0.0084531 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY (180,000,000.00)	3/17/99	1,521,555.37	1,528,467.71	(6,912.34)
FX DEAL TRANSACTED ON 17 MAR 1999 JPY / USD EX.RATE 116.87 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 180,000,000.00	3/17/99	1,540,172.84	1,504,387.80	(35,785.04)
FX DEAL TRANSACTED ON 26 MAR 1999 USD / JPY EX.RATE 0.0085624 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY (100,000,000.00)	3/26/99	856,237.69	835,771.00	20,466.69
FX DEAL TRANSACTED ON 26 MAR 1999 JPY / USD EX.RATE 118.91 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 50,000,000.00	3/26/99	420,486.08	417,885.50	(2,600.58)
FX DEAL TRANSACTED ON 13 APR 1999 JPY / USD EX.RATE 119.13 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 50,000,000.00	4/13/99	419,709.56	417,885.50	(1,824.06)
FX DEAL TRANSACTED ON 28 APR 1999 JPY / USD EX.RATE 118.5599987 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY 50,000,000.00	4/28/99	421,727.40	417,885.50	(3,841.90)

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID		Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 03 MAY 1999 JPY / USD EX.RATE 119.191 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	50,000,000.00	5/3/99	419,494.76	417,885.50	(1,609.26)
FX DEAL TRANSACTED ON 24 MAY 1999 USD / JPY EX.RATE 0.008144 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	(50,000,000.00)	5/24/99	407,199.28	417,885.50	(10,686.22)
FX DEAL TRANSACTED ON 27 MAY 1999 USD / JPY EX.RATE 0.0082771 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	(50,000,000.00)	5/27/99	413,855.90	417,885.50	(4,029.60)
FX DEAL TRANSACTED ON 15 JUN 1999 USD / JPY EX.RATE 0.0083091 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	(180,000,000.00)	6/15/99	1,495,637.72	1,504,387.80	(8,750.08)
FX DEAL TRANSACTED ON 15 JUN 1999 JPY / USD EX.RATE 118.815 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	180,000,000.00	6/15/99	1,514,960.23	1,718,049.06	203,088.83
FX DEAL TRANSACTED ON 15 JUN 1999 JPY / USD EX.RATE 118.84 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	30,000,000.00	6/15/99	252,440.26	286,341.51	33,901.25
FX DEAL TRANSACTED ON 05 JUL 1999 JPY / USD EX.RATE 120.74 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	50,000,000.00	7/5/99	414,112.97	477,235.85	63,122.88
FX DEAL TRANSACTED ON 21 JUL 1999 USD / JPY EX.RATE 0.0085295 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	(50,000,000.00)	7/21/99	426,475.61	477,235.85	(50,760.24)
FX DEAL TRANSACTED ON 16 AUG 1999 JPY / USD EX.RATE 114.61 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	100,000,000.00	8/16/99	872,524.21	954,471.70	81,947.49
FX DEAL TRANSACTED ON 18 AUG 1999 USD / JPY EX.RATE 0.0089519 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	(50,000,000.00)	8/18/99	447,595.52	477,235.85	(29,640.33)
FX DEAL TRANSACTED ON 27 AUG 1999 JPY / USD EX.RATE 111.2900011 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	50,000,000.00	8/27/99	449,276.66	477,235.85	27,959.19
FX DEAL TRANSACTED ON 31 AUG 1999 USD / JPY EX.RATE 0.0091651 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	(50,000,000.00)	8/31/99	458,253.14	477,235.85	(18,982.71)
FX DEAL TRANSACTED ON 08 SEP 1999 USD / JPY EX.RATE 0.0090131 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	(30,000,000.00)	9/8/99	270,392.07	286,341.51	(15,949.44)
FX DEAL TRANSACTED ON 08 SEP 1999 USD / JPY EX.RATE 0.0090155 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	(20,000,000.00)	9/8/99	180,310.13	190,894.34	(10,584.21)
FX DEAL TRANSACTED ON 15 SEP 1999 USD / JPY EX.RATE 0.0095979 WITH STATE STREET BOSTON CAP MKTS BOSTAN	JPY	(210,000,000.00)	9/15/99	2,015,548.52	2,004,390.57	11,157.95
United States dollar - USD						
FX DEAL TRANSACTED ON 15 SEP 1999 EUR / USD EX.RATE 0.9586809 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(3,181,455.00)	9/15/99	3,181,455.00	3,181,455.00	-
FX DEAL TRANSACTED ON 15 SEP 1999 GBP / USD EX.RATE 0.6206593 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(2,577,904.00)	9/15/99	2,577,904.00	2,577,904.00	-
FX DEAL TRANSACTED ON 15 SEP 1999 JPY / USD EX.RATE 103.0 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(2,038,834.95)	9/15/99	2,038,834.95	2,038,834.95	-

5 % Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 17 MAR 1999 GBP / USD EX.RATE 0.6134706 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (1,630,070.00)	3/17/99	1,630,070.00	1,630,070.00	-
FX DEAL TRANSACTED ON 17 MAR 1999 JPY / USD EX.RATE 116.87 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (1,540,172.84)	3/17/99	1,540,172.84	1,540,172.84	-
FX DEAL TRANSACTED ON 15 JUN 1999 JPY / USD EX.RATE 118.815 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (1,514,960.23)	6/15/99	1,514,960.23	1,514,960.23	-
FX DEAL TRANSACTED ON 15 JUN 1999 GBP / USD EX.RATE 0.6272935 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (1,514,442.50)	6/15/99	1,514,442.50	1,514,442.50	-
FX DEAL TRANSACTED ON 15 JUN 1999 EUR / USD EX.RATE 0.9531071 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (1,259,040.00)	6/15/99	1,259,040.00	1,259,040.00	-
FX DEAL TRANSACTED ON 22 OCT 1999 GBP / USD EX.RATE 0.6038939 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (993,552.00)	10/22/99	993,552.00	993,552.00	-
FX DEAL TRANSACTED ON 21 SEP 1999 JPY / USD EX.RATE 103.07 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (970,214.42)	9/21/99	970,214.42	970,214.42	-
FX DEAL TRANSACTED ON 17 NOV 1999 JPY / USD EX.RATE 105.215 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (950,434.82)	11/17/99	950,434.82	950,434.82	-
FX DEAL TRANSACTED ON 16 AUG 1999 JPY / USD EX.RATE 114.61 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (872,524.21)	8/16/99	872,524.21	872,524.21	-
FX DEAL TRANSACTED ON 27 SEP 1999 GBP / USD EX.RATE 0.6074227 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (823,150.00)	9/27/99	823,150.00	823,150.00	-
FX DEAL TRANSACTED ON 15 SEP 1999 AUD / USD EX.RATE 1.5389351 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (766,764.00)	9/15/99	766,764.00	766,764.00	-
FX DEAL TRANSACTED ON 08 NOV 1999 JPY / USD EX.RATE 104.9 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (762,631.08)	11/8/99	762,631.08	762,631.08	-
FX DEAL TRANSACTED ON 13 APR 1999 GBP / USD EX.RATE 0.6195672 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (726,313.50)	4/13/99	726,313.50	726,313.50	-
FX DEAL TRANSACTED ON 16 AUG 1999 GBP / USD EX.RATE 0.6236086 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (721,606.50)	8/16/99	721,606.50	721,606.50	-
FX DEAL TRANSACTED ON 21 OCT 1999 JPY / USD EX.RATE 105.385 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (711,676.23)	10/21/99	711,676.23	711,676.23	-
FX DEAL TRANSACTED ON 01 MAR 1999 JPY / USD EX.RATE 119.464 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (669,657.80)	3/1/99	669,657.80	669,657.80	-
FX DEAL TRANSACTED ON 01 MAR 1999 GBP / USD EX.RATE 0.6216547 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (643,444.00)	3/1/99	643,444.00	643,444.00	-
FX DEAL TRANSACTED ON 15 JUN 1999 AUD / USD EX.RATE 1.5186605 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (579,458.00)	6/15/99	579,458.00	579,458.00	-
FX DEAL TRANSACTED ON 22 OCT 1999 JPY / USD EX.RATE 105.215 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (570,260.89)	10/22/99	570,260.89	570,260.89	-

## 5 % Report - Part B

## Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID		Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 22 FEB 1999 EUR / USD EX.RATE 0.9081003 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(550,600.00)	2/22/99	550,600.00	550,600.00	-
FX DEAL TRANSACTED ON 28 APR 1999 EUR / USD EX.RATE 0.937295 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(533,450.00)	4/28/99	533,450.00	533,450.00	-
FX DEAL TRANSACTED ON 12 NOV 1999 EUR / USD EX.RATE 0.9686168 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(516,200.00)	11/12/99	516,200.00	516,200.00	-
FX DEAL TRANSACTED ON 20 SEP 1999 GBP / USD EX.RATE 0.6162948 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(486,780.00)	9/20/99	486,780.00	486,780.00	-
FX DEAL TRANSACTED ON 22 FEB 1999 GBP / USD EX.RATE 0.6175127 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(485,820.00)	2/22/99	485,820.00	485,820.00	-
FX DEAL TRANSACTED ON 28 APR 1999 GBP / USD EX.RATE 0.618831 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(484,785.00)	4/28/99	484,785.00	484,785.00	-
FX DEAL TRANSACTED ON 23 FEB 1999 GBP / USD EX.RATE 0.6195019 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(484,260.00)	2/23/99	484,260.00	484,260.00	-
FX DEAL TRANSACTED ON 17 JUN 1999 GBP / USD EX.RATE 0.6278922 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(477,789.00)	6/17/99	477,789.00	477,789.00	-
FX DEAL TRANSACTED ON 16 NOV 1999 JPY / USD EX.RATE 104.99 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(476,235.83)	11/16/99	476,235.83	476,235.83	-
FX DEAL TRANSACTED ON 12 NOV 1999 JPY / USD EX.RATE 105.04 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(476,009.14)	11/12/99	476,009.14	476,009.14	-
FX DEAL TRANSACTED ON 27 AUG 1999 JPY / USD EX.RATE 111.2900011 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(449,276.66)	8/27/99	449,276.66	449,276.66	-
FX DEAL TRANSACTED ON 01 MAR 1999 EUR / USD EX.RATE 0.9172545 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(436,084.00)	3/1/99	436,084.00	436,084.00	-
FX DEAL TRANSACTED ON 16 AUG 1999 EUR / USD EX.RATE 0.9441444 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(423,664.00)	8/16/99	423,664.00	423,664.00	-
FX DEAL TRANSACTED ON 28 APR 1999 JPY / USD EX.RATE 118.5599987 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(421,727.40)	4/28/99	421,727.40	421,727.40	-
FX DEAL TRANSACTED ON 26 MAR 1999 JPY / USD EX.RATE 118.91 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(420,486.08)	3/26/99	420,486.08	420,486.08	-
FX DEAL TRANSACTED ON 13 APR 1999 JPY / USD EX.RATE 119.13 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(419,709.56)	4/13/99	419,709.56	419,709.56	-
FX DEAL TRANSACTED ON 03 MAY 1999 JPY / USD EX.RATE 119.191 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(419,494.76)	5/3/99	419,494.76	419,494.76	-
FX DEAL TRANSACTED ON 25 FEB 1999 JPY / USD EX.RATE 119.293 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(419,136.08)	2/25/99	419,136.08	419,136.08	-
FX DEAL TRANSACTED ON 17 JUN 1999 EUR / USD EX.RATE 0.9618529 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD	(415,864.00)	6/17/99	415,864.00	415,864.00	-

5 % Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 16 NOV 1999 EUR / USD EX.RATE 0.9654467 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (414,316.00)	11/16/99	414,316.00	414,316.00	-
FX DEAL TRANSACTED ON 05 JUL 1999 JPY / USD EX.RATE 120.74 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (414,112.97)	7/5/99	414,112.97	414,112.97	-
FX DEAL TRANSACTED ON 23 FEB 1999 JPY / USD EX.RATE 121.05 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (413,052.46)	2/23/99	413,052.46	413,052.46	-
FX DEAL TRANSACTED ON 22 FEB 1999 JPY / USD EX.RATE 121.24 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (412,405.15)	2/22/99	412,405.15	412,405.15	-
FX DEAL TRANSACTED ON 05 JUL 1999 GBP / USD EX.RATE 0.6339586 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (394,347.50)	7/5/99	394,347.50	394,347.50	-
FX DEAL TRANSACTED ON 13 APR 1999 EUR / USD EX.RATE 0.9225943 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (379,365.00)	4/13/99	379,365.00	379,365.00	-
FX DEAL TRANSACTED ON 24 AUG 1999 EUR / USD EX.RATE 0.9482268 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (369,110.00)	8/24/99	369,110.00	369,110.00	-
FX DEAL TRANSACTED ON 20 SEP 1999 EUR / USD EX.RATE 0.9551098 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (366,450.00)	9/20/99	366,450.00	366,450.00	-
FX DEAL TRANSACTED ON 17 NOV 1999 GBP / USD EX.RATE 0.6154452 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (324,968.00)	11/17/99	324,968.00	324,968.00	-
FX DEAL TRANSACTED ON 16 NOV 1999 GBP / USD EX.RATE 0.616067 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (324,640.00)	11/16/99	324,640.00	324,640.00	-
FX DEAL TRANSACTED ON 12 NOV 1999 GBP / USD EX.RATE 0.6195019 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (322,840.00)	11/12/99	322,840.00	322,840.00	-
FX DEAL TRANSACTED ON 23 FEB 1999 GBP / USD EX.RATE 0.6210409 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (322,040.00)	2/23/99	322,040.00	322,040.00	-
FX DEAL TRANSACTED ON 24 AUG 1999 GBP / USD EX.RATE 0.6256648 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (319,660.00)	8/24/99	319,660.00	319,660.00	-
FX DEAL TRANSACTED ON 03 MAY 1999 EUR / USD EX.RATE 0.9417083 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (318,570.00)	5/3/99	318,570.00	318,570.00	-
FX DEAL TRANSACTED ON 15 JUN 1999 EUR / USD EX.RATE 0.9560504 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (313,791.00)	6/15/99	313,791.00	313,791.00	-
FX DEAL TRANSACTED ON 17 NOV 1999 EUR / USD EX.RATE 0.9607071 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (312,270.00)	11/17/99	312,270.00	312,270.00	-
FX DEAL TRANSACTED ON 05 JUL 1999 EUR / USD EX.RATE 0.9722992 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (308,547.00)	7/5/99	308,547.00	308,547.00	-
FX DEAL TRANSACTED ON 21 OCT 1999 EUR / USD EX.RATE 0.9224241 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (271,025.00)	10/21/99	271,025.00	271,025.00	-
FX DEAL TRANSACTED ON 22 OCT 1999 EUR / USD EX.RATE 0.935235 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (267,312.50)	10/22/99	267,312.50	267,312.50	-

5 % Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 15 JUN 1999 JPY / USD EX.RATE 118.84 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (252,440.26)	6/15/99	252,440.26	252,440.26	-
FX DEAL TRANSACTED ON 16 SEP 1999 JPY / USD EX.RATE 103.85 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (240,731.82)	9/16/99	240,731.82	240,731.82	-
FX DEAL TRANSACTED ON 29 SEP 1999 JPY / USD EX.RATE 105.628 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (236,679.67)	9/29/99	236,679.67	236,679.67	-
FX DEAL TRANSACTED ON 20 SEP 1999 JPY / USD EX.RATE 105.67 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (236,585.60)	9/20/99	236,585.60	236,585.60	-
FX DEAL TRANSACTED ON 24 AUG 1999 AUD / USD EX.RATE 1.5649452 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (223,650.00)	8/24/99	223,650.00	223,650.00	-
FX DEAL TRANSACTED ON 28 OCT 1999 EUR / USD EX.RATE 0.95048 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (210,420.00)	10/28/99	210,420.00	210,420.00	-
FX DEAL TRANSACTED ON 25 FEB 1999 AUD / USD EX.RATE 1.5984655 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (187,680.00)	2/25/99	187,680.00	187,680.00	-
FX DEAL TRANSACTED ON 26 OCT 1999 GBP / USD EX.RATE 0.6041931 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (165,510.00)	10/26/99	165,510.00	165,510.00	-
FX DEAL TRANSACTED ON 21 OCT 1999 AUD / USD EX.RATE 1.5429718 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (162,025.00)	10/21/99	162,025.00	162,025.00	-
FX DEAL TRANSACTED ON 15 JUN 1999 GBP / USD EX.RATE 0.6260016 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (159,744.00)	6/15/99	159,744.00	159,744.00	-
FX DEAL TRANSACTED ON 23 FEB 1999 AUD / USD EX.RATE 1.561524 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (128,080.00)	2/23/99	128,080.00	128,080.00	-
FX DEAL TRANSACTED ON 22 FEB 1999 AUD / USD EX.RATE 1.566416 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (127,680.00)	2/22/99	127,680.00	127,680.00	-
FX DEAL TRANSACTED ON 01 MAR 1999 AUD / USD EX.RATE 1.6119932 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (124,070.00)	3/1/99	124,070.00	124,070.00	-
FX DEAL TRANSACTED ON 23 FEB 1999 EUR / USD EX.RATE 0.9101251 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (109,875.00)	2/23/99	109,875.00	109,875.00	-
FX DEAL TRANSACTED ON 16 AUG 1999 AUD / USD EX.RATE 1.5353908 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (97,695.00)	8/16/99	97,695.00	97,695.00	-
FX DEAL TRANSACTED ON 20 SEP 1999 AUD / USD EX.RATE 1.550628 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (77,388.00)	9/20/99	77,388.00	77,388.00	-
FX DEAL TRANSACTED ON 03 MAY 1999 AUD / USD EX.RATE 1.5057973 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (66,410.00)	5/3/99	66,410.00	66,410.00	-
FX DEAL TRANSACTED ON 26 APR 1999 AUD / USD EX.RATE 1.5417823 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (64,860.00)	4/26/99	64,860.00	64,860.00	-
FX DEAL TRANSACTED ON 16 NOV 1999 AUD / USD EX.RATE 1.5478798 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (64,604.50)	11/16/99	64,604.50	64,604.50	-

5 % Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 13 APR 1999 AUD / USD EX.RATE 1.5678896 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD (63,780.00)	4/13/99	63,780.00	63,780.00	-
FX DEAL TRANSACTED ON 24 MAY 1999 USD / AUD EX.RATE 0.6606 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 46,242.00	5/24/99	46,242.00	46,242.00	-
FX DEAL TRANSACTED ON 26 MAR 1999 USD / AUD EX.RATE 0.63775 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 95,662.50	3/26/99	95,662.50	95,662.50	-
FX DEAL TRANSACTED ON 08 SEP 1999 USD / EUR EX.RATE 1.0601 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 106,010.00	9/8/99	106,010.00	106,010.00	-
FX DEAL TRANSACTED ON 08 SEP 1999 USD / EUR EX.RATE 1.0601 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 106,010.00	9/8/99	106,010.00	106,010.00	-
FX DEAL TRANSACTED ON 08 SEP 1999 USD / AUD EX.RATE 0.6481 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 129,620.00	9/8/99	129,620.00	129,620.00	-
FX DEAL TRANSACTED ON 26 MAR 1999 USD / EUR EX.RATE 1.07815 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 161,722.50	3/26/99	161,722.50	161,722.50	-
FX DEAL TRANSACTED ON 08 SEP 1999 USD / JPY EX.RATE 0.0090155 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 180,310.13	9/8/99	180,310.13	180,310.13	-
FX DEAL TRANSACTED ON 24 MAY 1999 USD / GBP EX.RATE 1.5956 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 199,450.00	5/24/99	199,450.00	199,450.00	-
FX DEAL TRANSACTED ON 24 MAY 1999 USD / GBP EX.RATE 1.5984 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 199,800.00	5/24/99	199,800.00	199,800.00	-
FX DEAL TRANSACTED ON 31 AUG 1999 USD / EUR EX.RATE 1.05977 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 211,954.00	8/31/99	211,954.00	211,954.00	-
FX DEAL TRANSACTED ON 24 MAY 1999 USD / EUR EX.RATE 1.0608 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 212,160.00	5/24/99	212,160.00	212,160.00	-
FX DEAL TRANSACTED ON 24 MAY 1999 USD / EUR EX.RATE 1.0615 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 212,300.00	5/24/99	212,300.00	212,300.00	-
FX DEAL TRANSACTED ON 26 MAR 1999 USD / GBP EX.RATE 1.6194 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 242,910.00	3/26/99	242,910.00	242,910.00	-
FX DEAL TRANSACTED ON 08 SEP 1999 USD / JPY EX.RATE 0.0090131 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 270,392.07	9/8/99	270,392.07	270,392.07	-
FX DEAL TRANSACTED ON 23 SEP 1999 USD / EUR EX.RATE 1.0522 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 315,660.00	9/23/99	315,660.00	315,660.00	-
FX DEAL TRANSACTED ON 01 APR 1999 USD / GBP EX.RATE 1.6103 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 322,060.00	4/1/99	322,060.00	322,060.00	-
FX DEAL TRANSACTED ON 12 MAY 1999 USD / EUR EX.RATE 1.0744 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 322,320.00	5/12/99	322,320.00	322,320.00	-
FX DEAL TRANSACTED ON 03 MAR 1999 USD / GBP EX.RATE 1.6167 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 323,340.00	3/3/99	323,340.00	323,340.00	-



5 % Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 08 SEP 1999 USD / GBP EX.RATE 1.619 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 323,800.00	9/8/99	323,800.00	323,800.00	-
FX DEAL TRANSACTED ON 08 SEP 1999 USD / GBP EX.RATE 1.6202 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 324,040.00	9/8/99	324,040.00	324,040.00	-
FX DEAL TRANSACTED ON 26 MAR 1999 USD / EUR EX.RATE 1.09075 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 327,225.00	3/26/99	327,225.00	327,225.00	-
FX DEAL TRANSACTED ON 21 JUL 1999 USD / GBP EX.RATE 1.5774 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 394,350.00	7/21/99	394,350.00	394,350.00	-
FX DEAL TRANSACTED ON 24 MAY 1999 USD / JPY EX.RATE 0.008144 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 407,199.28	5/24/99	407,199.28	407,199.28	-
FX DEAL TRANSACTED ON 27 MAY 1999 USD / JPY EX.RATE 0.0082771 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 413,855.90	5/27/99	413,855.90	413,855.90	-
FX DEAL TRANSACTED ON 16 MAR 1999 USD / JPY EX.RATE 0.0085106 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 425,531.91	3/16/99	425,531.91	425,531.91	-
FX DEAL TRANSACTED ON 21 JUL 1999 USD / JPY EX.RATE 0.0085295 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 426,475.61	7/21/99	426,475.61	426,475.61	-
FX DEAL TRANSACTED ON 18 AUG 1999 USD / JPY EX.RATE 0.0089519 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 447,595.52	8/18/99	447,595.52	447,595.52	-
FX DEAL TRANSACTED ON 31 AUG 1999 USD / JPY EX.RATE 0.0091651 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 458,253.14	8/31/99	458,253.14	458,253.14	-
FX DEAL TRANSACTED ON 15 SEP 1999 USD / JPY EX.RATE 0.0096609 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 483,045.12	9/15/99	483,045.12	483,045.12	-
FX DEAL TRANSACTED ON 15 SEP 1999 USD / JPY EX.RATE 0.0096609 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 483,045.12	9/15/99	483,045.12	483,045.12	-
FX DEAL TRANSACTED ON 17 MAR 1999 USD / AUD EX.RATE 0.627 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 564,300.00	3/17/99	564,300.00	564,300.00	-
FX DEAL TRANSACTED ON 15 JUN 1999 USD / AUD EX.RATE 0.658 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 579,040.00	6/15/99	579,040.00	579,040.00	-
FX DEAL TRANSACTED ON 15 SEP 1999 USD / AUD EX.RATE 0.649 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 765,820.00	9/15/99	765,820.00	765,820.00	-
FX DEAL TRANSACTED ON 26 MAR 1999 USD / JPY EX.RATE 0.0085624 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 856,237.69	3/26/99	856,237.69	856,237.69	-
FX DEAL TRANSACTED ON 15 JUN 1999 USD / EUR EX.RATE 1.0425 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 1,251,000.00	6/15/99	1,251,000.00	1,251,000.00	-
FX DEAL TRANSACTED ON 23 SEP 1999 USD / GBP EX.RATE 1.642925 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 1,314,340.00	9/23/99	1,314,340.00	1,314,340.00	-
FX DEAL TRANSACTED ON 15 JUN 1999 USD / JPY EX.RATE 0.0083091 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 1,495,637.72	6/15/99	1,495,637.72	1,495,637.72	-

5 % Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5 %

Security Description / Asset ID	Shares/ Par Value	Date	Cost	Current Value on Transaction Date	Net Gain/Loss
FX DEAL TRANSACTED ON 15 JUN 1999 USD / GBP EX.RATE 1.5935 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 1,513,825.00	6/15/99	1,513,825.00	1,513,825.00	-
FX DEAL TRANSACTED ON 17 MAR 1999 USD / JPY EX.RATE 0.0084531 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 1,521,555.37	3/17/99	1,521,555.37	1,521,555.37	-
FX DEAL TRANSACTED ON 15 SEP 1999 USD / JPY EX.RATE 0.0095979 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 2,015,548.52	9/15/99	2,015,548.52	2,015,548.52	-
FX DEAL TRANSACTED ON 15 SEP 1999 USD / GBP EX.RATE 1.6105 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 2,576,800.00	9/15/99	2,576,800.00	2,576,800.00	-
FX DEAL TRANSACTED ON 15 SEP 1999 USD / EUR EX.RATE 1.0368 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 3,162,240.00	9/15/99	3,162,240.00	3,162,240.00	-
FX DEAL TRANSACTED ON 25 FEB 1999 USD / EUR EX.RATE .905092 WITH STATE STREET BOSTON CAP MKTS BOSTAN	USD 220,972.00	2/25/99	220,972.00	220,972.00	-
<b>Total STATE ST BOS CAP MKT</b>			<b>141,588,652.02</b>	<b>141,814,775.07</b>	<b>119,997.19</b>

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
<b>U.S. Government Securities</b>					
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	30,000,000.00	2/2/99	100.53	
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	31,000,000.00	2/2/99	100.55	
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	1,000,000.00	2/3/99	100.58	
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	31,000,000.00	3/2/99	99.97	
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	10,000,000.00	3/24/99	100.19	
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	10,000,000.00	3/26/99	100.22	
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	11,000,000.00	4/13/99	100.29	
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	11,000,000.00	5/13/99	100.11	
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	11,000,000.00	6/9/99	99.66	
<b>Total Number of purchases = 9</b>					
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	(30,000,000.00)	2/2/99		100.56
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	(1,000,000.00)	2/3/99		100.59
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	(31,000,000.00)	3/2/99		100.00
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	(10,000,000.00)	3/24/99		100.20
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	(10,000,000.00)	3/26/99		100.21
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	(10,000,000.00)	3/26/99		100.20
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	(11,000,000.00)	4/13/99		100.31
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	(10,000,000.00)	3/24/99		100.17
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	(11,000,000.00)	5/13/99		100.14
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	(11,000,000.00)	6/9/99		99.64
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	S2288934	(11,000,000.00)	6/9/99		99.64

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
<b>Total US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG</b>					
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	18,000,000.00	11/17/98	107.78	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	4,000,000.00	12/22/98	107.63	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	18,000,000.00	11/18/98	107.23	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	4,000,000.00	12/23/98	107.36	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	17,300,000.00	2/2/99	106.97	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	18,000,000.00	1/15/99	107.28	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	3,000,000.00	1/28/99	107.30	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	1,000,000.00	2/26/99	105.57	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	3,700,000.00	2/18/99	105.95	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	1,000,000.00	3/18/99	105.84	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	4,700,000.00	4/15/99	105.78	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	4,700,000.00	5/14/99	104.88	
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	4,700,000.00	5/6/99	105.03	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>U.S. Government Securities</b>			
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	30,159,810.00	30,159,810.00	0.00
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	31,169,531.25	31,169,531.25	0.00
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	1,005,773.00	1,005,773.00	0.00
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	30,991,648.60	30,991,648.60	0.00
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	10,018,750.00	10,018,750.00	0.00
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	10,021,875.00	10,021,875.00	0.00
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	11,031,812.00	11,031,812.00	0.00

US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	11,012,551.00	11,012,551.00	0.00
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	10,962,187.50	10,962,187.50	0.00
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Total Number of purchases = 9	146,373,938.35	146,373,938.35	0.00
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US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	30,161,971.11	30,168,750.00	6,778.89
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	1,005,410.72	1,005,937.50	526.78
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	31,079,690.51	31,000,000.00	(79,690.51)
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	10,024,009.88	10,019,531.25	(4,478.63)
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	10,023,321.21	10,021,093.75	(2,227.46)
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	10,023,321.21	10,020,060.00	(3,261.21)
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	11,028,732.66	11,034,375.00	5,642.34
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	10,024,009.88	10,017,070.00	(6,939.88)
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	11,020,641.83	11,015,468.75	(5,173.08)
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	10,991,414.67	10,960,468.75	(30,945.92)
US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	10,991,414.67	10,960,070.00	(31,344.67)
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	146,373,938.35	146,222,825.00	(151,113.35)
=====			
Total US TREAS NTS DTD 08/31/1998 5.125 DUE 08-31-2000 REG	292,747,876.70	292,596,763.35	(151,113.35)
=====			
USA TREASURY NTS 7.5% 15/11/01 USD1000	19,400,625.00	19,400,625.00	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	4,305,000.00	4,305,000.00	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	19,300,518.00	19,300,518.00	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	4,294,464.00	4,294,464.00	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	18,505,593.75	18,505,593.75	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	19,309,554.00	19,309,554.00	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	3,219,093.00	3,219,093.00	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	1,055,666.00	1,055,666.00	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	3,920,116.70	3,920,116.70	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	1,058,404.00	1,058,404.00	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	4,971,721.10	4,971,721.10	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	4,929,125.00	4,929,125.00	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	4,936,184.40	4,936,184.40	0.00
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Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
Total Number of purchases = 13					
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(18,000,000.00)	11/18/98		107.59
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(4,000,000.00)	12/23/98		107.56
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(18,000,000.00)	1/15/99		107.47
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(3,000,000.00)	1/28/99		107.44
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(17,300,000.00)	2/2/99		107.01
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(17,300,000.00)	2/2/99		106.86
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(3,700,000.00)	2/18/99		106.31
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(1,000,000.00)	2/26/99		105.72
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(1,000,000.00)	3/18/99		106.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(4,700,000.00)	4/15/99		105.94
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(4,700,000.00)	5/6/99		105.22
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(4,700,000.00)	5/14/99		104.88
USA TREASURY NTS 7.5% 15/11/01 USD1000	S2913861	(4,700,000.00)	5/14/99		104.71

Total Number of sales = 13

Total USA TREASURY NTS 7.5% 15/11/01 USD1000

Loans to Participants/Other

&&& UAL - LOAN ASSET	C999954274	119,985.00	12/1/98	1.00	
&&& UAL - LOAN ASSET	C999954274	115,115.00	12/2/98	1.00	
&&& UAL - LOAN ASSET	C999954274	111,148.00	12/3/98	1.00	
&&& UAL - LOAN ASSET	C999954274	111,163.00	12/4/98	1.00	
&&& UAL - LOAN ASSET	C999954274	112,726.00	12/7/98	1.00	
&&& UAL - LOAN ASSET	C999954274	112,044.00	12/8/98	1.00	
&&& UAL - LOAN ASSET	C999954274	140,990.00	12/9/98	1.00	
&&& UAL - LOAN ASSET	C999954274	156,009.00	12/10/98	1.00	
&&& UAL - LOAN ASSET	C999954274	156,032.00	12/11/98	1.00	
&&& UAL - LOAN ASSET	C999954274	158,313.00	12/14/98	1.00	
&&& UAL - LOAN ASSET	C999954274	138,310.00	12/15/98	1.00	
&&& UAL - LOAN ASSET	C999954274	44,463.00	12/16/98	1.00	
&&& UAL - LOAN ASSET	C999954274	44,074.00	12/17/98	1.00	
&&& UAL - LOAN ASSET	C999954274	34,698.00	12/18/98	1.00	
&&& UAL - LOAN ASSET	C999954274	122,070.00	12/21/98	1.00	
&&& UAL - LOAN ASSET	C999954274	43,032.00	12/22/98	1.00	
&&& UAL - LOAN ASSET	C999954274	3,713,439.00	12/23/98	1.00	
&&& UAL - LOAN ASSET	C999954274	3,713,953.00	12/24/98	1.00	
&&& UAL - LOAN ASSET	C999954274	3,886,930.00	12/28/98	1.00	
&&& UAL - LOAN ASSET	C999954274	3,759,270.00	12/29/98	1.00	
&&& UAL - LOAN ASSET	C999954274	3,804,060.00	12/30/98	1.00	
&&& UAL - LOAN ASSET	C999954274	3,906,518.00	12/31/98	1.00	
&&& UAL - LOAN ASSET	C999954274	3,930,017.00	1/4/99	1.00	
&&& UAL - LOAN ASSET	C999954274	4,253,826.00	1/5/99	1.00	
&&& UAL - LOAN ASSET	C999954274	4,320,546.00	1/6/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
Total Number of purchases = 13			
	109,206,064.95	109,206,064.95	0.00
USA TREASURY NTS 7.5% 15/11/01 USD1000	19,350,571.50	19,366,875.00	16,303.50
USA TREASURY NTS 7.5% 15/11/01 USD1000	4,300,005.46	4,302,500.00	2,494.54
USA TREASURY NTS 7.5% 15/11/01 USD1000	19,331,812.82	19,344,375.00	12,562.18
USA TREASURY NTS 7.5% 15/11/01 USD1000	3,221,623.71	3,223,125.00	1,501.29
USA TREASURY NTS 7.5% 15/11/01 USD1000	18,546,143.32	18,512,351.56	(33,791.76)
USA TREASURY NTS 7.5% 15/11/01 USD1000	18,546,143.33	18,486,918.40	(59,224.93)
USA TREASURY NTS 7.5% 15/11/01 USD1000	3,946,078.33	3,933,562.50	(12,515.83)
USA TREASURY NTS 7.5% 15/11/01 USD1000	1,064,605.61	1,057,187.50	(7,418.11)
USA TREASURY NTS 7.5% 15/11/01 USD1000	1,063,517.61	1,060,000.00	(3,517.61)
USA TREASURY NTS 7.5% 15/11/01 USD1000	4,985,126.93	4,979,062.50	(6,064.43)
USA TREASURY NTS 7.5% 15/11/01 USD1000	4,960,655.66	4,945,281.25	(15,374.41)
USA TREASURY NTS 7.5% 15/11/01 USD1000	4,944,890.33	4,929,125.00	(15,765.33)
USA TREASURY NTS 7.5% 15/11/01 USD1000	4,944,890.34	4,921,426.40	(23,463.94)

Total Number of sales = 13

Total USA TREASURY NTS 7.5% 15/11/01 USD1000

Loans to Participants/Other

&&& UAL - LOAN ASSET	119,985.00	119,985.00	0.00
&&& UAL - LOAN ASSET	115,115.00	115,115.00	0.00
&&& UAL - LOAN ASSET	111,148.00	111,148.00	0.00
&&& UAL - LOAN ASSET	111,163.00	111,163.00	0.00
&&& UAL - LOAN ASSET	112,726.00	112,726.00	0.00
&&& UAL - LOAN ASSET	112,044.00	112,044.00	0.00
&&& UAL - LOAN ASSET	140,990.00	140,990.00	0.00
&&& UAL - LOAN ASSET	156,009.00	156,009.00	0.00
&&& UAL - LOAN ASSET	156,032.00	156,032.00	0.00
&&& UAL - LOAN ASSET	158,313.00	158,313.00	0.00
&&& UAL - LOAN ASSET	138,310.00	138,310.00	0.00
&&& UAL - LOAN ASSET	44,463.00	44,463.00	0.00
&&& UAL - LOAN ASSET	44,074.00	44,074.00	0.00
&&& UAL - LOAN ASSET	34,698.00	34,698.00	0.00
&&& UAL - LOAN ASSET	122,070.00	122,070.00	0.00

&&& UAL - LOAN ASSET	43,032.00	43,032.00	0.00
&&& UAL - LOAN ASSET	3,713,439.00	3,713,439.00	0.00
&&& UAL - LOAN ASSET	3,713,953.00	3,713,953.00	0.00
&&& UAL - LOAN ASSET	3,886,930.00	3,886,930.00	0.00
&&& UAL - LOAN ASSET	3,759,270.00	3,759,270.00	0.00
&&& UAL - LOAN ASSET	3,804,060.00	3,804,060.00	0.00
&&& UAL - LOAN ASSET	3,906,518.00	3,906,518.00	0.00
&&& UAL - LOAN ASSET	3,930,017.00	3,930,017.00	0.00
&&& UAL - LOAN ASSET	4,253,826.00	4,253,826.00	0.00
&&& UAL - LOAN ASSET	4,320,546.00	4,320,546.00	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/ Loss
&&& UAL - LOAN ASSET	C999954274	3,991,621.00	1/7/99	1.00		3,991,621.00	3,991,621.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,088,286.00	1/8/99	1.00		4,088,286.00	4,088,286.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,002,161.00	1/11/99	1.00		4,002,161.00	4,002,161.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,835,318.00	1/12/99	1.00		3,835,318.00	3,835,318.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,800,373.00	1/13/99	1.00		3,800,373.00	3,800,373.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,817,066.00	1/14/99	1.00		3,817,066.00	3,817,066.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,789,234.00	1/15/99	1.00		3,789,234.00	3,789,234.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,792,471.00	1/19/99	1.00		3,792,471.00	3,792,471.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,792,475.00	1/20/99	1.00		3,792,475.00	3,792,475.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,751,479.00	1/21/99	1.00		3,751,479.00	3,751,479.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,843,330.00	1/22/99	1.00		3,843,330.00	3,843,330.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,916,206.00	1/25/99	1.00		3,916,206.00	3,916,206.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,868,049.00	1/26/99	1.00		3,868,049.00	3,868,049.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,898,541.00	1/27/99	1.00		3,898,541.00	3,898,541.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,896,077.00	1/28/99	1.00		3,896,077.00	3,896,077.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,869,650.00	1/29/99	1.00		3,869,650.00	3,869,650.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,878,844.00	2/1/99	1.00		3,878,844.00	3,878,844.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,874,379.00	2/2/99	1.00		3,874,379.00	3,874,379.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,874,680.00	2/3/99	1.00		3,874,680.00	3,874,680.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,861,292.00	2/4/99	1.00		3,861,292.00	3,861,292.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,992,326.00	2/5/99	1.00		3,992,326.00	3,992,326.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,097,377.00	2/8/99	1.00		4,097,377.00	4,097,377.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,196,666.00	2/9/99	1.00		4,196,666.00	4,196,666.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,050,111.00	2/10/99	1.00		4,050,111.00	4,050,111.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,050,645.00	2/11/99	1.00		4,050,645.00	4,050,645.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,059,638.00	2/12/99	1.00		4,059,638.00	4,059,638.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,064,224.00	2/16/99	1.00		4,064,224.00	4,064,224.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,907,370.00	2/17/99	1.00		3,907,370.00	3,907,370.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,921,643.00	2/18/99	1.00		3,921,643.00	3,921,643.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,958,695.00	2/19/99	1.00		3,958,695.00	3,958,695.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,909,495.00	2/22/99	1.00		3,909,495.00	3,909,495.00	0.00
&&& UAL - LOAN ASSET	C999954274	3,910,024.00	2/23/99	1.00		3,910,024.00	3,910,024.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,101,583.00	2/24/99	1.00		4,101,583.00	4,101,583.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,097,745.00	2/25/99	1.00		4,097,745.00	4,097,745.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,098,265.00	2/26/99	1.00		4,098,265.00	4,098,265.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,099,924.00	3/1/99	1.00		4,099,924.00	4,099,924.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,092,057.00	3/2/99	1.00		4,092,057.00	4,092,057.00	0.00
&&& UAL - LOAN ASSET	C999954274	4,100,561.00	3/3/99	1.00		4,100,561.00	4,100,561.00	0.00
&&& UAL - LOAN ASSET	C999954274	374,144.00	3/4/99	1.00		374,144.00	374,144.00	0.00
&&& UAL - LOAN ASSET	C999954274	374,192.00	3/5/99	1.00		374,192.00	374,192.00	0.00
&&& UAL - LOAN ASSET	C999954274	378,619.00	3/8/99	1.00		378,619.00	378,619.00	0.00
&&& UAL - LOAN ASSET	C999954274	1,158,552.00	3/9/99	1.00		1,158,552.00	1,158,552.00	0.00
&&& UAL - LOAN ASSET	C999954274	403,162.00	3/10/99	1.00		403,162.00	403,162.00	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Purchase Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/ Loss
&&& UAL - LOAN ASSET	C999954274	904,173.00	3/11/99	1.00		904,173.00	904,173.00	0.00
&&& UAL - LOAN ASSET	C999954274	928,895.00	3/12/99	1.00		928,895.00	928,895.00	0.00
&&& UAL - LOAN ASSET	C999954274	912,914.00	3/15/99	1.00		912,914.00	912,914.00	0.00
&&& UAL - LOAN ASSET	C999954274	91,610.26	3/16/99	1.00		91,610.26	91,610.26	0.00
&&& UAL - LOAN ASSET	C999954274	81,786.00	3/17/99	1.00		81,786.00	81,786.00	0.00
&&& UAL - LOAN ASSET	C999954274	81,876.00	3/18/99	1.00		81,876.00	81,876.00	0.00
&&& UAL - LOAN ASSET	C999954274	81,896.00	3/19/99	1.00		81,896.00	81,896.00	0.00
&&& UAL - LOAN ASSET	C999954274	65,408.00	3/22/99	1.00		65,408.00	65,408.00	0.00
&&& UAL - LOAN ASSET	C999954274	103,301.00	3/23/99	1.00		103,301.00	103,301.00	0.00
&&& UAL - LOAN ASSET	C999954274	103,704.00	3/24/99	1.00		103,704.00	103,704.00	0.00
&&& UAL - LOAN ASSET	C999954274	65,432.00	3/25/99	1.00		65,432.00	65,432.00	0.00
&&& UAL - LOAN ASSET	C999954274	65,440.00	3/26/99	1.00		65,440.00	65,440.00	0.00
&&& UAL - LOAN ASSET	C999954274	67,256.00	3/29/99	1.00		67,256.00	67,256.00	0.00
&&& UAL - LOAN ASSET	C999954274	53,343.00	3/30/99	1.00		53,343.00	53,343.00	0.00
&&& UAL - LOAN ASSET	C999954274	61,873.00	3/31/99	1.00		61,873.00	61,873.00	0.00
&&& UAL - LOAN ASSET	C999954274	62,686.00	4/1/99	1.00		62,686.00	62,686.00	0.00
&&& UAL - LOAN ASSET	C999954274	64,195.00	4/5/99	1.00		64,195.00	64,195.00	0.00
&&& UAL - LOAN ASSET	C999954274	51,014.00	4/6/99	1.00		51,014.00	51,014.00	0.00
&&& UAL - LOAN ASSET	C999954274	35,976.00	4/7/99	1.00		35,976.00	35,976.00	0.00
&&& UAL - LOAN ASSET	C999954274	35,979.00	4/8/99	1.00		35,979.00	35,979.00	0.00
&&& UAL - LOAN ASSET	C999954274	31,498.00	4/9/99	1.00		31,498.00	31,498.00	0.00
&&& UAL - LOAN ASSET	C999954274	38,151.00	4/12/99	1.00		38,151.00	38,151.00	0.00
&&& UAL - LOAN ASSET	C999954274	38,146.00	4/13/99	1.00		38,146.00	38,146.00	0.00
&&& UAL - LOAN ASSET	C999954274	29,636.00	4/14/99	1.00		29,636.00	29,636.00	0.00
&&& UAL - LOAN ASSET	C999954274	31,014.00	4/15/99	1.00		31,014.00	31,014.00	0.00
&&& UAL - LOAN ASSET	C999954274	32,291.00	4/16/99	1.00		32,291.00	32,291.00	0.00
&&& UAL - LOAN ASSET	C999954274	33,592.00	4/19/99	1.00		33,592.00	33,592.00	0.00
&&& UAL - LOAN ASSET	C999954274	33,596.00	4/20/99	1.00		33,596.00	33,596.00	0.00
&&& UAL - LOAN ASSET	C999954274	63,039.00	4/21/99	1.00		63,039.00	63,039.00	0.00
&&& UAL - LOAN ASSET	C999954274	32,582.00	4/22/99	1.00		32,582.00	32,582.00	0.00
&&& UAL - LOAN ASSET	C999954274	32,556.00	4/23/99	1.00		32,556.00	32,556.00	0.00
&&& UAL - LOAN ASSET	C999954274	33,319.00	4/26/99	1.00		33,319.00	33,319.00	0.00
&&& UAL - LOAN ASSET	C999954274	33,323.00	4/27/99	1.00		33,323.00	33,323.00	0.00
&&& UAL - LOAN ASSET	C999954274	33,328.00	4/28/99	1.00		33,328.00	33,328.00	0.00
&&& UAL - LOAN ASSET	C999954274	33,333.00	4/29/99	1.00		33,333.00	33,333.00	0.00
&&& UAL - LOAN ASSET	C999954274	36,125.00	4/30/99	1.00		36,125.00	36,125.00	0.00
&&& UAL - LOAN ASSET	C999954274	33,837.00	5/3/99	1.00		33,837.00	33,837.00	0.00
&&& UAL - LOAN ASSET	C999954274	33,843.00	5/4/99	1.00		33,843.00	33,843.00	0.00
&&& UAL - LOAN ASSET	C999954274	33,611.00	5/5/99	1.00		33,611.00	33,611.00	0.00
&&& UAL - LOAN ASSET	C999954274	128,326.00	5/6/99	1.00		128,326.00	128,326.00	0.00
&&& UAL - LOAN ASSET	C999954274	118,341.00	5/7/99	1.00		118,341.00	118,341.00	0.00
&&& UAL - LOAN ASSET	C999954274	196,270.00	5/10/99	1.00		196,270.00	196,270.00	0.00
&&& UAL - LOAN ASSET	C999954274	204,674.00	5/11/99	1.00		204,674.00	204,674.00	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Purchase Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/ Loss
&&& UAL - LOAN ASSET	C999954274	261,158.00	5/12/99	1.00		261,158.00	261,158.00	0.00
&&& UAL - LOAN ASSET	C999954274	204,707.00	5/13/99	1.00		204,707.00	204,707.00	0.00
&&& UAL - LOAN ASSET	C999954274	204,744.00	5/14/99	1.00		204,744.00	204,744.00	0.00
&&& UAL - LOAN ASSET	C999954274	119,429.00	5/17/99	1.00		119,429.00	119,429.00	0.00
&&& UAL - LOAN ASSET	C999954274	119,444.00	5/18/99	1.00		119,444.00	119,444.00	0.00
&&& UAL - LOAN ASSET	C999954274	203,195.00	5/19/99	1.00		203,195.00	203,195.00	0.00
&&& UAL - LOAN ASSET	C999954274	203,222.00	5/20/99	1.00		203,222.00	203,222.00	0.00
&&& UAL - LOAN ASSET	C999954274	394,666.00	5/21/99	1.00		394,666.00	394,666.00	0.00
&&& UAL - LOAN ASSET	C999954274	120,817.00	5/24/99	1.00		120,817.00	120,817.00	0.00
&&& UAL - LOAN ASSET	C999954274	101,996.00	5/25/99	1.00		101,996.00	101,996.00	0.00
&&& UAL - LOAN ASSET	C999954274	195,881.00	5/26/99	1.00		195,881.00	195,881.00	0.00
&&& UAL - LOAN ASSET	C999954274	203,906.00	5/27/99	1.00		203,906.00	203,906.00	0.00
&&& UAL - LOAN ASSET	C999954274	191,793.00	5/28/99	1.00		191,793.00	191,793.00	0.00
&&& UAL - LOAN ASSET	C999954274	189,119.00	6/1/99	1.00		189,119.00	189,119.00	0.00
&&& UAL - LOAN ASSET	C999954274	192,104.00	6/2/99	1.00		192,104.00	192,104.00	0.00
&&& UAL - LOAN ASSET	C999954274	192,829.00	6/3/99	1.00		192,829.00	192,829.00	0.00
&&& UAL - LOAN ASSET	C999954274	220,632.00	6/4/99	1.00		220,632.00	220,632.00	0.00
&&& UAL - LOAN ASSET	C999954274	222,725.00	6/7/99	1.00		222,725.00	222,725.00	0.00
&&& UAL - LOAN ASSET	C999954274	222,751.00	6/8/99	1.00		222,751.00	222,751.00	0.00
&&& UAL - LOAN ASSET	C999954274	215,874.00	6/9/99	1.00		215,874.00	215,874.00	0.00
&&& UAL - LOAN ASSET	C999954274	142,858.00	6/10/99	1.00		142,858.00	142,858.00	0.00
&&& UAL - LOAN ASSET	C999954274	142,875.00	6/11/99	1.00		142,875.00	142,875.00	0.00
&&& UAL - LOAN ASSET	C999954274	276,158.00	6/14/99	1.00		276,158.00	276,158.00	0.00
&&& UAL - LOAN ASSET	C999954274	145,604.00	6/15/99	1.00		145,604.00	145,604.00	0.00
&&& UAL - LOAN ASSET	C999954274	144,136.00	6/16/99	1.00		144,136.00	144,136.00	0.00
&&& UAL - LOAN ASSET	C999954274	187,952.00	6/17/99	1.00		187,952.00	187,952.00	0.00
&&& UAL - LOAN ASSET	C999954274	163,021.00	6/18/99	1.00		163,021.00	163,021.00	0.00
&&& UAL - LOAN ASSET	C999954274	165,246.00	6/21/99	1.00		165,246.00	165,246.00	0.00
&&& UAL - LOAN ASSET	C999954274	120,662.00	6/22/99	1.00		120,662.00	120,662.00	0.00
&&& UAL - LOAN ASSET	C999954274	120,676.00	6/23/99	1.00		120,676.00	120,676.00	0.00
&&& UAL - LOAN ASSET	C999954274	120,519.00	6/24/99	1.00		120,519.00	120,519.00	0.00
&&& UAL - LOAN ASSET	C999954274	120,534.00	6/25/99	1.00		120,534.00	120,534.00	0.00
&&& UAL - LOAN ASSET	C999954274	121,968.00	6/28/99	1.00		121,968.00	121,968.00	0.00
&&& UAL - LOAN ASSET	C999954274	121,983.00	6/29/99	1.00		121,983.00	121,983.00	0.00
&&& UAL - LOAN ASSET	C999954274	122,000.00	6/30/99	1.00		122,000.00	122,000.00	0.00
&&& UAL - LOAN ASSET	C999954274	117,647.00	7/1/99	1.00		117,647.00	117,647.00	0.00
&&& UAL - LOAN ASSET	C999954274	235,711.00	7/2/99	1.00		235,711.00	235,711.00	0.00
&&& UAL - LOAN ASSET	C999954274	235,461.00	7/6/99	1.00		235,461.00	235,461.00	0.00
&&& UAL - LOAN ASSET	C999954274	235,491.00	7/7/99	1.00		235,491.00	235,491.00	0.00
&&& UAL - LOAN ASSET	C999954274	128,232.00	7/8/99	1.00		128,232.00	128,232.00	0.00
&&& UAL - LOAN ASSET	C999954274	128,248.00	7/9/99	1.00		128,248.00	128,248.00	0.00
&&& UAL - LOAN ASSET	C999954274	129,925.00	7/12/99	1.00		129,925.00	129,925.00	0.00
&&& UAL - LOAN ASSET	C999954274	127,007.00	7/13/99	1.00		127,007.00	127,007.00	0.00



Security Description / Asset ID	Security ID	Shares/ Par Value	Purchase Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/ Loss
&&& UAL - LOAN ASSET	C999954274	124,247.00	7/14/99	1.00		124,247.00	124,247.00	0.00
&&& UAL - LOAN ASSET	C999954274	116,224.00	7/15/99	1.00		116,224.00	116,224.00	0.00
&&& UAL - LOAN ASSET	C999954274	174,139.00	7/16/99	1.00		174,139.00	174,139.00	0.00
&&& UAL - LOAN ASSET	C999954274	157,210.00	7/19/99	1.00		157,210.00	157,210.00	0.00
&&& UAL - LOAN ASSET	C999954274	377,238.00	7/20/99	1.00		377,238.00	377,238.00	0.00
&&& UAL - LOAN ASSET	C999954274	125,317.00	7/21/99	1.00		125,317.00	125,317.00	0.00
&&& UAL - LOAN ASSET	C999954274	125,334.00	7/22/99	1.00		125,334.00	125,334.00	0.00
&&& UAL - LOAN ASSET	C999954274	221,794.00	7/23/99	1.00		221,794.00	221,794.00	0.00
&&& UAL - LOAN ASSET	C999954274	116,527.00	7/26/99	1.00		116,527.00	116,527.00	0.00
&&& UAL - LOAN ASSET	C999954274	116,544.00	7/27/99	1.00		116,544.00	116,544.00	0.00
&&& UAL - LOAN ASSET	C999954274	128,320.00	7/28/99	1.00		128,320.00	128,320.00	0.00
&&& UAL - LOAN ASSET	C999954274	75,029.00	7/29/99	1.00		75,029.00	75,029.00	0.00
&&& UAL - LOAN ASSET	C999954274	104,432.00	7/30/99	1.00		104,432.00	104,432.00	0.00
&&& UAL - LOAN ASSET	C999954274	101,479.00	8/2/99	1.00		101,479.00	101,479.00	0.00
&&& UAL - LOAN ASSET	C999954274	101,494.00	8/3/99	1.00		101,494.00	101,494.00	0.00
&&& UAL - LOAN ASSET	C999954274	100,794.00	8/4/99	1.00		100,794.00	100,794.00	0.00
&&& UAL - LOAN ASSET	C999954274	100,807.00	8/5/99	1.00		100,807.00	100,807.00	0.00
&&& UAL - LOAN ASSET	C999954274	100,820.00	8/6/99	1.00		100,820.00	100,820.00	0.00
&&& UAL - LOAN ASSET	C999954274	101,850.00	8/9/99	1.00		101,850.00	101,850.00	0.00
&&& UAL - LOAN ASSET	C999954274	101,863.00	8/10/99	1.00		101,863.00	101,863.00	0.00
&&& UAL - LOAN ASSET	C999954274	101,878.00	8/11/99	1.00		101,878.00	101,878.00	0.00
&&& UAL - LOAN ASSET	C999954274	160,701.00	8/12/99	1.00		160,701.00	160,701.00	0.00
&&& UAL - LOAN ASSET	C999954274	160,722.00	8/13/99	1.00		160,722.00	160,722.00	0.00
&&& UAL - LOAN ASSET	C999954274	161,811.00	8/16/99	1.00		161,811.00	161,811.00	0.00
&&& UAL - LOAN ASSET	C999954274	154,064.00	8/17/99	1.00		154,064.00	154,064.00	0.00
&&& UAL - LOAN ASSET	C999954274	152,846.00	8/18/99	1.00		152,846.00	152,846.00	0.00
&&& UAL - LOAN ASSET	C999954274	230,834.00	8/19/99	1.00		230,834.00	230,834.00	0.00
&&& UAL - LOAN ASSET	C999954274	230,867.00	8/20/99	1.00		230,867.00	230,867.00	0.00
&&& UAL - LOAN ASSET	C999954274	153,980.00	8/23/99	1.00		153,980.00	153,980.00	0.00
&&& UAL - LOAN ASSET	C999954274	155,243.00	8/24/99	1.00		155,243.00	155,243.00	0.00
&&& UAL - LOAN ASSET	C999954274	155,264.00	8/25/99	1.00		155,264.00	155,264.00	0.00
&&& UAL - LOAN ASSET	C999954274	155,285.00	8/26/99	1.00		155,285.00	155,285.00	0.00
&&& UAL - LOAN ASSET	C999954274	215,072.00	8/27/99	1.00		215,072.00	215,072.00	0.00
&&& UAL - LOAN ASSET	C999954274	322,364.00	8/30/99	1.00		322,364.00	322,364.00	0.00
&&& UAL - LOAN ASSET	C999954274	322,408.00	8/31/99	1.00		322,408.00	322,408.00	0.00
&&& UAL - LOAN ASSET	C999954274	243,330.00	9/1/99	1.00		243,330.00	243,330.00	0.00
&&& UAL - LOAN ASSET	C999954274	243,364.00	9/2/99	1.00		243,364.00	243,364.00	0.00
&&& UAL - LOAN ASSET	C999954274	243,145.00	9/3/99	1.00		243,145.00	243,145.00	0.00
&&& UAL - LOAN ASSET	C999954274	202,268.00	9/7/99	1.00		202,268.00	202,268.00	0.00
&&& UAL - LOAN ASSET	C999954274	71,289.00	9/8/99	1.00		71,289.00	71,289.00	0.00
&&& UAL - LOAN ASSET	C999954274	71,299.00	9/9/99	1.00		71,299.00	71,299.00	0.00
&&& UAL - LOAN ASSET	C999954274	71,310.00	9/10/99	1.00		71,310.00	71,310.00	0.00
&&& UAL - LOAN ASSET	C999954274	243,958.75	9/13/99	1.00		243,958.75	243,958.75	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Purchase Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/ Loss
&&& UAL - LOAN ASSET	C999954274	247,799.00	9/14/99	1.00		247,799.00	247,799.00	0.00
&&& UAL - LOAN ASSET	C999954274	247,834.00	9/15/99	1.00		247,834.00	247,834.00	0.00
&&& UAL - LOAN ASSET	C999954274	247,869.00	9/16/99	1.00		247,869.00	247,869.00	0.00
&&& UAL - LOAN ASSET	C999954274	175,632.00	9/17/99	1.00		175,632.00	175,632.00	0.00
&&& UAL - LOAN ASSET	C999954274	176,515.00	9/20/99	1.00		176,515.00	176,515.00	0.00
&&& UAL - LOAN ASSET	C999954274	176,540.00	9/21/99	1.00		176,540.00	176,540.00	0.00
&&& UAL - LOAN ASSET	C999954274	176,566.00	9/22/99	1.00		176,566.00	176,566.00	0.00
&&& UAL - LOAN ASSET	C999954274	176,592.00	9/23/99	1.00		176,592.00	176,592.00	0.00
&&& UAL - LOAN ASSET	C999954274	176,615.00	9/24/99	1.00		176,615.00	176,615.00	0.00
&&& UAL - LOAN ASSET	C999954274	251,584.00	9/27/99	1.00		251,584.00	251,584.00	0.00
&&& UAL - LOAN ASSET	C999954274	251,612.00	9/28/99	1.00		251,612.00	251,612.00	0.00
&&& UAL - LOAN ASSET	C999954274	253,247.00	9/29/99	1.00		253,247.00	253,247.00	0.00
&&& UAL - LOAN ASSET	C999954274	253,286.00	9/30/99	1.00		253,286.00	253,286.00	0.00
&&& UAL - LOAN ASSET	C999954274	248,092.00	10/1/99	1.00		248,092.00	248,092.00	0.00
&&& UAL - LOAN ASSET	C999954274	250,200.00	10/4/99	1.00		250,200.00	250,200.00	0.00
&&& UAL - LOAN ASSET	C999954274	346,648.00	10/5/99	1.00		346,648.00	346,648.00	0.00
&&& UAL - LOAN ASSET	C999954274	321,697.00	10/6/99	1.00		321,697.00	321,697.00	0.00
&&& UAL - LOAN ASSET	C999954274	329,941.00	10/7/99	1.00		329,941.00	329,941.00	0.00
&&& UAL - LOAN ASSET	C999954274	271,340.00	10/8/99	1.00		271,340.00	271,340.00	0.00
&&& UAL - LOAN ASSET	C999954274	273,539.00	10/12/99	1.00		273,539.00	273,539.00	0.00
&&& UAL - LOAN ASSET	C999954274	273,499.00	10/12/99	1.00		273,499.00	273,499.00	0.00
&&& UAL - LOAN ASSET	C999954274	274,077.00	10/13/99	1.00		274,077.00	274,077.00	0.00
&&& UAL - LOAN ASSET	C999954274	220,466.00	10/14/99	1.00		220,466.00	220,466.00	0.00
&&& UAL - LOAN ASSET	C999954274	310,432.00	10/15/99	1.00		310,432.00	310,432.00	0.00
&&& UAL - LOAN ASSET	C999954274	851,967.00	10/18/99	1.00		851,967.00	851,967.00	0.00
&&& UAL - LOAN ASSET	C999954274	224,630.00	10/19/99	1.00		224,630.00	224,630.00	0.00
&&& UAL - LOAN ASSET	C999954274	224,685.00	10/20/99	1.00		224,685.00	224,685.00	0.00
&&& UAL - LOAN ASSET	C999954274	222,196.00	10/21/99	1.00		222,196.00	222,196.00	0.00
&&& UAL - LOAN ASSET	C999954274	231,425.00	10/22/99	1.00		231,425.00	231,425.00	0.00
&&& UAL - LOAN ASSET	C999954274	123,926.00	10/25/99	1.00		123,926.00	123,926.00	0.00
&&& UAL - LOAN ASSET	C999954274	123,945.00	10/26/99	1.00		123,945.00	123,945.00	0.00
&&& UAL - LOAN ASSET	C999954274	114,962.00	10/27/99	1.00		114,962.00	114,962.00	0.00
&&& UAL - LOAN ASSET	C999954274	24,059.00	10/28/99	1.00		24,059.00	24,059.00	0.00
&&& UAL - LOAN ASSET	C999954274	24,063.00	10/29/99	1.00		24,063.00	24,063.00	0.00
&&& UAL - LOAN ASSET	C999954274	172,366.00	11/1/99	1.00		172,366.00	172,366.00	0.00
&&& UAL - LOAN ASSET	C999954274	172,451.00	11/2/99	1.00		172,451.00	172,451.00	0.00
&&& UAL - LOAN ASSET	C999954274	171,987.00	11/3/99	1.00		171,987.00	171,987.00	0.00
&&& UAL - LOAN ASSET	C999954274	218,048.00	11/4/99	1.00		218,048.00	218,048.00	0.00
&&& UAL - LOAN ASSET	C999954274	218,078.00	11/5/99	1.00		218,078.00	218,078.00	0.00
&&& UAL - LOAN ASSET	C999954274	71,799.00	11/8/99	1.00		71,799.00	71,799.00	0.00
&&& UAL - LOAN ASSET	C999954274	31,809.00	11/9/99	1.00		31,809.00	31,809.00	0.00
&&& UAL - LOAN ASSET	C999954274	42,962.00	11/10/99	1.00		42,962.00	42,962.00	0.00
&&& UAL - LOAN ASSET	C999954274	45,781.00	11/12/99	1.00		45,781.00	45,781.00	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/ Loss
&&& UAL - LOAN ASSET	C999954274	47,502.00	11/15/99	1.00		47,502.00	47,502.00	0.00
&&& UAL - LOAN ASSET	C999954274	49,256.00	11/16/99	1.00		49,256.00	49,256.00	0.00
&&& UAL - LOAN ASSET	C999954274	64,971.00	11/17/99	1.00		64,971.00	64,971.00	0.00
&&& UAL - LOAN ASSET	C999954274	33,665.00	11/18/99	1.00		33,665.00	33,665.00	0.00
&&& UAL - LOAN ASSET	C999954274	35,299.00	11/19/99	1.00		35,299.00	35,299.00	0.00
&&& UAL - LOAN ASSET	C999954274	357,884.00	11/22/99	1.00		357,884.00	357,884.00	0.00
&&& UAL - LOAN ASSET	C999954274	35,590.00	11/23/99	1.00		35,590.00	35,590.00	0.00
&&& UAL - LOAN ASSET	C999954274	51,296.00	11/24/99	1.00		51,296.00	51,296.00	0.00
&&& UAL - LOAN ASSET	C999954274	61,434.00	11/26/99	1.00		61,434.00	61,434.00	0.00
&&& UAL - LOAN ASSET	C999954274	59,681.00	11/29/99	1.00		59,681.00	59,681.00	0.00
&&& UAL - LOAN ASSET	C999954274	59,690.00	11/30/99	1.00		59,690.00	59,690.00	0.00
Total Number of purchases = 251						219,609,169.01	219,609,169.01	0.00
&&& UAL - LOAN ASSET	C999954274	(3,861,292.00)	2/5/99	1.00		3,861,292.00	3,861,292.00	0.00
&&& UAL - LOAN ASSET	C999954274	(124,247.00)	7/15/99	1.00		124,247.00	124,247.00	0.00
&&& UAL - LOAN ASSET	C999954274	(65,432.00)	3/26/99	1.00		65,432.00	65,432.00	0.00
&&& UAL - LOAN ASSET	C999954274	(176,515.00)	9/21/99	1.00		176,515.00	176,515.00	0.00
&&& UAL - LOAN ASSET	C999954274	(176,566.00)	9/23/99	1.00		176,566.00	176,566.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,097,377.00)	2/9/99	1.00		4,097,377.00	4,097,377.00	0.00
&&& UAL - LOAN ASSET	C999954274	(243,145.00)	9/7/99	1.00		243,145.00	243,145.00	0.00
&&& UAL - LOAN ASSET	C999954274	(243,958.75)	9/14/99	1.00		243,958.75	243,958.75	0.00
&&& UAL - LOAN ASSET	C999954274	(253,286.00)	10/1/99	1.00		253,286.00	253,286.00	0.00
&&& UAL - LOAN ASSET	C999954274	(174,139.00)	7/19/99	1.00		174,139.00	174,139.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,091,924.00)	3/2/99	1.00		4,091,924.00	4,091,924.00	0.00
&&& UAL - LOAN ASSET	C999954274	(67,256.00)	3/30/99	1.00		67,256.00	67,256.00	0.00
&&& UAL - LOAN ASSET	C999954274	(171,987.00)	11/4/99	1.00		171,987.00	171,987.00	0.00
&&& UAL - LOAN ASSET	C999954274	(377,238.00)	7/21/99	1.00		377,238.00	377,238.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,100,561.00)	3/4/99	1.00		4,100,561.00	4,100,561.00	0.00
&&& UAL - LOAN ASSET	C999954274	(247,834.00)	9/16/99	1.00		247,834.00	247,834.00	0.00
&&& UAL - LOAN ASSET	C999954274	(374,192.00)	3/8/99	1.00		374,192.00	374,192.00	0.00
&&& UAL - LOAN ASSET	C999954274	(215,874.00)	6/10/99	1.00		215,874.00	215,874.00	0.00
&&& UAL - LOAN ASSET	C999954274	(1,158,552.00)	3/10/99	1.00		1,158,552.00	1,158,552.00	0.00
&&& UAL - LOAN ASSET	C999954274	(49,256.00)	11/17/99	1.00		49,256.00	49,256.00	0.00
&&& UAL - LOAN ASSET	C999954274	(128,320.00)	7/29/99	1.00		128,320.00	128,320.00	0.00
&&& UAL - LOAN ASSET	C999954274	(904,173.00)	3/12/99	1.00		904,173.00	904,173.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,896,077.00)	1/29/99	1.00		3,896,077.00	3,896,077.00	0.00
&&& UAL - LOAN ASSET	C999954274	(145,604.00)	6/16/99	1.00		145,604.00	145,604.00	0.00
&&& UAL - LOAN ASSET	C999954274	(921,386.00)	3/16/99	1.00		921,386.00	921,386.00	0.00
&&& UAL - LOAN ASSET	C999954274	(187,952.00)	6/18/99	1.00		187,952.00	187,952.00	0.00
&&& UAL - LOAN ASSET	C999954274	(81,863.61)	3/18/99	1.00		81,863.61	81,863.61	0.00
&&& UAL - LOAN ASSET	C999954274	(3,869,650.00)	2/1/99	1.00		3,869,650.00	3,869,650.00	0.00
&&& UAL - LOAN ASSET	C999954274	(33,328.00)	4/29/99	1.00		33,328.00	33,328.00	0.00
&&& UAL - LOAN ASSET	C999954274	(165,246.00)	6/22/99	1.00		165,246.00	165,246.00	0.00
&&& UAL - LOAN ASSET	C999954274	(81,896.00)	3/22/99	1.00		81,896.00	81,896.00	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/ Loss
&&& UAL - LOAN ASSET	C999954274	(3,874,379.00)	2/3/99		1.00	3,874,379.00	3,874,379.00	0.00
&&& UAL - LOAN ASSET	C999954274	(129,925.00)	7/13/99		1.00	129,925.00	129,925.00	0.00
&&& UAL - LOAN ASSET	C999954274	(120,676.00)	6/24/99		1.00	120,676.00	120,676.00	0.00
&&& UAL - LOAN ASSET	C999954274	(103,301.00)	3/24/99		1.00	103,301.00	103,301.00	0.00
&&& UAL - LOAN ASSET	C999954274	(35,590.00)	11/24/99		1.00	35,590.00	35,590.00	0.00
&&& UAL - LOAN ASSET	C999954274	(118,341.00)	5/10/99		1.00	118,341.00	118,341.00	0.00
&&& UAL - LOAN ASSET	C999954274	(204,674.00)	5/12/99		1.00	204,674.00	204,674.00	0.00
&&& UAL - LOAN ASSET	C999954274	(101,996.00)	5/26/99		1.00	101,996.00	101,996.00	0.00
&&& UAL - LOAN ASSET	C999954274	(204,707.00)	5/14/99		1.00	204,707.00	204,707.00	0.00
&&& UAL - LOAN ASSET	C999954274	(310,432.00)	10/18/99		1.00	310,432.00	310,432.00	0.00
&&& UAL - LOAN ASSET	C999954274	(220,466.00)	10/15/99		1.00	220,466.00	220,466.00	0.00
&&& UAL - LOAN ASSET	C999954274	(119,429.00)	5/18/99		1.00	119,429.00	119,429.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,002,161.00)	1/12/99		1.00	4,002,161.00	4,002,161.00	0.00
&&& UAL - LOAN ASSET	C999954274	(203,195.00)	5/20/99		1.00	203,195.00	203,195.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,800,373.00)	1/14/99		1.00	3,800,373.00	3,800,373.00	0.00
&&& UAL - LOAN ASSET	C999954274	(175,632.00)	9/20/99		1.00	175,632.00	175,632.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,789,234.00)	1/19/99		1.00	3,789,234.00	3,789,234.00	0.00
&&& UAL - LOAN ASSET	C999954274	(346,648.00)	10/6/99		1.00	346,648.00	346,648.00	0.00
&&& UAL - LOAN ASSET	C999954274	(851,967.00)	10/19/99		1.00	851,967.00	851,967.00	0.00
&&& UAL - LOAN ASSET	C999954274	(33,837.00)	5/4/99		1.00	33,837.00	33,837.00	0.00
&&& UAL - LOAN ASSET	C999954274	(33,611.00)	5/6/99		1.00	33,611.00	33,611.00	0.00
&&& UAL - LOAN ASSET	C999954274	(33,596.00)	4/21/99		1.00	33,596.00	33,596.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,843,330.00)	1/25/99		1.00	3,843,330.00	3,843,330.00	0.00
&&& UAL - LOAN ASSET	C999954274	(100,807.00)	8/6/99		1.00	100,807.00	100,807.00	0.00
&&& UAL - LOAN ASSET	C999954274	(123,945.00)	10/27/99		1.00	123,945.00	123,945.00	0.00
&&& UAL - LOAN ASSET	C999954274	(32,552.00)	4/23/99		1.00	32,552.00	32,552.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,868,049.00)	1/27/99		1.00	3,868,049.00	3,868,049.00	0.00
&&& UAL - LOAN ASSET	C999954274	(101,850.00)	8/10/99		1.00	101,850.00	101,850.00	0.00
&&& UAL - LOAN ASSET	C999954274	(33,319.00)	4/27/99		1.00	33,319.00	33,319.00	0.00
&&& UAL - LOAN ASSET	C999954274	(101,878.00)	8/12/99		1.00	101,878.00	101,878.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,906,518.00)	1/4/99		1.00	3,906,518.00	3,906,518.00	0.00
&&& UAL - LOAN ASSET	C999954274	(160,722.00)	8/16/99		1.00	160,722.00	160,722.00	0.00
&&& UAL - LOAN ASSET	C999954274	(62,686.00)	4/5/99		1.00	62,686.00	62,686.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,253,826.00)	1/6/99		1.00	4,253,826.00	4,253,826.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,991,621.00)	1/8/99		1.00	3,991,621.00	3,991,621.00	0.00
&&& UAL - LOAN ASSET	C999954274	(230,834.00)	8/20/99		1.00	230,834.00	230,834.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,909,495.00)	2/23/99		1.00	3,909,495.00	3,909,495.00	0.00
&&& UAL - LOAN ASSET	C999954274	(121,983.00)	6/30/99		1.00	121,983.00	121,983.00	0.00
&&& UAL - LOAN ASSET	C999954274	(153,980.00)	8/24/99		1.00	153,980.00	153,980.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,101,583.00)	2/25/99		1.00	4,101,583.00	4,101,583.00	0.00
&&& UAL - LOAN ASSET	C999954274	(155,264.00)	8/26/99		1.00	155,264.00	155,264.00	0.00
&&& UAL - LOAN ASSET	C999954274	(29,636.00)	4/15/99		1.00	29,636.00	29,636.00	0.00
&&& UAL - LOAN ASSET	C999954274	(35,299.00)	11/22/99		1.00	35,299.00	35,299.00	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/ Loss
&&& UAL - LOAN ASSET	C999954274	(215,072.00)	8/30/99		1.00	215,072.00	215,072.00	0.00
&&& UAL - LOAN ASSET	C999954274	(32,291.00)	4/19/99		1.00	32,291.00	32,291.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,792,475.00)	1/21/99		1.00	3,792,475.00	3,792,475.00	0.00
&&& UAL - LOAN ASSET	C999954274	(250,200.00)	10/5/99		1.00	250,200.00	250,200.00	0.00
&&& UAL - LOAN ASSET	C999954274	(273,539.00)	10/13/99		1.00	273,539.00	273,539.00	0.00
&&& UAL - LOAN ASSET	C999954274	(116,224.00)	7/16/99		1.00	116,224.00	116,224.00	0.00
&&& UAL - LOAN ASSET	C999954274	(121,968.00)	6/29/99		1.00	121,968.00	121,968.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,098,265.00)	3/1/99		1.00	4,098,265.00	4,098,265.00	0.00
&&& UAL - LOAN ASSET	C999954274	(203,222.00)	5/24/99		1.00	203,222.00	203,222.00	0.00
&&& UAL - LOAN ASSET	C999954274	(192,104.00)	6/3/99		1.00	192,104.00	192,104.00	0.00
&&& UAL - LOAN ASSET	C999954274	(157,210.00)	7/20/99		1.00	157,210.00	157,210.00	0.00
&&& UAL - LOAN ASSET	C999954274	(75,029.00)	7/30/99		1.00	75,029.00	75,029.00	0.00
&&& UAL - LOAN ASSET	C999954274	(224,630.00)	10/20/99		1.00	224,630.00	224,630.00	0.00
&&& UAL - LOAN ASSET	C999954274	(220,632.00)	6/7/99		1.00	220,632.00	220,632.00	0.00
&&& UAL - LOAN ASSET	C999954274	(125,317.00)	7/22/99		1.00	125,317.00	125,317.00	0.00
&&& UAL - LOAN ASSET	C999954274	(203,906.00)	5/28/99		1.00	203,906.00	203,906.00	0.00
&&& UAL - LOAN ASSET	C999954274	(142,858.00)	6/11/99		1.00	142,858.00	142,858.00	0.00
&&& UAL - LOAN ASSET	C999954274	(116,544.00)	7/28/99		1.00	116,544.00	116,544.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,196,666.00)	2/10/99		1.00	4,196,666.00	4,196,666.00	0.00
&&& UAL - LOAN ASSET	C999954274	(251,612.00)	9/29/99		1.00	251,612.00	251,612.00	0.00
&&& UAL - LOAN ASSET	C999954274	(144,136.00)	6/17/99		1.00	144,136.00	144,136.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,050,645.00)	2/12/99		1.00	4,050,645.00	4,050,645.00	0.00
&&& UAL - LOAN ASSET	C999954274	(163,021.00)	6/21/99		1.00	163,021.00	163,021.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,064,224.00)	2/17/99		1.00	4,064,224.00	4,064,224.00	0.00
&&& UAL - LOAN ASSET	C999954274	(128,248.00)	7/12/99		1.00	128,248.00	128,248.00	0.00
&&& UAL - LOAN ASSET	C999954274	(120,662.00)	6/23/99		1.00	120,662.00	120,662.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,921,643.00)	2/19/99		1.00	3,921,643.00	3,921,643.00	0.00
&&& UAL - LOAN ASSET	C999954274	(120,519.00)	6/25/99		1.00	120,519.00	120,519.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,804,060.00)	12/31/98		1.00	3,804,060.00	3,804,060.00	0.00
&&& UAL - LOAN ASSET	C999954274	(71,310.00)	9/13/99		1.00	71,310.00	71,310.00	0.00
&&& UAL - LOAN ASSET	C999954274	(34,698.00)	12/21/98		1.00	34,698.00	34,698.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,713,953.00)	12/28/98		1.00	3,713,953.00	3,713,953.00	0.00
&&& UAL - LOAN ASSET	C999954274	(329,941.00)	10/8/99		1.00	329,941.00	329,941.00	0.00
&&& UAL - LOAN ASSET	C999954274	(24,063.00)	11/1/99		1.00	24,063.00	24,063.00	0.00
&&& UAL - LOAN ASSET	C999954274	(43,032.00)	12/23/98		1.00	43,032.00	43,032.00	0.00
&&& UAL - LOAN ASSET	C999954274	(123,949.00)	12/1/98		1.00	123,949.00	123,949.00	0.00
&&& UAL - LOAN ASSET	C999954274	(115,115.00)	12/3/98		1.00	115,115.00	115,115.00	0.00
&&& UAL - LOAN ASSET	C999954274	(111,163.00)	12/7/98		1.00	111,163.00	111,163.00	0.00
&&& UAL - LOAN ASSET	C999954274	(154,064.00)	8/18/99		1.00	154,064.00	154,064.00	0.00
&&& UAL - LOAN ASSET	C999954274	(112,044.00)	12/9/98		1.00	112,044.00	112,044.00	0.00
&&& UAL - LOAN ASSET	C999954274	(51,014.00)	4/7/99		1.00	51,014.00	51,014.00	0.00
&&& UAL - LOAN ASSET	C999954274	(45,781.00)	11/15/99		1.00	45,781.00	45,781.00	0.00
&&& UAL - LOAN ASSET	C999954274	(271,340.00)	10/12/99		1.00	271,340.00	271,340.00	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/ Loss
&&& UAL - LOAN ASSET	C999954274	(156,009.00)	12/11/98		1.00	156,009.00	156,009.00	0.00
&&& UAL - LOAN ASSET	C999954274	(35,979.00)	4/9/99		1.00	35,979.00	35,979.00	0.00
&&& UAL - LOAN ASSET	C999954274	(71,799.00)	11/9/99		1.00	71,799.00	71,799.00	0.00
&&& UAL - LOAN ASSET	C999954274	(172,366.00)	11/2/99		1.00	172,366.00	172,366.00	0.00
&&& UAL - LOAN ASSET	C999954274	(158,313.00)	12/15/98		1.00	158,313.00	158,313.00	0.00
&&& UAL - LOAN ASSET	C999954274	(44,463.00)	12/17/98		1.00	44,463.00	44,463.00	0.00
&&& UAL - LOAN ASSET	C999954274	(104,432.00)	8/2/99		1.00	104,432.00	104,432.00	0.00
&&& UAL - LOAN ASSET	C999954274	(101,494.00)	8/4/99		1.00	101,494.00	101,494.00	0.00
&&& UAL - LOAN ASSET	C999954274	(31,809.00)	11/10/99		1.00	31,809.00	31,809.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,992,326.00)	2/8/99		1.00	3,992,326.00	3,992,326.00	0.00
&&& UAL - LOAN ASSET	C999954274	(243,364.00)	9/3/99		1.00	243,364.00	243,364.00	0.00
&&& UAL - LOAN ASSET	C999954274	(191,793.00)	6/1/99		1.00	191,793.00	191,793.00	0.00
&&& UAL - LOAN ASSET	C999954274	(65,440.00)	3/29/99		1.00	65,440.00	65,440.00	0.00
&&& UAL - LOAN ASSET	C999954274	(51,296.00)	11/26/99		1.00	51,296.00	51,296.00	0.00
&&& UAL - LOAN ASSET	C999954274	(357,884.00)	11/23/99		1.00	357,884.00	357,884.00	0.00
&&& UAL - LOAN ASSET	C999954274	(202,268.00)	9/8/99		1.00	202,268.00	202,268.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,100,057.00)	3/3/99		1.00	4,100,057.00	4,100,057.00	0.00
&&& UAL - LOAN ASSET	C999954274	(274,077.00)	10/14/99		1.00	274,077.00	274,077.00	0.00
&&& UAL - LOAN ASSET	C999954274	(374,144.00)	3/5/99		1.00	374,144.00	374,144.00	0.00
&&& UAL - LOAN ASSET	C999954274	(114,962.00)	10/28/99		1.00	114,962.00	114,962.00	0.00
&&& UAL - LOAN ASSET	C999954274	(222,751.00)	6/9/99		1.00	222,751.00	222,751.00	0.00
&&& UAL - LOAN ASSET	C999954274	(221,794.00)	7/26/99		1.00	221,794.00	221,794.00	0.00
&&& UAL - LOAN ASSET	C999954274	(378,619.00)	3/9/99		1.00	378,619.00	378,619.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,930,017.00)	1/5/99		1.00	3,930,017.00	3,930,017.00	0.00
&&& UAL - LOAN ASSET	C999954274	(403,162.00)	3/11/99		1.00	403,162.00	403,162.00	0.00
&&& UAL - LOAN ASSET	C999954274	(122,000.00)	7/1/99		1.00	122,000.00	122,000.00	0.00
&&& UAL - LOAN ASSET	C999954274	(276,158.00)	6/15/99		1.00	276,158.00	276,158.00	0.00
&&& UAL - LOAN ASSET	C999954274	(928,895.00)	3/15/99		1.00	928,895.00	928,895.00	0.00
&&& UAL - LOAN ASSET	C999954274	(235,711.00)	7/6/99		1.00	235,711.00	235,711.00	0.00
&&& UAL - LOAN ASSET	C999954274	(83,050.00)	3/17/99		1.00	83,050.00	83,050.00	0.00
&&& UAL - LOAN ASSET	C999954274	(172,451.00)	11/3/99		1.00	172,451.00	172,451.00	0.00
&&& UAL - LOAN ASSET	C999954274	(235,491.00)	7/8/99		1.00	235,491.00	235,491.00	0.00
&&& UAL - LOAN ASSET	C999954274	(81,886.65)	3/19/99		1.00	81,886.65	81,886.65	0.00
&&& UAL - LOAN ASSET	C999954274	(3,878,844.00)	2/2/99		1.00	3,878,844.00	3,878,844.00	0.00
&&& UAL - LOAN ASSET	C999954274	(65,408.00)	3/23/99		1.00	65,408.00	65,408.00	0.00
&&& UAL - LOAN ASSET	C999954274	(64,971.00)	11/18/99		1.00	64,971.00	64,971.00	0.00
&&& UAL - LOAN ASSET	C999954274	(53,343.00)	3/31/99		1.00	53,343.00	53,343.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,874,680.00)	2/4/99		1.00	3,874,680.00	3,874,680.00	0.00
&&& UAL - LOAN ASSET	C999954274	(322,408.00)	9/1/99		1.00	322,408.00	322,408.00	0.00
&&& UAL - LOAN ASSET	C999954274	(127,007.00)	7/14/99		1.00	127,007.00	127,007.00	0.00
&&& UAL - LOAN ASSET	C999954274	(103,704.00)	3/25/99		1.00	103,704.00	103,704.00	0.00
&&& UAL - LOAN ASSET	C999954274	(71,299.00)	9/10/99		1.00	71,299.00	71,299.00	0.00
&&& UAL - LOAN ASSET	C999954274	(196,270.00)	5/11/99		1.00	196,270.00	196,270.00	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/ Loss
&&& UAL - LOAN ASSET	C999954274	(71,289.00)	9/9/99		1.00	71,289.00	71,289.00	0.00
&&& UAL - LOAN ASSET	C999954274	(195,881.00)	5/27/99		1.00	195,881.00	195,881.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,088,286.00)	1/11/99		1.00	4,088,286.00	4,088,286.00	0.00
&&& UAL - LOAN ASSET	C999954274	(218,078.00)	11/8/99		1.00	218,078.00	218,078.00	0.00
&&& UAL - LOAN ASSET	C999954274	(119,444.00)	5/19/99		1.00	119,444.00	119,444.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,835,318.00)	1/13/99		1.00	3,835,318.00	3,835,318.00	0.00
&&& UAL - LOAN ASSET	C999954274	(203,222.00)	5/21/99		1.00	203,222.00	203,222.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,817,066.00)	1/15/99		1.00	3,817,066.00	3,817,066.00	0.00
&&& UAL - LOAN ASSET	C999954274	(61,434.00)	11/29/99		1.00	61,434.00	61,434.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,792,471.00)	1/20/99		1.00	3,792,471.00	3,792,471.00	0.00
&&& UAL - LOAN ASSET	C999954274	(273,499.00)	10/12/99		1.00	273,499.00	273,499.00	0.00
&&& UAL - LOAN ASSET	C999954274	(59,681.00)	11/30/99		1.00	59,681.00	59,681.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,759,270.00)	12/30/98		1.00	3,759,270.00	3,759,270.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,916,206.00)	1/26/99		1.00	3,916,206.00	3,916,206.00	0.00
&&& UAL - LOAN ASSET	C999954274	(231,425.00)	10/25/99		1.00	231,425.00	231,425.00	0.00
&&& UAL - LOAN ASSET	C999954274	(100,820.00)	8/9/99		1.00	100,820.00	100,820.00	0.00
&&& UAL - LOAN ASSET	C999954274	(247,799.00)	9/15/99		1.00	247,799.00	247,799.00	0.00
&&& UAL - LOAN ASSET	C999954274	(32,556.00)	4/26/99		1.00	32,556.00	32,556.00	0.00
&&& UAL - LOAN ASSET	C999954274	(123,926.00)	10/26/99		1.00	123,926.00	123,926.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,898,541.00)	1/28/99		1.00	3,898,541.00	3,898,541.00	0.00
&&& UAL - LOAN ASSET	C999954274	(101,863.00)	8/11/99		1.00	101,863.00	101,863.00	0.00
&&& UAL - LOAN ASSET	C999954274	(33,323.00)	4/28/99		1.00	33,323.00	33,323.00	0.00
&&& UAL - LOAN ASSET	C999954274	(160,701.00)	8/13/99		1.00	160,701.00	160,701.00	0.00
&&& UAL - LOAN ASSET	C999954274	(61,873.00)	4/1/99		1.00	61,873.00	61,873.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,320,546.00)	1/7/99		1.00	4,320,546.00	4,320,546.00	0.00
&&& UAL - LOAN ASSET	C999954274	(152,846.00)	8/19/99		1.00	152,846.00	152,846.00	0.00
&&& UAL - LOAN ASSET	C999954274	(251,584.00)	9/28/99		1.00	251,584.00	251,584.00	0.00
&&& UAL - LOAN ASSET	C999954274	(35,976.00)	4/8/99		1.00	35,976.00	35,976.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,958,695.00)	2/22/99		1.00	3,958,695.00	3,958,695.00	0.00
&&& UAL - LOAN ASSET	C999954274	(224,685.00)	10/21/99		1.00	224,685.00	224,685.00	0.00
&&& UAL - LOAN ASSET	C999954274	(31,498.00)	4/12/99		1.00	31,498.00	31,498.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,910,024.00)	2/24/99		1.00	3,910,024.00	3,910,024.00	0.00
&&& UAL - LOAN ASSET	C999954274	(155,243.00)	8/25/99		1.00	155,243.00	155,243.00	0.00
&&& UAL - LOAN ASSET	C999954274	(176,615.00)	9/27/99		1.00	176,615.00	176,615.00	0.00
&&& UAL - LOAN ASSET	C999954274	(38,151.00)	4/13/99		1.00	38,151.00	38,151.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,097,745.00)	2/26/99		1.00	4,097,745.00	4,097,745.00	0.00
&&& UAL - LOAN ASSET	C999954274	(155,285.00)	8/27/99		1.00	155,285.00	155,285.00	0.00
&&& UAL - LOAN ASSET	C999954274	(31,014.00)	4/16/99		1.00	31,014.00	31,014.00	0.00
&&& UAL - LOAN ASSET	C999954274	(101,479.00)	8/3/99		1.00	101,479.00	101,479.00	0.00
&&& UAL - LOAN ASSET	C999954274	(33,592.00)	4/20/99		1.00	33,592.00	33,592.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,751,479.00)	1/22/99		1.00	3,751,479.00	3,751,479.00	0.00
&&& UAL - LOAN ASSET	C999954274	(100,794.00)	8/5/99		1.00	100,794.00	100,794.00	0.00
&&& UAL - LOAN ASSET	C999954274	(189,119.00)	6/2/99		1.00	189,119.00	189,119.00	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Purchase Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/ Loss
&&& UAL - LOAN ASSET	C999954274	(176,592.00)	9/24/99		1.00	176,592.00	176,592.00	0.00
&&& UAL - LOAN ASSET	C999954274	(312,261.00)	5/25/99		1.00	312,261.00	312,261.00	0.00
&&& UAL - LOAN ASSET	C999954274	(42,962.00)	11/12/99		1.00	42,962.00	42,962.00	0.00
&&& UAL - LOAN ASSET	C999954274	(192,829.00)	6/4/99		1.00	192,829.00	192,829.00	0.00
&&& UAL - LOAN ASSET	C999954274	(261,158.00)	5/13/99		1.00	261,158.00	261,158.00	0.00
&&& UAL - LOAN ASSET	C999954274	(33,665.00)	11/19/99		1.00	33,665.00	33,665.00	0.00
&&& UAL - LOAN ASSET	C999954274	(222,725.00)	6/8/99		1.00	222,725.00	222,725.00	0.00
&&& UAL - LOAN ASSET	C999954274	(125,334.00)	7/23/99		1.00	125,334.00	125,334.00	0.00
&&& UAL - LOAN ASSET	C999954274	(204,744.00)	5/17/99		1.00	204,744.00	204,744.00	0.00
&&& UAL - LOAN ASSET	C999954274	(222,196.00)	10/22/99		1.00	222,196.00	222,196.00	0.00
&&& UAL - LOAN ASSET	C999954274	(116,527.00)	7/27/99		1.00	116,527.00	116,527.00	0.00
&&& UAL - LOAN ASSET	C999954274	(321,697.00)	10/7/99		1.00	321,697.00	321,697.00	0.00
&&& UAL - LOAN ASSET	C999954274	(142,875.00)	6/14/99		1.00	142,875.00	142,875.00	0.00
&&& UAL - LOAN ASSET	C999954274	(253,247.00)	9/30/99		1.00	253,247.00	253,247.00	0.00
&&& UAL - LOAN ASSET	C999954274	(117,647.00)	7/2/99		1.00	117,647.00	117,647.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,050,111.00)	2/11/99		1.00	4,050,111.00	4,050,111.00	0.00
&&& UAL - LOAN ASSET	C999954274	(235,461.00)	7/7/99		1.00	235,461.00	235,461.00	0.00
&&& UAL - LOAN ASSET	C999954274	(4,059,638.00)	2/16/99		1.00	4,059,638.00	4,059,638.00	0.00
&&& UAL - LOAN ASSET	C999954274	(128,232.00)	7/9/99		1.00	128,232.00	128,232.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,907,370.00)	2/18/99		1.00	3,907,370.00	3,907,370.00	0.00
&&& UAL - LOAN ASSET	C999954274	(36,125.00)	5/3/99		1.00	36,125.00	36,125.00	0.00
&&& UAL - LOAN ASSET	C999954274	(33,333.00)	4/30/99		1.00	33,333.00	33,333.00	0.00
&&& UAL - LOAN ASSET	C999954274	(33,843.00)	5/5/99		1.00	33,843.00	33,843.00	0.00
&&& UAL - LOAN ASSET	C999954274	(243,330.00)	9/2/99		1.00	243,330.00	243,330.00	0.00
&&& UAL - LOAN ASSET	C999954274	(120,534.00)	6/28/99		1.00	120,534.00	120,534.00	0.00
&&& UAL - LOAN ASSET	C999954274	(128,326.00)	5/7/99		1.00	128,326.00	128,326.00	0.00
&&& UAL - LOAN ASSET	C999954274	(322,364.00)	8/31/99		1.00	322,364.00	322,364.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,713,439.00)	12/24/98		1.00	3,713,439.00	3,713,439.00	0.00
&&& UAL - LOAN ASSET	C999954274	(63,069.00)	4/22/99		1.00	63,069.00	63,069.00	0.00
&&& UAL - LOAN ASSET	C999954274	(176,540.00)	9/22/99		1.00	176,540.00	176,540.00	0.00
&&& UAL - LOAN ASSET	C999954274	(122,070.00)	12/22/98		1.00	122,070.00	122,070.00	0.00
&&& UAL - LOAN ASSET	C999954274	(3,886,930.00)	12/29/98		1.00	3,886,930.00	3,886,930.00	0.00
&&& UAL - LOAN ASSET	C999954274	(119,985.00)	12/2/98		1.00	119,985.00	119,985.00	0.00
&&& UAL - LOAN ASSET	C999954274	(111,148.00)	12/4/98		1.00	111,148.00	111,148.00	0.00
&&& UAL - LOAN ASSET	C999954274	(161,811.00)	8/17/99		1.00	161,811.00	161,811.00	0.00
&&& UAL - LOAN ASSET	C999954274	(112,726.00)	12/8/98		1.00	112,726.00	112,726.00	0.00
&&& UAL - LOAN ASSET	C999954274	(64,195.00)	4/6/99		1.00	64,195.00	64,195.00	0.00
&&& UAL - LOAN ASSET	C999954274	(47,502.00)	11/16/99		1.00	47,502.00	47,502.00	0.00
&&& UAL - LOAN ASSET	C999954274	(140,990.00)	12/10/98		1.00	140,990.00	140,990.00	0.00
&&& UAL - LOAN ASSET	C999954274	(218,048.00)	11/5/99		1.00	218,048.00	218,048.00	0.00
&&& UAL - LOAN ASSET	C999954274	(230,867.00)	8/23/99		1.00	230,867.00	230,867.00	0.00
&&& UAL - LOAN ASSET	C999954274	(156,032.00)	12/14/98		1.00	156,032.00	156,032.00	0.00
&&& UAL - LOAN ASSET	C999954274	(247,869.00)	9/17/99		1.00	247,869.00	247,869.00	0.00



Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
&&& UAL - LOAN ASSET	C999954274	(138,310.00)	12/16/98		1.00
&&& UAL - LOAN ASSET	C999954274	(38,146.00)	4/14/99		1.00
&&& UAL - LOAN ASSET	C999954274	(44,074.00)	12/18/98		1.00
&&& UAL - LOAN ASSET	C999954274	(24,059.00)	10/29/99		1.00
&&& UAL - LOAN ASSET	C999954274	(248,092.00)	10/4/99		1.00

Total Number of sales = 251

Total &&& UAL - LOAN ASSET

Value of Interest in Registered Investment Companies

MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,139,326.06	12/1/98	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,036,095.44	12/1/98	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,090,870.71	12/3/98	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	5,861,101.35	12/4/98	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,288,264.03	12/7/98	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	5,557,954.20	12/11/98	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,069,397.51	12/14/98	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,846,849.14	12/15/98	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	5,237,367.07	12/17/98	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,423,031.59	12/28/98	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,706,419.71	12/31/98	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	126,083.08	1/4/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,044,426.38	1/4/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,105,653.51	1/7/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,923,409.83	1/11/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	6,902,918.22	1/13/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,113,143.67	1/14/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	10,122,500.01	1/15/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	8,094,568.81	1/22/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	5,598,186.17	1/25/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,303,986.40	1/26/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,445,829.70	1/28/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,716,626.17	2/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,014,554.52	2/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	834,968.52	2/2/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	8,267,929.90	2/5/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	6,421,190.68	2/10/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	912,976.53	2/11/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,641,316.39	2/16/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	7,157,054.37	2/17/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,621,734.69	2/25/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,032,058.95	3/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,779,750.25	3/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,573,176.05	3/3/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
&&& UAL - LOAN ASSET	138,310.00	138,310.00	0.00
&&& UAL - LOAN ASSET	38,146.00	38,146.00	0.00
&&& UAL - LOAN ASSET	44,074.00	44,074.00	0.00
&&& UAL - LOAN ASSET	24,059.00	24,059.00	0.00
&&& UAL - LOAN ASSET	248,092.00	248,092.00	0.00

Total Number of sales = 251

Total &&& UAL - LOAN ASSET

Value of Interest in Registered Investment Companies

MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,139,326.06	4,139,326.06	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,036,095.44	2,036,095.44	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,090,870.71	3,090,870.71	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,861,101.35	5,861,101.35	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,288,264.03	1,288,264.03	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,557,954.20	5,557,954.20	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,069,397.51	2,069,397.51	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,846,849.14	3,846,849.14	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,237,367.07	5,237,367.07	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,423,031.59	4,423,031.59	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,706,419.71	4,706,419.71	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	126,083.08	126,083.08	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,044,426.38	2,044,426.38	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,105,653.51	2,105,653.51	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,923,409.83	4,923,409.83	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	6,902,918.22	6,902,918.22	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,113,143.67	4,113,143.67	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	10,122,500.01	10,122,500.01	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	8,094,568.81	8,094,568.81	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,598,186.17	5,598,186.17	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,303,986.40	3,303,986.40	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,445,829.70	2,445,829.70	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,716,626.17	4,716,626.17	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,014,554.52	2,014,554.52	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	834,968.52	834,968.52	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	8,267,929.90	8,267,929.90	0.00

MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	6,421,190.68	6,421,190.68	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	912,976.53	912,976.53	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	3,641,316.39	3,641,316.39	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	7,157,054.37	7,157,054.37	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	2,621,734.69	2,621,734.69	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	4,032,058.95	4,032,058.95	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	1,779,750.25	1,779,750.25	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	2,573,176.05	2,573,176.05	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,295,586.67	3/4/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	11,758,916.47	3/8/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	32,976.80	3/11/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,745,207.26	3/12/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	8,504,825.12	3/15/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	190,785.36	3/16/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,461,605.51	3/17/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,189,520.12	3/18/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	11,352,225.01	3/22/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,918,026.87	3/23/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	5,647,443.67	3/24/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	6,465.49	3/25/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,045,966.76	3/29/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	607,368.42	3/30/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,911,655.29	3/31/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,015,136.90	4/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,317,743.65	4/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,835,666.79	4/5/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,469,087.37	4/7/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,813,414.93	4/8/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	989,762.25	4/9/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,347,781.69	4/12/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	884,446.98	4/13/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,446,443.20	4/15/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	8,297,713.04	4/16/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,542,460.41	4/19/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,082,726.14	4/20/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,734,152.79	4/26/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,079,719.21	4/27/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,391,012.35	4/28/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,391,005.70	4/29/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	96,135.50	4/29/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,521,289.09	4/30/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,103,013.07	5/3/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,832,336.59	5/7/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	951,905.27	5/11/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	5,934,563.72	5/17/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,617,972.85	5/24/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,595,926.19	5/26/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	736,827.36	5/28/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,175,929.87	6/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,281,220.00	6/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,590,117.98	6/2/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,295,586.67	4,295,586.67	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	11,758,916.47	11,758,916.47	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	32,976.80	32,976.80	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,745,207.26	3,745,207.26	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	8,504,825.12	8,504,825.12	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	190,785.36	190,785.36	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,461,605.51	2,461,605.51	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,189,520.12	4,189,520.12	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	11,352,225.01	11,352,225.01	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,918,026.87	3,918,026.87	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,647,443.67	5,647,443.67	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	6,465.49	6,465.49	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,045,966.76	2,045,966.76	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	607,368.42	607,368.42	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,911,655.29	1,911,655.29	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,015,136.90	2,015,136.90	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,317,743.65	4,317,743.65	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,835,666.79	1,835,666.79	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,469,087.37	2,469,087.37	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,813,414.93	2,813,414.93	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	989,762.25	989,762.25	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,347,781.69	4,347,781.69	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	884,446.98	884,446.98	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,446,443.20	1,446,443.20	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	8,297,713.04	8,297,713.04	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,542,460.41	2,542,460.41	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,082,726.14	2,082,726.14	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,734,152.79	2,734,152.79	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,079,719.21	1,079,719.21	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,391,012.35	2,391,012.35	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,391,005.70	2,391,005.70	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	96,135.50	96,135.50	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,521,289.09	2,521,289.09	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,103,013.07	2,103,013.07	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,832,336.59	2,832,336.59	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	951,905.27	951,905.27	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,934,563.72	5,934,563.72	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,617,972.85	1,617,972.85	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,595,926.19	1,595,926.19	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	736,827.36	736,827.36	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,175,929.87	2,175,929.87	0.00

MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV  
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV

3,281,220.00  
1,590,117.98

3,281,220.00  
1,590,117.98

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,812,836.33	6/4/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,010,251.91	6/9/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,030,156.98	6/11/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,035,989.25	6/14/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,350,554.09	6/15/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,109,401.47	6/16/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	353,749.04	6/18/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,715,946.96	6/21/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	9,176,514.09	6/23/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,068,186.87	7/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,649,161.11	7/6/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,571,108.44	7/7/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	136,784.19	7/12/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	314,115.72	7/13/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,176,882.34	7/14/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	214,884.54	7/20/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	5,429,321.78	7/21/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,486,800.40	7/26/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,430,575.67	7/27/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,755,266.27	7/30/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,118,652.04	8/2/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	5,235,761.37	8/2/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	352,672.64	8/3/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,471,635.76	8/4/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,290,581.24	8/5/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	9,425,572.65	8/9/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,161,174.15	8/10/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	5,989,190.00	8/11/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,869,989.90	8/13/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	188,159.94	8/17/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	935,512.40	8/19/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,639,262.46	8/20/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,368,046.98	8/23/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,995,856.46	8/25/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	9,105,468.16	8/27/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	6,171,574.39	8/31/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,269,704.60	9/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,989,048.94	9/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,434,435.56	9/3/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,790,055.23	9/8/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,559,094.32	9/9/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,793,888.57	9/13/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,236,638.84	9/14/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,812,836.33	1,812,836.33	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,010,251.91	3,010,251.91	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,030,156.98	1,030,156.98	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,035,989.25	1,035,989.25	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,350,554.09	2,350,554.09	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,109,401.47	1,109,401.47	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	353,749.04	353,749.04	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,715,946.96	2,715,946.96	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	9,176,514.09	9,176,514.09	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,068,186.87	2,068,186.87	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,649,161.11	3,649,161.11	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,571,108.44	3,571,108.44	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	136,784.19	136,784.19	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	314,115.72	314,115.72	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,176,882.34	2,176,882.34	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	214,884.54	214,884.54	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,429,321.78	5,429,321.78	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,486,800.40	1,486,800.40	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,430,575.67	1,430,575.67	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,755,266.27	4,755,266.27	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,118,652.04	2,118,652.04	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,235,761.37	5,235,761.37	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	352,672.64	352,672.64	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,471,635.76	2,471,635.76	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,290,581.24	1,290,581.24	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	9,425,572.65	9,425,572.65	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,161,174.15	3,161,174.15	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,989,190.00	5,989,190.00	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,869,989.90	1,869,989.90	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	188,159.94	188,159.94	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	935,512.40	935,512.40	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,639,262.46	1,639,262.46	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,368,046.98	1,368,046.98	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,995,856.46	1,995,856.46	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	9,105,468.16	9,105,468.16	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	6,171,574.39	6,171,574.39	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,269,704.60	2,269,704.60	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,989,048.94	1,989,048.94	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,434,435.56	1,434,435.56	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,790,055.23	1,790,055.23	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,559,094.32	1,559,094.32	0.00

MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV  
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV

1,793,888.57  
1,236,638.84

1,793,888.57  
1,236,638.84

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	854,347.57	9/16/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	690,101.55	9/17/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	5,354,989.68	9/23/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	7,629,288.61	9/24/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,771,046.58	9/27/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,328,909.01	10/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	194,523.23	10/4/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,631,004.15	10/8/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	681,052.44	10/12/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	7,548,153.11	10/13/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,631,438.55	10/14/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	3,817,556.71	10/19/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	244,838.96	10/20/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,031,760.11	10/26/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,059,943.43	10/27/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	2,402,874.52	11/1/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	470,679.03	11/3/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,505,537.14	11/10/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,499,617.15	11/23/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	1,236,328.14	11/29/99	1.00	
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	4,213,823.88	11/30/99	1.00	

Total Number of purchases = 141

MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(7,877,604.75)	12/2/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(5,108,934.31)	12/8/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(587,676.43)	12/9/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(722,922.58)	12/10/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,668,792.37)	12/16/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,466,357.76)	12/18/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,178,372.18)	12/21/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,488,954.50)	12/22/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(8,717,856.32)	12/23/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,121,840.93)	12/24/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(798,033.32)	12/29/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,381,437.93)	12/30/98		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(4,774,251.82)	1/5/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,852,516.26)	1/6/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(733,302.16)	1/8/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(931,516.35)	1/12/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(9,748,724.74)	1/19/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(4,327,216.32)	1/20/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(11,987,975.26)	1/21/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,426,414.19)	1/27/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(135,107.24)	1/29/99		1.00

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	854,347.57	854,347.57	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	690,101.55	690,101.55	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,354,989.68	5,354,989.68	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	7,629,288.61	7,629,288.61	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,771,046.58	1,771,046.58	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,328,909.01	2,328,909.01	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	194,523.23	194,523.23	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,631,004.15	1,631,004.15	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	681,052.44	681,052.44	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	7,548,153.11	7,548,153.11	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,631,438.55	2,631,438.55	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,817,556.71	3,817,556.71	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	244,838.96	244,838.96	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,031,760.11	2,031,760.11	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,059,943.43	1,059,943.43	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,402,874.52	2,402,874.52	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	470,679.03	470,679.03	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,505,537.14	1,505,537.14	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,499,617.15	4,499,617.15	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,236,328.14	1,236,328.14	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,213,823.88	4,213,823.88	0.00

Total Number of purchases = 141

MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	7,877,604.75	7,877,604.75	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,108,934.31	5,108,934.31	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	587,676.43	587,676.43	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	722,922.58	722,922.58	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,668,792.37	1,668,792.37	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,466,357.76	3,466,357.76	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,178,372.18	3,178,372.18	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,488,954.50	2,488,954.50	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	8,717,856.32	8,717,856.32	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,121,840.93	2,121,840.93	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	798,033.32	798,033.32	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,381,437.93	1,381,437.93	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,774,251.82	4,774,251.82	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,852,516.26	2,852,516.26	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	733,302.16	733,302.16	0.00

MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	931,516.35	931,516.35	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	9,748,724.74	9,748,724.74	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	4,327,216.32	4,327,216.32	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	11,987,975.26	11,987,975.26	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	3,426,414.19	3,426,414.19	0.00
MFO	FRANK	RUSSELL	SHORT-TERM	INVT	FD	FBOUAL-DV	135,107.24	135,107.24	0.00



Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,780,888.80)	2/2/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(5,123,979.27)	2/4/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(185,015.33)	2/8/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(928,625.21)	2/9/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(6,400,549.54)	2/12/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,399,505.60)	2/18/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,459,687.77)	2/19/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,034,716.85)	2/22/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,976,473.53)	2/23/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(825,494.72)	2/24/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,567,860.02)	2/26/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(641,033.44)	3/2/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,776,354.75)	3/5/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(4,189,854.85)	3/9/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,786,662.99)	3/10/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(4,833,391.07)	3/19/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(7,702,346.80)	3/26/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,642,253.77)	4/6/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(549,383.56)	4/14/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,783,405.33)	4/21/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(6,233,942.48)	4/22/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,134,567.55)	4/23/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,391,012.35)	4/29/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(538,610.28)	5/3/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,774,950.19)	5/4/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(970,401.71)	5/5/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(5,782,963.40)	5/6/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,279,801.81)	5/10/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,548,505.47)	5/12/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(35,399.69)	5/13/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(5,094,914.82)	5/14/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(318,236.91)	5/18/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,432,246.61)	5/19/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(6,613,426.16)	5/20/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(443,479.21)	5/21/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,118,407.89)	5/25/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(9,886,836.91)	5/27/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(5,172,615.65)	6/3/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(651,351.72)	6/7/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(12,351,941.91)	6/8/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,949,437.41)	6/10/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,733,374.64)	6/17/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,420,430.98)	6/22/99		1.00

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,780,888.80	1,780,888.80	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,123,979.27	5,123,979.27	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	185,015.33	185,015.33	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	928,625.21	928,625.21	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	6,400,549.54	6,400,549.54	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,399,505.60	2,399,505.60	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,459,687.77	1,459,687.77	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,034,716.85	1,034,716.85	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,976,473.53	3,976,473.53	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	825,494.72	825,494.72	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,567,860.02	3,567,860.02	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	641,033.44	641,033.44	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,776,354.75	3,776,354.75	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,189,854.85	4,189,854.85	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,786,662.99	1,786,662.99	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,833,391.07	4,833,391.07	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	7,702,346.80	7,702,346.80	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,642,253.77	2,642,253.77	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	549,383.56	549,383.56	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,783,405.33	2,783,405.33	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	6,233,942.48	6,233,942.48	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,134,567.55	1,134,567.55	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,391,012.35	2,391,012.35	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	538,610.28	538,610.28	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,774,950.19	1,774,950.19	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	970,401.71	970,401.71	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,782,963.40	5,782,963.40	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,279,801.81	2,279,801.81	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,548,505.47	1,548,505.47	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	35,399.69	35,399.69	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,094,914.82	5,094,914.82	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	318,236.91	318,236.91	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,432,246.61	1,432,246.61	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	6,613,426.16	6,613,426.16	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	443,479.21	443,479.21	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,118,407.89	1,118,407.89	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	9,886,836.91	9,886,836.91	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,172,615.65	5,172,615.65	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	651,351.72	651,351.72	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	12,351,941.91	12,351,941.91	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,949,437.41	3,949,437.41	0.00

MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV  
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV

2,733,374.64  
3,420,430.98

2,733,374.64  
3,420,430.98

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(5,856,224.85)	6/24/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(144,901.17)	6/25/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(860,681.80)	6/28/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(8,440,700.17)	6/29/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,353,732.67)	6/30/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(621,742.69)	7/1/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,448,549.00)	7/2/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,306,849.57)	7/8/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(6,102,065.87)	7/9/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,159,739.57)	7/15/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,014,321.10)	7/16/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(631,891.07)	7/19/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(5,975,660.24)	7/22/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,899,108.86)	7/23/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(6,414,977.81)	7/28/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(7,202,061.55)	7/29/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(279,133.96)	8/6/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(4,469,868.72)	8/12/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,775,353.14)	8/16/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,328,977.62)	8/18/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(518,356.57)	8/24/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(4,187,397.30)	8/26/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(6,920,678.29)	8/30/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,090,960.30)	9/2/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,638,404.67)	9/7/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,807,417.77)	9/10/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(54,022.92)	9/15/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,917,719.35)	9/20/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(7,007,193.73)	9/21/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,718,049.36)	9/22/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,438,031.35)	9/28/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,626,323.75)	9/29/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,816,966.04)	9/30/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,667,240.80)	10/1/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(283,774.22)	10/5/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,069,744.17)	10/6/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(823,418.59)	10/7/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,042.84)	10/12/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,549,970.91)	10/15/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(375,576.49)	10/18/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(7,832,222.33)	10/21/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(270,200.31)	10/22/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,143,011.88)	10/25/99		1.00

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,856,224.85	5,856,224.85	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	144,901.17	144,901.17	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	860,681.80	860,681.80	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	8,440,700.17	8,440,700.17	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,353,732.67	2,353,732.67	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	621,742.69	621,742.69	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,448,549.00	2,448,549.00	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,306,849.57	1,306,849.57	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	6,102,065.87	6,102,065.87	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,159,739.57	2,159,739.57	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,014,321.10	3,014,321.10	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	631,891.07	631,891.07	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,975,660.24	5,975,660.24	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,899,108.86	1,899,108.86	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	6,414,977.81	6,414,977.81	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	7,202,061.55	7,202,061.55	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	279,133.96	279,133.96	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,469,868.72	4,469,868.72	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,775,353.14	2,775,353.14	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,328,977.62	1,328,977.62	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	518,356.57	518,356.57	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,187,397.30	4,187,397.30	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	6,920,678.29	6,920,678.29	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,090,960.30	2,090,960.30	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,638,404.67	2,638,404.67	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,807,417.77	2,807,417.77	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	54,022.92	54,022.92	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,917,719.35	3,917,719.35	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	7,007,193.73	7,007,193.73	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,718,049.36	1,718,049.36	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,438,031.35	1,438,031.35	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,626,323.75	1,626,323.75	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,816,966.04	2,816,966.04	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,667,240.80	3,667,240.80	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	283,774.22	283,774.22	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,069,744.17	3,069,744.17	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	823,418.59	823,418.59	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,042.84	2,042.84	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,549,970.91	1,549,970.91	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	375,576.49	375,576.49	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	7,832,222.33	7,832,222.33	0.00

MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV  
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV

270,200.31  
1,143,011.88

270,200.31  
1,143,011.88

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,634,898.17)	10/28/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(4,187,781.12)	10/29/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,331,314.03)	11/1/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,238,244.30)	11/2/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(5,025,443.50)	11/4/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,082,431.35)	11/5/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(841,427.38)	11/8/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(4,722,272.75)	11/9/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(4,647,274.74)	11/12/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,956,846.16)	11/15/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(1,191,928.84)	11/16/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(4,074,243.46)	11/17/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(7,869,940.76)	11/18/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,854,718.04)	11/19/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(486,643.77)	11/22/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(3,973,924.66)	11/23/99		1.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	C782999999	(2,008,069.30)	11/26/99		1.00

Total number of sales = 124

Total MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV

MFO FRANK RUSSELL UAL STIF	C902989995	26,219.34	12/1/98	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	115,668.72	12/1/98	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	106,628.68	12/1/98	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	3,000,000.00	12/15/98	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	8,000,000.00	12/23/98	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	5,000,000.00	12/23/98	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	20,319.54	1/4/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	170,489.34	1/4/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	81,535.21	1/4/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	5,000,000.00	1/20/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	17,000,000.00	1/20/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	2,000,000.00	1/20/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	12,000,000.00	1/22/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	39,053.66	2/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	145,366.41	2/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	32,544.72	2/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	39,053.66	1/29/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	145,366.41	1/29/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	32,544.72	1/29/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	28,771.36	2/3/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	(39,053.66)	2/3/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	(39,053.66)	2/3/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	(145,366.41)	2/3/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	128,109.84	2/3/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,634,898.17	1,634,898.17	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,187,781.12	4,187,781.12	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,331,314.03	2,331,314.03	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,238,244.30	1,238,244.30	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	5,025,443.50	5,025,443.50	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,082,431.35	1,082,431.35	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	841,427.38	841,427.38	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,722,272.75	4,722,272.75	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,647,274.74	4,647,274.74	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,956,846.16	1,956,846.16	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	1,191,928.84	1,191,928.84	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	4,074,243.46	4,074,243.46	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	7,869,940.76	7,869,940.76	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,854,718.04	2,854,718.04	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	486,643.77	486,643.77	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	3,973,924.66	3,973,924.66	0.00
MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	2,008,069.30	2,008,069.30	0.00

Total number of sales = 124

Total MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV

MFO FRANK RUSSELL UAL STIF	26,219.34	26,219.34	0.00
MFO FRANK RUSSELL UAL STIF	115,668.72	115,668.72	0.00
MFO FRANK RUSSELL UAL STIF	106,628.68	106,628.68	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	8,000,000.00	8,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	5,000,000.00	5,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	20,319.54	20,319.54	0.00
MFO FRANK RUSSELL UAL STIF	170,489.34	170,489.34	0.00
MFO FRANK RUSSELL UAL STIF	81,535.21	81,535.21	0.00
MFO FRANK RUSSELL UAL STIF	5,000,000.00	5,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	17,000,000.00	17,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	2,000,000.00	2,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	12,000,000.00	12,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	39,053.66	39,053.66	0.00
MFO FRANK RUSSELL UAL STIF	145,366.41	145,366.41	0.00
MFO FRANK RUSSELL UAL STIF	32,544.72	32,544.72	0.00

MFO	FRANK	RUSSELL	UAL	STIF	39,053.66	39,053.66	0.00
MFO	FRANK	RUSSELL	UAL	STIF	145,366.41	145,366.41	0.00
MFO	FRANK	RUSSELL	UAL	STIF	32,544.72	32,544.72	0.00
MFO	FRANK	RUSSELL	UAL	STIF	28,771.36	28,771.36	0.00
MFO	FRANK	RUSSELL	UAL	STIF	(39,053.66)	(39,053.66)	0.00
MFO	FRANK	RUSSELL	UAL	STIF	(39,053.66)	(39,053.66)	0.00
MFO	FRANK	RUSSELL	UAL	STIF	(145,366.41)	(145,366.41)	0.00
MFO	FRANK	RUSSELL	UAL	STIF	128,109.84	128,109.84	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO FRANK RUSSELL UAL STIF	C902989995	(145,366.41)	2/3/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	(32,544.72)	2/3/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	(32,544.72)	2/3/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	60,083.59	2/3/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	10,000,000.00	2/11/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	25,395.83	3/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	130,195.13	3/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	27,613.76	3/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	9,000,000.00	3/16/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	4,000,000.00	3/30/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	8,000,000.00	3/30/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	34,810.18	4/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	123,258.77	4/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	27,115.73	4/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	36,334.20	5/3/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	85,930.54	5/3/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	30,258.47	5/3/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	6,800,000.00	5/13/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	20,600,000.00	5/13/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	5,500,000.00	5/13/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	51,687.74	6/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	63,619.66	6/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	41,431.39	6/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	61,825.79	7/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	74,538.43	7/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	35,643.74	7/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	65,334.74	8/2/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	51,419.52	8/2/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	30,464.12	8/2/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	8,000,000.00	8/12/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	18,000,000.00	8/19/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	8,000,000.00	9/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	55,299.58	9/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	64,715.77	9/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	55,615.35	9/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	38,193.49	10/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	68,510.19	10/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	100,167.22	10/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	5,000,000.00	10/8/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	3,000,000.00	10/8/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	1,000,000.00	10/8/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	3,829,202.01	10/13/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	(3,829,202.01)	10/14/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO FRANK RUSSELL UAL STIF	(145,366.41)	(145,366.41)	0.00
MFO FRANK RUSSELL UAL STIF	(32,544.72)	(32,544.72)	0.00
MFO FRANK RUSSELL UAL STIF	(32,544.72)	(32,544.72)	0.00
MFO FRANK RUSSELL UAL STIF	60,083.59	60,083.59	0.00
MFO FRANK RUSSELL UAL STIF	10,000,000.00	10,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	25,395.83	25,395.83	0.00
MFO FRANK RUSSELL UAL STIF	130,195.13	130,195.13	0.00
MFO FRANK RUSSELL UAL STIF	27,613.76	27,613.76	0.00
MFO FRANK RUSSELL UAL STIF	9,000,000.00	9,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	4,000,000.00	4,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	8,000,000.00	8,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	34,810.18	34,810.18	0.00
MFO FRANK RUSSELL UAL STIF	123,258.77	123,258.77	0.00
MFO FRANK RUSSELL UAL STIF	27,115.73	27,115.73	0.00
MFO FRANK RUSSELL UAL STIF	36,334.20	36,334.20	0.00
MFO FRANK RUSSELL UAL STIF	85,930.54	85,930.54	0.00
MFO FRANK RUSSELL UAL STIF	30,258.47	30,258.47	0.00
MFO FRANK RUSSELL UAL STIF	6,800,000.00	6,800,000.00	0.00
MFO FRANK RUSSELL UAL STIF	20,600,000.00	20,600,000.00	0.00
MFO FRANK RUSSELL UAL STIF	5,500,000.00	5,500,000.00	0.00
MFO FRANK RUSSELL UAL STIF	51,687.74	51,687.74	0.00
MFO FRANK RUSSELL UAL STIF	63,619.66	63,619.66	0.00
MFO FRANK RUSSELL UAL STIF	41,431.39	41,431.39	0.00
MFO FRANK RUSSELL UAL STIF	61,825.79	61,825.79	0.00
MFO FRANK RUSSELL UAL STIF	74,538.43	74,538.43	0.00
MFO FRANK RUSSELL UAL STIF	35,643.74	35,643.74	0.00
MFO FRANK RUSSELL UAL STIF	65,334.74	65,334.74	0.00
MFO FRANK RUSSELL UAL STIF	51,419.52	51,419.52	0.00
MFO FRANK RUSSELL UAL STIF	30,464.12	30,464.12	0.00
MFO FRANK RUSSELL UAL STIF	8,000,000.00	8,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	18,000,000.00	18,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	8,000,000.00	8,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	55,299.58	55,299.58	0.00
MFO FRANK RUSSELL UAL STIF	64,715.77	64,715.77	0.00
MFO FRANK RUSSELL UAL STIF	55,615.35	55,615.35	0.00
MFO FRANK RUSSELL UAL STIF	38,193.49	38,193.49	0.00
MFO FRANK RUSSELL UAL STIF	68,510.19	68,510.19	0.00
MFO FRANK RUSSELL UAL STIF	100,167.22	100,167.22	0.00
MFO FRANK RUSSELL UAL STIF	5,000,000.00	5,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	1,000,000.00	1,000,000.00	0.00

MFO FRANK RUSSELL UAL STIF  
MFO FRANK RUSSELL UAL STIF

3,829,202.01  
(3,829,202.01)

3,829,202.01  
(3,829,202.01)

0.00  
0.00



Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO FRANK RUSSELL UAL STIF	C902989995	46,662.98	11/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	40,736.08	11/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	85,398.37	11/1/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	20,000,000.00	11/8/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	6,000,000.00	11/17/99	1.00	
MFO FRANK RUSSELL UAL STIF	C902989995	4,000,000.00	11/17/99	1.00	

Total number of purchases = 73

MFO FRANK RUSSELL UAL STIF	C902989995	(1,000,000.00)	12/1/98		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	12/1/98		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(6,000,000.00)	12/4/98		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	12/4/98		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	12/11/98		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	12/15/98		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(5,000,000.00)	1/5/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(7,500,000.00)	1/7/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(1,100,000.00)	1/11/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(8,000,000.00)	1/12/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(2,000,000.00)	1/12/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(10,000,000.00)	1/13/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(7,000,000.00)	1/15/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(6,000,000.00)	1/15/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,500,000.00)	1/25/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	2/1/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(2,000,000.00)	2/4/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	2/4/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(1,800,000.00)	2/5/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	2/18/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(4,000,000.00)	2/18/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(1,500,000.00)	3/15/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,800,000.00)	3/15/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(2,000,000.00)	3/19/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(4,000,000.00)	3/22/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(4,000,000.00)	3/22/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	3/25/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(2,000,000.00)	3/31/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(2,000,000.00)	4/14/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(10,000,000.00)	4/16/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(2,000,000.00)	4/16/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(4,000,000.00)	4/19/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(7,000,000.00)	4/29/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(4,000,000.00)	5/7/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(4,000,000.00)	5/21/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(5,000,000.00)	6/11/99		1.00

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO FRANK RUSSELL UAL STIF	46,662.98	46,662.98	0.00
MFO FRANK RUSSELL UAL STIF	40,736.08	40,736.08	0.00
MFO FRANK RUSSELL UAL STIF	85,398.37	85,398.37	0.00
MFO FRANK RUSSELL UAL STIF	20,000,000.00	20,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	6,000,000.00	6,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	4,000,000.00	4,000,000.00	0.00

Total number of purchases = 73

MFO FRANK RUSSELL UAL STIF	1,000,000.00	1,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	6,000,000.00	6,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	5,000,000.00	5,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	7,500,000.00	7,500,000.00	0.00
MFO FRANK RUSSELL UAL STIF	1,100,000.00	1,100,000.00	0.00
MFO FRANK RUSSELL UAL STIF	8,000,000.00	8,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	2,000,000.00	2,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	10,000,000.00	10,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	7,000,000.00	7,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	6,000,000.00	6,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,500,000.00	3,500,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	2,000,000.00	2,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	1,800,000.00	1,800,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	4,000,000.00	4,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	1,500,000.00	1,500,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,800,000.00	3,800,000.00	0.00
MFO FRANK RUSSELL UAL STIF	2,000,000.00	2,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	4,000,000.00	4,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	4,000,000.00	4,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	2,000,000.00	2,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	2,000,000.00	2,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	10,000,000.00	10,000,000.00	0.00

MFO	FRANK	RUSSELL	UAL	STIF	2,000,000.00	2,000,000.00	0.00
MFO	FRANK	RUSSELL	UAL	STIF	4,000,000.00	4,000,000.00	0.00
MFO	FRANK	RUSSELL	UAL	STIF	7,000,000.00	7,000,000.00	0.00
MFO	FRANK	RUSSELL	UAL	STIF	4,000,000.00	4,000,000.00	0.00
MFO	FRANK	RUSSELL	UAL	STIF	4,000,000.00	4,000,000.00	0.00
MFO	FRANK	RUSSELL	UAL	STIF	5,000,000.00	5,000,000.00	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO FRANK RUSSELL UAL STIF	C902989995	(4,000,000.00)	6/21/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(4,000,000.00)	6/28/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(2,000,000.00)	8/9/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(4,000,000.00)	8/9/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(2,000,000.00)	8/11/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	8/11/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,500,000.00)	8/30/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(2,000,000.00)	9/2/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	9/2/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	9/24/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(6,000,000.00)	9/24/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(4,500,000.00)	9/24/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(4,000,000.00)	10/13/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	10/14/99		1.00
MFO FRANK RUSSELL UAL STIF	C902989995	(3,000,000.00)	10/19/99		1.00

Total number of sales = 51

Total MFO FRANK RUSSELL UAL STIF

MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	204,789.07	12/1/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	427,343.79	12/1/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	189,674.42	12/2/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	189,674.42	12/2/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	189,674.42	12/2/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	448,668.17	12/3/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	577,733.07	12/4/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	206,873.47	12/7/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	328,653.32	12/8/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	213,727.85	12/9/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	298,504.45	12/10/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	425,747.88	12/11/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	108,383.47	12/14/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	43,728.12	12/15/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	270,023.27	12/16/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	181,860.82	12/17/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	450,690.78	12/18/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	434,860.28	12/21/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	417,518.84	12/22/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	110,245.10	12/23/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	181,988.92	12/24/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	98,023.42	12/28/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	188,812.31	12/29/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	231,827.39	12/30/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	127,747.67	12/31/98	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	356,320.37	1/4/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO FRANK RUSSELL UAL STIF	4,000,000.00	4,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	4,000,000.00	4,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	2,000,000.00	2,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	4,000,000.00	4,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	2,000,000.00	2,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,500,000.00	3,500,000.00	0.00
MFO FRANK RUSSELL UAL STIF	2,000,000.00	2,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	6,000,000.00	6,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	4,500,000.00	4,500,000.00	0.00
MFO FRANK RUSSELL UAL STIF	4,000,000.00	4,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00
MFO FRANK RUSSELL UAL STIF	3,000,000.00	3,000,000.00	0.00

Total number of sales = 51

Total MFO FRANK RUSSELL UAL STIF

MFO SCHWAB FAMILY FD MONEY MKT FD	204,789.07	204,789.07	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	427,343.79	427,343.79	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	189,674.42	189,674.42	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	189,674.42	189,674.42	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	189,674.42	189,674.42	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	448,668.17	448,668.17	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	577,733.07	577,733.07	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	206,873.47	206,873.47	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	328,653.32	328,653.32	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	213,727.85	213,727.85	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	298,504.45	298,504.45	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	425,747.88	425,747.88	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	108,383.47	108,383.47	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	43,728.12	43,728.12	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	270,023.27	270,023.27	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	181,860.82	181,860.82	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	450,690.78	450,690.78	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	434,860.28	434,860.28	0.00

MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	417,518.84	417,518.84	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	110,245.10	110,245.10	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	181,988.92	181,988.92	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	98,023.42	98,023.42	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	188,812.31	188,812.31	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	231,827.39	231,827.39	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	127,747.67	127,747.67	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	356,320.37	356,320.37	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	184,130.21	1/5/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	219,638.03	1/6/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	197,769.94	1/7/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	244,936.48	1/8/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	187,039.56	1/11/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	445,730.85	1/12/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	402,468.01	1/13/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	333,309.63	1/14/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	491,884.27	1/15/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	23,732.82	1/19/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	386,292.17	1/19/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	526,829.83	1/20/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	141,923.44	1/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	481,174.85	1/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	184,853.42	1/25/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	597,060.59	1/26/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	352,498.15	1/27/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	272,841.22	1/28/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	615,498.40	1/29/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	74,533.67	2/1/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	1,131,093.86	2/2/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	155,771.51	2/3/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	658,502.02	2/4/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	133,239.30	2/5/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	458,210.62	2/8/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	221,098.26	2/9/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	354,668.68	2/10/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	518,471.78	2/11/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	213,829.78	2/12/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	353,798.43	2/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	51,653.36	2/17/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	268,575.73	2/17/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	352,906.12	2/18/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	278,707.52	2/19/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	306,755.13	2/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	717,401.03	2/23/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	322,584.39	2/24/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	253,192.03	2/25/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	531,134.27	2/26/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	609,674.66	3/1/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	204,135.62	3/2/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	37,420.22	3/3/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	106,537.78	3/4/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	184,130.21	184,130.21	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	219,638.03	219,638.03	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	197,769.94	197,769.94	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	244,936.48	244,936.48	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	187,039.56	187,039.56	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	445,730.85	445,730.85	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	402,468.01	402,468.01	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	333,309.63	333,309.63	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	491,884.27	491,884.27	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	23,732.82	23,732.82	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	386,292.17	386,292.17	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	526,829.83	526,829.83	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	141,923.44	141,923.44	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	481,174.85	481,174.85	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	184,853.42	184,853.42	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	597,060.59	597,060.59	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	352,498.15	352,498.15	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	272,841.22	272,841.22	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	615,498.40	615,498.40	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	74,533.67	74,533.67	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	1,131,093.86	1,131,093.86	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	155,771.51	155,771.51	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	658,502.02	658,502.02	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	133,239.30	133,239.30	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	458,210.62	458,210.62	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	221,098.26	221,098.26	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	354,668.68	354,668.68	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	518,471.78	518,471.78	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	213,829.78	213,829.78	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	353,798.43	353,798.43	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	51,653.36	51,653.36	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	268,575.73	268,575.73	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	352,906.12	352,906.12	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	278,707.52	278,707.52	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	306,755.13	306,755.13	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	717,401.03	717,401.03	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	322,584.39	322,584.39	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	253,192.03	253,192.03	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	531,134.27	531,134.27	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	609,674.66	609,674.66	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	204,135.62	204,135.62	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	304,725.11	3/5/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	284,449.18	3/8/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	195,841.01	3/9/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	704,128.52	3/10/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	206,278.96	3/11/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	778,337.77	3/12/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	345,328.92	3/15/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	43,052.73	3/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	420,822.97	3/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	521,890.72	3/17/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	434,389.09	3/18/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	235,126.95	3/19/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	540,359.02	3/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	459,978.41	3/23/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	677,344.96	3/24/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	562,244.61	3/25/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	417,577.38	3/26/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	596,697.38	3/29/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	233,197.45	3/30/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	331,613.38	3/31/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	282,795.00	4/1/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	163,681.49	4/5/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	569,731.96	4/6/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	275,345.91	4/7/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	611,066.41	4/8/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	1,639,024.26	4/9/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	317,844.65	4/12/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	530,523.24	4/13/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	471,615.88	4/14/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	249,649.31	4/15/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	52,293.63	4/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	611,472.01	4/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	223,157.15	4/19/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	561,478.90	4/20/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	1,143,566.37	4/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	452,755.07	4/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	1,053,005.91	4/23/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	318,685.78	4/26/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	211,938.08	4/27/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	419,704.35	4/28/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	1,589,042.15	4/29/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	828,395.46	4/30/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	1,518,347.57	5/3/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	304,725.11	304,725.11	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	284,449.18	284,449.18	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	195,841.01	195,841.01	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	704,128.52	704,128.52	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	206,278.96	206,278.96	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	778,337.77	778,337.77	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	345,328.92	345,328.92	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	43,052.73	43,052.73	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	420,822.97	420,822.97	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	521,890.72	521,890.72	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	434,389.09	434,389.09	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	235,126.95	235,126.95	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	540,359.02	540,359.02	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	459,978.41	459,978.41	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	677,344.96	677,344.96	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	562,244.61	562,244.61	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	417,577.38	417,577.38	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	596,697.38	596,697.38	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	233,197.45	233,197.45	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	331,613.38	331,613.38	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	282,795.00	282,795.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	163,681.49	163,681.49	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	569,731.96	569,731.96	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	275,345.91	275,345.91	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	611,066.41	611,066.41	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	1,639,024.26	1,639,024.26	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	317,844.65	317,844.65	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	530,523.24	530,523.24	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	471,615.88	471,615.88	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	249,649.31	249,649.31	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	52,293.63	52,293.63	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	611,472.01	611,472.01	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	223,157.15	223,157.15	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	561,478.90	561,478.90	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	1,143,566.37	1,143,566.37	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	452,755.07	452,755.07	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	1,053,005.91	1,053,005.91	0.00

MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	318,685.78	318,685.78	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	211,938.08	211,938.08	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	419,704.35	419,704.35	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	1,589,042.15	1,589,042.15	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	828,395.46	828,395.46	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	1,518,347.57	1,518,347.57	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	652,743.72	5/4/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	814,716.48	5/5/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	220,814.66	5/6/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	324,564.58	5/7/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	435,228.36	5/10/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	155,665.12	5/11/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	79,368.47	5/12/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	545,826.86	5/13/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	635,642.73	5/14/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	450,716.18	5/17/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	66,080.82	5/18/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	536,369.65	5/18/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	442,768.57	5/19/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	217,184.60	5/20/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	353,759.79	5/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	265,219.61	5/24/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	469,459.41	5/25/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	185,120.32	5/26/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	683,596.33	5/27/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	1,198,434.26	5/28/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	246,486.38	6/1/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	416,818.62	6/2/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	26,608.26	6/3/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	196,327.68	6/4/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	208,413.06	6/7/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	399,335.09	6/8/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	290,034.67	6/9/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	482,277.17	6/10/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	685,500.40	6/11/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	258,608.08	6/14/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	86,220.65	6/15/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	64,807.07	6/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	119,694.07	6/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	88,246.40	6/17/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	162,022.84	6/18/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	232,548.71	6/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	116,173.97	6/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	162,848.40	6/23/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	337,450.73	6/24/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	384,326.15	6/25/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	228,745.92	6/28/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	193,026.73	6/29/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	419,109.99	6/30/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	652,743.72	652,743.72	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	814,716.48	814,716.48	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	220,814.66	220,814.66	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	324,564.58	324,564.58	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	435,228.36	435,228.36	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	155,665.12	155,665.12	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	79,368.47	79,368.47	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	545,826.86	545,826.86	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	635,642.73	635,642.73	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	450,716.18	450,716.18	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	66,080.82	66,080.82	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	536,369.65	536,369.65	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	442,768.57	442,768.57	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	217,184.60	217,184.60	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	353,759.79	353,759.79	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	265,219.61	265,219.61	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	469,459.41	469,459.41	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	185,120.32	185,120.32	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	683,596.33	683,596.33	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	1,198,434.26	1,198,434.26	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	246,486.38	246,486.38	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	416,818.62	416,818.62	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	26,608.26	26,608.26	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	196,327.68	196,327.68	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	208,413.06	208,413.06	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	399,335.09	399,335.09	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	290,034.67	290,034.67	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	482,277.17	482,277.17	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	685,500.40	685,500.40	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	258,608.08	258,608.08	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	86,220.65	86,220.65	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	64,807.07	64,807.07	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	119,694.07	119,694.07	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	88,246.40	88,246.40	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	162,022.84	162,022.84	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	232,548.71	232,548.71	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	116,173.97	116,173.97	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	162,848.40	162,848.40	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	337,450.73	337,450.73	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	384,326.15	384,326.15	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	228,745.92	228,745.92	0.00



MFO SCHWAB FAMILY FD MONEY MKT FD  
MFO SCHWAB FAMILY FD MONEY MKT FD

193,026.73  
419,109.99

193,026.73  
419,109.99

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	103,268.92	7/1/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	238,866.91	7/2/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	239,497.74	7/6/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	235,805.86	7/7/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	445,715.97	7/8/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	237,809.45	7/9/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	578,675.62	7/12/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	84,211.76	7/13/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	87,939.93	7/14/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	397,097.03	7/15/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	64,049.14	7/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	195,386.36	7/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	416,672.59	7/19/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	350,815.37	7/20/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	322,103.90	7/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	299,191.17	7/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	109,142.75	7/23/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	667,806.94	7/26/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	366,560.32	7/27/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	261,895.86	7/28/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	280,126.53	7/29/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	159,278.47	7/30/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	121,946.75	8/2/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	198,779.46	8/3/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	729,074.40	8/4/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	145,674.53	8/5/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	194,839.65	8/6/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	339,236.33	8/9/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	226,460.09	8/10/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	585,794.67	8/11/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	99,172.28	8/12/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	397,709.21	8/13/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	368,525.23	8/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	67,569.58	8/17/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	159,825.69	8/17/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	187,684.58	8/18/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	259,498.05	8/19/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	51,204.02	8/20/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	83,859.44	8/23/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	158,892.96	8/24/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	117,518.41	8/25/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	356,292.71	8/26/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	54,920.57	8/27/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	103,268.92	103,268.92	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	238,866.91	238,866.91	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	239,497.74	239,497.74	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	235,805.86	235,805.86	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	445,715.97	445,715.97	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	237,809.45	237,809.45	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	578,675.62	578,675.62	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	84,211.76	84,211.76	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	87,939.93	87,939.93	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	397,097.03	397,097.03	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	64,049.14	64,049.14	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	195,386.36	195,386.36	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	416,672.59	416,672.59	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	350,815.37	350,815.37	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	322,103.90	322,103.90	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	299,191.17	299,191.17	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	109,142.75	109,142.75	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	667,806.94	667,806.94	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	366,560.32	366,560.32	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	261,895.86	261,895.86	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	280,126.53	280,126.53	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	159,278.47	159,278.47	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	121,946.75	121,946.75	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	198,779.46	198,779.46	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	729,074.40	729,074.40	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	145,674.53	145,674.53	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	194,839.65	194,839.65	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	339,236.33	339,236.33	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	226,460.09	226,460.09	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	585,794.67	585,794.67	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	99,172.28	99,172.28	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	397,709.21	397,709.21	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	368,525.23	368,525.23	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	67,569.58	67,569.58	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	159,825.69	159,825.69	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	187,684.58	187,684.58	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	259,498.05	259,498.05	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	51,204.02	51,204.02	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	83,859.44	83,859.44	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	158,892.96	158,892.96	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	117,518.41	117,518.41	0.00

MFO SCHWAB FAMILY FD MONEY MKT FD  
MFO SCHWAB FAMILY FD MONEY MKT FD

356,292.71  
54,920.57

356,292.71  
54,920.57

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	500,841.83	8/30/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	334,213.27	8/31/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	104,624.75	9/1/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	663,545.99	9/2/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	204,104.85	9/3/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	151,310.20	9/7/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	100,761.27	9/8/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	321,848.03	9/9/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	246,197.20	9/10/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	224,906.92	9/13/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	221,149.53	9/14/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	254,814.16	9/15/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	63,908.82	9/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	338,182.03	9/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	448,292.26	9/17/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	85,139.04	9/20/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	22,789.17	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	2.72	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	88.09	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	86.20	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	7,101.39	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	11.26	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	26.82	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	250,000.00	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	159.45	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	55.69	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	1,200.00	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	2,777.29	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	3.50	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	0.30	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	101,500.00	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	12.33	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	0.29	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	90.72	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	248,674.00	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	40,681.11	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	5.16	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	100,000.00	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	101.93	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	21.79	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	29,996.92	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	6,381.03	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	5.69	9/21/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	500,841.83	500,841.83	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	334,213.27	334,213.27	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	104,624.75	104,624.75	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	663,545.99	663,545.99	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	204,104.85	204,104.85	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	151,310.20	151,310.20	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	100,761.27	100,761.27	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	321,848.03	321,848.03	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	246,197.20	246,197.20	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	224,906.92	224,906.92	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	221,149.53	221,149.53	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	254,814.16	254,814.16	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	63,908.82	63,908.82	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	338,182.03	338,182.03	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	448,292.26	448,292.26	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	85,139.04	85,139.04	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	22,789.17	22,789.17	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	2.72	2.72	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	88.09	88.09	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	86.20	86.20	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	7,101.39	7,101.39	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	11.26	11.26	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	26.82	26.82	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	250,000.00	250,000.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	159.45	159.45	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	55.69	55.69	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	1,200.00	1,200.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	2,777.29	2,777.29	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	3.50	3.50	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	0.30	0.30	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	101,500.00	101,500.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	12.33	12.33	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	0.29	0.29	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	90.72	90.72	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	248,674.00	248,674.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	40,681.11	40,681.11	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	5.16	5.16	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	100,000.00	100,000.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	101.93	101.93	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	21.79	21.79	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	29,996.92	29,996.92	0.00

MFO SCHWAB FAMILY FD MONEY MKT FD  
MFO SCHWAB FAMILY FD MONEY MKT FD

6,381.03  
5.69

6,381.03  
5.69

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	8.28	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	16,282.24	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	248,574.60	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	132,402.35	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	177.59	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	29.67	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	6.30	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	60,014.23	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	50,000.00	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	44.63	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	9,385.15	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	109.28	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	34.81	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	51.84	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	195,524.22	9/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	30,000.00	9/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	18.41	9/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	1,870.72	9/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	22.50	9/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	2.84	9/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	175,116.24	9/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	448,566.98	9/23/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	1,139,236.51	9/24/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	298,068.70	9/27/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	192,453.23	9/28/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	256,264.19	9/29/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	462,510.61	9/30/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	323,426.21	10/1/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	256,082.95	10/4/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	152,373.10	10/5/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	282,684.44	10/6/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	133,315.35	10/7/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	256,197.17	10/8/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	318,905.54	10/11/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	131,368.66	10/13/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	383,866.71	10/14/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	420,377.16	10/15/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	70,702.41	10/18/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	488,446.19	10/18/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	268,038.25	10/19/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	204,844.21	10/20/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	233,441.11	10/21/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	164,150.04	10/22/99	1.00	

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	8.28	8.28	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	16,282.24	16,282.24	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	248,574.60	248,574.60	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	132,402.35	132,402.35	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	177.59	177.59	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	29.67	29.67	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	6.30	6.30	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	60,014.23	60,014.23	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	50,000.00	50,000.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	44.63	44.63	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	9,385.15	9,385.15	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	109.28	109.28	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	34.81	34.81	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	51.84	51.84	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	195,524.22	195,524.22	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	30,000.00	30,000.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	18.41	18.41	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	1,870.72	1,870.72	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	22.50	22.50	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	2.84	2.84	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	175,116.24	175,116.24	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	448,566.98	448,566.98	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	1,139,236.51	1,139,236.51	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	298,068.70	298,068.70	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	192,453.23	192,453.23	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	256,264.19	256,264.19	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	462,510.61	462,510.61	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	323,426.21	323,426.21	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	256,082.95	256,082.95	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	152,373.10	152,373.10	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	282,684.44	282,684.44	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	133,315.35	133,315.35	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	256,197.17	256,197.17	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	318,905.54	318,905.54	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	131,368.66	131,368.66	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	383,866.71	383,866.71	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	420,377.16	420,377.16	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	70,702.41	70,702.41	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	488,446.19	488,446.19	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	268,038.25	268,038.25	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	204,844.21	204,844.21	0.00

MFO SCHWAB FAMILY FD MONEY MKT FD  
MFO SCHWAB FAMILY FD MONEY MKT FD

233,441.11  
164,150.04

233,441.11  
164,150.04

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	52,940.70	10/25/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	434,908.71	10/26/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	126,597.33	10/27/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	211,476.09	10/28/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	20,453.84	10/29/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	335,775.75	11/1/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	490,594.71	11/2/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	347,778.99	11/3/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	292,337.42	11/4/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	351,536.62	11/5/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	208,865.91	11/8/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	709,397.09	11/9/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	313,890.53	11/10/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	351,857.39	11/11/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	995,585.06	11/15/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	73,752.63	11/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	174,447.77	11/16/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	471,919.69	11/17/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	465,191.88	11/18/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	528,111.83	11/19/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	363,320.95	11/22/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	283,435.57	11/23/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	523,852.38	11/24/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	607,958.50	11/26/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	439,240.23	11/29/99	1.00	
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	463,090.76	11/30/99	1.00	

Total number of purchases = 310

MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(22.96)	12/1/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(320,811.76)	12/1/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(263,855.14)	12/1/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(89,939.97)	12/2/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(89,939.97)	12/2/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(89,939.97)	12/2/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(370,761.80)	12/3/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(143,165.45)	12/4/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(741,388.75)	12/4/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(142,511.49)	12/7/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(189,545.95)	12/8/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(86,283.63)	12/9/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(125,204.78)	12/10/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(213,784.92)	12/11/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(161,727.12)	12/14/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(138,302.32)	12/15/98		1.00

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	52,940.70	52,940.70	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	434,908.71	434,908.71	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	126,597.33	126,597.33	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	211,476.09	211,476.09	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	20,453.84	20,453.84	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	335,775.75	335,775.75	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	490,594.71	490,594.71	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	347,778.99	347,778.99	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	292,337.42	292,337.42	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	351,536.62	351,536.62	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	208,865.91	208,865.91	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	709,397.09	709,397.09	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	313,890.53	313,890.53	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	351,857.39	351,857.39	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	995,585.06	995,585.06	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	73,752.63	73,752.63	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	174,447.77	174,447.77	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	471,919.69	471,919.69	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	465,191.88	465,191.88	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	528,111.83	528,111.83	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	363,320.95	363,320.95	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	283,435.57	283,435.57	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	523,852.38	523,852.38	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	607,958.50	607,958.50	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	439,240.23	439,240.23	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	463,090.76	463,090.76	0.00

Total number of purchases = 310

MFO SCHWAB FAMILY FD MONEY MKT FD	22.96	22.96	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	320,811.76	320,811.76	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	263,855.14	263,855.14	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	89,939.97	89,939.97	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	89,939.97	89,939.97	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	89,939.97	89,939.97	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	370,761.80	370,761.80	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	143,165.45	143,165.45	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	741,388.75	741,388.75	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	142,511.49	142,511.49	0.00



MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	189,545.95	189,545.95	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	86,283.63	86,283.63	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	125,204.78	125,204.78	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	213,784.92	213,784.92	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	161,727.12	161,727.12	0.00
MFO	SCHWAB	FAMILY	FD	MONEY	MKT	FD	138,302.32	138,302.32	0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(254,417.98)	12/16/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(392,320.65)	12/17/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(387,378.02)	12/18/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(145,187.69)	12/21/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(114,425.24)	12/22/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(392,785.73)	12/23/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(515,589.19)	12/24/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(180,732.73)	12/28/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(281,884.25)	12/29/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(48,826.07)	12/30/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(264,924.67)	12/31/98		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(224,942.16)	1/4/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(219,378.36)	1/5/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(59,973.64)	1/6/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(366,733.01)	1/7/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(133,520.97)	1/8/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(269,107.60)	1/11/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(282,327.56)	1/12/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(574,659.00)	1/13/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(204,873.49)	1/14/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(424,896.44)	1/15/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(501,918.91)	1/19/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(426,554.98)	1/20/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(217,102.28)	1/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(243,035.97)	1/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(554,038.87)	1/25/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(341,860.11)	1/26/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(332,318.67)	1/27/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(199,402.67)	1/28/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(423,500.20)	1/29/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(99,734.45)	1/29/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(366,212.20)	2/1/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(105,691.61)	2/2/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(617,330.21)	2/3/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(209,744.14)	2/4/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(893,162.54)	2/5/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(186,772.08)	2/8/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(384,794.28)	2/9/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(410,546.84)	2/10/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(315,570.06)	2/11/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(190,847.41)	2/12/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(366,151.48)	2/16/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(230,051.42)	2/17/99		1.00

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	254,417.98	254,417.98	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	392,320.65	392,320.65	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	387,378.02	387,378.02	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	145,187.69	145,187.69	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	114,425.24	114,425.24	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	392,785.73	392,785.73	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	515,589.19	515,589.19	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	180,732.73	180,732.73	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	281,884.25	281,884.25	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	48,826.07	48,826.07	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	264,924.67	264,924.67	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	224,942.16	224,942.16	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	219,378.36	219,378.36	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	59,973.64	59,973.64	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	366,733.01	366,733.01	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	133,520.97	133,520.97	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	269,107.60	269,107.60	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	282,327.56	282,327.56	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	574,659.00	574,659.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	204,873.49	204,873.49	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	424,896.44	424,896.44	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	501,918.91	501,918.91	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	426,554.98	426,554.98	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	217,102.28	217,102.28	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	243,035.97	243,035.97	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	554,038.87	554,038.87	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	341,860.11	341,860.11	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	332,318.67	332,318.67	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	199,402.67	199,402.67	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	423,500.20	423,500.20	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	99,734.45	99,734.45	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	366,212.20	366,212.20	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	105,691.61	105,691.61	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	617,330.21	617,330.21	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	209,744.14	209,744.14	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	893,162.54	893,162.54	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	186,772.08	186,772.08	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	384,794.28	384,794.28	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	410,546.84	410,546.84	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	315,570.06	315,570.06	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	190,847.41	190,847.41	0.00

MFO SCHWAB FAMILY FD MONEY MKT FD  
MFO SCHWAB FAMILY FD MONEY MKT FD

366,151.48  
230,051.42

366,151.48  
230,051.42

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(286,413.41)	2/18/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(373,328.53)	2/19/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(406,219.01)	2/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(258,477.61)	2/23/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(342,520.92)	2/24/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(339,846.81)	2/25/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(93.64)	2/26/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(438,372.20)	2/26/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(296,659.60)	3/1/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(538,637.96)	3/2/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(417,470.21)	3/3/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(361,388.42)	3/4/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(537,433.45)	3/5/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(227,233.37)	3/8/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(227,470.15)	3/9/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(178,923.73)	3/10/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(253,421.88)	3/11/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(185,260.00)	3/12/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(241,752.23)	3/15/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(762,615.35)	3/16/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(381,679.59)	3/17/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(566,928.46)	3/18/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(117,253.03)	3/19/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(305,076.23)	3/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(146,489.22)	3/23/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(389,261.33)	3/24/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(549,114.10)	3/25/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(548,309.38)	3/26/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(682,512.55)	3/29/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(500,648.80)	3/30/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(556,494.64)	3/31/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(326,325.09)	4/1/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(410,654.51)	4/5/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(454,572.52)	4/6/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(348,297.94)	4/7/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(353,261.19)	4/8/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(245,317.31)	4/9/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(668,309.84)	4/12/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(502,699.42)	4/13/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(281,672.64)	4/14/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(349,420.78)	4/15/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(224,507.91)	4/16/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(347,197.44)	4/19/99		1.00

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	286,413.41	286,413.41	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	373,328.53	373,328.53	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	406,219.01	406,219.01	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	258,477.61	258,477.61	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	342,520.92	342,520.92	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	339,846.81	339,846.81	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	93.64	93.64	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	438,372.20	438,372.20	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	296,659.60	296,659.60	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	538,637.96	538,637.96	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	417,470.21	417,470.21	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	361,388.42	361,388.42	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	537,433.45	537,433.45	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	227,233.37	227,233.37	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	227,470.15	227,470.15	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	178,923.73	178,923.73	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	253,421.88	253,421.88	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	185,260.00	185,260.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	241,752.23	241,752.23	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	762,615.35	762,615.35	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	381,679.59	381,679.59	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	566,928.46	566,928.46	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	117,253.03	117,253.03	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	305,076.23	305,076.23	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	146,489.22	146,489.22	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	389,261.33	389,261.33	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	549,114.10	549,114.10	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	548,309.38	548,309.38	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	682,512.55	682,512.55	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	500,648.80	500,648.80	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	556,494.64	556,494.64	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	326,325.09	326,325.09	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	410,654.51	410,654.51	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	454,572.52	454,572.52	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	348,297.94	348,297.94	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	353,261.19	353,261.19	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	245,317.31	245,317.31	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	668,309.84	668,309.84	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	502,699.42	502,699.42	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	281,672.64	281,672.64	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	349,420.78	349,420.78	0.00

MFO SCHWAB FAMILY FD MONEY MKT FD  
MFO SCHWAB FAMILY FD MONEY MKT FD

224,507.91  
347,197.44

224,507.91  
347,197.44

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(433,237.44)	4/20/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(590,663.48)	4/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(935,781.34)	4/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(206,588.92)	4/23/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(532,119.46)	4/26/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(301,467.34)	4/27/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(532,916.14)	4/28/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(152,824.79)	4/29/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(236,233.70)	4/30/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(215,109.45)	5/3/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(195,444.94)	5/4/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(528,702.15)	5/5/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(719,652.77)	5/6/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(520,878.61)	5/7/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(294,408.45)	5/10/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(555,160.48)	5/11/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(268,164.48)	5/12/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(779,154.47)	5/13/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(416,574.33)	5/14/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(320,896.56)	5/17/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(460,028.15)	5/18/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(559,490.70)	5/19/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(120,143.80)	5/20/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(368,414.34)	5/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(523,287.06)	5/24/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(768,538.20)	5/25/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(292,239.63)	5/26/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(377,944.29)	5/27/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(477,314.67)	5/28/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(724,263.94)	6/1/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(298,001.93)	6/2/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(183,634.76)	6/3/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(315,260.13)	6/4/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(306,754.44)	6/7/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(270,009.79)	6/8/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(457,629.47)	6/9/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(146,587.80)	6/10/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(101,137.09)	6/11/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(272,915.59)	6/14/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(403,430.29)	6/15/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(244,124.71)	6/16/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(387,679.89)	6/17/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(228,531.38)	6/18/99		1.00

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	433,237.44	433,237.44	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	590,663.48	590,663.48	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	935,781.34	935,781.34	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	206,588.92	206,588.92	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	532,119.46	532,119.46	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	301,467.34	301,467.34	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	532,916.14	532,916.14	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	152,824.79	152,824.79	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	236,233.70	236,233.70	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	215,109.45	215,109.45	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	195,444.94	195,444.94	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	528,702.15	528,702.15	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	719,652.77	719,652.77	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	520,878.61	520,878.61	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	294,408.45	294,408.45	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	555,160.48	555,160.48	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	268,164.48	268,164.48	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	779,154.47	779,154.47	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	416,574.33	416,574.33	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	320,896.56	320,896.56	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	460,028.15	460,028.15	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	559,490.70	559,490.70	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	120,143.80	120,143.80	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	368,414.34	368,414.34	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	523,287.06	523,287.06	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	768,538.20	768,538.20	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	292,239.63	292,239.63	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	377,944.29	377,944.29	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	477,314.67	477,314.67	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	724,263.94	724,263.94	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	298,001.93	298,001.93	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	183,634.76	183,634.76	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	315,260.13	315,260.13	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	306,754.44	306,754.44	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	270,009.79	270,009.79	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	457,629.47	457,629.47	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	146,587.80	146,587.80	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	101,137.09	101,137.09	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	272,915.59	272,915.59	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	403,430.29	403,430.29	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	244,124.71	244,124.71	0.00

MFO SCHWAB FAMILY FD MONEY MKT FD  
MFO SCHWAB FAMILY FD MONEY MKT FD

387,679.89  
228,531.38

387,679.89  
228,531.38

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(308,922.21)	6/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(438,122.98)	6/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(483,950.07)	6/23/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(462,054.68)	6/24/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(284,465.46)	6/25/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(133,705.58)	6/28/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(360,758.31)	6/29/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(126,553.73)	6/29/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(223,383.11)	6/30/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(374,559.06)	7/1/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(197,874.90)	7/2/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(206,884.00)	7/6/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(380,999.36)	7/7/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(667,039.07)	7/8/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(413,297.81)	7/9/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(240,156.53)	7/12/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(244,599.13)	7/13/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(212,540.03)	7/14/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(138,719.92)	7/15/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(221,970.33)	7/16/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(224,152.34)	7/19/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(282,537.17)	7/20/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(481,603.57)	7/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(355,638.24)	7/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(296,663.56)	7/23/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(239,579.73)	7/26/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(504,334.45)	7/27/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(169,008.39)	7/28/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(530,506.50)	7/29/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(625,314.51)	7/30/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(129,708.07)	8/2/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(381,786.58)	8/3/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(331,009.51)	8/4/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(125,947.05)	8/5/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(438,094.67)	8/6/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(235,505.69)	8/9/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(308,717.11)	8/10/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(472,521.46)	8/11/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(959,613.97)	8/12/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(180,751.84)	8/13/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(250,067.64)	8/16/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(198,482.04)	8/17/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(606,489.93)	8/18/99		1.00

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	308,922.21	308,922.21	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	438,122.98	438,122.98	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	483,950.07	483,950.07	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	462,054.68	462,054.68	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	284,465.46	284,465.46	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	133,705.58	133,705.58	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	360,758.31	360,758.31	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	126,553.73	126,553.73	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	223,383.11	223,383.11	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	374,559.06	374,559.06	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	197,874.90	197,874.90	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	206,884.00	206,884.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	380,999.36	380,999.36	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	667,039.07	667,039.07	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	413,297.81	413,297.81	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	240,156.53	240,156.53	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	244,599.13	244,599.13	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	212,540.03	212,540.03	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	138,719.92	138,719.92	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	221,970.33	221,970.33	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	224,152.34	224,152.34	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	282,537.17	282,537.17	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	481,603.57	481,603.57	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	355,638.24	355,638.24	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	296,663.56	296,663.56	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	239,579.73	239,579.73	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	504,334.45	504,334.45	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	169,008.39	169,008.39	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	530,506.50	530,506.50	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	625,314.51	625,314.51	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	129,708.07	129,708.07	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	381,786.58	381,786.58	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	331,009.51	331,009.51	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	125,947.05	125,947.05	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	438,094.67	438,094.67	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	235,505.69	235,505.69	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	308,717.11	308,717.11	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	472,521.46	472,521.46	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	959,613.97	959,613.97	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	180,751.84	180,751.84	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	250,067.64	250,067.64	0.00



MFO SCHWAB FAMILY FD MONEY MKT FD  
MFO SCHWAB FAMILY FD MONEY MKT FD

198,482.04  
606,489.93

198,482.04  
606,489.93

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(210,216.71)	8/19/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(101,045.75)	8/20/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(245,580.15)	8/23/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(136,914.01)	8/24/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(65,881.64)	8/25/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(214,971.64)	8/26/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(264,780.78)	8/27/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(157,982.69)	8/30/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(326,485.29)	8/31/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(104,440.82)	9/1/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(165,217.98)	9/2/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(394,095.84)	9/3/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(164,020.55)	9/7/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(495,760.67)	9/8/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(156,600.58)	9/9/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(152,041.57)	9/10/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(158,227.36)	9/13/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(233,481.76)	9/14/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(143,469.07)	9/15/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(434,600.13)	9/16/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(185,468.34)	9/17/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(128,022.57)	9/20/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(200,134.10)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(50,025.35)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(3,933.50)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(101,500.00)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(248,674.00)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(40,681.11)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(6,147.95)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(16,282.24)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(99,267.46)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(15,436.20)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(5,733.08)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(6,537.00)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(56,003.66)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(8,091.15)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(4,304.95)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(5,203.66)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(3,186.20)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(3,354.00)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(6,382.27)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(4,911.20)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(2,027.95)	9/21/99		1.00

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	210,216.71	210,216.71	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	101,045.75	101,045.75	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	245,580.15	245,580.15	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	136,914.01	136,914.01	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	65,881.64	65,881.64	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	214,971.64	214,971.64	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	264,780.78	264,780.78	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	157,982.69	157,982.69	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	326,485.29	326,485.29	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	104,440.82	104,440.82	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	165,217.98	165,217.98	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	394,095.84	394,095.84	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	164,020.55	164,020.55	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	495,760.67	495,760.67	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	156,600.58	156,600.58	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	152,041.57	152,041.57	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	158,227.36	158,227.36	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	233,481.76	233,481.76	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	143,469.07	143,469.07	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	434,600.13	434,600.13	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	185,468.34	185,468.34	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	128,022.57	128,022.57	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	200,134.10	200,134.10	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	50,025.35	50,025.35	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	3,933.50	3,933.50	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	101,500.00	101,500.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	248,674.00	248,674.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	40,681.11	40,681.11	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	6,147.95	6,147.95	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	16,282.24	16,282.24	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	99,267.46	99,267.46	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	15,436.20	15,436.20	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	5,733.08	5,733.08	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	6,537.00	6,537.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	56,003.66	56,003.66	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	8,091.15	8,091.15	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	4,304.95	4,304.95	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	5,203.66	5,203.66	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	3,186.20	3,186.20	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	3,354.00	3,354.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	6,382.27	6,382.27	0.00

MFO SCHWAB FAMILY FD MONEY MKT FD  
MFO SCHWAB FAMILY FD MONEY MKT FD

4,911.20  
2,027.95

4,911.20  
2,027.95

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(198,592.03)	9/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(29,684.91)	9/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(333.50)	9/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(132,402.35)	9/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(132,402.35)	9/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(325,172.35)	9/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(198,459.12)	9/23/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(164,757.79)	9/24/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(189,516.80)	9/27/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(292,128.12)	9/28/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(408,097.95)	9/29/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(422,187.65)	9/30/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(301,947.68)	10/1/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(367,690.90)	10/4/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(228,886.05)	10/5/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(131,271.03)	10/6/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(304,397.72)	10/7/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(537,113.38)	10/8/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(2,823.00)	10/11/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(303,469.51)	10/12/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(337,140.00)	10/13/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(531,987.50)	10/14/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(147,156.78)	10/15/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(184,973.96)	10/18/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(447,849.35)	10/19/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(347,530.00)	10/20/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(399,039.36)	10/21/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(386,464.69)	10/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(392,267.66)	10/25/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(406,495.71)	10/26/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(148,568.97)	10/27/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(152,181.77)	10/28/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(217,827.19)	10/29/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(337,816.17)	11/1/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(264,665.41)	11/2/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(180,713.38)	11/3/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(313,646.25)	11/4/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(227,986.87)	11/5/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(147,284.26)	11/8/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(336,268.80)	11/9/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(370,185.96)	11/10/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(25,834.09)	11/11/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(282,902.38)	11/12/99		1.00

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	198,592.03	198,592.03	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	29,684.91	29,684.91	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	333.50	333.50	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	132,402.35	132,402.35	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	132,402.35	132,402.35	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	325,172.35	325,172.35	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	198,459.12	198,459.12	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	164,757.79	164,757.79	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	189,516.80	189,516.80	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	292,128.12	292,128.12	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	408,097.95	408,097.95	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	422,187.65	422,187.65	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	301,947.68	301,947.68	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	367,690.90	367,690.90	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	228,886.05	228,886.05	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	131,271.03	131,271.03	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	304,397.72	304,397.72	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	537,113.38	537,113.38	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	2,823.00	2,823.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	303,469.51	303,469.51	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	337,140.00	337,140.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	531,987.50	531,987.50	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	147,156.78	147,156.78	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	184,973.96	184,973.96	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	447,849.35	447,849.35	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	347,530.00	347,530.00	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	399,039.36	399,039.36	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	386,464.69	386,464.69	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	392,267.66	392,267.66	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	406,495.71	406,495.71	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	148,568.97	148,568.97	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	152,181.77	152,181.77	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	217,827.19	217,827.19	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	337,816.17	337,816.17	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	264,665.41	264,665.41	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	180,713.38	180,713.38	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	313,646.25	313,646.25	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	227,986.87	227,986.87	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	147,284.26	147,284.26	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	336,268.80	336,268.80	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	370,185.96	370,185.96	0.00

MFO SCHWAB FAMILY FD MONEY MKT FD  
MFO SCHWAB FAMILY FD MONEY MKT FD

25,834.09  
282,902.38

25,834.09  
282,902.38

0.00  
0.00

Security Description / Asset ID	Security ID	Shares/ Par Value	Date	Purchase Price	Sale Price
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(878,823.82)	11/15/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(750,995.55)	11/16/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(605,591.18)	11/17/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(1,650,296.04)	11/18/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(617,948.26)	11/19/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(532,115.62)	11/22/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(314,524.47)	11/23/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(225,153.55)	11/24/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(341,934.17)	11/26/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(147,348.78)	11/29/99		1.00
MFO SCHWAB FAMILY FD MONEY MKT FD	C808515100	(530,984.67)	11/30/99		1.00

Total number of sales = 285

Total MFO SCHWAB FAMILY FD MONEY MKT FD

Security Description / Asset ID	Cost	Current Value on Transaction Date	Net Gain/Loss
MFO SCHWAB FAMILY FD MONEY MKT FD	878,823.82	878,823.82	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	750,995.55	750,995.55	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	605,591.18	605,591.18	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	1,650,296.04	1,650,296.04	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	617,948.26	617,948.26	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	532,115.62	532,115.62	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	314,524.47	314,524.47	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	225,153.55	225,153.55	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	341,934.17	341,934.17	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	147,348.78	147,348.78	0.00
MFO SCHWAB FAMILY FD MONEY MKT FD	530,984.67	530,984.67	0.00
Total number of sales = 285	87,304,845.59	87,304,845.59	0.00
Total MFO SCHWAB FAMILY FD MONEY MKT FD	179,304,189.09	179,304,189.09	0.00

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		969,495.57	1-Dec-98	1.00		969,495.57	969,495.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		44,015.00	1-Dec-98	1.00		44,015.00	44,015.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		420,552.12	1-Dec-98	1.00		420,552.12	420,552.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		524,020.71	1-Dec-98	1.00		524,020.71	524,020.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		40,803.00	1-Dec-98	1.00		40,803.00	40,803.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		570,687.66	1-Dec-98	1.00		570,687.66	570,687.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,576.18	1-Dec-98	1.00		4,576.18	4,576.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		23.76	1-Dec-98	1.00		23.76	23.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		596.92	1-Dec-98	1.00		596.92	596.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		223.80	1-Dec-98	1.00		223.80	223.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		355.04	1-Dec-98	1.00		355.04	355.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		518.51	1-Dec-98	1.00		518.51	518.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.24	1-Dec-98	1.00		0.24	0.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	1-Dec-98	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		344.35	1-Dec-98	1.00		344.35	344.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		613.83	1-Dec-98	1.00		613.83	613.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	1-Dec-98	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		539.62	1-Dec-98	1.00		539.62	539.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		260.36	1-Dec-98	1.00		260.36	260.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,097.22	1-Dec-98	1.00		1,097.22	1,097.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		232.80	1-Dec-98	1.00		232.80	232.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		170.27	1-Dec-98	1.00		170.27	170.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		409.10	1-Dec-98	1.00		409.10	409.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		44,562.30	1-Dec-98	1.00		44,562.30	44,562.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,372.53	1-Dec-98	1.00		10,372.53	10,372.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		443.60	1-Dec-98	1.00		443.60	443.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		278,223.46	2-Dec-98	1.00		278,223.46	278,223.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,446,602.43	2-Dec-98	1.00		1,446,602.43	1,446,602.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		205,772.82	2-Dec-98	1.00		205,772.82	205,772.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,048,950.70	2-Dec-98	1.00		2,048,950.70	2,048,950.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		33,861.95	2-Dec-98	1.00		33,861.95	33,861.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,275.70	2-Dec-98	1.00		3,275.70	3,275.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		65,629.42	2-Dec-98	1.00		65,629.42	65,629.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		559,904.80	2-Dec-98	1.00		559,904.80	559,904.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		108,993.41	2-Dec-98	1.00		108,993.41	108,993.41	0.00

COLTV SHORT TERM INVT FD CUSIP: 195998B16	100,718.27	2-Dec-98	1.00	100,718.27	100,718.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16	0.16	2-Dec-98	1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16	0.04	2-Dec-98	1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16	0.45	2-Dec-98	1.00	0.45	0.45	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,113.32	2-Dec-98	1.00		10,113.32	10,113.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		145,132.31	2-Dec-98	1.00		145,132.31	145,132.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,440.00	2-Dec-98	1.00		1,440.00	1,440.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,030,253.13	3-Dec-98	1.00		3,030,253.13	3,030,253.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		152,944.03	3-Dec-98	1.00		152,944.03	152,944.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		212,287.52	3-Dec-98	1.00		212,287.52	212,287.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		463,651.08	3-Dec-98	1.00		463,651.08	463,651.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		220,088.94	3-Dec-98	1.00		220,088.94	220,088.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,104.20	3-Dec-98	1.00		3,104.20	3,104.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		32,792.45	3-Dec-98	1.00		32,792.45	32,792.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		55.46	3-Dec-98	1.00		55.46	55.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		74.83	3-Dec-98	1.00		74.83	74.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		101.38	3-Dec-98	1.00		101.38	101.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.21	3-Dec-98	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5.75	3-Dec-98	1.00		5.75	5.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.60	3-Dec-98	1.00		0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5.22	3-Dec-98	1.00		5.22	5.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		69.71	3-Dec-98	1.00		69.71	69.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		45.12	3-Dec-98	1.00		45.12	45.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16.13	3-Dec-98	1.00		16.13	16.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3.63	3-Dec-98	1.00		3.63	3.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,526.25	3-Dec-98	1.00		7,526.25	7,526.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		67.31	3-Dec-98	1.00		67.31	67.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		955.82	3-Dec-98	1.00		955.82	955.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5.86	3-Dec-98	1.00		5.86	5.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		159,276.00	3-Dec-98	1.00		159,276.00	159,276.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,065,573.70	3-Dec-98	1.00		3,065,573.70	3,065,573.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		85.33	3-Dec-98	1.00		85.33	85.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,185,000.43	4-Dec-98	1.00		3,185,000.43	3,185,000.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		274,455.48	4-Dec-98	1.00		274,455.48	274,455.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		316,583.59	4-Dec-98	1.00		316,583.59	316,583.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		46,975.40	4-Dec-98	1.00		46,975.40	46,975.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		219,533.20	4-Dec-98	1.00		219,533.20	219,533.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		671,281.07	4-Dec-98	1.00		671,281.07	671,281.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,037,621.65	4-Dec-98	1.00		1,037,621.65	1,037,621.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.40	4-Dec-98	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.02	4-Dec-98	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,398.75	4-Dec-98	1.00		4,398.75	4,398.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		149,654.84	4-Dec-98	1.00		149,654.84	149,654.84	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,325.00	7-Dec-98	1.00		10,325.00	10,325.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,675,350.26	7-Dec-98	1.00		1,675,350.26	1,675,350.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		106,488.82	7-Dec-98	1.00		106,488.82	106,488.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,034,356.76	7-Dec-98	1.00		1,034,356.76	1,034,356.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		374,966.90	7-Dec-98	1.00		374,966.90	374,966.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		698.70	7-Dec-98	1.00		698.70	698.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.04	7-Dec-98	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.07	7-Dec-98	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		99,937.30	7-Dec-98	1.00		99,937.30	99,937.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,454.90	7-Dec-98	1.00		4,454.90	4,454.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		92,463.83	8-Dec-98	1.00		92,463.83	92,463.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,184.31	8-Dec-98	1.00		3,184.31	3,184.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,780,054.09	8-Dec-98	1.00		1,780,054.09	1,780,054.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		486,040.92	8-Dec-98	1.00		486,040.92	486,040.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		296,056.02	8-Dec-98	1.00		296,056.02	296,056.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,599,497.05	8-Dec-98	1.00		1,599,497.05	1,599,497.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		105,056.95	8-Dec-98	1.00		105,056.95	105,056.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	8-Dec-98	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.67	8-Dec-98	1.00		0.67	0.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	8-Dec-98	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		526,013.07	8-Dec-98	1.00		526,013.07	526,013.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		779,841.09	8-Dec-98	1.00		779,841.09	779,841.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		155,551.86	9-Dec-98	1.00		155,551.86	155,551.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,440.00	9-Dec-98	1.00		1,440.00	1,440.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,553,400.05	9-Dec-98	1.00		1,553,400.05	1,553,400.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		380,729.81	9-Dec-98	1.00		380,729.81	380,729.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		325,466.29	9-Dec-98	1.00		325,466.29	325,466.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		846,094.72	9-Dec-98	1.00		846,094.72	846,094.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		97,635.76	9-Dec-98	1.00		97,635.76	97,635.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.72	9-Dec-98	1.00		0.72	0.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	9-Dec-98	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.02	9-Dec-98	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		343,663.18	9-Dec-98	1.00		343,663.18	343,663.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		357,100.64	9-Dec-98	1.00		357,100.64	357,100.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		22,569.17	10-Dec-98	1.00		22,569.17	22,569.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		44,789.50	10-Dec-98	1.00		44,789.50	44,789.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,805.50	10-Dec-98	1.00		15,805.50	15,805.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		403,853.66	10-Dec-98	1.00		403,853.66	403,853.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		662,717.18	10-Dec-98	1.00		662,717.18	662,717.18	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		168,730.10	10-Dec-98	1.00		168,730.10	168,730.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		152,622.74	10-Dec-98	1.00		152,622.74	152,622.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		284,693.75	10-Dec-98	1.00		284,693.75	284,693.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		51,079.43	10-Dec-98	1.00		51,079.43	51,079.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		39,808.42	10-Dec-98	1.00		39,808.42	39,808.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,243.50	10-Dec-98	1.00		20,243.50	20,243.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		62,374.89	11-Dec-98	1.00		62,374.89	62,374.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		59,376.05	11-Dec-98	1.00		59,376.05	59,376.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		100,852.07	11-Dec-98	1.00		100,852.07	100,852.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		270,141.47	11-Dec-98	1.00		270,141.47	270,141.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.47	11-Dec-98	1.00		0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.64	11-Dec-98	1.00		0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		106,101.70	11-Dec-98	1.00		106,101.70	106,101.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,000.00	11-Dec-98	1.00		50,000.00	50,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,627.00	11-Dec-98	1.00		2,627.00	2,627.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		458,541.95	14-Dec-98	1.00		458,541.95	458,541.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		615,623.31	14-Dec-98	1.00		615,623.31	615,623.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		476,034.86	14-Dec-98	1.00		476,034.86	476,034.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,025.30	14-Dec-98	1.00		20,025.30	20,025.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.59	14-Dec-98	1.00		0.59	0.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.50	14-Dec-98	1.00		0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,685.00	14-Dec-98	1.00		10,685.00	10,685.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		170,635.79	15-Dec-98	1.00		170,635.79	170,635.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16,536.88	15-Dec-98	1.00		16,536.88	16,536.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		986,384.04	15-Dec-98	1.00		986,384.04	986,384.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.68	15-Dec-98	1.00		0.68	0.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	15-Dec-98	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		821,070.52	15-Dec-98	1.00		821,070.52	821,070.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		275,029.87	16-Dec-98	1.00		275,029.87	275,029.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		84,360.00	16-Dec-98	1.00		84,360.00	84,360.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,537.90	16-Dec-98	1.00		3,537.90	3,537.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,979,078.02	16-Dec-98	1.00		1,979,078.02	1,979,078.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		117,569.42	16-Dec-98	1.00		117,569.42	117,569.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		708,695.52	16-Dec-98	1.00		708,695.52	708,695.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		49,208.71	16-Dec-98	1.00		49,208.71	49,208.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,947,574.22	16-Dec-98	1.00		1,947,574.22	1,947,574.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		382,555.20	16-Dec-98	1.00		382,555.20	382,555.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.07	16-Dec-98	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		820.42	16-Dec-98	1.00		820.42	820.42	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		748.39	16-Dec-98	1.00		748.39	748.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.63	16-Dec-98	1.00		0.63	0.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		297,130.90	16-Dec-98	1.00		297,130.90	297,130.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		361,792.15	16-Dec-98	1.00		361,792.15	361,792.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		512.78	17-Dec-98	1.00		512.78	512.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		512,386.58	17-Dec-98	1.00		512,386.58	512,386.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		76,174.68	17-Dec-98	1.00		76,174.68	76,174.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,750.38	17-Dec-98	1.00		1,750.38	1,750.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		209.69	17-Dec-98	1.00		209.69	209.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.33	17-Dec-98	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7.87	17-Dec-98	1.00		7.87	7.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		141.36	17-Dec-98	1.00		141.36	141.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.59	17-Dec-98	1.00		0.59	0.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		65.53	17-Dec-98	1.00		65.53	65.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20.96	17-Dec-98	1.00		20.96	20.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52.44	17-Dec-98	1.00		52.44	52.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52.43	17-Dec-98	1.00		52.43	52.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		131.06	17-Dec-98	1.00		131.06	131.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		752.22	17-Dec-98	1.00		752.22	752.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.72	17-Dec-98	1.00		0.72	0.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		549.02	17-Dec-98	1.00		549.02	549.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		69.20	17-Dec-98	1.00		69.20	69.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		98,858.22	17-Dec-98	1.00		98,858.22	98,858.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		125.41	17-Dec-98	1.00		125.41	125.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		105,348.57	18-Dec-98	1.00		105,348.57	105,348.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,070.00	18-Dec-98	1.00		1,070.00	1,070.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,332,421.46	18-Dec-98	1.00		2,332,421.46	2,332,421.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,319,416.30	18-Dec-98	1.00		1,319,416.30	1,319,416.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,058,285.98	18-Dec-98	1.00		1,058,285.98	1,058,285.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,503.29	18-Dec-98	1.00		13,503.29	13,503.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		160,934.39	18-Dec-98	1.00		160,934.39	160,934.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,557.90	18-Dec-98	1.00		15,557.90	15,557.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.63	18-Dec-98	1.00		0.63	0.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,032.66	18-Dec-98	1.00		8,032.66	8,032.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		60,515.89	18-Dec-98	1.00		60,515.89	60,515.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		185,469.45	21-Dec-98	1.00		185,469.45	185,469.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,663,272.88	21-Dec-98	1.00		2,663,272.88	2,663,272.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		240,564.32	21-Dec-98	1.00		240,564.32	240,564.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,396,343.16	21-Dec-98	1.00		2,396,343.16	2,396,343.16	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		55,097.71	21-Dec-98	1.00		55,097.71	55,097.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		426,163.15	21-Dec-98	1.00		426,163.15	426,163.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	21-Dec-98	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		211,377.35	22-Dec-98	1.00		211,377.35	211,377.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		505,313.77	22-Dec-98	1.00		505,313.77	505,313.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,059,554.26	22-Dec-98	1.00		2,059,554.26	2,059,554.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,111,308.51	22-Dec-98	1.00		1,111,308.51	1,111,308.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		771,521.32	22-Dec-98	1.00		771,521.32	771,521.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.64	22-Dec-98	1.00		0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	22-Dec-98	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.72	22-Dec-98	1.00		0.72	0.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,072.27	22-Dec-98	1.00		7,072.27	7,072.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		239,028.34	22-Dec-98	1.00		239,028.34	239,028.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		586,908.56	23-Dec-98	1.00		586,908.56	586,908.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,401.95	23-Dec-98	1.00		8,401.95	8,401.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		616,164.95	23-Dec-98	1.00		616,164.95	616,164.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		248,864.12	23-Dec-98	1.00		248,864.12	248,864.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,387,164.90	23-Dec-98	1.00		1,387,164.90	1,387,164.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.71	23-Dec-98	1.00		0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,806.14	23-Dec-98	1.00		4,806.14	4,806.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		599,468.22	23-Dec-98	1.00		599,468.22	599,468.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		218,135.71	24-Dec-98	1.00		218,135.71	218,135.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,808,867.05	24-Dec-98	1.00		1,808,867.05	1,808,867.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,171,722.10	24-Dec-98	1.00		2,171,722.10	2,171,722.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		64,871.86	24-Dec-98	1.00		64,871.86	64,871.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		274,214.16	24-Dec-98	1.00		274,214.16	274,214.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		21,917.81	24-Dec-98	1.00		21,917.81	21,917.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		134,375.21	24-Dec-98	1.00		134,375.21	134,375.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.58	24-Dec-98	1.00		0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		150,000.00	24-Dec-98	1.00		150,000.00	150,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	24-Dec-98	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		772.75	24-Dec-98	1.00		772.75	772.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,279,712.91	24-Dec-98	1.00		1,279,712.91	1,279,712.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		280,517.23	24-Dec-98	1.00		280,517.23	280,517.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		543,233.16	28-Dec-98	1.00		543,233.16	543,233.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		449,808.93	28-Dec-98	1.00		449,808.93	449,808.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		536,506.03	28-Dec-98	1.00		536,506.03	536,506.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		37,547.18	28-Dec-98	1.00		37,547.18	37,547.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		797,389.88	28-Dec-98	1.00		797,389.88	797,389.88	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		687.45	28-Dec-98	1.00		687.45	687.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	28-Dec-98	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,975.00	28-Dec-98	1.00		6,975.00	6,975.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		615,076.20	29-Dec-98	1.00		615,076.20	615,076.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,578,284.12	29-Dec-98	1.00		1,578,284.12	1,578,284.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		454,032.40	29-Dec-98	1.00		454,032.40	454,032.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		833,211.57	29-Dec-98	1.00		833,211.57	833,211.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		247,463.53	29-Dec-98	1.00		247,463.53	247,463.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		848,698.60	29-Dec-98	1.00		848,698.60	848,698.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57,321.38	29-Dec-98	1.00		57,321.38	57,321.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.16	29-Dec-98	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.39	29-Dec-98	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		59,677.86	29-Dec-98	1.00		59,677.86	59,677.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		120,693.17	29-Dec-98	1.00		120,693.17	120,693.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52,590.59	29-Dec-98	1.00		52,590.59	52,590.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		546,132.47	30-Dec-98	1.00		546,132.47	546,132.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		76,003.41	30-Dec-98	1.00		76,003.41	76,003.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		913,229.31	30-Dec-98	1.00		913,229.31	913,229.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		95,360.33	30-Dec-98	1.00		95,360.33	95,360.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		25,518.47	30-Dec-98	1.00		25,518.47	25,518.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		85,706.94	30-Dec-98	1.00		85,706.94	85,706.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16,499.17	30-Dec-98	1.00		16,499.17	16,499.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		640.63	30-Dec-98	1.00		640.63	640.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.12	30-Dec-98	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,970.47	30-Dec-98	1.00		1,970.47	1,970.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		724,538.24	31-Dec-98	1.00		724,538.24	724,538.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16,618.00	31-Dec-98	1.00		16,618.00	16,618.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		222,087.68	31-Dec-98	1.00		222,087.68	222,087.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		388,921.31	31-Dec-98	1.00		388,921.31	388,921.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		528,303.59	31-Dec-98	1.00		528,303.59	528,303.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		18,716.44	31-Dec-98	1.00		18,716.44	18,716.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		736,262.75	31-Dec-98	1.00		736,262.75	736,262.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		25,000.00	31-Dec-98	1.00		25,000.00	25,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,531.25	31-Dec-98	1.00		4,531.25	4,531.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.31	31-Dec-98	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		289,358.70	31-Dec-98	1.00		289,358.70	289,358.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		224,447.37	4-Jan-99	1.00		224,447.37	224,447.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		323,907.28	4-Jan-99	1.00		323,907.28	323,907.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		179,978.37	4-Jan-99	1.00		179,978.37	179,978.37	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		955,309.33	4-Jan-99	1.00		955,309.33	955,309.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,640,376.76	4-Jan-99	1.00		1,640,376.76	1,640,376.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		58,859.18	4-Jan-99	1.00		58,859.18	58,859.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		51,157.89	4-Jan-99	1.00		51,157.89	51,157.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		562,793.49	4-Jan-99	1.00		562,793.49	562,793.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		25,156.26	4-Jan-99	1.00		25,156.26	25,156.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		734,278.58	4-Jan-99	1.00		734,278.58	734,278.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,401.52	4-Jan-99	1.00		1,401.52	1,401.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.71	4-Jan-99	1.00		0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		185.48	4-Jan-99	1.00		185.48	185.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		993.53	4-Jan-99	1.00		993.53	993.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.18	4-Jan-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		463.26	4-Jan-99	1.00		463.26	463.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		728.20	4-Jan-99	1.00		728.20	728.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		392.17	4-Jan-99	1.00		392.17	392.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.80	4-Jan-99	1.00		0.80	0.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		793.06	4-Jan-99	1.00		793.06	793.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.91	4-Jan-99	1.00		0.91	0.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		247.37	4-Jan-99	1.00		247.37	247.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,194.54	4-Jan-99	1.00		1,194.54	1,194.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		230.08	4-Jan-99	1.00		230.08	230.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		285.46	4-Jan-99	1.00		285.46	285.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.27	4-Jan-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,309.86	4-Jan-99	1.00		2,309.86	2,309.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		422.55	4-Jan-99	1.00		422.55	422.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		535.41	4-Jan-99	1.00		535.41	535.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,998.69	5-Jan-99	1.00		15,998.69	15,998.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		43,239.42	5-Jan-99	1.00		43,239.42	43,239.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,150.00	5-Jan-99	1.00		3,150.00	3,150.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,963,644.92	5-Jan-99	1.00		1,963,644.92	1,963,644.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,389.70	5-Jan-99	1.00		10,389.70	10,389.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		622,402.83	5-Jan-99	1.00		622,402.83	622,402.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		29,015.17	5-Jan-99	1.00		29,015.17	29,015.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.72	5-Jan-99	1.00		0.72	0.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.12	5-Jan-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,658.99	5-Jan-99	1.00		14,658.99	14,658.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1.00	5-Jan-99	1.00		1.00	1.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		500,889.72	6-Jan-99	1.00		500,889.72	500,889.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		11,061.37	6-Jan-99	1.00		11,061.37	11,061.37	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,014,465.35	6-Jan-99	1.00		2,014,465.35	2,014,465.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		689,728.13	6-Jan-99	1.00		689,728.13	689,728.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		539,276.81	6-Jan-99	1.00		539,276.81	539,276.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		317,337.04	6-Jan-99	1.00		317,337.04	317,337.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		229,396.56	6-Jan-99	1.00		229,396.56	229,396.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		931.03	6-Jan-99	1.00		931.03	931.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,423.53	6-Jan-99	1.00		3,423.53	3,423.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		177.24	6-Jan-99	1.00		177.24	177.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	6-Jan-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		80.08	6-Jan-99	1.00		80.08	80.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1.80	6-Jan-99	1.00		1.80	1.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,248.37	6-Jan-99	1.00		12,248.37	12,248.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1.44	6-Jan-99	1.00		1.44	1.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,488.82	6-Jan-99	1.00		50,488.82	50,488.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		24.15	6-Jan-99	1.00		24.15	24.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4.04	6-Jan-99	1.00		4.04	4.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		30.97	6-Jan-99	1.00		30.97	30.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.62	6-Jan-99	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		33.79	6-Jan-99	1.00		33.79	33.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		485.75	6-Jan-99	1.00		485.75	485.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20.57	6-Jan-99	1.00		20.57	20.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,679,623.51	7-Jan-99	1.00		6,679,623.51	6,679,623.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		350,283.81	7-Jan-99	1.00		350,283.81	350,283.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,839.13	7-Jan-99	1.00		20,839.13	20,839.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,794.84	7-Jan-99	1.00		1,794.84	1,794.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.61	7-Jan-99	1.00		0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	7-Jan-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	7-Jan-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,812.60	7-Jan-99	1.00		1,812.60	1,812.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,314.13	7-Jan-99	1.00		1,314.13	1,314.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.71	7-Jan-99	1.00		0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		488.60	7-Jan-99	1.00		488.60	488.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,289,813.55	8-Jan-99	1.00		5,289,813.55	5,289,813.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		395,653.04	8-Jan-99	1.00		395,653.04	395,653.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		971,060.46	8-Jan-99	1.00		971,060.46	971,060.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,811.20	8-Jan-99	1.00		7,811.20	7,811.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		259,996.12	8-Jan-99	1.00		259,996.12	259,996.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		481,922.42	8-Jan-99	1.00		481,922.42	481,922.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.31	8-Jan-99	1.00		0.31	0.31	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		489,614.06	8-Jan-99	1.00		489,614.06	489,614.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.53	8-Jan-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.33	8-Jan-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.02	8-Jan-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,000.00	8-Jan-99	1.00		20,000.00	20,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		163,355.10	8-Jan-99	1.00		163,355.10	163,355.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		864.03	8-Jan-99	1.00		864.03	864.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,640,187.02	8-Jan-99	1.00		8,640,187.02	8,640,187.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,577,515.94	11-Jan-99	1.00		3,577,515.94	3,577,515.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		500.00	11-Jan-99	1.00		500.00	500.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		875,156.16	11-Jan-99	1.00		875,156.16	875,156.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		67,738.57	11-Jan-99	1.00		67,738.57	67,738.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		919,378.55	11-Jan-99	1.00		919,378.55	919,378.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		252,803.69	11-Jan-99	1.00		252,803.69	252,803.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		23,532.09	11-Jan-99	1.00		23,532.09	23,532.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.10	11-Jan-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.38	11-Jan-99	1.00		0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	11-Jan-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	11-Jan-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	11-Jan-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.82	11-Jan-99	1.00		0.82	0.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		126,113.47	11-Jan-99	1.00		126,113.47	126,113.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,788,390.91	12-Jan-99	1.00		3,788,390.91	3,788,390.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,410.00	12-Jan-99	1.00		7,410.00	7,410.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		634,448.75	12-Jan-99	1.00		634,448.75	634,448.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,045,492.60	12-Jan-99	1.00		2,045,492.60	2,045,492.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		271,190.12	12-Jan-99	1.00		271,190.12	271,190.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		36,855.47	12-Jan-99	1.00		36,855.47	36,855.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		376,123.24	12-Jan-99	1.00		376,123.24	376,123.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,412,995.31	12-Jan-99	1.00		6,412,995.31	6,412,995.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19,012.50	12-Jan-99	1.00		19,012.50	19,012.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	12-Jan-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.42	12-Jan-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	12-Jan-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	12-Jan-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,518.25	12-Jan-99	1.00		1,518.25	1,518.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		515,571.76	13-Jan-99	1.00		515,571.76	515,571.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,520.00	13-Jan-99	1.00		3,520.00	3,520.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		476,628.39	13-Jan-99	1.00		476,628.39	476,628.39	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	13-Jan-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		139.42	13-Jan-99	1.00		139.42	139.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		101,165.32	13-Jan-99	1.00		101,165.32	101,165.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,739.91	13-Jan-99	1.00		7,739.91	7,739.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		91,447.31	13-Jan-99	1.00		91,447.31	91,447.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		22.89	13-Jan-99	1.00		22.89	22.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.57	13-Jan-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.02	13-Jan-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		72,557.97	13-Jan-99	1.00		72,557.97	72,557.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		74,050.10	13-Jan-99	1.00		74,050.10	74,050.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		607,351.74	13-Jan-99	1.00		607,351.74	607,351.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,005,816.58	14-Jan-99	1.00		1,005,816.58	1,005,816.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		256,284.73	14-Jan-99	1.00		256,284.73	256,284.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.50	14-Jan-99	1.00		0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	14-Jan-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		33,431.28	14-Jan-99	1.00		33,431.28	33,431.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		76,205.45	14-Jan-99	1.00		76,205.45	76,205.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		32,965.00	15-Jan-99	1.00		32,965.00	32,965.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,932,877.16	15-Jan-99	1.00		7,932,877.16	7,932,877.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,981,259.62	15-Jan-99	1.00		1,981,259.62	1,981,259.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		409,271.66	15-Jan-99	1.00		409,271.66	409,271.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.57	15-Jan-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,045,618.67	15-Jan-99	1.00		1,045,618.67	1,045,618.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,234,205.54	15-Jan-99	1.00		2,234,205.54	2,234,205.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16,015.11	15-Jan-99	1.00		16,015.11	16,015.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	15-Jan-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		348,154.76	15-Jan-99	1.00		348,154.76	348,154.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16,641.63	15-Jan-99	1.00		16,641.63	16,641.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,000.00	15-Jan-99	1.00		20,000.00	20,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,563,002.05	19-Jan-99	1.00		6,563,002.05	6,563,002.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,280,731.39	19-Jan-99	1.00		2,280,731.39	2,280,731.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		392,833.66	19-Jan-99	1.00		392,833.66	392,833.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		18,522.12	19-Jan-99	1.00		18,522.12	18,522.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		228,517.30	19-Jan-99	1.00		228,517.30	228,517.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		931.03	19-Jan-99	1.00		931.03	931.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.95	19-Jan-99	1.00		0.95	0.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		55,613.75	19-Jan-99	1.00		55,613.75	55,613.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		916,279.53	19-Jan-99	1.00		916,279.53	916,279.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	19-Jan-99	1.00		0.41	0.41	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.77	19-Jan-99	1.00		0.77	0.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	19-Jan-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	19-Jan-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	20-Jan-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		209.69	20-Jan-99	1.00		209.69	209.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7.87	20-Jan-99	1.00		7.87	7.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		141.36	20-Jan-99	1.00		141.36	141.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		62.90	20-Jan-99	1.00		62.90	62.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		65.53	20-Jan-99	1.00		65.53	65.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		34.09	20-Jan-99	1.00		34.09	34.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.39	20-Jan-99	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.59	20-Jan-99	1.00		0.59	0.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		182.56	20-Jan-99	1.00		182.56	182.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		752.22	20-Jan-99	1.00		752.22	752.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		282.46	20-Jan-99	1.00		282.46	282.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.16	20-Jan-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,216.71	20-Jan-99	1.00		6,216.71	6,216.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		125.41	20-Jan-99	1.00		125.41	125.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		182,762.42	21-Jan-99	1.00		182,762.42	182,762.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,085,598.53	21-Jan-99	1.00		12,085,598.53	12,085,598.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,027,727.49	21-Jan-99	1.00		14,027,727.49	14,027,727.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		203,281.87	21-Jan-99	1.00		203,281.87	203,281.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		329,425.67	21-Jan-99	1.00		329,425.67	329,425.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		241,727.39	21-Jan-99	1.00		241,727.39	241,727.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,702,045.09	21-Jan-99	1.00		9,702,045.09	9,702,045.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,000.19	21-Jan-99	1.00		1,000.19	1,000.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,142,040.93	21-Jan-99	1.00		1,142,040.93	1,142,040.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.54	21-Jan-99	1.00		0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,740.71	21-Jan-99	1.00		1,740.71	1,740.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.17	21-Jan-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	21-Jan-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		580,035.41	22-Jan-99	1.00		580,035.41	580,035.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		435,980.40	22-Jan-99	1.00		435,980.40	435,980.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.11	22-Jan-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	22-Jan-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	22-Jan-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		342,382.50	22-Jan-99	1.00		342,382.50	342,382.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		24,328.09	22-Jan-99	1.00		24,328.09	24,328.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,847.00	25-Jan-99	1.00		6,847.00	6,847.00	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		42.91	25-Jan-99	1.00		42.91	42.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,020,250.12	25-Jan-99	1.00		2,020,250.12	2,020,250.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		423,255.93	25-Jan-99	1.00		423,255.93	423,255.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		687,545.25	25-Jan-99	1.00		687,545.25	687,545.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		402,918.15	25-Jan-99	1.00		402,918.15	402,918.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.62	25-Jan-99	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.74	25-Jan-99	1.00		0.74	0.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.33	25-Jan-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		724,915.85	25-Jan-99	1.00		724,915.85	724,915.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		48,516.19	25-Jan-99	1.00		48,516.19	48,516.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,646.10	25-Jan-99	1.00		3,646.10	3,646.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.39	25-Jan-99	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,390.00	26-Jan-99	1.00		1,390.00	1,390.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.72	26-Jan-99	1.00		0.72	0.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		516,897.09	26-Jan-99	1.00		516,897.09	516,897.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		39,080.31	26-Jan-99	1.00		39,080.31	39,080.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.07	26-Jan-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.14	26-Jan-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,968.03	26-Jan-99	1.00		4,968.03	4,968.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	26-Jan-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		202,056.60	27-Jan-99	1.00		202,056.60	202,056.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		814,256.36	27-Jan-99	1.00		814,256.36	814,256.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,902,629.21	27-Jan-99	1.00		2,902,629.21	2,902,629.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		304,392.33	27-Jan-99	1.00		304,392.33	304,392.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		226,877.07	27-Jan-99	1.00		226,877.07	226,877.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		390,123.67	27-Jan-99	1.00		390,123.67	390,123.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.59	27-Jan-99	1.00		0.59	0.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		401,675.93	27-Jan-99	1.00		401,675.93	401,675.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	27-Jan-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.13	27-Jan-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19,574.34	27-Jan-99	1.00		19,574.34	19,574.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		142,399.41	28-Jan-99	1.00		142,399.41	142,399.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		140,702.30	28-Jan-99	1.00		140,702.30	140,702.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.59	28-Jan-99	1.00		0.59	0.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	28-Jan-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.14	28-Jan-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		258,630.50	28-Jan-99	1.00		258,630.50	258,630.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19,720.35	28-Jan-99	1.00		19,720.35	19,720.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.02	28-Jan-99	1.00		0.02	0.02	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		21,648.81	29-Jan-99	1.00		21,648.81	21,648.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,519,866.72	29-Jan-99	1.00		1,519,866.72	1,519,866.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		97,888.42	29-Jan-99	1.00		97,888.42	97,888.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		89,461.16	29-Jan-99	1.00		89,461.16	89,461.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		210,837.99	29-Jan-99	1.00		210,837.99	210,837.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.72	29-Jan-99	1.00		0.72	0.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		90,285.55	29-Jan-99	1.00		90,285.55	90,285.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.07	29-Jan-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.14	29-Jan-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.94	29-Jan-99	1.00		0.94	0.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		59,406.81	29-Jan-99	1.00		59,406.81	59,406.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	29-Jan-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		88,673.07	1-Feb-99	1.00		88,673.07	88,673.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		498,001.75	1-Feb-99	1.00		498,001.75	498,001.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,179,234.32	1-Feb-99	1.00		1,179,234.32	1,179,234.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,961,030.38	1-Feb-99	1.00		1,961,030.38	1,961,030.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		371,471.01	1-Feb-99	1.00		371,471.01	371,471.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		551,292.13	1-Feb-99	1.00		551,292.13	551,292.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	1-Feb-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.11	1-Feb-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		106.55	1-Feb-99	1.00		106.55	106.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		381.52	1-Feb-99	1.00		381.52	381.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		159.88	1-Feb-99	1.00		159.88	159.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		120.71	1-Feb-99	1.00		120.71	120.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		817.19	1-Feb-99	1.00		817.19	817.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		450.39	1-Feb-99	1.00		450.39	450.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		176.08	1-Feb-99	1.00		176.08	176.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		436.19	1-Feb-99	1.00		436.19	436.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		173.59	1-Feb-99	1.00		173.59	173.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		55,644.23	1-Feb-99	1.00		55,644.23	55,644.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		193.35	1-Feb-99	1.00		193.35	193.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		221.69	1-Feb-99	1.00		221.69	221.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		114.70	1-Feb-99	1.00		114.70	114.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		684.58	1-Feb-99	1.00		684.58	684.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		37.16	1-Feb-99	1.00		37.16	37.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		692.83	1-Feb-99	1.00		692.83	692.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		112,224.06	1-Feb-99	1.00		112,224.06	112,224.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		206,732.85	2-Feb-99	1.00		206,732.85	206,732.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,728,210.02	2-Feb-99	1.00		2,728,210.02	2,728,210.02	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		378,074.57	2-Feb-99	1.00		378,074.57	378,074.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.31	2-Feb-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		745,380.88	2-Feb-99	1.00		745,380.88	745,380.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		935,637.96	2-Feb-99	1.00		935,637.96	935,637.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.11	2-Feb-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.17	2-Feb-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,000.00	2-Feb-99	1.00		5,000.00	5,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		974.35	2-Feb-99	1.00		974.35	974.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		713,014.88	2-Feb-99	1.00		713,014.88	713,014.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	2-Feb-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		619,442.95	2-Feb-99	1.00		619,442.95	619,442.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,794.77	3-Feb-99	1.00		7,794.77	7,794.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,096,286.27	3-Feb-99	1.00		1,096,286.27	1,096,286.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		17,461.42	3-Feb-99	1.00		17,461.42	17,461.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		209,463.59	3-Feb-99	1.00		209,463.59	209,463.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		306,169.50	3-Feb-99	1.00		306,169.50	306,169.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2.86	3-Feb-99	1.00		2.86	2.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.30	3-Feb-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		25.43	3-Feb-99	1.00		25.43	25.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20.74	3-Feb-99	1.00		20.74	20.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19.38	3-Feb-99	1.00		19.38	19.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		80.77	3-Feb-99	1.00		80.77	80.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9.52	3-Feb-99	1.00		9.52	9.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8.20	3-Feb-99	1.00		8.20	8.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.46	3-Feb-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16.69	3-Feb-99	1.00		16.69	16.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9.83	3-Feb-99	1.00		9.83	9.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		30.61	3-Feb-99	1.00		30.61	30.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4.13	3-Feb-99	1.00		4.13	4.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		32.58	3-Feb-99	1.00		32.58	32.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4.34	3-Feb-99	1.00		4.34	4.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		390,962.54	3-Feb-99	1.00		390,962.54	390,962.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13.51	3-Feb-99	1.00		13.51	13.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		687,539.76	3-Feb-99	1.00		687,539.76	687,539.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3.57	3-Feb-99	1.00		3.57	3.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		206.53	3-Feb-99	1.00		206.53	206.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		932,484.99	4-Feb-99	1.00		932,484.99	932,484.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,698,732.62	4-Feb-99	1.00		2,698,732.62	2,698,732.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,450,229.64	4-Feb-99	1.00		1,450,229.64	1,450,229.64	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,715,003.17	4-Feb-99	1.00		1,715,003.17	1,715,003.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		259,251.98	4-Feb-99	1.00		259,251.98	259,251.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,603.15	4-Feb-99	1.00		8,603.15	8,603.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		542,397.12	4-Feb-99	1.00		542,397.12	542,397.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,131.15	4-Feb-99	1.00		1,131.15	1,131.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		45,856.40	4-Feb-99	1.00		45,856.40	45,856.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,899,409.21	4-Feb-99	1.00		2,899,409.21	2,899,409.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.12	4-Feb-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.73	4-Feb-99	1.00		0.73	0.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,480.00	4-Feb-99	1.00		6,480.00	6,480.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.16	4-Feb-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.34	4-Feb-99	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		41,195.69	4-Feb-99	1.00		41,195.69	41,195.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		161,334.94	4-Feb-99	1.00		161,334.94	161,334.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		116,153.36	4-Feb-99	1.00		116,153.36	116,153.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		134,216.72	5-Feb-99	1.00		134,216.72	134,216.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		366,752.28	5-Feb-99	1.00		366,752.28	366,752.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		101,333.35	5-Feb-99	1.00		101,333.35	101,333.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.27	5-Feb-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,518.36	5-Feb-99	1.00		14,518.36	14,518.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		286,964.46	5-Feb-99	1.00		286,964.46	286,964.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		189,032.07	8-Feb-99	1.00		189,032.07	189,032.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		142,820.03	8-Feb-99	1.00		142,820.03	142,820.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,345,702.67	8-Feb-99	1.00		1,345,702.67	1,345,702.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,865,303.08	8-Feb-99	1.00		1,865,303.08	1,865,303.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,055,099.81	8-Feb-99	1.00		8,055,099.81	8,055,099.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	8-Feb-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.61	8-Feb-99	1.00		0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,845.10	8-Feb-99	1.00		8,845.10	8,845.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,328.58	8-Feb-99	1.00		5,328.58	5,328.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.43	8-Feb-99	1.00		0.43	0.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.24	8-Feb-99	1.00		0.24	0.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		238,677.47	9-Feb-99	1.00		238,677.47	238,677.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,444,257.07	9-Feb-99	1.00		1,444,257.07	1,444,257.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,858,571.19	9-Feb-99	1.00		12,858,571.19	12,858,571.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		166,816.23	9-Feb-99	1.00		166,816.23	166,816.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.28	9-Feb-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		450,725.47	9-Feb-99	1.00		450,725.47	450,725.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.02	9-Feb-99	1.00		0.02	0.02	0.00

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Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.19	9-Feb-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	9-Feb-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,159.11	9-Feb-99	1.00		1,159.11	1,159.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		393,835.58	9-Feb-99	1.00		393,835.58	393,835.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		102,946.70	9-Feb-99	1.00		102,946.70	102,946.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,412.50	10-Feb-99	1.00		8,412.50	8,412.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		898,417.64	10-Feb-99	1.00		898,417.64	898,417.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	10-Feb-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		277,863.17	10-Feb-99	1.00		277,863.17	277,863.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		115,694.47	10-Feb-99	1.00		115,694.47	115,694.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.17	10-Feb-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		350,427.81	10-Feb-99	1.00		350,427.81	350,427.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,309.73	11-Feb-99	1.00		7,309.73	7,309.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		120,265.08	11-Feb-99	1.00		120,265.08	120,265.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		527,028.25	11-Feb-99	1.00		527,028.25	527,028.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,612,027.86	11-Feb-99	1.00		3,612,027.86	3,612,027.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		935,207.08	11-Feb-99	1.00		935,207.08	935,207.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		785,083.52	11-Feb-99	1.00		785,083.52	785,083.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	11-Feb-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		336,881.88	11-Feb-99	1.00		336,881.88	336,881.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	11-Feb-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.40	11-Feb-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		75,078.06	11-Feb-99	1.00		75,078.06	75,078.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		244,824.70	11-Feb-99	1.00		244,824.70	244,824.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		193,795.27	12-Feb-99	1.00		193,795.27	193,795.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		78,013.89	12-Feb-99	1.00		78,013.89	78,013.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,752,434.49	12-Feb-99	1.00		3,752,434.49	3,752,434.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		170,827.35	12-Feb-99	1.00		170,827.35	170,827.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,452,890.74	12-Feb-99	1.00		4,452,890.74	4,452,890.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,417,475.15	12-Feb-99	1.00		2,417,475.15	2,417,475.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		767,013.83	12-Feb-99	1.00		767,013.83	767,013.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	12-Feb-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		799,276.06	12-Feb-99	1.00		799,276.06	799,276.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,698,860.46	12-Feb-99	1.00		1,698,860.46	1,698,860.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.21	12-Feb-99	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.17	12-Feb-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,343.00	12-Feb-99	1.00		5,343.00	5,343.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		651,660.10	16-Feb-99	1.00		651,660.10	651,660.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		66,182.73	16-Feb-99	1.00		66,182.73	66,182.73	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		94,389.20	16-Feb-99	1.00		94,389.20	94,389.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	16-Feb-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		116,521.71	16-Feb-99	1.00		116,521.71	116,521.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		622,374.67	16-Feb-99	1.00		622,374.67	622,374.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,387.97	16-Feb-99	1.00		3,387.97	3,387.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,367.75	16-Feb-99	1.00		10,367.75	10,367.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	16-Feb-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	16-Feb-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		136,050.68	16-Feb-99	1.00		136,050.68	136,050.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.36	16-Feb-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		98,752.08	16-Feb-99	1.00		98,752.08	98,752.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		176,213.43	17-Feb-99	1.00		176,213.43	176,213.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		517.45	17-Feb-99	1.00		517.45	517.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		85,309.47	17-Feb-99	1.00		85,309.47	85,309.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	17-Feb-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		96,348.59	17-Feb-99	1.00		96,348.59	96,348.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.46	17-Feb-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		141.36	17-Feb-99	1.00		141.36	141.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.77	17-Feb-99	1.00		0.77	0.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		65.53	17-Feb-99	1.00		65.53	65.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		34.09	17-Feb-99	1.00		34.09	34.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	17-Feb-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	17-Feb-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		182.56	17-Feb-99	1.00		182.56	182.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		657.85	17-Feb-99	1.00		657.85	657.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19.19	17-Feb-99	1.00		19.19	19.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,887.45	17-Feb-99	1.00		12,887.45	12,887.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,729.01	17-Feb-99	1.00		3,729.01	3,729.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		122,747.68	17-Feb-99	1.00		122,747.68	122,747.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		125.41	17-Feb-99	1.00		125.41	125.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,212,447.30	18-Feb-99	1.00		2,212,447.30	2,212,447.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,847,789.32	18-Feb-99	1.00		2,847,789.32	2,847,789.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		487,764.05	18-Feb-99	1.00		487,764.05	487,764.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		30,405.78	18-Feb-99	1.00		30,405.78	30,405.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.75	18-Feb-99	1.00		0.75	0.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		83,139.13	18-Feb-99	1.00		83,139.13	83,139.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,058,861.53	18-Feb-99	1.00		7,058,861.53	7,058,861.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.19	18-Feb-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.40	18-Feb-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,469.45	18-Feb-99	1.00		10,469.45	10,469.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		252,741.11	18-Feb-99	1.00		252,741.11	252,741.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,000.00	18-Feb-99	1.00		50,000.00	50,000.00	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,954,937.28	19-Feb-99	1.00		1,954,937.28	1,954,937.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		321,524.82	19-Feb-99	1.00		321,524.82	321,524.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		99,649.30	19-Feb-99	1.00		99,649.30	99,649.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		29,889.14	19-Feb-99	1.00		29,889.14	29,889.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.62	19-Feb-99	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		881,952.39	19-Feb-99	1.00		881,952.39	881,952.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.20	19-Feb-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.20	19-Feb-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,475.22	19-Feb-99	1.00		1,475.22	1,475.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52,527.91	19-Feb-99	1.00		52,527.91	52,527.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		579,770.63	19-Feb-99	1.00		579,770.63	579,770.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,560.96	22-Feb-99	1.00		7,560.96	7,560.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		128,092.90	22-Feb-99	1.00		128,092.90	128,092.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		273,504.17	22-Feb-99	1.00		273,504.17	273,504.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57,716.85	22-Feb-99	1.00		57,716.85	57,716.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		467,820.89	22-Feb-99	1.00		467,820.89	467,820.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		309,994.58	22-Feb-99	1.00		309,994.58	309,994.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		222,963.46	22-Feb-99	1.00		222,963.46	222,963.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		31,917.92	22-Feb-99	1.00		31,917.92	31,917.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		99,185.42	22-Feb-99	1.00		99,185.42	99,185.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.19	22-Feb-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.23	22-Feb-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	22-Feb-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	22-Feb-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		66,409.27	22-Feb-99	1.00		66,409.27	66,409.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		11,213.63	22-Feb-99	1.00		11,213.63	11,213.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		24,441.93	22-Feb-99	1.00		24,441.93	24,441.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		46,190.51	23-Feb-99	1.00		46,190.51	46,190.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		199,604.92	23-Feb-99	1.00		199,604.92	199,604.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,821.75	23-Feb-99	1.00		9,821.75	9,821.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		596,070.18	23-Feb-99	1.00		596,070.18	596,070.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,098,660.99	23-Feb-99	1.00		1,098,660.99	1,098,660.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		311,155.16	23-Feb-99	1.00		311,155.16	311,155.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		268,213.16	23-Feb-99	1.00		268,213.16	268,213.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,050,452.06	23-Feb-99	1.00		1,050,452.06	1,050,452.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.30	23-Feb-99	1.00		0.30	0.30	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		146,706.64	23-Feb-99	1.00		146,706.64	146,706.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		112,148.60	23-Feb-99	1.00		112,148.60	112,148.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.25	23-Feb-99	1.00		0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.10	23-Feb-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	23-Feb-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	23-Feb-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.85	23-Feb-99	1.00		0.85	0.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		137,321.61	23-Feb-99	1.00		137,321.61	137,321.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		331,706.17	23-Feb-99	1.00		331,706.17	331,706.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		169,253.57	23-Feb-99	1.00		169,253.57	169,253.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		96,041.91	24-Feb-99	1.00		96,041.91	96,041.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,364,634.74	24-Feb-99	1.00		1,364,634.74	1,364,634.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,034,046.56	24-Feb-99	1.00		1,034,046.56	1,034,046.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		252,807.72	24-Feb-99	1.00		252,807.72	252,807.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		46,770.60	24-Feb-99	1.00		46,770.60	46,770.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.76	24-Feb-99	1.00		0.76	0.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.13	24-Feb-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.18	24-Feb-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.23	24-Feb-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		253,815.96	24-Feb-99	1.00		253,815.96	253,815.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		106,981.22	24-Feb-99	1.00		106,981.22	106,981.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		63,587.97	25-Feb-99	1.00		63,587.97	63,587.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,257.50	25-Feb-99	1.00		9,257.50	9,257.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		910,633.72	25-Feb-99	1.00		910,633.72	910,633.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		388,367.49	25-Feb-99	1.00		388,367.49	388,367.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		28,597.58	25-Feb-99	1.00		28,597.58	28,597.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.68	25-Feb-99	1.00		0.68	0.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.17	25-Feb-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,205.46	25-Feb-99	1.00		4,205.46	4,205.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	25-Feb-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,000.00	25-Feb-99	1.00		10,000.00	10,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		48,178.24	25-Feb-99	1.00		48,178.24	48,178.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		286,369.07	25-Feb-99	1.00		286,369.07	286,369.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		103,204.90	26-Feb-99	1.00		103,204.90	103,204.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		91,627.55	26-Feb-99	1.00		91,627.55	91,627.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,638,429.34	26-Feb-99	1.00		2,638,429.34	2,638,429.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		262,026.32	26-Feb-99	1.00		262,026.32	262,026.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		220,083.13	26-Feb-99	1.00		220,083.13	220,083.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		494,589.27	26-Feb-99	1.00		494,589.27	494,589.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.25	26-Feb-99	1.00		0.25	0.25	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		599,015.36	26-Feb-99	1.00		599,015.36	599,015.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		720,820.72	26-Feb-99	1.00		720,820.72	720,820.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.45	26-Feb-99	1.00		0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	26-Feb-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.20	26-Feb-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.90	26-Feb-99	1.00		0.90	0.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,000.00	26-Feb-99	1.00		10,000.00	10,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,505,789.10	26-Feb-99	1.00		1,505,789.10	1,505,789.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		62,806.50	1-Mar-99	1.00		62,806.50	62,806.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		96,650.37	1-Mar-99	1.00		96,650.37	96,650.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		747,446.36	1-Mar-99	1.00		747,446.36	747,446.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		32,734.84	1-Mar-99	1.00		32,734.84	32,734.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		71,356.34	1-Mar-99	1.00		71,356.34	71,356.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		283,420.67	1-Mar-99	1.00		283,420.67	283,420.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,000.50	1-Mar-99	1.00		1,000.50	1,000.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		23,376.20	1-Mar-99	1.00		23,376.20	23,376.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		504.43	1-Mar-99	1.00		504.43	504.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		359.51	1-Mar-99	1.00		359.51	359.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		87.18	1-Mar-99	1.00		87.18	87.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,765.54	1-Mar-99	1.00		9,765.54	9,765.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		151.07	1-Mar-99	1.00		151.07	151.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		284.23	1-Mar-99	1.00		284.23	284.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		456.78	1-Mar-99	1.00		456.78	456.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		144.81	1-Mar-99	1.00		144.81	144.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		323.52	1-Mar-99	1.00		323.52	323.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		455.84	1-Mar-99	1.00		455.84	455.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		205.78	1-Mar-99	1.00		205.78	205.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		937.99	1-Mar-99	1.00		937.99	937.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		223.54	1-Mar-99	1.00		223.54	223.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	1-Mar-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		338.57	1-Mar-99	1.00		338.57	338.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		294,868.87	1-Mar-99	1.00		294,868.87	294,868.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		721.26	1-Mar-99	1.00		721.26	721.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		459.31	1-Mar-99	1.00		459.31	459.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		62,735.90	2-Mar-99	1.00		62,735.90	62,735.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,418.00	2-Mar-99	1.00		5,418.00	5,418.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		343,561.61	2-Mar-99	1.00		343,561.61	343,561.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		47,159.16	2-Mar-99	1.00		47,159.16	47,159.16	0.00

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Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		151,369.17	2-Mar-99	1.00		151,369.17	151,369.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		587,036.11	2-Mar-99	1.00		587,036.11	587,036.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.56	2-Mar-99	1.00		0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		476,724.16	2-Mar-99	1.00		476,724.16	476,724.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		116,489.59	2-Mar-99	1.00		116,489.59	116,489.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	2-Mar-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.27	2-Mar-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		27,353.91	2-Mar-99	1.00		27,353.91	27,353.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,312.15	3-Mar-99	1.00		8,312.15	8,312.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		438,816.10	3-Mar-99	1.00		438,816.10	438,816.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,094.64	3-Mar-99	1.00		3,094.64	3,094.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		144.41	3-Mar-99	1.00		144.41	144.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2.04	3-Mar-99	1.00		2.04	2.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		718.43	3-Mar-99	1.00		718.43	718.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		38.81	3-Mar-99	1.00		38.81	38.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9.15	3-Mar-99	1.00		9.15	9.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.53	3-Mar-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7.92	3-Mar-99	1.00		7.92	7.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		103.85	3-Mar-99	1.00		103.85	103.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8.62	3-Mar-99	1.00		8.62	8.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.10	3-Mar-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1.80	3-Mar-99	1.00		1.80	1.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		39.70	3-Mar-99	1.00		39.70	39.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		18.19	3-Mar-99	1.00		18.19	18.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		32.50	3-Mar-99	1.00		32.50	32.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	3-Mar-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		28.70	3-Mar-99	1.00		28.70	28.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	3-Mar-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		957.48	3-Mar-99	1.00		957.48	957.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.04	3-Mar-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3.65	3-Mar-99	1.00		3.65	3.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		107.37	3-Mar-99	1.00		107.37	107.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		157,046.09	3-Mar-99	1.00		157,046.09	157,046.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		193.55	3-Mar-99	1.00		193.55	193.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		228,819.14	4-Mar-99	1.00		228,819.14	228,819.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		331,814.27	4-Mar-99	1.00		331,814.27	331,814.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		209,809.18	4-Mar-99	1.00		209,809.18	209,809.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		815,991.02	4-Mar-99	1.00		815,991.02	815,991.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		706,703.88	4-Mar-99	1.00		706,703.88	706,703.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,135,129.35	4-Mar-99	1.00		2,135,129.35	2,135,129.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.17	4-Mar-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.30	4-Mar-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	4-Mar-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		45,000.00	4-Mar-99	1.00		45,000.00	45,000.00	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		144,458.75	4-Mar-99	1.00		144,458.75	144,458.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,579.39	5-Mar-99	1.00		4,579.39	4,579.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,957,586.81	5-Mar-99	1.00		2,957,586.81	2,957,586.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,051,974.20	5-Mar-99	1.00		2,051,974.20	2,051,974.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		785,953.90	5-Mar-99	1.00		785,953.90	785,953.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		435,090.39	5-Mar-99	1.00		435,090.39	435,090.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		589,412.87	5-Mar-99	1.00		589,412.87	589,412.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		38,936.85	5-Mar-99	1.00		38,936.85	38,936.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	5-Mar-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.17	5-Mar-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.23	5-Mar-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		508,449.60	5-Mar-99	1.00		508,449.60	508,449.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		335,096.40	8-Mar-99	1.00		335,096.40	335,096.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		471,434.85	8-Mar-99	1.00		471,434.85	471,434.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		173,388.38	8-Mar-99	1.00		173,388.38	173,388.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,136.69	8-Mar-99	1.00		14,136.69	14,136.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	8-Mar-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		520,194.73	8-Mar-99	1.00		520,194.73	520,194.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		27,278.11	9-Mar-99	1.00		27,278.11	27,278.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,663,707.38	9-Mar-99	1.00		4,663,707.38	4,663,707.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		418,859.48	9-Mar-99	1.00		418,859.48	418,859.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,664.12	9-Mar-99	1.00		15,664.12	15,664.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		236,854.64	9-Mar-99	1.00		236,854.64	236,854.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.35	9-Mar-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.18	9-Mar-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,759.28	9-Mar-99	1.00		14,759.28	14,759.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.28	9-Mar-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		841,581.69	9-Mar-99	1.00		841,581.69	841,581.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		139,458.03	9-Mar-99	1.00		139,458.03	139,458.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		40,000.00	9-Mar-99	1.00		40,000.00	40,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		46,045.73	10-Mar-99	1.00		46,045.73	46,045.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		36,166.00	10-Mar-99	1.00		36,166.00	36,166.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		973,027.10	10-Mar-99	1.00		973,027.10	973,027.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,306,952.87	10-Mar-99	1.00		1,306,952.87	1,306,952.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		663,940.82	10-Mar-99	1.00		663,940.82	663,940.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,373,267.15	10-Mar-99	1.00		1,373,267.15	1,373,267.15	0.00

							Current Value		
							on		Net
							Transaction		Gain/Loss
Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Date		
Value of Interest in Common/Collective Trusts									
COLTV SHORT TERM INVT FD CUSIP: 195998B16		515,772.77	10-Mar-99	1.00		515,772.77		515,772.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		70,945.13	10-Mar-99	1.00		70,945.13		70,945.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.10	10-Mar-99	1.00		0.10		0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		59,597.11	10-Mar-99	1.00		59,597.11		59,597.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.21	10-Mar-99	1.00		0.21		0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		579,548.79	10-Mar-99	1.00		579,548.79		579,548.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		208,455.97	10-Mar-99	1.00		208,455.97		208,455.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19,892.28	11-Mar-99	1.00		19,892.28		19,892.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		54,812.58	11-Mar-99	1.00		54,812.58		54,812.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,319,236.60	11-Mar-99	1.00		2,319,236.60		2,319,236.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,716,823.57	11-Mar-99	1.00		3,716,823.57		3,716,823.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.02	11-Mar-99	1.00		0.02		0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.12	11-Mar-99	1.00		0.12		0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		18,364.61	11-Mar-99	1.00		18,364.61		18,364.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		169,862.00	12-Mar-99	1.00		169,862.00		169,862.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		130,370.65	12-Mar-99	1.00		130,370.65		130,370.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,266.58	12-Mar-99	1.00		12,266.58		12,266.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		703,967.32	12-Mar-99	1.00		703,967.32		703,967.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		171,465.79	12-Mar-99	1.00		171,465.79		171,465.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		214,086.41	12-Mar-99	1.00		214,086.41		214,086.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		280,402.35	12-Mar-99	1.00		280,402.35		280,402.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.12	12-Mar-99	1.00		0.12		0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	12-Mar-99	1.00		0.22		0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,788,474.27	15-Mar-99	1.00		10,788,474.27		10,788,474.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,230,691.55	15-Mar-99	1.00		1,230,691.55		1,230,691.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		38,394.52	15-Mar-99	1.00		38,394.52		38,394.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		613,247.73	15-Mar-99	1.00		613,247.73		613,247.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		410,311.43	15-Mar-99	1.00		410,311.43		410,311.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		430,758.52	15-Mar-99	1.00		430,758.52		430,758.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		72,968.58	15-Mar-99	1.00		72,968.58		72,968.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		488,540.30	15-Mar-99	1.00		488,540.30		488,540.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.57	15-Mar-99	1.00		0.57		0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	15-Mar-99	1.00		0.29		0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.85	15-Mar-99	1.00		0.85		0.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	15-Mar-99	1.00		0.03		0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		78,833.62	15-Mar-99	1.00		78,833.62		78,833.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.38	15-Mar-99	1.00		0.38		0.38	0.00

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D

							Current Value		
							on		Net
							Transaction		Gain/Loss
Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Date		
Value of Interest in Common/Collective Trusts									
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,071.97	15-Mar-99	1.00		2,071.97		2,071.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		108,606.37	16-Mar-99	1.00		108,606.37		108,606.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,575,948.80	16-Mar-99	1.00		1,575,948.80		1,575,948.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,182,015.12	16-Mar-99	1.00		1,182,015.12		1,182,015.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		55,870.74	16-Mar-99	1.00		55,870.74		55,870.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.04	16-Mar-99	1.00		0.04		0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.19	16-Mar-99	1.00		0.19		0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,175.17	16-Mar-99	1.00		2,175.17		2,175.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		100.74	16-Mar-99	1.00		100.74		100.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,560.26	16-Mar-99	1.00		8,560.26		8,560.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.92	16-Mar-99	1.00		0.92		0.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		68,529.09	16-Mar-99	1.00		68,529.09		68,529.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		127,946.89	16-Mar-99	1.00		127,946.89		127,946.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		131,045.37	17-Mar-99	1.00		131,045.37		131,045.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		144,009.18	17-Mar-99	1.00		144,009.18		144,009.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		854,361.51	17-Mar-99	1.00		854,361.51		854,361.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,935,173.37	17-Mar-99	1.00		1,935,173.37		1,935,173.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		181,502.38	17-Mar-99	1.00		181,502.38		181,502.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		237,589.75	17-Mar-99	1.00		237,589.75		237,589.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,953,761.51	17-Mar-99	1.00		1,953,761.51		1,953,761.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26.21	17-Mar-99	1.00		26.21		26.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		141.36	17-Mar-99	1.00		141.36		141.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		65.53	17-Mar-99	1.00		65.53		65.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		34.09	17-Mar-99	1.00		34.09		34.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52.43	17-Mar-99	1.00		52.43		52.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57.56	17-Mar-99	1.00		57.56		57.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		182.56	17-Mar-99	1.00		182.56		182.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.21	17-Mar-99	1.00		0.21		0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		77,295.49	17-Mar-99	1.00		77,295.49		77,295.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		69.20	17-Mar-99	1.00		69.20		69.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		70.13	17-Mar-99	1.00		70.13		70.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		339,868.18	17-Mar-99	1.00		339,868.18		339,868.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.11	17-Mar-99	1.00		0.11		0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,600.00	18-Mar-99	1.00		1,600.00		1,600.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,241,819.34	18-Mar-99	1.00		2,241,819.34		2,241,819.34	0.00

COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	35,730.37	18-Mar-99	1.00	35,730.37	35,730.37	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	583,808.92	18-Mar-99	1.00	583,808.92	583,808.92	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	134,513.68	18-Mar-99	1.00	134,513.68	134,513.68	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	2,000,000.00	18-Mar-99	1.00	2,000,000.00	2,000,000.00	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.60	18-Mar-99	1.00		0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.04	18-Mar-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.19	18-Mar-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.42	18-Mar-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,000.00	18-Mar-99	1.00		50,000.00	50,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		197,207.08	18-Mar-99	1.00		197,207.08	197,207.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.68	18-Mar-99	1.00		0.68	0.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,297,986.14	19-Mar-99	1.00		1,297,986.14	1,297,986.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,987,425.00	19-Mar-99	1.00		1,987,425.00	1,987,425.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,056,806.35	19-Mar-99	1.00		1,056,806.35	1,056,806.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		38,334.86	19-Mar-99	1.00		38,334.86	38,334.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		840,559.89	19-Mar-99	1.00		840,559.89	840,559.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,008,061.02	19-Mar-99	1.00		2,008,061.02	2,008,061.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,640,453.77	19-Mar-99	1.00		6,640,453.77	6,640,453.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.07	19-Mar-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	19-Mar-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		63,360.03	19-Mar-99	1.00		63,360.03	63,360.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		114,362.95	22-Mar-99	1.00		114,362.95	114,362.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		351,677.06	22-Mar-99	1.00		351,677.06	351,677.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,397,775.40	22-Mar-99	1.00		2,397,775.40	2,397,775.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		302,193.67	22-Mar-99	1.00		302,193.67	302,193.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.21	22-Mar-99	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.51	22-Mar-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	22-Mar-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.24	22-Mar-99	1.00		0.24	0.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		287,398.46	22-Mar-99	1.00		287,398.46	287,398.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		37,231.48	22-Mar-99	1.00		37,231.48	37,231.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,618.68	22-Mar-99	1.00		13,618.68	13,618.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		159,787.53	23-Mar-99	1.00		159,787.53	159,787.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		648,862.68	23-Mar-99	1.00		648,862.68	648,862.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		404,980.88	23-Mar-99	1.00		404,980.88	404,980.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		195,595.89	23-Mar-99	1.00		195,595.89	195,595.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		448,445.48	23-Mar-99	1.00		448,445.48	448,445.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.75	23-Mar-99	1.00		0.75	0.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	23-Mar-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.31	23-Mar-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		224,304.59	23-Mar-99	1.00		224,304.59	224,304.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	23-Mar-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		520,460.50	24-Mar-99	1.00		520,460.50	520,460.50	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,699,677.98	24-Mar-99	1.00		1,699,677.98	1,699,677.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	24-Mar-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.20	24-Mar-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.57	24-Mar-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		78,255.82	24-Mar-99	1.00		78,255.82	78,255.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,942.00	25-Mar-99	1.00		3,942.00	3,942.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,483,377.46	25-Mar-99	1.00		2,483,377.46	2,483,377.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		97,384.65	25-Mar-99	1.00		97,384.65	97,384.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		218,794.09	25-Mar-99	1.00		218,794.09	218,794.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,963,643.12	25-Mar-99	1.00		7,963,643.12	7,963,643.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,545,891.74	25-Mar-99	1.00		5,545,891.74	5,545,891.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	25-Mar-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.19	25-Mar-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.43	25-Mar-99	1.00		0.43	0.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		264,103.50	25-Mar-99	1.00		264,103.50	264,103.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		448,133.57	26-Mar-99	1.00		448,133.57	448,133.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		241,232.42	26-Mar-99	1.00		241,232.42	241,232.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,041.95	26-Mar-99	1.00		8,041.95	8,041.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,643,769.17	26-Mar-99	1.00		7,643,769.17	7,643,769.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,085,256.90	26-Mar-99	1.00		10,085,256.90	10,085,256.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52,869.57	26-Mar-99	1.00		52,869.57	52,869.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		158,294.25	26-Mar-99	1.00		158,294.25	158,294.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,900,928.55	26-Mar-99	1.00		1,900,928.55	1,900,928.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	26-Mar-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.43	26-Mar-99	1.00		0.43	0.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		81,180.22	26-Mar-99	1.00		81,180.22	81,180.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		49,966.49	26-Mar-99	1.00		49,966.49	49,966.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,066,282.09	29-Mar-99	1.00		1,066,282.09	1,066,282.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.13	29-Mar-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,657.93	29-Mar-99	1.00		9,657.93	9,657.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.72	29-Mar-99	1.00		0.72	0.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.39	29-Mar-99	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		24,329.33	29-Mar-99	1.00		24,329.33	24,329.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		289,104.31	29-Mar-99	1.00		289,104.31	289,104.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,072,600.45	30-Mar-99	1.00		1,072,600.45	1,072,600.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		747,621.51	30-Mar-99	1.00		747,621.51	747,621.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,192,086.99	30-Mar-99	1.00		1,192,086.99	1,192,086.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,953.52	30-Mar-99	1.00		8,953.52	8,953.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.83	30-Mar-99	1.00		0.83	0.83	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	30-Mar-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		515,686.53	30-Mar-99	1.00		515,686.53	515,686.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,195.46	30-Mar-99	1.00		50,195.46	50,195.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,883,049.33	31-Mar-99	1.00		1,883,049.33	1,883,049.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		129,919.12	31-Mar-99	1.00		129,919.12	129,919.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		42,199.21	31-Mar-99	1.00		42,199.21	42,199.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		185,096.89	31-Mar-99	1.00		185,096.89	185,096.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		153,088.40	31-Mar-99	1.00		153,088.40	153,088.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,521.88	31-Mar-99	1.00		5,521.88	5,521.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.86	31-Mar-99	1.00		0.86	0.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.93	31-Mar-99	1.00		0.93	0.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.42	31-Mar-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.91	31-Mar-99	1.00		0.91	0.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		182,456.36	1-Apr-99	1.00		182,456.36	182,456.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		45,368.00	1-Apr-99	1.00		45,368.00	45,368.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		61,219.62	1-Apr-99	1.00		61,219.62	61,219.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,745,161.17	1-Apr-99	1.00		2,745,161.17	2,745,161.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		63,883.71	1-Apr-99	1.00		63,883.71	63,883.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,254.62	1-Apr-99	1.00		1,254.62	1,254.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		440.69	1-Apr-99	1.00		440.69	440.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		382.61	1-Apr-99	1.00		382.61	382.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		471.34	1-Apr-99	1.00		471.34	471.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		771.79	1-Apr-99	1.00		771.79	771.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.36	1-Apr-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		540.93	1-Apr-99	1.00		540.93	540.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		748.98	1-Apr-99	1.00		748.98	748.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.23	1-Apr-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		658.34	1-Apr-99	1.00		658.34	658.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		258.62	1-Apr-99	1.00		258.62	258.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	1-Apr-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,229.52	1-Apr-99	1.00		1,229.52	1,229.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		427.62	1-Apr-99	1.00		427.62	427.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		53,625.75	1-Apr-99	1.00		53,625.75	53,625.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		355.96	1-Apr-99	1.00		355.96	355.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		61,948.48	1-Apr-99	1.00		61,948.48	61,948.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		548.88	1-Apr-99	1.00		548.88	548.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,449.63	5-Apr-99	1.00		5,449.63	5,449.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		45,991.62	5-Apr-99	1.00		45,991.62	45,991.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		54,222.64	5-Apr-99	1.00		54,222.64	54,222.64	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		78.53	5-Apr-99	1.00		78.53	78.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		304,594.10	5-Apr-99	1.00		304,594.10	304,594.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		171,120.61	5-Apr-99	1.00		171,120.61	171,120.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.84	5-Apr-99	1.00		0.84	0.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,988.52	5-Apr-99	1.00		3,988.52	3,988.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.50	5-Apr-99	1.00		0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	5-Apr-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.31	5-Apr-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.49	5-Apr-99	1.00		0.49	0.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,845.63	5-Apr-99	1.00		9,845.63	9,845.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		633,018.73	5-Apr-99	1.00		633,018.73	633,018.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1.95	5-Apr-99	1.00		1.95	1.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16,961.07	6-Apr-99	1.00		16,961.07	16,961.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,107.78	6-Apr-99	1.00		5,107.78	5,107.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,332,014.92	6-Apr-99	1.00		2,332,014.92	2,332,014.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,193,257.13	6-Apr-99	1.00		1,193,257.13	1,193,257.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		592,615.73	6-Apr-99	1.00		592,615.73	592,615.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		404,131.22	6-Apr-99	1.00		404,131.22	404,131.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,204,747.37	6-Apr-99	1.00		3,204,747.37	3,204,747.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	6-Apr-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.25	6-Apr-99	1.00		0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		30,289.22	6-Apr-99	1.00		30,289.22	30,289.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.62	6-Apr-99	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,648.00	6-Apr-99	1.00		1,648.00	1,648.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		447,370.52	6-Apr-99	1.00		447,370.52	447,370.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		229,194.08	7-Apr-99	1.00		229,194.08	229,194.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		166,269.15	7-Apr-99	1.00		166,269.15	166,269.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		54,708.04	7-Apr-99	1.00		54,708.04	54,708.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,513,981.32	7-Apr-99	1.00		1,513,981.32	1,513,981.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.07	7-Apr-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	7-Apr-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.27	7-Apr-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.93	7-Apr-99	1.00		0.93	0.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		394,322.84	7-Apr-99	1.00		394,322.84	394,322.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		127,459.57	7-Apr-99	1.00		127,459.57	127,459.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		270,406.23	8-Apr-99	1.00		270,406.23	270,406.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		35,214.26	8-Apr-99	1.00		35,214.26	35,214.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,108,051.70	8-Apr-99	1.00		2,108,051.70	2,108,051.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		279,584.23	8-Apr-99	1.00		279,584.23	279,584.23	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		74,832.35	8-Apr-99	1.00		74,832.35	74,832.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		368,710.42	9-Apr-99	1.00		368,710.42	368,710.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		216,330.41	9-Apr-99	1.00		216,330.41	216,330.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		191,345.28	9-Apr-99	1.00		191,345.28	191,345.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		850,881.36	9-Apr-99	1.00		850,881.36	850,881.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		632,927.64	9-Apr-99	1.00		632,927.64	632,927.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.53	9-Apr-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		427,511.05	9-Apr-99	1.00		427,511.05	427,511.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		41,900.51	12-Apr-99	1.00		41,900.51	41,900.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		62,376.83	12-Apr-99	1.00		62,376.83	62,376.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		309,113.49	12-Apr-99	1.00		309,113.49	309,113.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.51	12-Apr-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9.54	12-Apr-99	1.00		9.54	9.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.30	12-Apr-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		141,416.71	13-Apr-99	1.00		141,416.71	141,416.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,808.35	13-Apr-99	1.00		13,808.35	13,808.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		197,528.21	13-Apr-99	1.00		197,528.21	197,528.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		687,263.20	13-Apr-99	1.00		687,263.20	687,263.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.92	13-Apr-99	1.00		0.92	0.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		367,007.76	13-Apr-99	1.00		367,007.76	367,007.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		84,926.60	13-Apr-99	1.00		84,926.60	84,926.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,650,248.84	14-Apr-99	1.00		1,650,248.84	1,650,248.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		204,406.40	14-Apr-99	1.00		204,406.40	204,406.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		684,676.82	14-Apr-99	1.00		684,676.82	684,676.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		63,287.35	14-Apr-99	1.00		63,287.35	63,287.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		865,465.25	14-Apr-99	1.00		865,465.25	865,465.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,060.92	14-Apr-99	1.00		1,060.92	1,060.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,693,983.35	14-Apr-99	1.00		1,693,983.35	1,693,983.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,786.29	14-Apr-99	1.00		50,786.29	50,786.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,500.00	14-Apr-99	1.00		4,500.00	4,500.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		136,759.90	14-Apr-99	1.00		136,759.90	136,759.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		168,692.19	14-Apr-99	1.00		168,692.19	168,692.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		178,209.50	15-Apr-99	1.00		178,209.50	178,209.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19,800.00	15-Apr-99	1.00		19,800.00	19,800.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,266,064.25	15-Apr-99	1.00		1,266,064.25	1,266,064.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		97,351.47	15-Apr-99	1.00		97,351.47	97,351.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		389,904.23	15-Apr-99	1.00		389,904.23	389,904.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		288,988.39	15-Apr-99	1.00		288,988.39	288,988.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		88,984.30	15-Apr-99	1.00		88,984.30	88,984.30	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		31,470.06	15-Apr-99	1.00		31,470.06	31,470.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		574,425.00	15-Apr-99	1.00		574,425.00	574,425.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.90	15-Apr-99	1.00		0.90	0.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		895,077.84	15-Apr-99	1.00		895,077.84	895,077.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		920,767.84	15-Apr-99	1.00		920,767.84	920,767.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		76,224.84	16-Apr-99	1.00		76,224.84	76,224.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		340,741.63	16-Apr-99	1.00		340,741.63	340,741.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		292,337.95	16-Apr-99	1.00		292,337.95	292,337.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		627,594.92	16-Apr-99	1.00		627,594.92	627,594.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,129,441.71	16-Apr-99	1.00		1,129,441.71	1,129,441.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		252,967.38	16-Apr-99	1.00		252,967.38	252,967.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		821,778.86	16-Apr-99	1.00		821,778.86	821,778.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,888,913.98	16-Apr-99	1.00		4,888,913.98	4,888,913.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26.21	16-Apr-99	1.00		26.21	26.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	16-Apr-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		65.53	16-Apr-99	1.00		65.53	65.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		34.09	16-Apr-99	1.00		34.09	34.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52.44	16-Apr-99	1.00		52.44	52.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52.43	16-Apr-99	1.00		52.43	52.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57.56	16-Apr-99	1.00		57.56	57.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		182.56	16-Apr-99	1.00		182.56	182.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		164,864.98	16-Apr-99	1.00		164,864.98	164,864.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		69.20	16-Apr-99	1.00		69.20	69.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		70.13	16-Apr-99	1.00		70.13	70.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.77	16-Apr-99	1.00		0.77	0.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		440,294.04	19-Apr-99	1.00		440,294.04	440,294.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,410,726.04	19-Apr-99	1.00		1,410,726.04	1,410,726.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,117,439.66	19-Apr-99	1.00		1,117,439.66	1,117,439.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.04	19-Apr-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.86	19-Apr-99	1.00		0.86	0.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.79	19-Apr-99	1.00		0.79	0.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		113,426.55	19-Apr-99	1.00		113,426.55	113,426.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26,137.21	19-Apr-99	1.00		26,137.21	26,137.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		392,916.33	20-Apr-99	1.00		392,916.33	392,916.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		183,026.72	20-Apr-99	1.00		183,026.72	183,026.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		190,936.82	20-Apr-99	1.00		190,936.82	190,936.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		427,526.65	20-Apr-99	1.00		427,526.65	427,526.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		611,172.76	20-Apr-99	1.00		611,172.76	611,172.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.12	20-Apr-99	1.00		0.12	0.12	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		179,589.53	20-Apr-99	1.00		179,589.53	179,589.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		334,818.36	20-Apr-99	1.00		334,818.36	334,818.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		73,376.98	20-Apr-99	1.00		73,376.98	73,376.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.50	20-Apr-99	1.00		0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,626,183.94	21-Apr-99	1.00		1,626,183.94	1,626,183.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		93,552.06	21-Apr-99	1.00		93,552.06	93,552.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,529.66	21-Apr-99	1.00		3,529.66	3,529.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		96,768.48	21-Apr-99	1.00		96,768.48	96,768.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		346,234.61	21-Apr-99	1.00		346,234.61	346,234.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		426,005.89	21-Apr-99	1.00		426,005.89	426,005.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		481,596.54	21-Apr-99	1.00		481,596.54	481,596.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		491,331.67	21-Apr-99	1.00		491,331.67	491,331.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		742,408.89	21-Apr-99	1.00		742,408.89	742,408.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.53	21-Apr-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		489,009.36	21-Apr-99	1.00		489,009.36	489,009.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		271,793.37	22-Apr-99	1.00		271,793.37	271,793.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		98,651.20	22-Apr-99	1.00		98,651.20	98,651.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		868,001.29	22-Apr-99	1.00		868,001.29	868,001.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,715,068.34	22-Apr-99	1.00		3,715,068.34	3,715,068.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		184,370.97	22-Apr-99	1.00		184,370.97	184,370.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		900,173.27	22-Apr-99	1.00		900,173.27	900,173.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		511,401.61	22-Apr-99	1.00		511,401.61	511,401.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,806,444.40	22-Apr-99	1.00		2,806,444.40	2,806,444.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26,127.87	22-Apr-99	1.00		26,127.87	26,127.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		403.73	22-Apr-99	1.00		403.73	403.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	22-Apr-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	22-Apr-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		516,771.08	23-Apr-99	1.00		516,771.08	516,771.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		88,051.17	23-Apr-99	1.00		88,051.17	88,051.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		79,820.48	23-Apr-99	1.00		79,820.48	79,820.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,139,537.39	23-Apr-99	1.00		2,139,537.39	2,139,537.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		694,111.47	23-Apr-99	1.00		694,111.47	694,111.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		508,295.58	23-Apr-99	1.00		508,295.58	508,295.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,746,301.00	23-Apr-99	1.00		12,746,301.00	12,746,301.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,147,178.79	23-Apr-99	1.00		2,147,178.79	2,147,178.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.53	23-Apr-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,000.00	23-Apr-99	1.00		20,000.00	20,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		794,317.84	23-Apr-99	1.00		794,317.84	794,317.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		249,850.42	23-Apr-99	1.00		249,850.42	249,850.42	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,414,948.47	26-Apr-99	1.00		1,414,948.47	1,414,948.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		998,123.58	26-Apr-99	1.00		998,123.58	998,123.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		238,445.53	26-Apr-99	1.00		238,445.53	238,445.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		176,846.87	26-Apr-99	1.00		176,846.87	176,846.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		551,446.99	26-Apr-99	1.00		551,446.99	551,446.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,744,968.93	26-Apr-99	1.00		1,744,968.93	1,744,968.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.46	26-Apr-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	26-Apr-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.20	26-Apr-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		258,433.47	26-Apr-99	1.00		258,433.47	258,433.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	26-Apr-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		225,982.14	27-Apr-99	1.00		225,982.14	225,982.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		336,165.18	27-Apr-99	1.00		336,165.18	336,165.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,815,160.51	27-Apr-99	1.00		2,815,160.51	2,815,160.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		639,344.34	27-Apr-99	1.00		639,344.34	639,344.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		800,705.61	27-Apr-99	1.00		800,705.61	800,705.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	27-Apr-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,097.55	27-Apr-99	1.00		4,097.55	4,097.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	27-Apr-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		358,144.11	28-Apr-99	1.00		358,144.11	358,144.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		550,384.45	28-Apr-99	1.00		550,384.45	550,384.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		233,781.12	28-Apr-99	1.00		233,781.12	233,781.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		265,926.70	28-Apr-99	1.00		265,926.70	265,926.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		782,646.88	28-Apr-99	1.00		782,646.88	782,646.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		18,717.52	28-Apr-99	1.00		18,717.52	18,717.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,108,348.68	28-Apr-99	1.00		1,108,348.68	1,108,348.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,386,242.09	28-Apr-99	1.00		2,386,242.09	2,386,242.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		172,843.76	28-Apr-99	1.00		172,843.76	172,843.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.44	28-Apr-99	1.00		0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		40,068.52	28-Apr-99	1.00		40,068.52	40,068.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.45	28-Apr-99	1.00		0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		137,982.69	29-Apr-99	1.00		137,982.69	137,982.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		399,772.92	29-Apr-99	1.00		399,772.92	399,772.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,512,452.95	29-Apr-99	1.00		1,512,452.95	1,512,452.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		418,555.86	29-Apr-99	1.00		418,555.86	418,555.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		272,504.48	29-Apr-99	1.00		272,504.48	272,504.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		203,320.13	29-Apr-99	1.00		203,320.13	203,320.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,357,544.47	29-Apr-99	1.00		9,357,544.47	9,357,544.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		378.69	29-Apr-99	1.00		378.69	378.69	0.00

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Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.47	29-Apr-99	1.00		0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	29-Apr-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.93	29-Apr-99	1.00		0.93	0.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,089,253.11	30-Apr-99	1.00		1,089,253.11	1,089,253.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		902,406.39	30-Apr-99	1.00		902,406.39	902,406.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		421,016.09	30-Apr-99	1.00		421,016.09	421,016.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		365,074.85	30-Apr-99	1.00		365,074.85	365,074.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		46,513.09	30-Apr-99	1.00		46,513.09	46,513.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		852,524.54	30-Apr-99	1.00		852,524.54	852,524.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,419.30	30-Apr-99	1.00		3,419.30	3,419.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,912.41	30-Apr-99	1.00		20,912.41	20,912.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,191.34	30-Apr-99	1.00		4,191.34	4,191.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.46	30-Apr-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		457,920.45	3-May-99	1.00		457,920.45	457,920.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		118,546.30	3-May-99	1.00		118,546.30	118,546.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		11,787.54	3-May-99	1.00		11,787.54	11,787.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,971,550.04	3-May-99	1.00		1,971,550.04	1,971,550.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		116,368.75	3-May-99	1.00		116,368.75	116,368.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		348,057.17	3-May-99	1.00		348,057.17	348,057.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		326,253.23	3-May-99	1.00		326,253.23	326,253.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		135,542.49	3-May-99	1.00		135,542.49	135,542.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		126,890.71	3-May-99	1.00		126,890.71	126,890.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,000,327.65	3-May-99	1.00		1,000,327.65	1,000,327.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		84.53	3-May-99	1.00		84.53	84.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		398.72	3-May-99	1.00		398.72	398.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		130.06	3-May-99	1.00		130.06	130.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		193.26	3-May-99	1.00		193.26	193.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		296.06	3-May-99	1.00		296.06	296.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		188.84	3-May-99	1.00		188.84	188.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		453.86	3-May-99	1.00		453.86	453.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		179.79	3-May-99	1.00		179.79	179.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		356.11	3-May-99	1.00		356.11	356.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		476.43	3-May-99	1.00		476.43	476.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		208.56	3-May-99	1.00		208.56	208.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		356.14	3-May-99	1.00		356.14	356.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.40	3-May-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		30,357.24	3-May-99	1.00		30,357.24	30,357.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		364.11	3-May-99	1.00		364.11	364.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,259.07	3-May-99	1.00		5,259.07	5,259.07	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		131,038.07	4-May-99	1.00		131,038.07	131,038.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,046.00	4-May-99	1.00		8,046.00	8,046.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		253,483.05	4-May-99	1.00		253,483.05	253,483.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		572,984.41	4-May-99	1.00		572,984.41	572,984.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,387,090.53	4-May-99	1.00		1,387,090.53	1,387,090.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		776,699.18	4-May-99	1.00		776,699.18	776,699.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,682,485.61	4-May-99	1.00		1,682,485.61	1,682,485.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	4-May-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.11	4-May-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.92	4-May-99	1.00		0.92	0.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		33,698.21	4-May-99	1.00		33,698.21	33,698.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		580,938.81	4-May-99	1.00		580,938.81	580,938.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.52	4-May-99	1.00		0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		317,838.61	5-May-99	1.00		317,838.61	317,838.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		163,912.50	5-May-99	1.00		163,912.50	163,912.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		94,883.32	5-May-99	1.00		94,883.32	94,883.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		245,963.75	5-May-99	1.00		245,963.75	245,963.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		230,405.65	5-May-99	1.00		230,405.65	230,405.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,777.65	5-May-99	1.00		9,777.65	9,777.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		631,589.24	5-May-99	1.00		631,589.24	631,589.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.77	5-May-99	1.00		0.77	0.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,178.86	5-May-99	1.00		8,178.86	8,178.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		77.66	5-May-99	1.00		77.66	77.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		31.32	5-May-99	1.00		31.32	31.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		110.53	5-May-99	1.00		110.53	110.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		70,074.58	5-May-99	1.00		70,074.58	70,074.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		73.43	5-May-99	1.00		73.43	73.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		259.52	5-May-99	1.00		259.52	259.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10.41	5-May-99	1.00		10.41	10.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9.29	5-May-99	1.00		9.29	9.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		44,225.87	5-May-99	1.00		44,225.87	44,225.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		21.13	5-May-99	1.00		21.13	21.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16.40	5-May-99	1.00		16.40	16.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.12	5-May-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		11.54	5-May-99	1.00		11.54	11.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1.63	5-May-99	1.00		1.63	1.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		54,697.42	5-May-99	1.00		54,697.42	54,697.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		113,533.51	6-May-99	1.00		113,533.51	113,533.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		278,922.32	6-May-99	1.00		278,922.32	278,922.32	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,285,597.85	6-May-99	1.00		1,285,597.85	1,285,597.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		138,725.30	6-May-99	1.00		138,725.30	138,725.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,039,336.64	6-May-99	1.00		1,039,336.64	1,039,336.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		357,203.59	6-May-99	1.00		357,203.59	357,203.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		798,770.74	6-May-99	1.00		798,770.74	798,770.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.50	6-May-99	1.00		0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,859.25	6-May-99	1.00		4,859.25	4,859.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.18	6-May-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		112,392.91	6-May-99	1.00		112,392.91	112,392.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.73	6-May-99	1.00		0.73	0.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		233,322.73	6-May-99	1.00		233,322.73	233,322.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.54	6-May-99	1.00		0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		460,847.58	7-May-99	1.00		460,847.58	460,847.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,208.96	7-May-99	1.00		7,208.96	7,208.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		377,474.82	7-May-99	1.00		377,474.82	377,474.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,152,885.51	7-May-99	1.00		2,152,885.51	2,152,885.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,380,725.78	7-May-99	1.00		1,380,725.78	1,380,725.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		603,005.86	7-May-99	1.00		603,005.86	603,005.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,137.50	7-May-99	1.00		8,137.50	8,137.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.11	7-May-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,034,358.67	10-May-99	1.00		1,034,358.67	1,034,358.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,511.12	10-May-99	1.00		7,511.12	7,511.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,889,436.63	10-May-99	1.00		7,889,436.63	7,889,436.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		964,087.81	10-May-99	1.00		964,087.81	964,087.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		962,133.02	10-May-99	1.00		962,133.02	962,133.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		25,489.28	10-May-99	1.00		25,489.28	25,489.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,281,620.92	10-May-99	1.00		1,281,620.92	1,281,620.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		646,274.57	10-May-99	1.00		646,274.57	646,274.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,391,326.92	10-May-99	1.00		1,391,326.92	1,391,326.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,785.56	10-May-99	1.00		1,785.56	1,785.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		48,188.04	10-May-99	1.00		48,188.04	48,188.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.81	10-May-99	1.00		0.81	0.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.32	10-May-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,173,024.57	10-May-99	1.00		2,173,024.57	2,173,024.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,670.61	10-May-99	1.00		7,670.61	7,670.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		243,869.29	11-May-99	1.00		243,869.29	243,869.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		128,945.62	11-May-99	1.00		128,945.62	128,945.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,807,895.73	11-May-99	1.00		14,807,895.73	14,807,895.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,708.84	11-May-99	1.00		14,708.84	14,708.84	0.00

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Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		723,246.97	11-May-99	1.00		723,246.97	723,246.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	11-May-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		790,113.28	12-May-99	1.00		790,113.28	790,113.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		755,458.17	12-May-99	1.00		755,458.17	755,458.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,441,665.20	12-May-99	1.00		1,441,665.20	1,441,665.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,166.55	12-May-99	1.00		9,166.55	9,166.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		749,166.36	12-May-99	1.00		749,166.36	749,166.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16,743.75	12-May-99	1.00		16,743.75	16,743.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		54,023.10	12-May-99	1.00		54,023.10	54,023.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	12-May-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.74	12-May-99	1.00		0.74	0.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		190,731.15	12-May-99	1.00		190,731.15	190,731.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,927.54	12-May-99	1.00		10,927.54	10,927.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		231,145.08	13-May-99	1.00		231,145.08	231,145.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		696,325.79	13-May-99	1.00		696,325.79	696,325.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,844,025.97	13-May-99	1.00		2,844,025.97	2,844,025.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	13-May-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		81,744.32	13-May-99	1.00		81,744.32	81,744.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.10	13-May-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		166,302.63	13-May-99	1.00		166,302.63	166,302.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.51	13-May-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,391,981.62	14-May-99	1.00		1,391,981.62	1,391,981.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		284,024.28	14-May-99	1.00		284,024.28	284,024.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		697,512.46	14-May-99	1.00		697,512.46	697,512.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		106,808.82	14-May-99	1.00		106,808.82	106,808.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		970,618.38	14-May-99	1.00		970,618.38	970,618.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		736,744.43	14-May-99	1.00		736,744.43	736,744.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		51,364.69	14-May-99	1.00		51,364.69	51,364.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		250,450.83	14-May-99	1.00		250,450.83	250,450.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		781,334.15	14-May-99	1.00		781,334.15	781,334.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		173,078.48	14-May-99	1.00		173,078.48	173,078.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.37	14-May-99	1.00		0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26,590.09	14-May-99	1.00		26,590.09	26,590.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.13	14-May-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.10	14-May-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		318,786.61	14-May-99	1.00		318,786.61	318,786.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		770,069.03	14-May-99	1.00		770,069.03	770,069.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		969,664.30	17-May-99	1.00		969,664.30	969,664.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		510.67	17-May-99	1.00		510.67	510.67	0.00

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Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		72,925.21	17-May-99	1.00		72,925.21	72,925.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		541,232.44	17-May-99	1.00		541,232.44	541,232.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,234,941.20	17-May-99	1.00		1,234,941.20	1,234,941.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		937,267.06	17-May-99	1.00		937,267.06	937,267.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,046.84	17-May-99	1.00		1,046.84	1,046.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14.14	17-May-99	1.00		14.14	14.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.14	17-May-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	17-May-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.42	17-May-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		124,563.58	17-May-99	1.00		124,563.58	124,563.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		22.56	17-May-99	1.00		22.56	22.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		106,945.20	17-May-99	1.00		106,945.20	106,945.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		939,114.70	18-May-99	1.00		939,114.70	939,114.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		168,001.96	18-May-99	1.00		168,001.96	168,001.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		255,269.48	18-May-99	1.00		255,269.48	255,269.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,974,480.99	18-May-99	1.00		1,974,480.99	1,974,480.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		424,368.69	18-May-99	1.00		424,368.69	424,368.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.19	18-May-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		100,000.00	18-May-99	1.00		100,000.00	100,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		200.00	18-May-99	1.00		200.00	200.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		152,365.83	18-May-99	1.00		152,365.83	152,365.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.53	18-May-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		455,232.69	19-May-99	1.00		455,232.69	455,232.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		503,291.13	19-May-99	1.00		503,291.13	503,291.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		864,994.95	19-May-99	1.00		864,994.95	864,994.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		81,537.59	19-May-99	1.00		81,537.59	81,537.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.14	19-May-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		860,173.29	19-May-99	1.00		860,173.29	860,173.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		389,832.78	20-May-99	1.00		389,832.78	389,832.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		193,869.86	20-May-99	1.00		193,869.86	193,869.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		182,722.14	20-May-99	1.00		182,722.14	182,722.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		362,678.70	20-May-99	1.00		362,678.70	362,678.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,535,664.89	20-May-99	1.00		1,535,664.89	1,535,664.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,980,122.06	20-May-99	1.00		10,980,122.06	10,980,122.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19,065.93	20-May-99	1.00		19,065.93	19,065.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	20-May-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		100,000.00	20-May-99	1.00		100,000.00	100,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		71,139.10	20-May-99	1.00		71,139.10	71,139.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.20	20-May-99	1.00		0.20	0.20	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.53	20-May-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		343,280.42	21-May-99	1.00		343,280.42	343,280.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,013,613.94	21-May-99	1.00		3,013,613.94	3,013,613.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		630,432.66	21-May-99	1.00		630,432.66	630,432.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		263,413.11	21-May-99	1.00		263,413.11	263,413.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		412,627.76	21-May-99	1.00		412,627.76	412,627.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		399,571.87	21-May-99	1.00		399,571.87	399,571.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,831.48	21-May-99	1.00		20,831.48	20,831.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		292,024.78	21-May-99	1.00		292,024.78	292,024.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		204,289.17	21-May-99	1.00		204,289.17	204,289.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.20	21-May-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,539.73	21-May-99	1.00		2,539.73	2,539.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		940,265.74	24-May-99	1.00		940,265.74	940,265.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		833,464.59	24-May-99	1.00		833,464.59	833,464.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		229,037.01	24-May-99	1.00		229,037.01	229,037.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		61,557.88	24-May-99	1.00		61,557.88	61,557.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		367,594.83	24-May-99	1.00		367,594.83	367,594.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,576.28	24-May-99	1.00		4,576.28	4,576.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.69	24-May-99	1.00		0.69	0.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.60	24-May-99	1.00		0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.07	24-May-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		196,412.42	24-May-99	1.00		196,412.42	196,412.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.70	24-May-99	1.00		0.70	0.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,070.13	25-May-99	1.00		8,070.13	8,070.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		624,758.33	25-May-99	1.00		624,758.33	624,758.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		37,308.74	25-May-99	1.00		37,308.74	37,308.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		113,186.89	25-May-99	1.00		113,186.89	113,186.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		896.59	25-May-99	1.00		896.59	896.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	25-May-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		173,176.93	25-May-99	1.00		173,176.93	173,176.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		344,675.37	25-May-99	1.00		344,675.37	344,675.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		89,673.25	26-May-99	1.00		89,673.25	89,673.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		136,651.22	26-May-99	1.00		136,651.22	136,651.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		361,587.32	26-May-99	1.00		361,587.32	361,587.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		123,557.58	26-May-99	1.00		123,557.58	123,557.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,354,660.94	26-May-99	1.00		8,354,660.94	8,354,660.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.30	26-May-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		267,048.49	26-May-99	1.00		267,048.49	267,048.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	26-May-99	1.00		0.22	0.22	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.33	26-May-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		277,797.40	26-May-99	1.00		277,797.40	277,797.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.53	26-May-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		674,037.70	27-May-99	1.00		674,037.70	674,037.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		17,410.01	27-May-99	1.00		17,410.01	17,410.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,816,556.21	27-May-99	1.00		1,816,556.21	1,816,556.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		160,641.82	27-May-99	1.00		160,641.82	160,641.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		959,912.62	27-May-99	1.00		959,912.62	959,912.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		145,735.24	27-May-99	1.00		145,735.24	145,735.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57,143.66	27-May-99	1.00		57,143.66	57,143.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,575,633.63	27-May-99	1.00		1,575,633.63	1,575,633.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,263.93	27-May-99	1.00		14,263.93	14,263.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,667,515.06	27-May-99	1.00		6,667,515.06	6,667,515.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.77	27-May-99	1.00		0.77	0.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.30	27-May-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		149,936.28	27-May-99	1.00		149,936.28	149,936.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		596,127.07	28-May-99	1.00		596,127.07	596,127.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		481,070.47	28-May-99	1.00		481,070.47	481,070.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		45,427.38	28-May-99	1.00		45,427.38	45,427.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,526.41	28-May-99	1.00		8,526.41	8,526.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.11	28-May-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.18	28-May-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.14	28-May-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,001,434.19	28-May-99	1.00		1,001,434.19	1,001,434.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,228.53	28-May-99	1.00		7,228.53	7,228.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		560,564.22	1-Jun-99	1.00		560,564.22	560,564.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		159,294.80	1-Jun-99	1.00		159,294.80	159,294.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		62,088.50	1-Jun-99	1.00		62,088.50	62,088.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,115,314.33	1-Jun-99	1.00		1,115,314.33	1,115,314.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		497,885.09	1-Jun-99	1.00		497,885.09	497,885.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		228,424.71	1-Jun-99	1.00		228,424.71	228,424.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,514,964.57	1-Jun-99	1.00		1,514,964.57	1,514,964.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		630.09	1-Jun-99	1.00		630.09	630.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		118.74	1-Jun-99	1.00		118.74	118.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		432.22	1-Jun-99	1.00		432.22	432.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		139.02	1-Jun-99	1.00		139.02	139.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		167.56	1-Jun-99	1.00		167.56	167.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	1-Jun-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		195.13	1-Jun-99	1.00		195.13	195.13	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		455.07	1-Jun-99	1.00		455.07	455.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		603.59	1-Jun-99	1.00		603.59	603.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		349.46	1-Jun-99	1.00		349.46	349.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		485.33	1-Jun-99	1.00		485.33	485.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		217.59	1-Jun-99	1.00		217.59	217.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	1-Jun-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.31	1-Jun-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		352.02	1-Jun-99	1.00		352.02	352.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.27	1-Jun-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		44,050.55	1-Jun-99	1.00		44,050.55	44,050.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.51	1-Jun-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		232,919.49	2-Jun-99	1.00		232,919.49	232,919.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		272,489.03	2-Jun-99	1.00		272,489.03	272,489.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,901.99	2-Jun-99	1.00		2,901.99	2,901.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		640,360.23	2-Jun-99	1.00		640,360.23	640,360.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		649,607.42	2-Jun-99	1.00		649,607.42	649,607.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	2-Jun-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	2-Jun-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.35	2-Jun-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		47,802.69	3-Jun-99	1.00		47,802.69	47,802.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		79,332.25	3-Jun-99	1.00		79,332.25	79,332.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,077,465.43	3-Jun-99	1.00		1,077,465.43	1,077,465.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,138,449.79	3-Jun-99	1.00		2,138,449.79	2,138,449.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10.34	3-Jun-99	1.00		10.34	10.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,693,504.31	3-Jun-99	1.00		1,693,504.31	1,693,504.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,132.89	3-Jun-99	1.00		12,132.89	12,132.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		205.74	3-Jun-99	1.00		205.74	205.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		253.20	3-Jun-99	1.00		253.20	253.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		197.11	3-Jun-99	1.00		197.11	197.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		17.90	3-Jun-99	1.00		17.90	17.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9.11	3-Jun-99	1.00		9.11	9.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		74.66	3-Jun-99	1.00		74.66	74.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8.05	3-Jun-99	1.00		8.05	8.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	3-Jun-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		51.74	3-Jun-99	1.00		51.74	51.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		58.94	3-Jun-99	1.00		58.94	58.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		999.93	3-Jun-99	1.00		999.93	999.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12.54	3-Jun-99	1.00		12.54	12.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		101,925.81	3-Jun-99	1.00		101,925.81	101,925.81	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		200,140.20	3-Jun-99	1.00		200,140.20	200,140.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,236.34	3-Jun-99	1.00		1,236.34	1,236.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.58	3-Jun-99	1.00		0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		446,394.72	4-Jun-99	1.00		446,394.72	446,394.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		652,554.84	4-Jun-99	1.00		652,554.84	652,554.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57,517.75	4-Jun-99	1.00		57,517.75	57,517.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		141,356.49	4-Jun-99	1.00		141,356.49	141,356.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	4-Jun-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	4-Jun-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.63	4-Jun-99	1.00		0.63	0.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.30	4-Jun-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.94	4-Jun-99	1.00		0.94	0.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.36	4-Jun-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		101,565.76	4-Jun-99	1.00		101,565.76	101,565.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		841,452.86	7-Jun-99	1.00		841,452.86	841,452.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		118,631.56	7-Jun-99	1.00		118,631.56	118,631.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		129,368.73	7-Jun-99	1.00		129,368.73	129,368.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		827,230.76	7-Jun-99	1.00		827,230.76	827,230.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		943,855.28	7-Jun-99	1.00		943,855.28	943,855.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		863,526.05	7-Jun-99	1.00		863,526.05	863,526.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		108,501.44	7-Jun-99	1.00		108,501.44	108,501.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		289,280.21	7-Jun-99	1.00		289,280.21	289,280.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	7-Jun-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	7-Jun-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.19	7-Jun-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.28	7-Jun-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		270,724.69	7-Jun-99	1.00		270,724.69	270,724.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,955,614.47	8-Jun-99	1.00		2,955,614.47	2,955,614.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		93,460.09	8-Jun-99	1.00		93,460.09	93,460.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,900,812.79	8-Jun-99	1.00		2,900,812.79	2,900,812.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		33,136.64	8-Jun-99	1.00		33,136.64	33,136.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		260,945.24	8-Jun-99	1.00		260,945.24	260,945.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		246,537.28	8-Jun-99	1.00		246,537.28	246,537.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,911,864.00	8-Jun-99	1.00		2,911,864.00	2,911,864.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,930,311.87	8-Jun-99	1.00		1,930,311.87	1,930,311.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,180,400.55	8-Jun-99	1.00		1,180,400.55	1,180,400.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	8-Jun-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.42	8-Jun-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.47	8-Jun-99	1.00		0.47	0.47	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	8-Jun-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		383,040.31	8-Jun-99	1.00		383,040.31	383,040.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.62	8-Jun-99	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		143,510.80	9-Jun-99	1.00		143,510.80	143,510.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,890.00	9-Jun-99	1.00		1,890.00	1,890.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		306,437.70	9-Jun-99	1.00		306,437.70	306,437.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		86,501.36	9-Jun-99	1.00		86,501.36	86,501.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		490,673.47	9-Jun-99	1.00		490,673.47	490,673.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		362,973.98	9-Jun-99	1.00		362,973.98	362,973.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		237.43	9-Jun-99	1.00		237.43	237.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,070.86	9-Jun-99	1.00		3,070.86	3,070.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.57	9-Jun-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.33	9-Jun-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		186,870.11	9-Jun-99	1.00		186,870.11	186,870.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		168,956.24	10-Jun-99	1.00		168,956.24	168,956.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57,345.49	10-Jun-99	1.00		57,345.49	57,345.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		36,216.96	10-Jun-99	1.00		36,216.96	36,216.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		868,621.81	10-Jun-99	1.00		868,621.81	868,621.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,046,672.46	10-Jun-99	1.00		1,046,672.46	1,046,672.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		629,333.21	10-Jun-99	1.00		629,333.21	629,333.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		174,626.12	10-Jun-99	1.00		174,626.12	174,626.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		992,338.07	10-Jun-99	1.00		992,338.07	992,338.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	10-Jun-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,121.10	10-Jun-99	1.00		5,121.10	5,121.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.61	10-Jun-99	1.00		0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	10-Jun-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		94,558.19	10-Jun-99	1.00		94,558.19	94,558.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.35	10-Jun-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		594,400.01	10-Jun-99	1.00		594,400.01	594,400.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.57	10-Jun-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		195,167.91	11-Jun-99	1.00		195,167.91	195,167.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,849,017.12	11-Jun-99	1.00		3,849,017.12	3,849,017.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		84,728.78	11-Jun-99	1.00		84,728.78	84,728.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		60,475.82	11-Jun-99	1.00		60,475.82	60,475.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		916,971.55	11-Jun-99	1.00		916,971.55	916,971.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		577,302.56	11-Jun-99	1.00		577,302.56	577,302.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.07	11-Jun-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	11-Jun-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,529.61	14-Jun-99	1.00		15,529.61	15,529.61	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		434,138.50	14-Jun-99	1.00		434,138.50	434,138.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		335,734.90	14-Jun-99	1.00		335,734.90	335,734.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		222,210.15	14-Jun-99	1.00		222,210.15	222,210.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	14-Jun-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		131,989.67	14-Jun-99	1.00		131,989.67	131,989.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.35	14-Jun-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.04	14-Jun-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		120,339.59	14-Jun-99	1.00		120,339.59	120,339.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	14-Jun-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		300,811.98	15-Jun-99	1.00		300,811.98	300,811.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		51,861.38	15-Jun-99	1.00		51,861.38	51,861.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16,860.28	15-Jun-99	1.00		16,860.28	16,860.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		496,994.80	15-Jun-99	1.00		496,994.80	496,994.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		21,332.92	15-Jun-99	1.00		21,332.92	21,332.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		552,660.47	15-Jun-99	1.00		552,660.47	552,660.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		210,455.16	15-Jun-99	1.00		210,455.16	210,455.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.58	15-Jun-99	1.00		0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.21	15-Jun-99	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.52	15-Jun-99	1.00		0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.32	15-Jun-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57,545.50	15-Jun-99	1.00		57,545.50	57,545.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		139,535.90	15-Jun-99	1.00		139,535.90	139,535.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		807,145.83	16-Jun-99	1.00		807,145.83	807,145.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		28,427.50	16-Jun-99	1.00		28,427.50	28,427.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		35,180.03	16-Jun-99	1.00		35,180.03	35,180.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26.21	16-Jun-99	1.00		26.21	26.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.61	16-Jun-99	1.00		0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		188.79	16-Jun-99	1.00		188.79	188.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		62.90	16-Jun-99	1.00		62.90	62.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,914.25	16-Jun-99	1.00		2,914.25	2,914.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		43.44	16-Jun-99	1.00		43.44	43.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52.43	16-Jun-99	1.00		52.43	52.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.16	16-Jun-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		182.56	16-Jun-99	1.00		182.56	182.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.12	16-Jun-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		59.42	16-Jun-99	1.00		59.42	59.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		343,067.95	16-Jun-99	1.00		343,067.95	343,067.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		70.13	16-Jun-99	1.00		70.13	70.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		783,981.44	17-Jun-99	1.00		783,981.44	783,981.44	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		76,964.42	17-Jun-99	1.00		76,964.42	76,964.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		201,192.45	17-Jun-99	1.00		201,192.45	201,192.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,258,123.80	17-Jun-99	1.00		1,258,123.80	1,258,123.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		977,447.68	17-Jun-99	1.00		977,447.68	977,447.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,466,153.43	17-Jun-99	1.00		1,466,153.43	1,466,153.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		35,392.08	17-Jun-99	1.00		35,392.08	35,392.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		44,315.04	17-Jun-99	1.00		44,315.04	44,315.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		920,654.84	17-Jun-99	1.00		920,654.84	920,654.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.36	17-Jun-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		317,566.33	17-Jun-99	1.00		317,566.33	317,566.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		115,100.16	17-Jun-99	1.00		115,100.16	115,100.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.59	17-Jun-99	1.00		0.59	0.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		23,485.12	18-Jun-99	1.00		23,485.12	23,485.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		547,481.34	18-Jun-99	1.00		547,481.34	547,481.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		829,753.81	18-Jun-99	1.00		829,753.81	829,753.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		250,006.98	18-Jun-99	1.00		250,006.98	250,006.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	18-Jun-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.60	18-Jun-99	1.00		0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.33	18-Jun-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	18-Jun-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.34	18-Jun-99	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		119,183.40	18-Jun-99	1.00		119,183.40	119,183.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		73,678.03	21-Jun-99	1.00		73,678.03	73,678.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,265,533.28	21-Jun-99	1.00		3,265,533.28	3,265,533.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,332,345.99	21-Jun-99	1.00		1,332,345.99	1,332,345.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		359,056.12	21-Jun-99	1.00		359,056.12	359,056.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		764,339.94	21-Jun-99	1.00		764,339.94	764,339.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		971,583.48	21-Jun-99	1.00		971,583.48	971,583.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.40	21-Jun-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	21-Jun-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		270.70	21-Jun-99	1.00		270.70	270.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.57	21-Jun-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		398,437.75	21-Jun-99	1.00		398,437.75	398,437.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		449,472.88	21-Jun-99	1.00		449,472.88	449,472.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		466,384.35	22-Jun-99	1.00		466,384.35	466,384.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		31,109.69	22-Jun-99	1.00		31,109.69	31,109.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,834,098.31	22-Jun-99	1.00		1,834,098.31	1,834,098.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,070,285.16	22-Jun-99	1.00		2,070,285.16	2,070,285.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		777,521.49	22-Jun-99	1.00		777,521.49	777,521.49	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		165,269.06	22-Jun-99	1.00		165,269.06	165,269.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.60	22-Jun-99	1.00		0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.58	22-Jun-99	1.00		0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.32	22-Jun-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,968.40	22-Jun-99	1.00		15,968.40	15,968.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.33	22-Jun-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,214.92	22-Jun-99	1.00		14,214.92	14,214.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,069.91	22-Jun-99	1.00		5,069.91	5,069.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.57	22-Jun-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,364.16	23-Jun-99	1.00		5,364.16	5,364.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,014,335.30	23-Jun-99	1.00		1,014,335.30	1,014,335.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		444,405.70	23-Jun-99	1.00		444,405.70	444,405.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		353,903.69	23-Jun-99	1.00		353,903.69	353,903.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		866,648.57	23-Jun-99	1.00		866,648.57	866,648.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		225,449.07	23-Jun-99	1.00		225,449.07	225,449.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		79.01	23-Jun-99	1.00		79.01	79.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		74.02	23-Jun-99	1.00		74.02	74.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		69.37	23-Jun-99	1.00		69.37	69.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		55.12	23-Jun-99	1.00		55.12	55.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		34.43	23-Jun-99	1.00		34.43	34.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		60.68	23-Jun-99	1.00		60.68	60.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19.58	23-Jun-99	1.00		19.58	19.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9.95	23-Jun-99	1.00		9.95	9.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19.02	23-Jun-99	1.00		19.02	19.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14.35	23-Jun-99	1.00		14.35	14.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		23.15	23-Jun-99	1.00		23.15	23.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4.33	23-Jun-99	1.00		4.33	4.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5.75	23-Jun-99	1.00		5.75	5.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4.23	23-Jun-99	1.00		4.23	4.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7.28	23-Jun-99	1.00		7.28	7.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3.63	23-Jun-99	1.00		3.63	3.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		64.49	23-Jun-99	1.00		64.49	64.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4.96	23-Jun-99	1.00		4.96	4.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13.36	23-Jun-99	1.00		13.36	13.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3.50	23-Jun-99	1.00		3.50	3.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		231,668.39	24-Jun-99	1.00		231,668.39	231,668.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		380,005.04	24-Jun-99	1.00		380,005.04	380,005.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		942,230.89	24-Jun-99	1.00		942,230.89	942,230.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		399,519.95	24-Jun-99	1.00		399,519.95	399,519.95	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,652,274.34	24-Jun-99	1.00		10,652,274.34	10,652,274.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		17,970.36	24-Jun-99	1.00		17,970.36	17,970.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		110,594.05	24-Jun-99	1.00		110,594.05	110,594.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		87,718.77	25-Jun-99	1.00		87,718.77	87,718.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		526,110.12	25-Jun-99	1.00		526,110.12	526,110.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		389,092.79	25-Jun-99	1.00		389,092.79	389,092.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	25-Jun-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.39	25-Jun-99	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.36	25-Jun-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		95,885.67	25-Jun-99	1.00		95,885.67	95,885.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		44,623.21	28-Jun-99	1.00		44,623.21	44,623.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		271,926.42	28-Jun-99	1.00		271,926.42	271,926.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		188,512.94	28-Jun-99	1.00		188,512.94	188,512.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,588,346.41	28-Jun-99	1.00		3,588,346.41	3,588,346.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		119,274.37	28-Jun-99	1.00		119,274.37	119,274.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,527.87	28-Jun-99	1.00		10,527.87	10,527.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		82,171.09	28-Jun-99	1.00		82,171.09	82,171.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.10	28-Jun-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.55	28-Jun-99	1.00		0.55	0.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.02	28-Jun-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.31	28-Jun-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.36	28-Jun-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		497,546.07	29-Jun-99	1.00		497,546.07	497,546.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		138,773.99	29-Jun-99	1.00		138,773.99	138,773.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,527,254.48	29-Jun-99	1.00		1,527,254.48	1,527,254.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,286,094.00	29-Jun-99	1.00		1,286,094.00	1,286,094.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,131,869.49	29-Jun-99	1.00		1,131,869.49	1,131,869.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,257,824.20	29-Jun-99	1.00		3,257,824.20	3,257,824.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		200,213.00	29-Jun-99	1.00		200,213.00	200,213.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.56	29-Jun-99	1.00		0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		36,531.36	29-Jun-99	1.00		36,531.36	36,531.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		317,295.94	29-Jun-99	1.00		317,295.94	317,295.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.56	29-Jun-99	1.00		0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		593,243.88	30-Jun-99	1.00		593,243.88	593,243.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,655.00	30-Jun-99	1.00		12,655.00	12,655.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,406,571.92	30-Jun-99	1.00		1,406,571.92	1,406,571.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		941,591.94	30-Jun-99	1.00		941,591.94	941,591.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,009,469.01	30-Jun-99	1.00		1,009,469.01	1,009,469.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,099,875.03	30-Jun-99	1.00		1,099,875.03	1,099,875.03	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,531.25	30-Jun-99	1.00		4,531.25	4,531.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,870.50	30-Jun-99	1.00		4,870.50	4,870.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	30-Jun-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,000.00	30-Jun-99	1.00		50,000.00	50,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	30-Jun-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.87	30-Jun-99	1.00		0.87	0.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.32	30-Jun-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,193.50	30-Jun-99	1.00		9,193.50	9,193.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		313,657.55	1-Jul-99	1.00		313,657.55	313,657.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		212,373.55	1-Jul-99	1.00		212,373.55	212,373.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		183,357.68	1-Jul-99	1.00		183,357.68	183,357.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		159,849.12	1-Jul-99	1.00		159,849.12	159,849.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		474,644.59	1-Jul-99	1.00		474,644.59	474,644.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,455,280.42	1-Jul-99	1.00		1,455,280.42	1,455,280.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		811,953.11	1-Jul-99	1.00		811,953.11	811,953.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		123,282.28	1-Jul-99	1.00		123,282.28	123,282.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		853.77	1-Jul-99	1.00		853.77	853.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		459.98	1-Jul-99	1.00		459.98	459.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		993.20	1-Jul-99	1.00		993.20	993.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		596.40	1-Jul-99	1.00		596.40	596.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		458.86	1-Jul-99	1.00		458.86	458.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.14	1-Jul-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		360.53	1-Jul-99	1.00		360.53	360.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		548.09	1-Jul-99	1.00		548.09	548.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		656.28	1-Jul-99	1.00		656.28	656.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		258.39	1-Jul-99	1.00		258.39	258.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,411.75	1-Jul-99	1.00		15,411.75	15,411.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.24	1-Jul-99	1.00		0.24	0.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		816.29	1-Jul-99	1.00		816.29	816.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		247,122.57	1-Jul-99	1.00		247,122.57	247,122.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,323.57	1-Jul-99	1.00		13,323.57	13,323.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.33	1-Jul-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		332,997.72	2-Jul-99	1.00		332,997.72	332,997.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		127,327.68	2-Jul-99	1.00		127,327.68	127,327.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		476,862.89	2-Jul-99	1.00		476,862.89	476,862.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		880,654.51	2-Jul-99	1.00		880,654.51	880,654.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		528,950.00	2-Jul-99	1.00		528,950.00	528,950.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		75,000.00	2-Jul-99	1.00		75,000.00	75,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,124,465.51	2-Jul-99	1.00		3,124,465.51	3,124,465.51	0.00

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.19	2-Jul-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.64	2-Jul-99	1.00		0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.49	2-Jul-99	1.00		0.49	0.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.40	2-Jul-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		189,590.05	2-Jul-99	1.00		189,590.05	189,590.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		158,120.77	6-Jul-99	1.00		158,120.77	158,120.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		255,965.70	6-Jul-99	1.00		255,965.70	255,965.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		172,484.87	6-Jul-99	1.00		172,484.87	172,484.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		255,404.57	6-Jul-99	1.00		255,404.57	255,404.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15.57	6-Jul-99	1.00		15.57	15.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,694.90	6-Jul-99	1.00		12,694.90	12,694.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	6-Jul-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.20	6-Jul-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		24.02	6-Jul-99	1.00		24.02	24.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.16	6-Jul-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.49	6-Jul-99	1.00		0.49	0.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.23	6-Jul-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,132.47	6-Jul-99	1.00		8,132.47	8,132.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.14	6-Jul-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,249.56	6-Jul-99	1.00		3,249.56	3,249.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.68	6-Jul-99	1.00		0.68	0.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		865,429.25	7-Jul-99	1.00		865,429.25	865,429.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,577,857.58	7-Jul-99	1.00		1,577,857.58	1,577,857.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,232.48	7-Jul-99	1.00		3,232.48	3,232.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.61	7-Jul-99	1.00		0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		60,965.76	7-Jul-99	1.00		60,965.76	60,965.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		421,627.56	7-Jul-99	1.00		421,627.56	421,627.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		125,056.06	8-Jul-99	1.00		125,056.06	125,056.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		21,854.93	8-Jul-99	1.00		21,854.93	21,854.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,067.25	8-Jul-99	1.00		4,067.25	4,067.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		63,706.56	8-Jul-99	1.00		63,706.56	63,706.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		614,697.81	8-Jul-99	1.00		614,697.81	614,697.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,672.49	8-Jul-99	1.00		13,672.49	13,672.49	0.00

COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	321,502.12	8-Jul-99	1.00	321,502.12	321,502.12	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	81,062.00	8-Jul-99	1.00	81,062.00	81,062.00	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	0.61	8-Jul-99	1.00	0.61	0.61	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	0.44	8-Jul-99	1.00	0.44	0.44	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	0.87	8-Jul-99	1.00	0.87	0.87	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	150,667.49	8-Jul-99	1.00	150,667.49	150,667.49	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.37	8-Jul-99	1.00		0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		299,588.89	8-Jul-99	1.00		299,588.89	299,588.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,519,248.63	9-Jul-99	1.00		1,519,248.63	1,519,248.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,875.00	9-Jul-99	1.00		1,875.00	1,875.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		874,835.38	9-Jul-99	1.00		874,835.38	874,835.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		86,779.25	9-Jul-99	1.00		86,779.25	86,779.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		286,257.32	9-Jul-99	1.00		286,257.32	286,257.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		145,590.10	9-Jul-99	1.00		145,590.10	145,590.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,484,749.12	9-Jul-99	1.00		2,484,749.12	2,484,749.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	9-Jul-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		117,910.27	9-Jul-99	1.00		117,910.27	117,910.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	9-Jul-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	9-Jul-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		58,537.40	12-Jul-99	1.00		58,537.40	58,537.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		77,513.30	12-Jul-99	1.00		77,513.30	77,513.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,700.88	12-Jul-99	1.00		2,700.88	2,700.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,121,102.56	12-Jul-99	1.00		1,121,102.56	1,121,102.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		43,227.23	12-Jul-99	1.00		43,227.23	43,227.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		31,154.83	12-Jul-99	1.00		31,154.83	31,154.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		304,170.24	12-Jul-99	1.00		304,170.24	304,170.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	12-Jul-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	12-Jul-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	12-Jul-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.78	12-Jul-99	1.00		0.78	0.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	12-Jul-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	12-Jul-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	12-Jul-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		261,715.76	12-Jul-99	1.00		261,715.76	261,715.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		101,708.77	12-Jul-99	1.00		101,708.77	101,708.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		79,715.62	13-Jul-99	1.00		79,715.62	79,715.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		234,802.55	13-Jul-99	1.00		234,802.55	234,802.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		209,248.76	13-Jul-99	1.00		209,248.76	209,248.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		202,829.18	13-Jul-99	1.00		202,829.18	202,829.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		99,808.69	13-Jul-99	1.00		99,808.69	99,808.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		231,768.04	13-Jul-99	1.00		231,768.04	231,768.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		59,048.90	13-Jul-99	1.00		59,048.90	59,048.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	13-Jul-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.49	13-Jul-99	1.00		0.49	0.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.60	13-Jul-99	1.00		0.60	0.60	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4.01	13-Jul-99	1.00		4.01	4.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1.02	13-Jul-99	1.00		1.02	1.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		184,161.12	13-Jul-99	1.00		184,161.12	184,161.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		319,336.21	13-Jul-99	1.00		319,336.21	319,336.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		265,824.45	13-Jul-99	1.00		265,824.45	265,824.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.62	13-Jul-99	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		199,760.13	14-Jul-99	1.00		199,760.13	199,760.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		278,615.71	14-Jul-99	1.00		278,615.71	278,615.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		363.41	14-Jul-99	1.00		363.41	363.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		262,491.11	14-Jul-99	1.00		262,491.11	262,491.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		513,426.25	14-Jul-99	1.00		513,426.25	513,426.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		199,397.00	14-Jul-99	1.00		199,397.00	199,397.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.40	14-Jul-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.35	14-Jul-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		86,691.46	14-Jul-99	1.00		86,691.46	86,691.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,562.03	14-Jul-99	1.00		50,562.03	50,562.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		18,143.07	15-Jul-99	1.00		18,143.07	18,143.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		579,847.72	15-Jul-99	1.00		579,847.72	579,847.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,043,815.72	15-Jul-99	1.00		1,043,815.72	1,043,815.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		439,974.39	15-Jul-99	1.00		439,974.39	439,974.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		139,941.55	15-Jul-99	1.00		139,941.55	139,941.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,040,332.87	15-Jul-99	1.00		3,040,332.87	3,040,332.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.47	15-Jul-99	1.00		0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.57	15-Jul-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.71	15-Jul-99	1.00		0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.60	15-Jul-99	1.00		0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		895.82	15-Jul-99	1.00		895.82	895.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		297,758.43	15-Jul-99	1.00		297,758.43	297,758.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,825.25	16-Jul-99	1.00		13,825.25	13,825.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,071.36	16-Jul-99	1.00		12,071.36	12,071.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,179,248.95	16-Jul-99	1.00		1,179,248.95	1,179,248.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		764,984.85	16-Jul-99	1.00		764,984.85	764,984.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		302,901.15	16-Jul-99	1.00		302,901.15	302,901.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		518,706.59	16-Jul-99	1.00		518,706.59	518,706.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		527,650.53	16-Jul-99	1.00		527,650.53	527,650.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		105,541.59	16-Jul-99	1.00		105,541.59	105,541.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		98.38	16-Jul-99	1.00		98.38	98.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		114,992.24	16-Jul-99	1.00		114,992.24	114,992.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		17.84	16-Jul-99	1.00		17.84	17.84	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.24	16-Jul-99	1.00		0.24	0.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		36.61	16-Jul-99	1.00		36.61	36.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		60.34	16-Jul-99	1.00		60.34	60.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		156.46	16-Jul-99	1.00		156.46	156.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.66	16-Jul-99	1.00		0.66	0.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		62.30	16-Jul-99	1.00		62.30	62.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		311,904.97	16-Jul-99	1.00		311,904.97	311,904.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	16-Jul-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,019.10	16-Jul-99	1.00		1,019.10	1,019.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.60	16-Jul-99	1.00		0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		452,888.46	19-Jul-99	1.00		452,888.46	452,888.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		204,025.31	19-Jul-99	1.00		204,025.31	204,025.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		668,467.30	19-Jul-99	1.00		668,467.30	668,467.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,992.07	19-Jul-99	1.00		3,992.07	3,992.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	19-Jul-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.20	19-Jul-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		96,852.05	19-Jul-99	1.00		96,852.05	96,852.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.56	19-Jul-99	1.00		0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.60	19-Jul-99	1.00		0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	19-Jul-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.16	19-Jul-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,419.24	20-Jul-99	1.00		12,419.24	12,419.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		169,874.39	20-Jul-99	1.00		169,874.39	169,874.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		894,553.34	20-Jul-99	1.00		894,553.34	894,553.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		35,786.04	20-Jul-99	1.00		35,786.04	35,786.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	20-Jul-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		195,818.10	20-Jul-99	1.00		195,818.10	195,818.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.47	20-Jul-99	1.00		0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.58	20-Jul-99	1.00		0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		584,136.32	20-Jul-99	1.00		584,136.32	584,136.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.51	20-Jul-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		664,705.16	20-Jul-99	1.00		664,705.16	664,705.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		432,404.34	21-Jul-99	1.00		432,404.34	432,404.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		662,559.19	21-Jul-99	1.00		662,559.19	662,559.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		373,962.69	21-Jul-99	1.00		373,962.69	373,962.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		304,125.59	21-Jul-99	1.00		304,125.59	304,125.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		29,366.01	21-Jul-99	1.00		29,366.01	29,366.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		630,149.23	21-Jul-99	1.00		630,149.23	630,149.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	21-Jul-99	1.00		0.15	0.15	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		325,584.00	21-Jul-99	1.00		325,584.00	325,584.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		266,928.58	21-Jul-99	1.00		266,928.58	266,928.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		412,685.51	21-Jul-99	1.00		412,685.51	412,685.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.62	21-Jul-99	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		439,097.06	22-Jul-99	1.00		439,097.06	439,097.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		161,522.29	22-Jul-99	1.00		161,522.29	161,522.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		109,614.04	22-Jul-99	1.00		109,614.04	109,614.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		457,264.25	22-Jul-99	1.00		457,264.25	457,264.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		11,637,288.16	22-Jul-99	1.00		11,637,288.16	11,637,288.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	22-Jul-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.68	22-Jul-99	1.00		0.68	0.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.49	22-Jul-99	1.00		0.49	0.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		265,570.80	22-Jul-99	1.00		265,570.80	265,570.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		58,168.05	23-Jul-99	1.00		58,168.05	58,168.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		117,325.02	23-Jul-99	1.00		117,325.02	117,325.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		414,804.98	23-Jul-99	1.00		414,804.98	414,804.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		537,372.79	23-Jul-99	1.00		537,372.79	537,372.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		597,292.60	23-Jul-99	1.00		597,292.60	597,292.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.14	23-Jul-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	23-Jul-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		333,674.65	26-Jul-99	1.00		333,674.65	333,674.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		981,484.76	26-Jul-99	1.00		981,484.76	981,484.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		604,019.68	26-Jul-99	1.00		604,019.68	604,019.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		627,747.93	26-Jul-99	1.00		627,747.93	627,747.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.11	26-Jul-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	26-Jul-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		42,356.61	26-Jul-99	1.00		42,356.61	42,356.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		414,463.20	26-Jul-99	1.00		414,463.20	414,463.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.61	26-Jul-99	1.00		0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		566,454.79	27-Jul-99	1.00		566,454.79	566,454.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		305,231.22	27-Jul-99	1.00		305,231.22	305,231.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,430,875.36	27-Jul-99	1.00		5,430,875.36	5,430,875.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		690,516.61	27-Jul-99	1.00		690,516.61	690,516.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		831,650.56	27-Jul-99	1.00		831,650.56	831,650.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.95	27-Jul-99	1.00		0.95	0.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.44	27-Jul-99	1.00		0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.92	27-Jul-99	1.00		0.92	0.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		150,000.00	27-Jul-99	1.00		150,000.00	150,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		67,173.19	27-Jul-99	1.00		67,173.19	67,173.19	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,569.79	27-Jul-99	1.00		1,569.79	1,569.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		301,477.87	28-Jul-99	1.00		301,477.87	301,477.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,664.58	28-Jul-99	1.00		3,664.58	3,664.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,630,551.35	28-Jul-99	1.00		2,630,551.35	2,630,551.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		244,344.56	28-Jul-99	1.00		244,344.56	244,344.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,047,027.88	28-Jul-99	1.00		7,047,027.88	7,047,027.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		471,534.69	28-Jul-99	1.00		471,534.69	471,534.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		203,886.76	28-Jul-99	1.00		203,886.76	203,886.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.12	28-Jul-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		223,961.88	28-Jul-99	1.00		223,961.88	223,961.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		269,712.77	28-Jul-99	1.00		269,712.77	269,712.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.37	28-Jul-99	1.00		0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	28-Jul-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		452.23	28-Jul-99	1.00		452.23	452.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.37	28-Jul-99	1.00		0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		33,483.26	29-Jul-99	1.00		33,483.26	33,483.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		433,117.23	29-Jul-99	1.00		433,117.23	433,117.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,225,855.34	29-Jul-99	1.00		2,225,855.34	2,225,855.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,085,735.62	29-Jul-99	1.00		6,085,735.62	6,085,735.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,587,587.22	29-Jul-99	1.00		3,587,587.22	3,587,587.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		250,000.00	29-Jul-99	1.00		250,000.00	250,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,985,549.14	29-Jul-99	1.00		3,985,549.14	3,985,549.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.07	29-Jul-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		11,189.02	30-Jul-99	1.00		11,189.02	11,189.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		308,302.23	30-Jul-99	1.00		308,302.23	308,302.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,802,050.96	30-Jul-99	1.00		8,802,050.96	8,802,050.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		517,976.50	30-Jul-99	1.00		517,976.50	517,976.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.17	30-Jul-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.66	30-Jul-99	1.00		0.66	0.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	30-Jul-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		376,017.90	30-Jul-99	1.00		376,017.90	376,017.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.62	30-Jul-99	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		202.18	2-Aug-99	1.00		202.18	202.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		111,420.39	2-Aug-99	1.00		111,420.39	111,420.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		469,303.74	2-Aug-99	1.00		469,303.74	469,303.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,565,362.66	2-Aug-99	1.00		1,565,362.66	1,565,362.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		221.96	2-Aug-99	1.00		221.96	221.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		143.57	2-Aug-99	1.00		143.57	143.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		457.30	2-Aug-99	1.00		457.30	457.30	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.28	2-Aug-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		175.43	2-Aug-99	1.00		175.43	175.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		312.93	2-Aug-99	1.00		312.93	312.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		195.57	2-Aug-99	1.00		195.57	195.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		522.99	2-Aug-99	1.00		522.99	522.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.78	2-Aug-99	1.00		0.78	0.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		453.56	2-Aug-99	1.00		453.56	453.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		226.96	2-Aug-99	1.00		226.96	226.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.28	2-Aug-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		358.61	2-Aug-99	1.00		358.61	358.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.30	2-Aug-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,295.90	2-Aug-99	1.00		20,295.90	20,295.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		371.59	2-Aug-99	1.00		371.59	371.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		100,340.43	2-Aug-99	1.00		100,340.43	100,340.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		101,822.73	2-Aug-99	1.00		101,822.73	101,822.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		244,648.56	3-Aug-99	1.00		244,648.56	244,648.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57,431.79	3-Aug-99	1.00		57,431.79	57,431.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		131,485.77	3-Aug-99	1.00		131,485.77	131,485.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.63	3-Aug-99	1.00		0.63	0.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.25	3-Aug-99	1.00		0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		421,455.81	3-Aug-99	1.00		421,455.81	421,455.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	3-Aug-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		165,233.03	4-Aug-99	1.00		165,233.03	165,233.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19,065.86	4-Aug-99	1.00		19,065.86	19,065.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		756,973.72	4-Aug-99	1.00		756,973.72	756,973.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		94,982.16	4-Aug-99	1.00		94,982.16	94,982.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		248,648.55	4-Aug-99	1.00		248,648.55	248,648.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	4-Aug-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,785.19	4-Aug-99	1.00		14,785.19	14,785.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.10	4-Aug-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20.77	4-Aug-99	1.00		20.77	20.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		169.44	4-Aug-99	1.00		169.44	169.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,378.94	4-Aug-99	1.00		6,378.94	6,378.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9.68	4-Aug-99	1.00		9.68	9.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		125.58	4-Aug-99	1.00		125.58	125.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,685.73	4-Aug-99	1.00		13,685.73	13,685.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		60.73	4-Aug-99	1.00		60.73	60.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.36	4-Aug-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5.83	4-Aug-99	1.00		5.83	5.83	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3.15	4-Aug-99	1.00		3.15	3.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		75.29	4-Aug-99	1.00		75.29	75.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		21,570.94	4-Aug-99	1.00		21,570.94	21,570.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		185.89	4-Aug-99	1.00		185.89	185.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2.08	4-Aug-99	1.00		2.08	2.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.24	4-Aug-99	1.00		0.24	0.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,083.32	4-Aug-99	1.00		20,083.32	20,083.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		223,380.56	4-Aug-99	1.00		223,380.56	223,380.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		298,269.28	5-Aug-99	1.00		298,269.28	298,269.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		18.66	5-Aug-99	1.00		18.66	18.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		663,296.60	5-Aug-99	1.00		663,296.60	663,296.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		577,758.16	5-Aug-99	1.00		577,758.16	577,758.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		249.00	5-Aug-99	1.00		249.00	249.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	5-Aug-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.47	5-Aug-99	1.00		0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		429,661.84	5-Aug-99	1.00		429,661.84	429,661.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		309,484.26	6-Aug-99	1.00		309,484.26	309,484.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,724,793.79	6-Aug-99	1.00		1,724,793.79	1,724,793.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		55,214.18	6-Aug-99	1.00		55,214.18	55,214.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		379,365.43	6-Aug-99	1.00		379,365.43	379,365.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16,092.55	6-Aug-99	1.00		16,092.55	16,092.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.64	6-Aug-99	1.00		0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,992.24	6-Aug-99	1.00		7,992.24	7,992.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.67	6-Aug-99	1.00		0.67	0.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,553,927.16	9-Aug-99	1.00		1,553,927.16	1,553,927.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		54,413.26	9-Aug-99	1.00		54,413.26	54,413.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,250,944.26	9-Aug-99	1.00		1,250,944.26	1,250,944.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		449,283.69	9-Aug-99	1.00		449,283.69	449,283.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.22	9-Aug-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,894.99	9-Aug-99	1.00		8,894.99	8,894.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.47	9-Aug-99	1.00		0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.49	9-Aug-99	1.00		0.49	0.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.28	9-Aug-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,625.00	10-Aug-99	1.00		7,625.00	7,625.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,324,576.57	10-Aug-99	1.00		1,324,576.57	1,324,576.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		374,135.52	10-Aug-99	1.00		374,135.52	374,135.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		96,818.23	10-Aug-99	1.00		96,818.23	96,818.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,523,588.21	10-Aug-99	1.00		1,523,588.21	1,523,588.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		134,127.50	10-Aug-99	1.00		134,127.50	134,127.50	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.50	10-Aug-99	1.00		0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		60,000.00	10-Aug-99	1.00		60,000.00	60,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		450,197.89	10-Aug-99	1.00		450,197.89	450,197.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		434,964.55	11-Aug-99	1.00		434,964.55	434,964.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		30,680.62	11-Aug-99	1.00		30,680.62	30,680.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		746,763.63	11-Aug-99	1.00		746,763.63	746,763.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		250,649.21	11-Aug-99	1.00		250,649.21	250,649.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		47,787.14	11-Aug-99	1.00		47,787.14	47,787.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		41,774.94	11-Aug-99	1.00		41,774.94	41,774.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.85	11-Aug-99	1.00		0.85	0.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.44	11-Aug-99	1.00		0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.66	11-Aug-99	1.00		0.66	0.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		967,195.98	12-Aug-99	1.00		967,195.98	967,195.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,759,151.73	12-Aug-99	1.00		1,759,151.73	1,759,151.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		58,201.54	12-Aug-99	1.00		58,201.54	58,201.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		154,261.42	12-Aug-99	1.00		154,261.42	154,261.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		956,348.00	12-Aug-99	1.00		956,348.00	956,348.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.71	12-Aug-99	1.00		0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.51	12-Aug-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,000.00	12-Aug-99	1.00		50,000.00	50,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	12-Aug-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		59,500.91	12-Aug-99	1.00		59,500.91	59,500.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,900.00	13-Aug-99	1.00		5,900.00	5,900.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		379,313.60	13-Aug-99	1.00		379,313.60	379,313.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		343,817.32	13-Aug-99	1.00		343,817.32	343,817.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		588,093.04	13-Aug-99	1.00		588,093.04	588,093.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,725,033.27	13-Aug-99	1.00		1,725,033.27	1,725,033.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.45	13-Aug-99	1.00		0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,000.00	13-Aug-99	1.00		10,000.00	10,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	13-Aug-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		490,586.25	13-Aug-99	1.00		490,586.25	490,586.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		437,317.51	16-Aug-99	1.00		437,317.51	437,317.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,170.84	16-Aug-99	1.00		13,170.84	13,170.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		598,154.51	16-Aug-99	1.00		598,154.51	598,154.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,446,853.47	16-Aug-99	1.00		1,446,853.47	1,446,853.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,474,245.54	16-Aug-99	1.00		1,474,245.54	1,474,245.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		946,005.23	16-Aug-99	1.00		946,005.23	946,005.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		175,757.86	16-Aug-99	1.00		175,757.86	175,757.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		117,850.32	16-Aug-99	1.00		117,850.32	117,850.32	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		99,379.11	16-Aug-99	1.00		99,379.11	99,379.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,437.40	16-Aug-99	1.00		3,437.40	3,437.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		109,247.77	16-Aug-99	1.00		109,247.77	109,247.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	16-Aug-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.02	16-Aug-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.70	16-Aug-99	1.00		0.70	0.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		146,474.76	16-Aug-99	1.00		146,474.76	146,474.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		688,329.85	16-Aug-99	1.00		688,329.85	688,329.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	16-Aug-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		17,816,074.39	17-Aug-99	1.00		17,816,074.39	17,816,074.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		113,390.11	17-Aug-99	1.00		113,390.11	113,390.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		191,670.04	17-Aug-99	1.00		191,670.04	191,670.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		73,399.86	17-Aug-99	1.00		73,399.86	73,399.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		87,067.14	17-Aug-99	1.00		87,067.14	87,067.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	17-Aug-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	17-Aug-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.78	17-Aug-99	1.00		0.78	0.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		211,955.38	17-Aug-99	1.00		211,955.38	211,955.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		314,099.40	17-Aug-99	1.00		314,099.40	314,099.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		128,937.90	17-Aug-99	1.00		128,937.90	128,937.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		123,122.88	18-Aug-99	1.00		123,122.88	123,122.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		957,472.15	18-Aug-99	1.00		957,472.15	957,472.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		321,912.37	18-Aug-99	1.00		321,912.37	321,912.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		722.80	18-Aug-99	1.00		722.80	722.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		719,873.29	18-Aug-99	1.00		719,873.29	719,873.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		736,525.32	18-Aug-99	1.00		736,525.32	736,525.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26.21	18-Aug-99	1.00		26.21	26.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		188.79	18-Aug-99	1.00		188.79	188.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		62.90	18-Aug-99	1.00		62.90	62.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		65.53	18-Aug-99	1.00		65.53	65.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		34.09	18-Aug-99	1.00		34.09	34.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52.44	18-Aug-99	1.00		52.44	52.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		77.28	18-Aug-99	1.00		77.28	77.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.13	18-Aug-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		182.56	18-Aug-99	1.00		182.56	182.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.52	18-Aug-99	1.00		0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		217,194.27	18-Aug-99	1.00		217,194.27	217,194.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	18-Aug-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		255,751.06	19-Aug-99	1.00		255,751.06	255,751.06	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		112,829.99	19-Aug-99	1.00		112,829.99	112,829.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		230,532.46	19-Aug-99	1.00		230,532.46	230,532.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,769,308.61	19-Aug-99	1.00		9,769,308.61	9,769,308.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16,399.00	19-Aug-99	1.00		16,399.00	16,399.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,574,176.10	19-Aug-99	1.00		1,574,176.10	1,574,176.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,785.00	19-Aug-99	1.00		3,785.00	3,785.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,000.00	19-Aug-99	1.00		15,000.00	15,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		25,449.40	19-Aug-99	1.00		25,449.40	25,449.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		77,504.60	19-Aug-99	1.00		77,504.60	77,504.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.67	19-Aug-99	1.00		0.67	0.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		208,917.63	20-Aug-99	1.00		208,917.63	208,917.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		420,608.90	20-Aug-99	1.00		420,608.90	420,608.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		280,283.05	20-Aug-99	1.00		280,283.05	280,283.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		138,302.07	20-Aug-99	1.00		138,302.07	138,302.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,000.00	20-Aug-99	1.00		50,000.00	50,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.70	20-Aug-99	1.00		0.70	0.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.44	20-Aug-99	1.00		0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.67	20-Aug-99	1.00		0.67	0.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,000.00	20-Aug-99	1.00		50,000.00	50,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	20-Aug-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.46	20-Aug-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,101.25	20-Aug-99	1.00		2,101.25	2,101.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,658,153.53	23-Aug-99	1.00		1,658,153.53	1,658,153.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		892,346.99	23-Aug-99	1.00		892,346.99	892,346.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		186,003.32	23-Aug-99	1.00		186,003.32	186,003.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		91,887.36	23-Aug-99	1.00		91,887.36	91,887.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		146,467.83	23-Aug-99	1.00		146,467.83	146,467.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		134,587.39	23-Aug-99	1.00		134,587.39	134,587.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.42	23-Aug-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.21	23-Aug-99	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.45	23-Aug-99	1.00		0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		437,716.95	24-Aug-99	1.00		437,716.95	437,716.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		325,059.07	24-Aug-99	1.00		325,059.07	325,059.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		149,980.85	24-Aug-99	1.00		149,980.85	149,980.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		100,294.04	24-Aug-99	1.00		100,294.04	100,294.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		85,742.54	24-Aug-99	1.00		85,742.54	85,742.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		133,615.54	24-Aug-99	1.00		133,615.54	133,615.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.55	24-Aug-99	1.00		0.55	0.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.42	24-Aug-99	1.00		0.42	0.42	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	24-Aug-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16.84	24-Aug-99	1.00		16.84	16.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.02	24-Aug-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		97,751.91	25-Aug-99	1.00		97,751.91	97,751.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		183,570.30	25-Aug-99	1.00		183,570.30	183,570.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		269,452.05	25-Aug-99	1.00		269,452.05	269,452.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,550.00	25-Aug-99	1.00		8,550.00	8,550.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.40	25-Aug-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,009.70	25-Aug-99	1.00		5,009.70	5,009.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.67	25-Aug-99	1.00		0.67	0.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		666,783.52	26-Aug-99	1.00		666,783.52	666,783.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		414,103.08	26-Aug-99	1.00		414,103.08	414,103.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		319,803.77	26-Aug-99	1.00		319,803.77	319,803.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		650,563.90	26-Aug-99	1.00		650,563.90	650,563.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		826,852.95	26-Aug-99	1.00		826,852.95	826,852.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		237,589.00	26-Aug-99	1.00		237,589.00	237,589.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,415,101.78	26-Aug-99	1.00		5,415,101.78	5,415,101.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.51	26-Aug-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	26-Aug-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,000.00	26-Aug-99	1.00		10,000.00	10,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	26-Aug-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		144,345.66	26-Aug-99	1.00		144,345.66	144,345.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,320.00	27-Aug-99	1.00		7,320.00	7,320.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		330,288.59	27-Aug-99	1.00		330,288.59	330,288.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.47	27-Aug-99	1.00		0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	27-Aug-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.85	27-Aug-99	1.00		0.85	0.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		228,197.24	27-Aug-99	1.00		228,197.24	228,197.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,242.00	27-Aug-99	1.00		15,242.00	15,242.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,870.00	30-Aug-99	1.00		2,870.00	2,870.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,500.00	30-Aug-99	1.00		10,500.00	10,500.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,205,274.51	30-Aug-99	1.00		1,205,274.51	1,205,274.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,286,738.26	30-Aug-99	1.00		9,286,738.26	9,286,738.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		995,181.13	30-Aug-99	1.00		995,181.13	995,181.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		168,665.86	30-Aug-99	1.00		168,665.86	168,665.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		331,328.95	30-Aug-99	1.00		331,328.95	331,328.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.63	30-Aug-99	1.00		0.63	0.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	30-Aug-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.39	30-Aug-99	1.00		0.39	0.39	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	30-Aug-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,113.01	30-Aug-99	1.00		1,113.01	1,113.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.44	30-Aug-99	1.00		0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,900.00	31-Aug-99	1.00		3,900.00	3,900.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,093.00	31-Aug-99	1.00		12,093.00	12,093.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		327,068.67	31-Aug-99	1.00		327,068.67	327,068.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		360,997.45	31-Aug-99	1.00		360,997.45	360,997.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		641,197.22	31-Aug-99	1.00		641,197.22	641,197.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.34	31-Aug-99	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.73	31-Aug-99	1.00		0.73	0.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		118,697.16	31-Aug-99	1.00		118,697.16	118,697.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		298,251.65	31-Aug-99	1.00		298,251.65	298,251.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,975.00	1-Sep-99	1.00		15,975.00	15,975.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		54,907.00	1-Sep-99	1.00		54,907.00	54,907.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		278,471.23	1-Sep-99	1.00		278,471.23	278,471.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,187.60	1-Sep-99	1.00		13,187.60	13,187.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		203,152.87	1-Sep-99	1.00		203,152.87	203,152.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		864,660.65	1-Sep-99	1.00		864,660.65	864,660.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		96,910.42	1-Sep-99	1.00		96,910.42	96,910.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		743.10	1-Sep-99	1.00		743.10	743.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,163.65	1-Sep-99	1.00		6,163.65	6,163.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		449.99	1-Sep-99	1.00		449.99	449.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,340.75	1-Sep-99	1.00		10,340.75	10,340.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		585.49	1-Sep-99	1.00		585.49	585.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		463.69	1-Sep-99	1.00		463.69	463.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		881.92	1-Sep-99	1.00		881.92	881.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		359.72	1-Sep-99	1.00		359.72	359.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		621.42	1-Sep-99	1.00		621.42	621.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.37	1-Sep-99	1.00		0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		205.91	1-Sep-99	1.00		205.91	205.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		621.19	1-Sep-99	1.00		621.19	621.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		260.99	1-Sep-99	1.00		260.99	260.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.43	1-Sep-99	1.00		0.43	0.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		405.74	1-Sep-99	1.00		405.74	405.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		164.97	1-Sep-99	1.00		164.97	164.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.04	1-Sep-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		391.74	1-Sep-99	1.00		391.74	391.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,454.80	1-Sep-99	1.00		5,454.80	5,454.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	1-Sep-99	1.00		0.41	0.41	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,487,236.23	2-Sep-99	1.00		2,487,236.23	2,487,236.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,216.00	2-Sep-99	1.00		9,216.00	9,216.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,831,255.55	2-Sep-99	1.00		1,831,255.55	1,831,255.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		302,888.86	2-Sep-99	1.00		302,888.86	302,888.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		935,004.17	2-Sep-99	1.00		935,004.17	935,004.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		116,864.57	2-Sep-99	1.00		116,864.57	116,864.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		993,099.15	2-Sep-99	1.00		993,099.15	993,099.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		384,485.66	2-Sep-99	1.00		384,485.66	384,485.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		176,034.12	2-Sep-99	1.00		176,034.12	176,034.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,063,263.14	2-Sep-99	1.00		4,063,263.14	4,063,263.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	2-Sep-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.04	2-Sep-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.64	2-Sep-99	1.00		0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		570.85	3-Sep-99	1.00		570.85	570.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,430.01	3-Sep-99	1.00		15,430.01	15,430.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,925.80	3-Sep-99	1.00		20,925.80	20,925.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		416,272.94	3-Sep-99	1.00		416,272.94	416,272.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		291,218.89	3-Sep-99	1.00		291,218.89	291,218.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,608.64	3-Sep-99	1.00		15,608.64	15,608.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		53.70	3-Sep-99	1.00		53.70	53.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		714.24	3-Sep-99	1.00		714.24	714.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		21.87	3-Sep-99	1.00		21.87	21.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		21.93	3-Sep-99	1.00		21.93	21.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		518.13	3-Sep-99	1.00		518.13	518.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57.98	3-Sep-99	1.00		57.98	57.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		63.58	3-Sep-99	1.00		63.58	63.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.60	3-Sep-99	1.00		0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		35.57	3-Sep-99	1.00		35.57	35.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3.60	3-Sep-99	1.00		3.60	3.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		27.83	3-Sep-99	1.00		27.83	27.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		84.18	3-Sep-99	1.00		84.18	84.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.46	3-Sep-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1.32	3-Sep-99	1.00		1.32	1.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		212.49	3-Sep-99	1.00		212.49	212.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14.67	7-Sep-99	1.00		14.67	14.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		297,952.24	7-Sep-99	1.00		297,952.24	297,952.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,279,593.90	7-Sep-99	1.00		2,279,593.90	2,279,593.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		157,690.27	7-Sep-99	1.00		157,690.27	157,690.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		715,762.43	7-Sep-99	1.00		715,762.43	715,762.43	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		387,142.67	7-Sep-99	1.00		387,142.67	387,142.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		316,399.33	7-Sep-99	1.00		316,399.33	316,399.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		47,075.33	7-Sep-99	1.00		47,075.33	47,075.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		100,296.84	7-Sep-99	1.00		100,296.84	100,296.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		61,800.04	7-Sep-99	1.00		61,800.04	61,800.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.89	7-Sep-99	1.00		0.89	0.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		251,139.35	7-Sep-99	1.00		251,139.35	251,139.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.23	7-Sep-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,177.41	7-Sep-99	1.00		10,177.41	10,177.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6,801.67	7-Sep-99	1.00		6,801.67	6,801.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.68	7-Sep-99	1.00		0.68	0.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,288.00	8-Sep-99	1.00		2,288.00	2,288.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		511,074.90	8-Sep-99	1.00		511,074.90	511,074.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		96,613.12	8-Sep-99	1.00		96,613.12	96,613.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		68,702.59	8-Sep-99	1.00		68,702.59	68,702.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		265.54	8-Sep-99	1.00		265.54	265.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		531.10	8-Sep-99	1.00		531.10	531.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		531.10	8-Sep-99	1.00		531.10	531.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,327.75	8-Sep-99	1.00		1,327.75	1,327.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		39,462.54	8-Sep-99	1.00		39,462.54	39,462.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		44,872.40	8-Sep-99	1.00		44,872.40	44,872.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,000.00	9-Sep-99	1.00		8,000.00	8,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		265,942.00	9-Sep-99	1.00		265,942.00	265,942.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		391,700.47	9-Sep-99	1.00		391,700.47	391,700.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		499,125.79	9-Sep-99	1.00		499,125.79	499,125.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.71	9-Sep-99	1.00		0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		262,840.41	9-Sep-99	1.00		262,840.41	262,840.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		36,674.00	10-Sep-99	1.00		36,674.00	36,674.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		130,410.96	10-Sep-99	1.00		130,410.96	130,410.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		789,398.64	10-Sep-99	1.00		789,398.64	789,398.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		691,506.47	10-Sep-99	1.00		691,506.47	691,506.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		299,861.86	10-Sep-99	1.00		299,861.86	299,861.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		488,460.78	10-Sep-99	1.00		488,460.78	488,460.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		234,404.27	10-Sep-99	1.00		234,404.27	234,404.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,072,451.02	10-Sep-99	1.00		3,072,451.02	3,072,451.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.67	10-Sep-99	1.00		0.67	0.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		415,117.37	10-Sep-99	1.00		415,117.37	415,117.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		63,204.73	10-Sep-99	1.00		63,204.73	63,204.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.71	10-Sep-99	1.00		0.71	0.71	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		350.00	13-Sep-99	1.00		350.00	350.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,055.03	13-Sep-99	1.00		50,055.03	50,055.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		63,008.69	13-Sep-99	1.00		63,008.69	63,008.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26,895.94	13-Sep-99	1.00		26,895.94	26,895.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		70,828.46	13-Sep-99	1.00		70,828.46	70,828.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		575,085.94	13-Sep-99	1.00		575,085.94	575,085.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		692,540.93	13-Sep-99	1.00		692,540.93	692,540.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		997,497.04	13-Sep-99	1.00		997,497.04	997,497.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,218.01	13-Sep-99	1.00		13,218.01	13,218.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.14	13-Sep-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		163,666.87	13-Sep-99	1.00		163,666.87	163,666.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		195,856.28	13-Sep-99	1.00		195,856.28	195,856.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	13-Sep-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		360.00	14-Sep-99	1.00		360.00	360.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		46,276.14	14-Sep-99	1.00		46,276.14	46,276.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		87,001.43	14-Sep-99	1.00		87,001.43	87,001.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.92	14-Sep-99	1.00		0.92	0.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		21,652.48	14-Sep-99	1.00		21,652.48	21,652.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.46	14-Sep-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.25	14-Sep-99	1.00		0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26,519.68	14-Sep-99	1.00		26,519.68	26,519.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		269,959.75	15-Sep-99	1.00		269,959.75	269,959.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,336.95	15-Sep-99	1.00		15,336.95	15,336.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		197,044.96	15-Sep-99	1.00		197,044.96	197,044.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,071.09	15-Sep-99	1.00		2,071.09	2,071.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		149,635.96	15-Sep-99	1.00		149,635.96	149,635.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		170,264.98	15-Sep-99	1.00		170,264.98	170,264.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.61	15-Sep-99	1.00		0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.14	15-Sep-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.61	15-Sep-99	1.00		0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		209,035.03	15-Sep-99	1.00		209,035.03	209,035.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,158.47	15-Sep-99	1.00		8,158.47	8,158.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		254,386.62	16-Sep-99	1.00		254,386.62	254,386.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		99,921.63	16-Sep-99	1.00		99,921.63	99,921.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		115,452.30	16-Sep-99	1.00		115,452.30	115,452.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		38,316.62	16-Sep-99	1.00		38,316.62	38,316.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		246,714.94	16-Sep-99	1.00		246,714.94	246,714.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		406,045.84	16-Sep-99	1.00		406,045.84	406,045.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		77,543.32	16-Sep-99	1.00		77,543.32	77,543.32	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.12	16-Sep-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.28	16-Sep-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,147.02	17-Sep-99	1.00		13,147.02	13,147.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		223,100.01	17-Sep-99	1.00		223,100.01	223,100.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,169.72	17-Sep-99	1.00		4,169.72	4,169.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		185,856.92	17-Sep-99	1.00		185,856.92	185,856.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		164,505.27	17-Sep-99	1.00		164,505.27	164,505.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		67,914.35	17-Sep-99	1.00		67,914.35	67,914.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26.21	17-Sep-99	1.00		26.21	26.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		275.71	17-Sep-99	1.00		275.71	275.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.42	17-Sep-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		65.53	17-Sep-99	1.00		65.53	65.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		77.28	17-Sep-99	1.00		77.28	77.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52.43	17-Sep-99	1.00		52.43	52.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		29.56	17-Sep-99	1.00		29.56	29.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		657.85	17-Sep-99	1.00		657.85	657.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.87	17-Sep-99	1.00		0.87	0.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		81.08	17-Sep-99	1.00		81.08	81.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.19	17-Sep-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		70.13	17-Sep-99	1.00		70.13	70.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.13	17-Sep-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,262.50	20-Sep-99	1.00		12,262.50	12,262.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		141,305.20	20-Sep-99	1.00		141,305.20	141,305.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		572,715.99	20-Sep-99	1.00		572,715.99	572,715.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		23,602.74	20-Sep-99	1.00		23,602.74	23,602.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		613,846.06	20-Sep-99	1.00		613,846.06	613,846.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		201,134.10	20-Sep-99	1.00		201,134.10	201,134.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,680,111.12	20-Sep-99	1.00		1,680,111.12	1,680,111.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		141,170.22	20-Sep-99	1.00		141,170.22	141,170.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		25,058.38	20-Sep-99	1.00		25,058.38	25,058.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19,465.62	20-Sep-99	1.00		19,465.62	19,465.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	20-Sep-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		25,488.39	20-Sep-99	1.00		25,488.39	25,488.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.31	20-Sep-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		101,498.75	21-Sep-99	1.00		101,498.75	101,498.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,477.53	21-Sep-99	1.00		12,477.53	12,477.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		296,483.96	21-Sep-99	1.00		296,483.96	296,483.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		712,675.03	21-Sep-99	1.00		712,675.03	712,675.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,241.25	21-Sep-99	1.00		10,241.25	10,241.25	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12,568,871.21	21-Sep-99	1.00		12,568,871.21	12,568,871.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.58	21-Sep-99	1.00		0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.45	21-Sep-99	1.00		0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.42	21-Sep-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		472.66	21-Sep-99	1.00		472.66	472.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		144,296.08	22-Sep-99	1.00		144,296.08	144,296.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		317,659.62	22-Sep-99	1.00		317,659.62	317,659.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,161,359.36	22-Sep-99	1.00		2,161,359.36	2,161,359.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.34	22-Sep-99	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.82	22-Sep-99	1.00		0.82	0.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	22-Sep-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		173,553.76	22-Sep-99	1.00		173,553.76	173,553.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		113,865.57	22-Sep-99	1.00		113,865.57	113,865.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.72	22-Sep-99	1.00		0.72	0.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		206,412.43	23-Sep-99	1.00		206,412.43	206,412.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,415,823.83	23-Sep-99	1.00		1,415,823.83	1,415,823.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.55	23-Sep-99	1.00		0.55	0.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.91	23-Sep-99	1.00		0.91	0.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.71	23-Sep-99	1.00		0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,770.00	24-Sep-99	1.00		4,770.00	4,770.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,271,844.12	24-Sep-99	1.00		2,271,844.12	2,271,844.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,366.95	24-Sep-99	1.00		7,366.95	7,366.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,841,269.72	24-Sep-99	1.00		2,841,269.72	2,841,269.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,098,290.99	24-Sep-99	1.00		2,098,290.99	2,098,290.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		204,216.08	24-Sep-99	1.00		204,216.08	204,216.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,176,130.81	24-Sep-99	1.00		1,176,130.81	1,176,130.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.35	24-Sep-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		333,728.60	24-Sep-99	1.00		333,728.60	333,728.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,397,411.07	27-Sep-99	1.00		5,397,411.07	5,397,411.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,256,974.42	27-Sep-99	1.00		1,256,974.42	1,256,974.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26,631.88	27-Sep-99	1.00		26,631.88	26,631.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		142,622.57	27-Sep-99	1.00		142,622.57	142,622.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		446,310.41	27-Sep-99	1.00		446,310.41	446,310.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		162,236.82	27-Sep-99	1.00		162,236.82	162,236.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	27-Sep-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.16	27-Sep-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.13	27-Sep-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	27-Sep-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.86	27-Sep-99	1.00		0.86	0.86	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		276,273.17	27-Sep-99	1.00		276,273.17	276,273.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,806.19	27-Sep-99	1.00		10,806.19	10,806.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.16	27-Sep-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		166,161.05	28-Sep-99	1.00		166,161.05	166,161.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		302,439.67	28-Sep-99	1.00		302,439.67	302,439.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		551,515.27	28-Sep-99	1.00		551,515.27	551,515.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		685,455.83	28-Sep-99	1.00		685,455.83	685,455.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		581,977.53	28-Sep-99	1.00		581,977.53	581,977.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		330,249.89	28-Sep-99	1.00		330,249.89	330,249.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		284,390.71	28-Sep-99	1.00		284,390.71	284,390.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.50	28-Sep-99	1.00		0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.54	28-Sep-99	1.00		0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.39	28-Sep-99	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.75	28-Sep-99	1.00		0.75	0.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		316,592.46	28-Sep-99	1.00		316,592.46	316,592.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		137,651.19	28-Sep-99	1.00		137,651.19	137,651.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26,274.51	29-Sep-99	1.00		26,274.51	26,274.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		816,324.82	29-Sep-99	1.00		816,324.82	816,324.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		181,980.63	29-Sep-99	1.00		181,980.63	181,980.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		209,080.31	29-Sep-99	1.00		209,080.31	209,080.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		952,721.97	29-Sep-99	1.00		952,721.97	952,721.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		786,879.50	29-Sep-99	1.00		786,879.50	786,879.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,713.72	29-Sep-99	1.00		14,713.72	14,713.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,010.00	29-Sep-99	1.00		10,010.00	10,010.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	29-Sep-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		355,360.18	29-Sep-99	1.00		355,360.18	355,360.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		284,056.84	30-Sep-99	1.00		284,056.84	284,056.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		82,747.34	30-Sep-99	1.00		82,747.34	82,747.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,086,751.06	30-Sep-99	1.00		2,086,751.06	2,086,751.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		580,097.84	30-Sep-99	1.00		580,097.84	580,097.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		469,421.87	30-Sep-99	1.00		469,421.87	469,421.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		144,036.57	30-Sep-99	1.00		144,036.57	144,036.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,020,708.12	30-Sep-99	1.00		4,020,708.12	4,020,708.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		160,521.88	30-Sep-99	1.00		160,521.88	160,521.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		152,611.45	30-Sep-99	1.00		152,611.45	152,611.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	30-Sep-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.27	30-Sep-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.77	30-Sep-99	1.00		0.77	0.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.79	30-Sep-99	1.00		0.79	0.79	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	30-Sep-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		339,799.71	30-Sep-99	1.00		339,799.71	339,799.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.71	30-Sep-99	1.00		0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		310,008.33	1-Oct-99	1.00		310,008.33	310,008.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		44,840.00	1-Oct-99	1.00		44,840.00	44,840.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,953,943.69	1-Oct-99	1.00		2,953,943.69	2,953,943.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		716,262.75	1-Oct-99	1.00		716,262.75	716,262.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,185,486.40	1-Oct-99	1.00		1,185,486.40	1,185,486.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		501,847.28	1-Oct-99	1.00		501,847.28	501,847.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		391.71	1-Oct-99	1.00		391.71	391.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		772.46	1-Oct-99	1.00		772.46	772.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		450.07	1-Oct-99	1.00		450.07	450.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.30	1-Oct-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		406.41	1-Oct-99	1.00		406.41	406.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,011.28	1-Oct-99	1.00		3,011.28	3,011.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.23	1-Oct-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		622.87	1-Oct-99	1.00		622.87	622.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		761.03	1-Oct-99	1.00		761.03	761.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		279.62	1-Oct-99	1.00		279.62	279.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		987.39	1-Oct-99	1.00		987.39	987.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		399.04	1-Oct-99	1.00		399.04	399.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		158.44	1-Oct-99	1.00		158.44	158.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.74	1-Oct-99	1.00		0.74	0.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		361.15	1-Oct-99	1.00		361.15	361.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,013.00	4-Oct-99	1.00		7,013.00	7,013.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		30,963.14	4-Oct-99	1.00		30,963.14	30,963.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		287,235.85	4-Oct-99	1.00		287,235.85	287,235.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		71,203.07	4-Oct-99	1.00		71,203.07	71,203.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		875,483.24	4-Oct-99	1.00		875,483.24	875,483.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.26	4-Oct-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,760.02	4-Oct-99	1.00		1,760.02	1,760.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.40	4-Oct-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.45	4-Oct-99	1.00		0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		499.22	4-Oct-99	1.00		499.22	499.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,445.08	5-Oct-99	1.00		2,445.08	2,445.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		399,151.50	5-Oct-99	1.00		399,151.50	399,151.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		329.13	5-Oct-99	1.00		329.13	329.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		128,267.15	5-Oct-99	1.00		128,267.15	128,267.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		324,369.38	5-Oct-99	1.00		324,369.38	324,369.38	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		176,612.75	5-Oct-99	1.00		176,612.75	176,612.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		134,246.46	5-Oct-99	1.00		134,246.46	134,246.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		11,868.70	5-Oct-99	1.00		11,868.70	11,868.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		80.01	5-Oct-99	1.00		80.01	80.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		46.68	5-Oct-99	1.00		46.68	46.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	5-Oct-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		35.08	5-Oct-99	1.00		35.08	35.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		90.89	5-Oct-99	1.00		90.89	90.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	5-Oct-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.27	5-Oct-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		64.96	5-Oct-99	1.00		64.96	64.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		162.12	5-Oct-99	1.00		162.12	162.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.53	5-Oct-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		189.35	5-Oct-99	1.00		189.35	189.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		109.67	5-Oct-99	1.00		109.67	109.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		92.90	5-Oct-99	1.00		92.90	92.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.96	5-Oct-99	1.00		0.96	0.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.63	5-Oct-99	1.00		0.63	0.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		155.92	5-Oct-99	1.00		155.92	155.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,782.13	5-Oct-99	1.00		1,782.13	1,782.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		273,456.19	6-Oct-99	1.00		273,456.19	273,456.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,169,904.13	6-Oct-99	1.00		1,169,904.13	1,169,904.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		129,540.69	6-Oct-99	1.00		129,540.69	129,540.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		306,491.30	6-Oct-99	1.00		306,491.30	306,491.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		23,194.55	6-Oct-99	1.00		23,194.55	23,194.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		497,536.69	6-Oct-99	1.00		497,536.69	497,536.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		45,229.08	6-Oct-99	1.00		45,229.08	45,229.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.53	6-Oct-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.28	6-Oct-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57,105.94	6-Oct-99	1.00		57,105.94	57,105.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		863.70	7-Oct-99	1.00		863.70	863.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,108.45	7-Oct-99	1.00		14,108.45	14,108.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		518,228.11	7-Oct-99	1.00		518,228.11	518,228.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		420,947.69	7-Oct-99	1.00		420,947.69	420,947.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		863,263.95	7-Oct-99	1.00		863,263.95	863,263.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		177,611.07	7-Oct-99	1.00		177,611.07	177,611.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.54	7-Oct-99	1.00		0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.81	7-Oct-99	1.00		0.81	0.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.24	7-Oct-99	1.00		0.24	0.24	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		355,737.35	7-Oct-99	1.00		355,737.35	355,737.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.61	7-Oct-99	1.00		0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,106.00	8-Oct-99	1.00		7,106.00	7,106.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,875.00	8-Oct-99	1.00		1,875.00	1,875.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		778,028.01	8-Oct-99	1.00		778,028.01	778,028.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		20,909.76	8-Oct-99	1.00		20,909.76	20,909.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		710,041.10	8-Oct-99	1.00		710,041.10	710,041.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		73,390.55	8-Oct-99	1.00		73,390.55	73,390.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		65,844.50	8-Oct-99	1.00		65,844.50	65,844.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.09	8-Oct-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.32	8-Oct-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.04	8-Oct-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.06	8-Oct-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		134.61	8-Oct-99	1.00		134.61	134.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,204.96	8-Oct-99	1.00		14,204.96	14,204.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		160,262.10	12-Oct-99	1.00		160,262.10	160,262.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		515,041.08	12-Oct-99	1.00		515,041.08	515,041.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		883,021.26	12-Oct-99	1.00		883,021.26	883,021.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,174,651.71	12-Oct-99	1.00		1,174,651.71	1,174,651.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		25,719.66	12-Oct-99	1.00		25,719.66	25,719.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		793,509.83	12-Oct-99	1.00		793,509.83	793,509.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		236,162.62	12-Oct-99	1.00		236,162.62	236,162.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		609,080.93	12-Oct-99	1.00		609,080.93	609,080.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.81	12-Oct-99	1.00		0.81	0.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.27	12-Oct-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.18	12-Oct-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	12-Oct-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	12-Oct-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.31	12-Oct-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		468.77	12-Oct-99	1.00		468.77	468.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		35,200.17	12-Oct-99	1.00		35,200.17	35,200.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		408,442.81	12-Oct-99	1.00		408,442.81	408,442.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		240,110.32	13-Oct-99	1.00		240,110.32	240,110.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		257,402.62	13-Oct-99	1.00		257,402.62	257,402.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		558,877.94	13-Oct-99	1.00		558,877.94	558,877.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		46,458.98	13-Oct-99	1.00		46,458.98	46,458.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.32	13-Oct-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.35	13-Oct-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		177,555.33	13-Oct-99	1.00		177,555.33	177,555.33	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.63	13-Oct-99	1.00		0.63	0.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,697,446.88	14-Oct-99	1.00		5,697,446.88	5,697,446.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		629,513.32	14-Oct-99	1.00		629,513.32	629,513.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		900,952.87	14-Oct-99	1.00		900,952.87	900,952.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.46	14-Oct-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	14-Oct-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.31	14-Oct-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	14-Oct-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		509,816.19	14-Oct-99	1.00		509,816.19	509,816.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		857,760.99	14-Oct-99	1.00		857,760.99	857,760.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		83,012.40	14-Oct-99	1.00		83,012.40	83,012.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		129,166.16	14-Oct-99	1.00		129,166.16	129,166.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13,908.08	15-Oct-99	1.00		13,908.08	13,908.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,194.00	15-Oct-99	1.00		3,194.00	3,194.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		24,837.86	15-Oct-99	1.00		24,837.86	24,837.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		292,332.27	15-Oct-99	1.00		292,332.27	292,332.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		206,722.85	15-Oct-99	1.00		206,722.85	206,722.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		246,385.42	15-Oct-99	1.00		246,385.42	246,385.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	15-Oct-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.29	15-Oct-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.82	15-Oct-99	1.00		0.82	0.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		17.53	15-Oct-99	1.00		17.53	17.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		109,789.13	18-Oct-99	1.00		109,789.13	109,789.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,800.00	18-Oct-99	1.00		2,800.00	2,800.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		124,085.50	18-Oct-99	1.00		124,085.50	124,085.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,198,057.08	18-Oct-99	1.00		1,198,057.08	1,198,057.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		222,165.12	18-Oct-99	1.00		222,165.12	222,165.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		634,789.91	18-Oct-99	1.00		634,789.91	634,789.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.66	18-Oct-99	1.00		0.66	0.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.51	18-Oct-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		620.46	18-Oct-99	1.00		620.46	620.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		34.34	18-Oct-99	1.00		34.34	34.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		57,234.82	18-Oct-99	1.00		57,234.82	57,234.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		249,708.35	18-Oct-99	1.00		249,708.35	249,708.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.18	18-Oct-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,618,600.47	19-Oct-99	1.00		2,618,600.47	2,618,600.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		627,987.22	19-Oct-99	1.00		627,987.22	627,987.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		28,204.38	19-Oct-99	1.00		28,204.38	28,204.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.46	19-Oct-99	1.00		0.46	0.46	0.00

							Current Value		
							on		
							Transaction	Net	
							Date	Gain/Loss	
Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost			
Value of Interest in Common/Collective Trusts									
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.21	19-Oct-99	1.00		0.21		0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		32,683.40	19-Oct-99	1.00		32,683.40		32,683.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		43,046.88	19-Oct-99	1.00		43,046.88		43,046.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		338,674.99	19-Oct-99	1.00		338,674.99		338,674.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	19-Oct-99	1.00		0.41		0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		280,393.21	20-Oct-99	1.00		280,393.21		280,393.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,565,813.93	20-Oct-99	1.00		1,565,813.93		1,565,813.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		238,801.82	20-Oct-99	1.00		238,801.82		238,801.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		254,027.65	20-Oct-99	1.00		254,027.65		254,027.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		526,927.93	20-Oct-99	1.00		526,927.93		526,927.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.47	20-Oct-99	1.00		0.47		0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		30,993.16	20-Oct-99	1.00		30,993.16		30,993.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,336,236.11	21-Oct-99	1.00		1,336,236.11		1,336,236.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		231,368.16	21-Oct-99	1.00		231,368.16		231,368.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		129,998.46	21-Oct-99	1.00		129,998.46		129,998.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,131,369.41	21-Oct-99	1.00		8,131,369.41		8,131,369.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.42	21-Oct-99	1.00		0.42		0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		55,332.05	21-Oct-99	1.00		55,332.05		55,332.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.27	21-Oct-99	1.00		0.27		0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		49,518.39	22-Oct-99	1.00		49,518.39		49,518.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		695,325.04	22-Oct-99	1.00		695,325.04		695,325.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		181,417.06	22-Oct-99	1.00		181,417.06		181,417.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		415,433.03	22-Oct-99	1.00		415,433.03		415,433.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		45,944.86	22-Oct-99	1.00		45,944.86		45,944.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		572,085.27	22-Oct-99	1.00		572,085.27		572,085.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		23,084.46	22-Oct-99	1.00		23,084.46		23,084.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.81	22-Oct-99	1.00		0.81		0.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		204,164.13	22-Oct-99	1.00		204,164.13		204,164.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		103,748.13	22-Oct-99	1.00		103,748.13		103,748.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		763,882.67	22-Oct-99	1.00		763,882.67		763,882.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.40	22-Oct-99	1.00		0.40		0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		527,460.07	25-Oct-99	1.00		527,460.07		527,460.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		470,839.55	25-Oct-99	1.00		470,839.55		470,839.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		605,626.25	25-Oct-99	1.00		605,626.25		605,626.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		136,081.90	25-Oct-99	1.00		136,081.90		136,081.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		286,369.64	25-Oct-99	1.00		286,369.64		286,369.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		262,670.95	25-Oct-99	1.00		262,670.95		262,670.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,957.93	25-Oct-99	1.00		3,957.93		3,957.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.10	25-Oct-99	1.00		0.10		0.10	0.00

Page 72 of 168

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D

							Current Value		
							on		
							Transaction	Net	
							Date	Gain/Loss	
Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost			
Value of Interest in Common/Collective Trusts									
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	25-Oct-99	1.00		0.05		0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	25-Oct-99	1.00		0.48		0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		39,650.21	25-Oct-99	1.00		39,650.21		39,650.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		141,476.95	25-Oct-99	1.00		141,476.95		141,476.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		126,699.81	26-Oct-99	1.00		126,699.81		126,699.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		55,868.63	26-Oct-99	1.00		55,868.63		55,868.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		30,726.59	26-Oct-99	1.00		30,726.59		30,726.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.67	26-Oct-99	1.00		0.67		0.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		30,000.00	26-Oct-99	1.00		30,000.00		30,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.71	26-Oct-99	1.00		0.71		0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.25	26-Oct-99	1.00		0.25		0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		71,228.81	27-Oct-99	1.00		71,228.81		71,228.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		742,884.68	27-Oct-99	1.00		742,884.68		742,884.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		124,389.29	27-Oct-99	1.00		124,389.29		124,389.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		938.72	27-Oct-99	1.00		938.72		938.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.82	27-Oct-99	1.00		0.82		0.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.27	27-Oct-99	1.00		0.27		0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		307,679.16	28-Oct-99	1.00		307,679.16		307,679.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		74,415.05	28-Oct-99	1.00		74,415.05		74,415.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		724,531.95	28-Oct-99	1.00		724,531.95		724,531.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		134,449.95	28-Oct-99	1.00		134,449.95		134,449.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		31,966.38	28-Oct-99	1.00		31,966.38		31,966.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		350,968.48	28-Oct-99	1.00		350,968.48		350,968.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		88.86	28-Oct-99	1.00		88.86		88.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.77	28-Oct-99	1.00		0.77		0.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		15,003.00	29-Oct-99	1.00		15,003.00		15,003.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		615,857.18	29-Oct-99	1.00		615,857.18		615,857.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,962.00	29-Oct-99	1.00		10,962.00		10,962.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		885,530.58	29-Oct-99	1.00		885,530.58		885,530.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		467,325.60	29-Oct-99	1.00		467,325.60		467,325.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		77,930.06	29-Oct-99	1.00		77,930.06		77,930.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		271,175.40	29-Oct-99	1.00		271,175.40		271,175.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		185,093.82	29-Oct-99	1.00		185,093.82		185,093.82	0.00

COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	5,449,986.07	29-Oct-99	1.00	5,449,986.07	5,449,986.07	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	50,000.00	29-Oct-99	1.00	50,000.00	50,000.00	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	0.72	29-Oct-99	1.00	0.72	0.72	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	0.27	29-Oct-99	1.00	0.27	0.27	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	49,305.63	1-Nov-99	1.00	49,305.63	49,305.63	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	15,988.00	1-Nov-99	1.00	15,988.00	15,988.00	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,404,130.75	1-Nov-99	1.00		4,404,130.75	4,404,130.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		287,376.71	1-Nov-99	1.00		287,376.71	287,376.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		124,223.18	1-Nov-99	1.00		124,223.18	124,223.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		151,442.91	1-Nov-99	1.00		151,442.91	151,442.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		232,936.76	1-Nov-99	1.00		232,936.76	232,936.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		397,782.77	1-Nov-99	1.00		397,782.77	397,782.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		388,974.73	1-Nov-99	1.00		388,974.73	388,974.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		45.86	1-Nov-99	1.00		45.86	45.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		115.95	1-Nov-99	1.00		115.95	115.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		68.87	1-Nov-99	1.00		68.87	68.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		284.90	1-Nov-99	1.00		284.90	284.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		265.48	1-Nov-99	1.00		265.48	265.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		531.56	1-Nov-99	1.00		531.56	531.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		587.23	1-Nov-99	1.00		587.23	587.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		352.61	1-Nov-99	1.00		352.61	352.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		467.07	1-Nov-99	1.00		467.07	467.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		950.63	1-Nov-99	1.00		950.63	950.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.55	1-Nov-99	1.00		0.55	0.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		335.28	1-Nov-99	1.00		335.28	335.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		122.60	1-Nov-99	1.00		122.60	122.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		326.13	1-Nov-99	1.00		326.13	326.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		475,958.95	1-Nov-99	1.00		475,958.95	475,958.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		318,382.93	1-Nov-99	1.00		318,382.93	318,382.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.28	1-Nov-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,504,165.02	2-Nov-99	1.00		1,504,165.02	1,504,165.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		912,049.18	2-Nov-99	1.00		912,049.18	912,049.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		87,331.86	2-Nov-99	1.00		87,331.86	87,331.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		808,702.90	2-Nov-99	1.00		808,702.90	808,702.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		3,115,159.53	2-Nov-99	1.00		3,115,159.53	3,115,159.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		302,952.39	2-Nov-99	1.00		302,952.39	302,952.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.04	2-Nov-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		827,893.25	2-Nov-99	1.00		827,893.25	827,893.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		135,016.81	2-Nov-99	1.00		135,016.81	135,016.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.37	2-Nov-99	1.00		0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,495.97	3-Nov-99	1.00		1,495.97	1,495.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9.51	3-Nov-99	1.00		9.51	9.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		76,981.08	3-Nov-99	1.00		76,981.08	76,981.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,096,277.07	3-Nov-99	1.00		7,096,277.07	7,096,277.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		147,220.38	3-Nov-99	1.00		147,220.38	147,220.38	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		24,805.34	3-Nov-99	1.00		24,805.34	24,805.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		558,949.91	3-Nov-99	1.00		558,949.91	558,949.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		435,414.83	3-Nov-99	1.00		435,414.83	435,414.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		18,334.38	3-Nov-99	1.00		18,334.38	18,334.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,551.35	3-Nov-99	1.00		9,551.35	9,551.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,438.13	3-Nov-99	1.00		1,438.13	1,438.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		106.93	3-Nov-99	1.00		106.93	106.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		29.54	3-Nov-99	1.00		29.54	29.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		216.77	3-Nov-99	1.00		216.77	216.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		11.71	3-Nov-99	1.00		11.71	11.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.04	3-Nov-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		107.02	3-Nov-99	1.00		107.02	107.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		71.28	3-Nov-99	1.00		71.28	71.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		168.81	3-Nov-99	1.00		168.81	168.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		322.52	3-Nov-99	1.00		322.52	322.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.74	3-Nov-99	1.00		0.74	0.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19.55	3-Nov-99	1.00		19.55	19.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2.68	3-Nov-99	1.00		2.68	2.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		99.36	3-Nov-99	1.00		99.36	99.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.07	3-Nov-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.18	3-Nov-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		743,308.22	3-Nov-99	1.00		743,308.22	743,308.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		76.55	3-Nov-99	1.00		76.55	76.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		70.89	3-Nov-99	1.00		70.89	70.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		923,926.81	3-Nov-99	1.00		923,926.81	923,926.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,079.43	4-Nov-99	1.00		1,079.43	1,079.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		690.00	4-Nov-99	1.00		690.00	690.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		17,189,199.88	4-Nov-99	1.00		17,189,199.88	17,189,199.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		587,963.51	4-Nov-99	1.00		587,963.51	587,963.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		47,120.63	4-Nov-99	1.00		47,120.63	47,120.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		215,084.54	4-Nov-99	1.00		215,084.54	215,084.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		874,952.77	4-Nov-99	1.00		874,952.77	874,952.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		122,652.05	4-Nov-99	1.00		122,652.05	122,652.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,119,637.53	4-Nov-99	1.00		1,119,637.53	1,119,637.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.82	4-Nov-99	1.00		0.82	0.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.54	4-Nov-99	1.00		0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,225,700.22	4-Nov-99	1.00		2,225,700.22	2,225,700.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.36	4-Nov-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		117,720.27	5-Nov-99	1.00		117,720.27	117,720.27	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		245,815.55	5-Nov-99	1.00		245,815.55	245,815.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,096,101.64	5-Nov-99	1.00		1,096,101.64	1,096,101.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		132,032.52	5-Nov-99	1.00		132,032.52	132,032.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		233,388.22	5-Nov-99	1.00		233,388.22	233,388.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		274,948.63	5-Nov-99	1.00		274,948.63	274,948.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,328.50	5-Nov-99	1.00		8,328.50	8,328.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		59,359.50	5-Nov-99	1.00		59,359.50	59,359.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		173,656.77	5-Nov-99	1.00		173,656.77	173,656.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,618.67	5-Nov-99	1.00		10,618.67	10,618.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	5-Nov-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		560,432.47	8-Nov-99	1.00		560,432.47	560,432.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		833,703.23	8-Nov-99	1.00		833,703.23	833,703.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		35,146.85	8-Nov-99	1.00		35,146.85	35,146.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		907,095.66	8-Nov-99	1.00		907,095.66	907,095.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		7,829.33	8-Nov-99	1.00		7,829.33	7,829.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,327.10	8-Nov-99	1.00		4,327.10	4,327.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	8-Nov-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,621.38	8-Nov-99	1.00		8,621.38	8,621.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		76,409.90	8-Nov-99	1.00		76,409.90	76,409.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.78	8-Nov-99	1.00		0.78	0.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		263,519.13	8-Nov-99	1.00		263,519.13	263,519.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,612.07	9-Nov-99	1.00		4,612.07	4,612.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19,445.83	9-Nov-99	1.00		19,445.83	19,445.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		285,463.64	9-Nov-99	1.00		285,463.64	285,463.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,917,340.39	9-Nov-99	1.00		1,917,340.39	1,917,340.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		284,158.72	9-Nov-99	1.00		284,158.72	284,158.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		761,299.73	9-Nov-99	1.00		761,299.73	761,299.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		274,231.30	9-Nov-99	1.00		274,231.30	274,231.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		68,912.99	9-Nov-99	1.00		68,912.99	68,912.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,664,108.99	9-Nov-99	1.00		2,664,108.99	2,664,108.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		100,000.00	9-Nov-99	1.00		100,000.00	100,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.36	9-Nov-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10,632.64	9-Nov-99	1.00		10,632.64	10,632.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,158.15	10-Nov-99	1.00		1,158.15	1,158.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		87,220.94	10-Nov-99	1.00		87,220.94	87,220.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		14,160.90	10-Nov-99	1.00		14,160.90	14,160.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		504,589.22	10-Nov-99	1.00		504,589.22	504,589.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		24,683.32	10-Nov-99	1.00		24,683.32	24,683.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		56,305.08	10-Nov-99	1.00		56,305.08	56,305.08	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		626,131.81	10-Nov-99	1.00		626,131.81	626,131.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		42,285.73	10-Nov-99	1.00		42,285.73	42,285.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,046.04	10-Nov-99	1.00		8,046.04	8,046.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		248,325.32	10-Nov-99	1.00		248,325.32	248,325.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,218,906.99	10-Nov-99	1.00		1,218,906.99	1,218,906.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		99.65	10-Nov-99	1.00		99.65	99.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50.04	10-Nov-99	1.00		50.04	50.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		86.46	10-Nov-99	1.00		86.46	86.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		43.31	10-Nov-99	1.00		43.31	43.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13.13	10-Nov-99	1.00		13.13	13.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		12.93	10-Nov-99	1.00		12.93	12.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26.33	10-Nov-99	1.00		26.33	26.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		18.13	10-Nov-99	1.00		18.13	18.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.46	10-Nov-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		6.24	10-Nov-99	1.00		6.24	6.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.47	10-Nov-99	1.00		0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		13.06	10-Nov-99	1.00		13.06	13.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5.19	10-Nov-99	1.00		5.19	5.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5.86	10-Nov-99	1.00		5.86	5.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		68,637.70	10-Nov-99	1.00		68,637.70	68,637.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.83	10-Nov-99	1.00		0.83	0.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,640.00	12-Nov-99	1.00		5,640.00	5,640.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		482,763.82	12-Nov-99	1.00		482,763.82	482,763.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		550,793.51	12-Nov-99	1.00		550,793.51	550,793.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		360,618.36	12-Nov-99	1.00		360,618.36	360,618.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,183.25	12-Nov-99	1.00		2,183.25	2,183.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		433,477.44	12-Nov-99	1.00		433,477.44	433,477.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		568,909.33	12-Nov-99	1.00		568,909.33	568,909.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,697,541.49	12-Nov-99	1.00		5,697,541.49	5,697,541.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		16,743.75	12-Nov-99	1.00		16,743.75	16,743.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.77	12-Nov-99	1.00		0.77	0.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		10.86	12-Nov-99	1.00		10.86	10.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.16	12-Nov-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		230,222.41	12-Nov-99	1.00		230,222.41	230,222.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,602.75	12-Nov-99	1.00		1,602.75	1,602.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		77,202.32	12-Nov-99	1.00		77,202.32	77,202.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19,614.50	15-Nov-99	1.00		19,614.50	19,614.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,206,355.27	15-Nov-99	1.00		1,206,355.27	1,206,355.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		142,725.89	15-Nov-99	1.00		142,725.89	142,725.89	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		639,948.60	15-Nov-99	1.00		639,948.60	639,948.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		18,450.94	15-Nov-99	1.00		18,450.94	18,450.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,085.34	15-Nov-99	1.00		1,085.34	1,085.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	15-Nov-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.56	15-Nov-99	1.00		0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		339,522.06	15-Nov-99	1.00		339,522.06	339,522.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.67	15-Nov-99	1.00		0.67	0.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		128,547.37	16-Nov-99	1.00		128,547.37	128,547.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		547,828.81	16-Nov-99	1.00		547,828.81	547,828.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,224,535.24	16-Nov-99	1.00		2,224,535.24	2,224,535.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		620,933.94	16-Nov-99	1.00		620,933.94	620,933.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		389,172.27	16-Nov-99	1.00		389,172.27	389,172.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		25,371.81	16-Nov-99	1.00		25,371.81	25,371.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		307,797.85	16-Nov-99	1.00		307,797.85	307,797.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		26.21	16-Nov-99	1.00		26.21	26.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		275.71	16-Nov-99	1.00		275.71	275.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		188.79	16-Nov-99	1.00		188.79	188.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.31	16-Nov-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.15	16-Nov-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.03	16-Nov-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		52.43	16-Nov-99	1.00		52.43	52.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.80	16-Nov-99	1.00		0.80	0.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		657.85	16-Nov-99	1.00		657.85	657.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.48	16-Nov-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		69.20	16-Nov-99	1.00		69.20	69.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		201,922.27	16-Nov-99	1.00		201,922.27	201,922.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		320,480.69	16-Nov-99	1.00		320,480.69	320,480.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		77,539.46	16-Nov-99	1.00		77,539.46	77,539.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		866,462.20	17-Nov-99	1.00		866,462.20	866,462.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		190,425.18	17-Nov-99	1.00		190,425.18	190,425.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		490,692.38	17-Nov-99	1.00		490,692.38	490,692.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		908,379.64	17-Nov-99	1.00		908,379.64	908,379.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		361,597.43	17-Nov-99	1.00		361,597.43	361,597.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.62	17-Nov-99	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.01	17-Nov-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		36,139.75	17-Nov-99	1.00		36,139.75	36,139.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		616,349.75	18-Nov-99	1.00		616,349.75	616,349.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,399,074.53	18-Nov-99	1.00		4,399,074.53	4,399,074.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		557,103.94	18-Nov-99	1.00		557,103.94	557,103.94	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		706,517.03	18-Nov-99	1.00		706,517.03	706,517.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		455,075.17	18-Nov-99	1.00		455,075.17	455,075.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		131,874.94	18-Nov-99	1.00		131,874.94	131,874.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,753,805.27	18-Nov-99	1.00		1,753,805.27	1,753,805.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		19,269.64	18-Nov-99	1.00		19,269.64	19,269.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,530.42	18-Nov-99	1.00		9,530.42	9,530.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.27	18-Nov-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		249,983.70	18-Nov-99	1.00		249,983.70	249,983.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		5,152.70	18-Nov-99	1.00		5,152.70	5,152.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		143,004.95	18-Nov-99	1.00		143,004.95	143,004.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.51	18-Nov-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		222,899.45	19-Nov-99	1.00		222,899.45	222,899.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		422,589.39	19-Nov-99	1.00		422,589.39	422,589.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		450,472.33	19-Nov-99	1.00		450,472.33	450,472.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		50,951.23	19-Nov-99	1.00		50,951.23	50,951.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		784,314.60	19-Nov-99	1.00		784,314.60	784,314.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,300,749.46	19-Nov-99	1.00		9,300,749.46	9,300,749.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	19-Nov-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.79	19-Nov-99	1.00		0.79	0.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.94	19-Nov-99	1.00		0.94	0.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		93,375.61	19-Nov-99	1.00		93,375.61	93,375.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		359,616.73	22-Nov-99	1.00		359,616.73	359,616.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		249,047.61	22-Nov-99	1.00		249,047.61	249,047.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		114,265.18	22-Nov-99	1.00		114,265.18	114,265.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,107,382.29	22-Nov-99	1.00		1,107,382.29	1,107,382.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,866.38	22-Nov-99	1.00		2,866.38	2,866.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	22-Nov-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.40	22-Nov-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.18	22-Nov-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.16	22-Nov-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,159,049.48	23-Nov-99	1.00		1,159,049.48	1,159,049.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		855,840.96	23-Nov-99	1.00		855,840.96	855,840.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		746,618.45	23-Nov-99	1.00		746,618.45	746,618.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		311,288.37	23-Nov-99	1.00		311,288.37	311,288.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		107,529.24	23-Nov-99	1.00		107,529.24	107,529.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		948,962.45	23-Nov-99	1.00		948,962.45	948,962.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		387,390.72	23-Nov-99	1.00		387,390.72	387,390.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		135,598.38	23-Nov-99	1.00		135,598.38	135,598.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.75	23-Nov-99	1.00		0.75	0.75	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		2,612.08	23-Nov-99	1.00		2,612.08	2,612.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.52	23-Nov-99	1.00		0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		4,200.00	24-Nov-99	1.00		4,200.00	4,200.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		149,821.93	24-Nov-99	1.00		149,821.93	149,821.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		413,773.97	24-Nov-99	1.00		413,773.97	413,773.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		762,562.87	24-Nov-99	1.00		762,562.87	762,562.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		134,245.24	24-Nov-99	1.00		134,245.24	134,245.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.57	24-Nov-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.50	24-Nov-99	1.00		0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,918.75	26-Nov-99	1.00		9,918.75	9,918.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		1,320,974.90	26-Nov-99	1.00		1,320,974.90	1,320,974.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		374,646.31	26-Nov-99	1.00		374,646.31	374,646.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		404,949.38	26-Nov-99	1.00		404,949.38	404,949.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		945,778.27	26-Nov-99	1.00		945,778.27	945,778.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		807,263.52	26-Nov-99	1.00		807,263.52	807,263.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		827,443.83	26-Nov-99	1.00		827,443.83	827,443.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.16	26-Nov-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.08	26-Nov-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.02	26-Nov-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.60	26-Nov-99	1.00		0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.46	26-Nov-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		97,103.24	26-Nov-99	1.00		97,103.24	97,103.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.39	26-Nov-99	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		9,275.00	29-Nov-99	1.00		9,275.00	9,275.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		98,257.07	29-Nov-99	1.00		98,257.07	98,257.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		620,555.10	29-Nov-99	1.00		620,555.10	620,555.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		517,170.75	29-Nov-99	1.00		517,170.75	517,170.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		8,477.20	29-Nov-99	1.00		8,477.20	8,477.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.47	29-Nov-99	1.00		0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.65	29-Nov-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		918.00	30-Nov-99	1.00		918.00	918.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		587,788.66	30-Nov-99	1.00		587,788.66	587,788.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		179,010.23	30-Nov-99	1.00		179,010.23	179,010.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.28	30-Nov-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.71	30-Nov-99	1.00		0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.41	30-Nov-99	1.00		0.41	0.41	0.00
number of purchases = 3117						1,274,805,467.72	1,274,805,467.72	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-510,503.86	1-Dec-98	1.00		510,503.86	510,503.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,566,123.39	1-Dec-98	1.00		1,566,123.39	1,566,123.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-606,297.37	1-Dec-98	1.00		606,297.37	606,297.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,372,542.55	1-Dec-98	1.00		1,372,542.55	1,372,542.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-68,025.33	1-Dec-98	1.00		68,025.33	68,025.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,084,247.52	1-Dec-98	1.00		1,084,247.52	1,084,247.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	1-Dec-98	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-109.33	1-Dec-98	1.00		109.33	109.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.62	1-Dec-98	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.62	1-Dec-98	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-66,119.65	2-Dec-98	1.00		66,119.65	66,119.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,079.14	2-Dec-98	1.00		3,079.14	3,079.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	2-Dec-98	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.23	2-Dec-98	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	2-Dec-98	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54,166.05	2-Dec-98	1.00		54,166.05	54,166.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,129,210.41	3-Dec-98	1.00		1,129,210.41	1,129,210.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-90,742.48	3-Dec-98	1.00		90,742.48	90,742.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,038,677.01	3-Dec-98	1.00		1,038,677.01	1,038,677.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,263,431.51	3-Dec-98	1.00		2,263,431.51	2,263,431.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,571,747.35	3-Dec-98	1.00		1,571,747.35	1,571,747.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-121.28	3-Dec-98	1.00		121.28	121.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,764,169.47	3-Dec-98	1.00		1,764,169.47	1,764,169.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-109,285.79	3-Dec-98	1.00		109,285.79	109,285.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	3-Dec-98	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.36	3-Dec-98	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.63	3-Dec-98	1.00		0.63	0.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-158,477.45	3-Dec-98	1.00		158,477.45	158,477.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-184,150.55	4-Dec-98	1.00		184,150.55	184,150.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-109,812.67	4-Dec-98	1.00		109,812.67	109,812.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-170,859.40	4-Dec-98	1.00		170,859.40	170,859.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,309,578.54	4-Dec-98	1.00		1,309,578.54	1,309,578.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-44,267.25	4-Dec-98	1.00		44,267.25	44,267.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.24	4-Dec-98	1.00		0.24	0.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	4-Dec-98	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	4-Dec-98	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,596,985.35	4-Dec-98	1.00		2,596,985.35	2,596,985.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,771.74	7-Dec-98	1.00		8,771.74	8,771.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-538,467.53	7-Dec-98	1.00		538,467.53	538,467.53	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-255,619.68	7-Dec-98	1.00		255,619.68	255,619.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-404,175.72	7-Dec-98	1.00		404,175.72	404,175.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,454.90	7-Dec-98	1.00		4,454.90	4,454.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-46,239.13	7-Dec-98	1.00		46,239.13	46,239.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-80.62	7-Dec-98	1.00		80.62	80.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-813.61	7-Dec-98	1.00		813.61	813.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-690.70	7-Dec-98	1.00		690.70	690.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-341.77	7-Dec-98	1.00		341.77	341.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-587.72	7-Dec-98	1.00		587.72	587.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	7-Dec-98	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-103.32	7-Dec-98	1.00		103.32	103.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	7-Dec-98	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-179.11	7-Dec-98	1.00		179.11	179.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-171.11	7-Dec-98	1.00		171.11	171.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43.44	7-Dec-98	1.00		43.44	43.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39.47	7-Dec-98	1.00		39.47	39.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-81.66	7-Dec-98	1.00		81.66	81.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59.39	7-Dec-98	1.00		59.39	59.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,238.32	7-Dec-98	1.00		1,238.32	1,238.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-45.30	7-Dec-98	1.00		45.30	45.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31,045.96	7-Dec-98	1.00		31,045.96	31,045.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-824,388.19	7-Dec-98	1.00		824,388.19	824,388.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-55.36	7-Dec-98	1.00		55.36	55.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-381,279.12	8-Dec-98	1.00		381,279.12	381,279.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,031,688.27	8-Dec-98	1.00		2,031,688.27	2,031,688.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-865,258.98	8-Dec-98	1.00		865,258.98	865,258.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-97,667.98	8-Dec-98	1.00		97,667.98	97,667.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-127,117.00	8-Dec-98	1.00		127,117.00	127,117.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,037,621.65	8-Dec-98	1.00		1,037,621.65	1,037,621.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-698.17	8-Dec-98	1.00		698.17	698.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.27	8-Dec-98	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-97,063.40	8-Dec-98	1.00		97,063.40	97,063.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,454.34	8-Dec-98	1.00		5,454.34	5,454.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-331,329.22	9-Dec-98	1.00		331,329.22	331,329.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,101,868.23	9-Dec-98	1.00		1,101,868.23	1,101,868.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,584,910.97	9-Dec-98	1.00		1,584,910.97	1,584,910.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51,958.21	9-Dec-98	1.00		51,958.21	51,958.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-21,070.00	9-Dec-98	1.00		21,070.00	21,070.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	9-Dec-98	1.00		0.18	0.18	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	9-Dec-98	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51,937.26	9-Dec-98	1.00		51,937.26	51,937.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-358,956.57	10-Dec-98	1.00		358,956.57	358,956.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-803,177.44	10-Dec-98	1.00		803,177.44	803,177.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-71,645.44	10-Dec-98	1.00		71,645.44	71,645.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-17,989.12	10-Dec-98	1.00		17,989.12	17,989.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	10-Dec-98	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	10-Dec-98	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.29	10-Dec-98	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.27	10-Dec-98	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.36	10-Dec-98	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	10-Dec-98	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-178,036.35	10-Dec-98	1.00		178,036.35	178,036.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-243,883.76	11-Dec-98	1.00		243,883.76	243,883.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-501,994.72	11-Dec-98	1.00		501,994.72	501,994.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,112,561.77	11-Dec-98	1.00		1,112,561.77	1,112,561.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-437,093.64	11-Dec-98	1.00		437,093.64	437,093.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-790,915.72	11-Dec-98	1.00		790,915.72	790,915.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-519,734.02	11-Dec-98	1.00		519,734.02	519,734.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	11-Dec-98	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.30	11-Dec-98	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.29	11-Dec-98	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	11-Dec-98	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-473,043.25	11-Dec-98	1.00		473,043.25	473,043.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-840,728.45	11-Dec-98	1.00		840,728.45	840,728.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-598,648.25	14-Dec-98	1.00		598,648.25	598,648.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-141,636.69	14-Dec-98	1.00		141,636.69	141,636.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-347,141.87	14-Dec-98	1.00		347,141.87	347,141.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-936,752.49	14-Dec-98	1.00		936,752.49	936,752.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,248,103.31	14-Dec-98	1.00		1,248,103.31	1,248,103.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-484,730.35	14-Dec-98	1.00		484,730.35	484,730.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-84.98	14-Dec-98	1.00		84.98	84.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-815.84	14-Dec-98	1.00		815.84	815.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-342.73	14-Dec-98	1.00		342.73	342.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-589.80	14-Dec-98	1.00		589.80	589.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	14-Dec-98	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.23	14-Dec-98	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-104.37	14-Dec-98	1.00		104.37	104.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.51	14-Dec-98	1.00		0.51	0.51	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-180.94	14-Dec-98		1.00	180.94	180.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-173.31	14-Dec-98		1.00	173.31	173.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-108,320.01	14-Dec-98		1.00	108,320.01	108,320.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43.94	14-Dec-98		1.00	43.94	43.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39.86	14-Dec-98		1.00	39.86	39.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-57.64	14-Dec-98		1.00	57.64	57.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59.81	14-Dec-98		1.00	59.81	59.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-441,331.61	14-Dec-98		1.00	441,331.61	441,331.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-37,901.18	14-Dec-98		1.00	37,901.18	37,901.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-67,163.51	14-Dec-98		1.00	67,163.51	67,163.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-55.70	14-Dec-98		1.00	55.70	55.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,024,154.30	15-Dec-98		1.00	1,024,154.30	1,024,154.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,676,060.71	15-Dec-98		1.00	5,676,060.71	5,676,060.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-268,020.78	15-Dec-98		1.00	268,020.78	268,020.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-127,445.43	15-Dec-98		1.00	127,445.43	127,445.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-216,641.79	15-Dec-98		1.00	216,641.79	216,641.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-260,808.34	15-Dec-98		1.00	260,808.34	260,808.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,314,094.61	15-Dec-98		1.00	1,314,094.61	1,314,094.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-520,145.74	15-Dec-98		1.00	520,145.74	520,145.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-20,025.14	15-Dec-98		1.00	20,025.14	20,025.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.23	15-Dec-98		1.00	0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	15-Dec-98		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.36	15-Dec-98		1.00	0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-729,564.05	15-Dec-98		1.00	729,564.05	729,564.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-20,170.66	15-Dec-98		1.00	20,170.66	20,170.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-66,986.57	16-Dec-98		1.00	66,986.57	66,986.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-210,574.01	16-Dec-98		1.00	210,574.01	210,574.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-265,841.64	16-Dec-98		1.00	265,841.64	265,841.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	16-Dec-98		1.00	0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	16-Dec-98		1.00	0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,862.80	16-Dec-98		1.00	2,862.80	2,862.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-817,033.02	16-Dec-98		1.00	817,033.02	817,033.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-26,868.74	17-Dec-98		1.00	26,868.74	26,868.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,341,953.55	17-Dec-98		1.00	2,341,953.55	2,341,953.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-897,123.26	17-Dec-98		1.00	897,123.26	897,123.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-903,534.05	17-Dec-98		1.00	903,534.05	903,534.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-971,206.98	17-Dec-98		1.00	971,206.98	971,206.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-320,811.99	17-Dec-98		1.00	320,811.99	320,811.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-459,160.29	17-Dec-98		1.00	459,160.29	459,160.29	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-382,555.20	17-Dec-98		1.00	382,555.20	382,555.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.37	17-Dec-98		1.00	0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.45	17-Dec-98		1.00	0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-294,242.15	17-Dec-98		1.00	294,242.15	294,242.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-173,725.18	18-Dec-98		1.00	173,725.18	173,725.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-685,678.56	18-Dec-98		1.00	685,678.56	685,678.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-254,494.02	18-Dec-98		1.00	254,494.02	254,494.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,227,812.91	18-Dec-98		1.00	1,227,812.91	1,227,812.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	18-Dec-98		1.00	0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	18-Dec-98		1.00	0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	18-Dec-98		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78,902.97	21-Dec-98		1.00	78,902.97	78,902.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,576,935.82	21-Dec-98		1.00	1,576,935.82	1,576,935.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-205,825.84	21-Dec-98		1.00	205,825.84	205,825.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-91.08	21-Dec-98		1.00	91.08	91.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-816.79	21-Dec-98		1.00	816.79	816.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-687.52	21-Dec-98		1.00	687.52	687.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-342.97	21-Dec-98		1.00	342.97	342.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-590.16	21-Dec-98		1.00	590.16	590.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	21-Dec-98		1.00	0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-312.85	21-Dec-98		1.00	312.85	312.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-512.41	21-Dec-98		1.00	512.41	512.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-104.40	21-Dec-98		1.00	104.40	104.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.64	21-Dec-98		1.00	0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-181.01	21-Dec-98		1.00	181.01	181.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-173.05	21-Dec-98		1.00	173.05	173.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.82	21-Dec-98		1.00	79.82	79.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43.90	21-Dec-98		1.00	43.90	43.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39.77	21-Dec-98		1.00	39.77	39.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-57.44	21-Dec-98		1.00	57.44	57.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	21-Dec-98		1.00	0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-12,373.65	21-Dec-98		1.00	12,373.65	12,373.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49.35	21-Dec-98		1.00	49.35	49.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-287,719.46	21-Dec-98		1.00	287,719.46	287,719.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-55.47	21-Dec-98		1.00	55.47	55.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-66,134.85	22-Dec-98		1.00	66,134.85	66,134.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-101,360.73	22-Dec-98		1.00	101,360.73	101,360.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-127,809.75	22-Dec-98		1.00	127,809.75	127,809.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-351,744.30	22-Dec-98		1.00	351,744.30	351,744.30	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-178,870.09	22-Dec-98		1.00	178,870.09	178,870.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	22-Dec-98		1.00	0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-13,919.34	22-Dec-98		1.00	13,919.34	13,919.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31,719.29	23-Dec-98		1.00	31,719.29	31,719.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,074,746.46	23-Dec-98		1.00	5,074,746.46	5,074,746.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,603,892.41	23-Dec-98		1.00	3,603,892.41	3,603,892.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,421,001.06	23-Dec-98		1.00	1,421,001.06	1,421,001.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-303,445.07	23-Dec-98		1.00	303,445.07	303,445.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-551,152.29	23-Dec-98		1.00	551,152.29	551,152.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-224.22	23-Dec-98		1.00	224.22	224.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	23-Dec-98		1.00	0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	23-Dec-98		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	23-Dec-98		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-269,791.91	23-Dec-98		1.00	269,791.91	269,791.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-894,290.99	24-Dec-98		1.00	894,290.99	894,290.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-338,106.52	24-Dec-98		1.00	338,106.52	338,106.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-790,650.50	24-Dec-98		1.00	790,650.50	790,650.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-17,966.36	24-Dec-98		1.00	17,966.36	17,966.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.27	24-Dec-98		1.00	0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.37	24-Dec-98		1.00	0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	24-Dec-98		1.00	0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	24-Dec-98		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-117,239.96	28-Dec-98		1.00	117,239.96	117,239.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,285,588.69	28-Dec-98		1.00	3,285,588.69	3,285,588.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,016,644.53	28-Dec-98		1.00	1,016,644.53	1,016,644.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-608,591.15	28-Dec-98		1.00	608,591.15	608,591.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-58,655.73	28-Dec-98		1.00	58,655.73	58,655.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,670,764.38	28-Dec-98		1.00	1,670,764.38	1,670,764.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-161,895.29	28-Dec-98		1.00	161,895.29	161,895.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.36	28-Dec-98		1.00	0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	28-Dec-98		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	28-Dec-98		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	28-Dec-98		1.00	0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-12,650.97	28-Dec-98		1.00	12,650.97	12,650.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-24,320.73	28-Dec-98		1.00	24,320.73	24,320.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-774,297.05	29-Dec-98		1.00	774,297.05	774,297.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-89,578.98	29-Dec-98		1.00	89,578.98	89,578.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-235,435.50	29-Dec-98		1.00	235,435.50	235,435.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-514,448.38	29-Dec-98		1.00	514,448.38	514,448.38	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-632,529.60	29-Dec-98		1.00	632,529.60	632,529.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-608.45	29-Dec-98		1.00	608.45	608.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-91.31	29-Dec-98		1.00	91.31	91.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-817.52	29-Dec-98		1.00	817.52	817.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-689.17	29-Dec-98		1.00	689.17	689.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-62.22	29-Dec-98		1.00	62.22	62.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-585.60	29-Dec-98		1.00	585.60	585.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-311.49	29-Dec-98		1.00	311.49	311.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-256.89	29-Dec-98		1.00	256.89	256.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-103.71	29-Dec-98		1.00	103.71	103.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	29-Dec-98		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-179.38	29-Dec-98		1.00	179.38	179.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.23	29-Dec-98		1.00	0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.26	29-Dec-98		1.00	0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.88	29-Dec-98		1.00	78.88	78.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43.47	29-Dec-98		1.00	43.47	43.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39.31	29-Dec-98		1.00	39.31	39.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-56.84	29-Dec-98		1.00	56.84	56.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48.78	29-Dec-98		1.00	48.78	48.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54.82	29-Dec-98		1.00	54.82	54.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-91,567.58	30-Dec-98		1.00	91,567.58	91,567.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-347,024.45	30-Dec-98		1.00	347,024.45	347,024.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-601,988.45	30-Dec-98		1.00	601,988.45	601,988.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-95,429.25	30-Dec-98		1.00	95,429.25	95,429.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-160,789.17	30-Dec-98		1.00	160,789.17	160,789.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	30-Dec-98		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	30-Dec-98		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	30-Dec-98		1.00	0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	30-Dec-98		1.00	0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	30-Dec-98		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.29	30-Dec-98		1.00	0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-513,175.15	31-Dec-98		1.00	513,175.15	513,175.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-911,456.45	31-Dec-98		1.00	911,456.45	911,456.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,214,928.50	31-Dec-98		1.00	1,214,928.50	1,214,928.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-243,856.94	31-Dec-98		1.00	243,856.94	243,856.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-834,641.59	31-Dec-98		1.00	834,641.59	834,641.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,286.65	31-Dec-98		1.00	2,286.65	2,286.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	31-Dec-98		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	31-Dec-98		1.00	0.04	0.04	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.50	31-Dec-98		1.00	0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	31-Dec-98		1.00	0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	31-Dec-98		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.29	31-Dec-98		1.00	0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-184,548.66	31-Dec-98		1.00	184,548.66	184,548.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34,909.50	4-Jan-99		1.00	34,909.50	34,909.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-97,545.37	4-Jan-99		1.00	97,545.37	97,545.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-913,337.72	4-Jan-99		1.00	913,337.72	913,337.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-139,467.72	4-Jan-99		1.00	139,467.72	139,467.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-94,932.66	4-Jan-99		1.00	94,932.66	94,932.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-629,240.35	5-Jan-99		1.00	629,240.35	629,240.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-16,449.68	5-Jan-99		1.00	16,449.68	16,449.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-295,472.93	5-Jan-99		1.00	295,472.93	295,472.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-172,987.36	5-Jan-99		1.00	172,987.36	172,987.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-818.31	5-Jan-99		1.00	818.31	818.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.36	5-Jan-99		1.00	0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-185.60	5-Jan-99		1.00	185.60	185.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-567.72	5-Jan-99		1.00	567.72	567.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-306.69	5-Jan-99		1.00	306.69	306.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-506.57	5-Jan-99		1.00	506.57	506.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-102.97	5-Jan-99		1.00	102.97	102.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	5-Jan-99		1.00	0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-178.07	5-Jan-99		1.00	178.07	178.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	5-Jan-99		1.00	0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.61	5-Jan-99		1.00	0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43.02	5-Jan-99		1.00	43.02	43.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38.88	5-Jan-99		1.00	38.88	38.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-56.24	5-Jan-99		1.00	56.24	56.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,221.75	5-Jan-99		1.00	1,221.75	1,221.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48.34	5-Jan-99		1.00	48.34	48.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-353,981.46	5-Jan-99		1.00	353,981.46	353,981.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-100,585.83	5-Jan-99		1.00	100,585.83	100,585.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54.32	5-Jan-99		1.00	54.32	54.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,035.54	6-Jan-99		1.00	8,035.54	8,035.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-481,919.59	6-Jan-99		1.00	481,919.59	481,919.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39,016.78	6-Jan-99		1.00	39,016.78	39,016.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-11,235.06	6-Jan-99		1.00	11,235.06	11,235.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-705,395.86	6-Jan-99		1.00	705,395.86	705,395.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	6-Jan-99		1.00	0.28	0.28	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	6-Jan-99	1.00		0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.53	6-Jan-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	6-Jan-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	6-Jan-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-17,250.60	6-Jan-99	1.00		17,250.60	17,250.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-60,766.58	6-Jan-99	1.00		60,766.58	60,766.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-94,098.41	6-Jan-99	1.00		94,098.41	94,098.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	6-Jan-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-56,822.71	6-Jan-99	1.00		56,822.71	56,822.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-605,971.22	7-Jan-99	1.00		605,971.22	605,971.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-177,630.79	7-Jan-99	1.00		177,630.79	177,630.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-97,833.60	7-Jan-99	1.00		97,833.60	97,833.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-279,046.00	7-Jan-99	1.00		279,046.00	279,046.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-299,403.56	7-Jan-99	1.00		299,403.56	299,403.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38,800.49	7-Jan-99	1.00		38,800.49	38,800.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,138,052.69	7-Jan-99	1.00		2,138,052.69	2,138,052.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-69,004.75	7-Jan-99	1.00		69,004.75	69,004.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	7-Jan-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	7-Jan-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.58	7-Jan-99	1.00		0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51,799.85	7-Jan-99	1.00		51,799.85	51,799.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-152,325.78	7-Jan-99	1.00		152,325.78	152,325.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.43	7-Jan-99	1.00		0.43	0.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-114,175.23	7-Jan-99	1.00		114,175.23	114,175.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-608,674.02	8-Jan-99	1.00		608,674.02	608,674.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-6,802,215.74	8-Jan-99	1.00		6,802,215.74	6,802,215.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-961,101.12	8-Jan-99	1.00		961,101.12	961,101.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-141,251.04	8-Jan-99	1.00		141,251.04	141,251.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	8-Jan-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,390.79	8-Jan-99	1.00		2,390.79	2,390.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.44	8-Jan-99	1.00		0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	8-Jan-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	8-Jan-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-153,292.97	11-Jan-99	1.00		153,292.97	153,292.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,391,110.95	11-Jan-99	1.00		3,391,110.95	3,391,110.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-994,173.67	11-Jan-99	1.00		994,173.67	994,173.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-145,801.82	11-Jan-99	1.00		145,801.82	145,801.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-98,602.26	11-Jan-99	1.00		98,602.26	98,602.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-819.80	11-Jan-99	1.00		819.80	819.80	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-569.69	11-Jan-99		1.00	569.69	569.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-509.44	11-Jan-99		1.00	509.44	509.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-103.58	11-Jan-99		1.00	103.58	103.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-80.88	11-Jan-99		1.00	80.88	80.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	11-Jan-99		1.00	0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-77.97	11-Jan-99		1.00	77.97	77.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43.41	11-Jan-99		1.00	43.41	43.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39.16	11-Jan-99		1.00	39.16	39.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-56.65	11-Jan-99		1.00	56.65	56.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-56.79	11-Jan-99		1.00	56.79	56.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	11-Jan-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-23,568.36	11-Jan-99		1.00	23,568.36	23,568.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-61.23	11-Jan-99		1.00	61.23	61.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,419,714.03	11-Jan-99		1.00	8,419,714.03	8,419,714.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54.84	11-Jan-99		1.00	54.84	54.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,500,000.00	12-Jan-99		1.00	4,500,000.00	4,500,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,264,047.94	12-Jan-99		1.00	2,264,047.94	2,264,047.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-116,393.68	12-Jan-99		1.00	116,393.68	116,393.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-136,364.51	12-Jan-99		1.00	136,364.51	136,364.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-85,278.17	12-Jan-99		1.00	85,278.17	85,278.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	12-Jan-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	12-Jan-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.37	12-Jan-99		1.00	0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	12-Jan-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	12-Jan-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-236,545.02	12-Jan-99		1.00	236,545.02	236,545.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-811,364.98	13-Jan-99		1.00	811,364.98	811,364.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,477,758.46	13-Jan-99		1.00	1,477,758.46	1,477,758.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,158,139.49	13-Jan-99		1.00	2,158,139.49	2,158,139.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-749,666.71	13-Jan-99		1.00	749,666.71	749,666.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-233,825.37	13-Jan-99		1.00	233,825.37	233,825.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-67,551.45	13-Jan-99		1.00	67,551.45	67,551.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-867,346.02	13-Jan-99		1.00	867,346.02	867,346.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-754,724.36	13-Jan-99		1.00	754,724.36	754,724.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,818,430.38	13-Jan-99		1.00	4,818,430.38	4,818,430.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.40	13-Jan-99		1.00	0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,665.25	13-Jan-99		1.00	5,665.25	5,665.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	13-Jan-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	13-Jan-99		1.00	0.04	0.04	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-255,684.40	13-Jan-99		1.00	255,684.40	255,684.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-239,970.39	14-Jan-99		1.00	239,970.39	239,970.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-418,430.07	14-Jan-99		1.00	418,430.07	418,430.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,647,918.35	14-Jan-99		1.00	1,647,918.35	1,647,918.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,416,618.92	14-Jan-99		1.00	1,416,618.92	1,416,618.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-839,081.14	14-Jan-99		1.00	839,081.14	839,081.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-412,678.55	14-Jan-99		1.00	412,678.55	412,678.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,337,130.00	14-Jan-99		1.00	1,337,130.00	1,337,130.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-352,245.12	14-Jan-99		1.00	352,245.12	352,245.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,594,564.93	14-Jan-99		1.00	1,594,564.93	1,594,564.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-96,455.70	14-Jan-99		1.00	96,455.70	96,455.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-87,198.75	14-Jan-99		1.00	87,198.75	87,198.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	14-Jan-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.98	14-Jan-99		1.00	0.98	0.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-69,999.80	14-Jan-99		1.00	69,999.80	69,999.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	14-Jan-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-989,078.41	15-Jan-99		1.00	989,078.41	989,078.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-313,121.92	15-Jan-99		1.00	313,121.92	313,121.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,577,055.04	15-Jan-99		1.00	4,577,055.04	4,577,055.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,750,011.83	15-Jan-99		1.00	1,750,011.83	1,750,011.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-25,851.59	15-Jan-99		1.00	25,851.59	25,851.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-931.03	15-Jan-99		1.00	931.03	931.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	15-Jan-99		1.00	0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-336.47	15-Jan-99		1.00	336.47	336.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31,304.38	15-Jan-99		1.00	31,304.38	31,304.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	15-Jan-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	15-Jan-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,815,467.06	15-Jan-99		1.00	4,815,467.06	4,815,467.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-30,214.05	19-Jan-99		1.00	30,214.05	30,214.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-167,422.78	19-Jan-99		1.00	167,422.78	167,422.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,361,114.30	19-Jan-99		1.00	1,361,114.30	1,361,114.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-820.88	19-Jan-99		1.00	820.88	820.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-345.23	19-Jan-99		1.00	345.23	345.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-565.94	19-Jan-99		1.00	565.94	565.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-458.13	19-Jan-99		1.00	458.13	458.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-282.92	19-Jan-99		1.00	282.92	282.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-507.50	19-Jan-99		1.00	507.50	507.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-95.45	19-Jan-99		1.00	95.45	95.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.71	19-Jan-99		1.00	0.71	0.71	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-169.32	19-Jan-99	1.00		169.32	169.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-74.33	19-Jan-99	1.00		74.33	74.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-42.84	19-Jan-99	1.00		42.84	42.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38.64	19-Jan-99	1.00		38.64	38.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-55.83	19-Jan-99	1.00		55.83	55.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52.34	19-Jan-99	1.00		52.34	52.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,067.19	19-Jan-99	1.00		1,067.19	1,067.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-372,331.14	19-Jan-99	1.00		372,331.14	372,331.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-345,421.96	19-Jan-99	1.00		345,421.96	345,421.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-16,641.63	19-Jan-99	1.00		16,641.63	16,641.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-24,448.80	19-Jan-99	1.00		24,448.80	24,448.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,413,976.40	20-Jan-99	1.00		5,413,976.40	5,413,976.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-67,827.43	20-Jan-99	1.00		67,827.43	67,827.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-11,703,896.12	20-Jan-99	1.00		11,703,896.12	11,703,896.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-914,228.93	20-Jan-99	1.00		914,228.93	914,228.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,223,040.83	20-Jan-99	1.00		1,223,040.83	1,223,040.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,183,330.87	20-Jan-99	1.00		1,183,330.87	1,183,330.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-229,344.93	20-Jan-99	1.00		229,344.93	229,344.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-112,717.53	20-Jan-99	1.00		112,717.53	112,717.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-543,332.75	20-Jan-99	1.00		543,332.75	543,332.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,426,304.47	20-Jan-99	1.00		1,426,304.47	1,426,304.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.39	20-Jan-99	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.40	20-Jan-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-200,052.75	20-Jan-99	1.00		200,052.75	200,052.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,099.15	20-Jan-99	1.00		2,099.15	2,099.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-563,986.16	21-Jan-99	1.00		563,986.16	563,986.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-309,829.12	21-Jan-99	1.00		309,829.12	309,829.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-809,751.86	21-Jan-99	1.00		809,751.86	809,751.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-163,037.54	21-Jan-99	1.00		163,037.54	163,037.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	21-Jan-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-16,925.48	21-Jan-99	1.00		16,925.48	16,925.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	21-Jan-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-951,302.30	21-Jan-99	1.00		951,302.30	951,302.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-516,011.79	22-Jan-99	1.00		516,011.79	516,011.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,577,223.03	22-Jan-99	1.00		5,577,223.03	5,577,223.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,548,230.88	22-Jan-99	1.00		10,548,230.88	10,548,230.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,575,913.70	22-Jan-99	1.00		2,575,913.70	2,575,913.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-891,406.26	22-Jan-99	1.00		891,406.26	891,406.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-102,249.81	22-Jan-99	1.00		102,249.81	102,249.81	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-107,341.69	22-Jan-99		1.00	107,341.69	107,341.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,821,857.74	22-Jan-99		1.00	2,821,857.74	2,821,857.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.86	22-Jan-99		1.00	0.86	0.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	22-Jan-99		1.00	0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	22-Jan-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-844,090.16	22-Jan-99		1.00	844,090.16	844,090.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-676.00	22-Jan-99		1.00	676.00	676.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-196,458.53	25-Jan-99		1.00	196,458.53	196,458.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,337,271.06	25-Jan-99		1.00	3,337,271.06	3,337,271.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-746,456.83	25-Jan-99		1.00	746,456.83	746,456.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-202,372.17	25-Jan-99		1.00	202,372.17	202,372.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-164,078.51	25-Jan-99		1.00	164,078.51	164,078.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-44,363.79	25-Jan-99		1.00	44,363.79	44,363.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-58,551.00	25-Jan-99		1.00	58,551.00	58,551.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-353.39	25-Jan-99		1.00	353.39	353.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-558.52	25-Jan-99		1.00	558.52	558.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-452.91	25-Jan-99		1.00	452.91	452.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-291.53	25-Jan-99		1.00	291.53	291.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-512.63	25-Jan-99		1.00	512.63	512.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.50	25-Jan-99		1.00	0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-94.40	25-Jan-99		1.00	94.40	94.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	25-Jan-99		1.00	0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	25-Jan-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-176.73	25-Jan-99		1.00	176.73	176.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-75.25	25-Jan-99		1.00	75.25	75.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43.43	25-Jan-99		1.00	43.43	43.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39.13	25-Jan-99		1.00	39.13	39.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-56.58	25-Jan-99		1.00	56.58	56.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-53.07	25-Jan-99		1.00	53.07	53.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,091.24	25-Jan-99		1.00	1,091.24	1,091.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-159,147.78	26-Jan-99		1.00	159,147.78	159,147.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-521,509.37	26-Jan-99		1.00	521,509.37	521,509.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,645,436.30	26-Jan-99		1.00	1,645,436.30	1,645,436.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,556,251.04	26-Jan-99		1.00	1,556,251.04	1,556,251.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-889,999.20	26-Jan-99		1.00	889,999.20	889,999.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-158,287.91	26-Jan-99		1.00	158,287.91	158,287.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-447,815.38	26-Jan-99		1.00	447,815.38	447,815.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-281,819.20	26-Jan-99		1.00	281,819.20	281,819.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	26-Jan-99		1.00	0.05	0.05	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	26-Jan-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-354,868.93	26-Jan-99		1.00	354,868.93	354,868.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	26-Jan-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48,693.66	26-Jan-99		1.00	48,693.66	48,693.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-224,180.70	27-Jan-99		1.00	224,180.70	224,180.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,759.46	27-Jan-99		1.00	10,759.46	10,759.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-320,499.65	27-Jan-99		1.00	320,499.65	320,499.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39,080.31	27-Jan-99		1.00	39,080.31	39,080.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.27	27-Jan-99		1.00	0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	27-Jan-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	27-Jan-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-41,280.46	27-Jan-99		1.00	41,280.46	41,280.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	27-Jan-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-394,976.21	27-Jan-99		1.00	394,976.21	394,976.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-989.45	27-Jan-99		1.00	989.45	989.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-298,622.81	28-Jan-99		1.00	298,622.81	298,622.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-369,968.38	28-Jan-99		1.00	369,968.38	369,968.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-169,857.97	28-Jan-99		1.00	169,857.97	169,857.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,129,744.31	28-Jan-99		1.00	3,129,744.31	3,129,744.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-339,115.83	28-Jan-99		1.00	339,115.83	339,115.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-339,626.99	28-Jan-99		1.00	339,626.99	339,626.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-64,930.29	28-Jan-99		1.00	64,930.29	64,930.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-116,559.66	28-Jan-99		1.00	116,559.66	116,559.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-96,448.49	28-Jan-99		1.00	96,448.49	96,448.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	28-Jan-99		1.00	0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	28-Jan-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,000.11	28-Jan-99		1.00	3,000.11	3,000.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	28-Jan-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,379.43	29-Jan-99		1.00	1,379.43	1,379.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38,447.54	29-Jan-99		1.00	38,447.54	38,447.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-296,327.51	29-Jan-99		1.00	296,327.51	296,327.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-658,093.12	29-Jan-99		1.00	658,093.12	658,093.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-96,165.00	29-Jan-99		1.00	96,165.00	96,165.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-931.03	29-Jan-99		1.00	931.03	931.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	29-Jan-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,164.52	29-Jan-99		1.00	1,164.52	1,164.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	29-Jan-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-173,289.87	29-Jan-99		1.00	173,289.87	173,289.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-29,041.05	29-Jan-99		1.00	29,041.05	29,041.05	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-295,385.43	1-Feb-99	1.00		295,385.43	295,385.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43,771.05	1-Feb-99	1.00		43,771.05	43,771.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-614,609.88	1-Feb-99	1.00		614,609.88	614,609.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-483,927.00	1-Feb-99	1.00		483,927.00	483,927.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-679,862.70	1-Feb-99	1.00		679,862.70	679,862.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	1-Feb-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	1-Feb-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-286,765.69	1-Feb-99	1.00		286,765.69	286,765.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-974.35	1-Feb-99	1.00		974.35	974.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	1-Feb-99	1.00		0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-101,042.67	2-Feb-99	1.00		101,042.67	101,042.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-227,184.36	2-Feb-99	1.00		227,184.36	227,184.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,647,338.61	2-Feb-99	1.00		1,647,338.61	1,647,338.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-415,816.79	2-Feb-99	1.00		415,816.79	415,816.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-278,559.02	2-Feb-99	1.00		278,559.02	278,559.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	2-Feb-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	2-Feb-99	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-56,917.70	2-Feb-99	1.00		56,917.70	56,917.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,154.90	2-Feb-99	1.00		2,154.90	2,154.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-486,910.11	2-Feb-99	1.00		486,910.11	486,910.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-260,811.10	3-Feb-99	1.00		260,811.10	260,811.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-664,589.54	3-Feb-99	1.00		664,589.54	664,589.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-427,580.67	3-Feb-99	1.00		427,580.67	427,580.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-671,503.91	3-Feb-99	1.00		671,503.91	671,503.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,207.92	3-Feb-99	1.00		1,207.92	1,207.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-933,180.04	3-Feb-99	1.00		933,180.04	933,180.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-935,637.96	3-Feb-99	1.00		935,637.96	935,637.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,003.64	3-Feb-99	1.00		3,003.64	3,003.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	3-Feb-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-27.04	3-Feb-99	1.00		27.04	27.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	3-Feb-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-291,438.06	3-Feb-99	1.00		291,438.06	291,438.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.44	3-Feb-99	1.00		0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-622,273.39	4-Feb-99	1.00		622,273.39	622,273.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-170,335.25	4-Feb-99	1.00		170,335.25	170,335.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-228,825.00	4-Feb-99	1.00		228,825.00	228,825.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-530,778.96	5-Feb-99	1.00		530,778.96	530,778.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-204,201.98	5-Feb-99	1.00		204,201.98	204,201.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,888,682.28	5-Feb-99	1.00		4,888,682.28	4,888,682.28	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,293,481.10	5-Feb-99	1.00		4,293,481.10	4,293,481.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,688,654.54	5-Feb-99	1.00		1,688,654.54	1,688,654.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-276,713.40	5-Feb-99	1.00		276,713.40	276,713.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-622,974.94	5-Feb-99	1.00		622,974.94	622,974.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-127,072.52	5-Feb-99	1.00		127,072.52	127,072.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-416,980.82	5-Feb-99	1.00		416,980.82	416,980.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		0.05	5-Feb-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.43	5-Feb-99	1.00		0.43	0.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-6,480.00	5-Feb-99	1.00		6,480.00	6,480.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.79	5-Feb-99	1.00		0.79	0.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.57	5-Feb-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-47.01	5-Feb-99	1.00		47.01	47.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-61,311.26	5-Feb-99	1.00		61,311.26	61,311.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-26,757.20	8-Feb-99	1.00		26,757.20	26,757.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-102,385.22	8-Feb-99	1.00		102,385.22	102,385.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-156,508.00	8-Feb-99	1.00		156,508.00	156,508.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-260,540.07	8-Feb-99	1.00		260,540.07	260,540.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-385,456.99	8-Feb-99	1.00		385,456.99	385,456.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-217,474.78	8-Feb-99	1.00		217,474.78	217,474.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,322,038.89	8-Feb-99	1.00		2,322,038.89	2,322,038.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.66	8-Feb-99	1.00		0.66	0.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-547.24	8-Feb-99	1.00		547.24	547.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-282.01	8-Feb-99	1.00		282.01	282.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-513.04	8-Feb-99	1.00		513.04	513.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-94.38	8-Feb-99	1.00		94.38	94.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-184.40	8-Feb-99	1.00		184.40	184.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-177.25	8-Feb-99	1.00		177.25	177.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,767.84	8-Feb-99	1.00		1,767.84	1,767.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39.27	8-Feb-99	1.00		39.27	39.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-56.80	8-Feb-99	1.00		56.80	56.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-53.40	8-Feb-99	1.00		53.40	53.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-504,612.85	8-Feb-99	1.00		504,612.85	504,612.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-50.94	8-Feb-99	1.00		50.94	50.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-84.67	8-Feb-99	1.00		84.67	84.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-138,504.79	8-Feb-99	1.00		138,504.79	138,504.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-400,060.92	8-Feb-99	1.00		400,060.92	400,060.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-75,670.36	9-Feb-99	1.00		75,670.36	75,670.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,744,970.94	9-Feb-99	1.00		1,744,970.94	1,744,970.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-7,514,032.44	9-Feb-99	1.00		7,514,032.44	7,514,032.44	0.00

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,592,561.94	9-Feb-99	1.00		5,592,561.94	5,592,561.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-104,984.48	9-Feb-99	1.00		104,984.48	104,984.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-160,389.50	9-Feb-99	1.00		160,389.50	160,389.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.55	9-Feb-99	1.00		0.55	0.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-234,195.90	9-Feb-99	1.00		234,195.90	234,195.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-803,881.73	10-Feb-99	1.00		803,881.73	803,881.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-187,246.70	10-Feb-99	1.00		187,246.70	187,246.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,064,908.32	10-Feb-99	1.00		5,064,908.32	5,064,908.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,276,940.32	10-Feb-99	1.00		1,276,940.32	1,276,940.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-28,860.69	10-Feb-99	1.00		28,860.69	28,860.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-320,584.16	10-Feb-99	1.00		320,584.16	320,584.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-145,332.88	10-Feb-99	1.00		145,332.88	145,332.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,114,531.48	10-Feb-99	1.00		1,114,531.48	1,114,531.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	10-Feb-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	10-Feb-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-12,400.00	10-Feb-99	1.00		12,400.00	12,400.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.64	10-Feb-99	1.00		0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-37.34	10-Feb-99	1.00		37.34	37.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-197,188.39	10-Feb-99	1.00		197,188.39	197,188.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-208,015.20	10-Feb-99	1.00		208,015.20	208,015.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-463,675.69	11-Feb-99	1.00		463,675.69	463,675.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-370,695.50	11-Feb-99	1.00		370,695.50	370,695.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-933,095.50	11-Feb-99	1.00		933,095.50	933,095.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,788,516.29	11-Feb-99	1.00		10,788,516.29	10,788,516.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-702,576.08	11-Feb-99	1.00		702,576.08	702,576.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	11-Feb-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	11-Feb-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.81	11-Feb-99	1.00		0.81	0.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-348,063.50	11-Feb-99	1.00		348,063.50	348,063.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-7,576.70	11-Feb-99	1.00		7,576.70	7,576.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-525,446.95	12-Feb-99	1.00		525,446.95	525,446.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,295,430.64	12-Feb-99	1.00		3,295,430.64	3,295,430.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	12-Feb-99	1.00		0.12	0.12	0.00

COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-0.08	12-Feb-99	1.00	0.08	0.08	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-0.65	12-Feb-99	1.00	0.65	0.65	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-74,656.79	12-Feb-99	1.00	74,656.79	74,656.79	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-1,057.00	12-Feb-99	1.00	1,057.00	1,057.00	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-110,691.42	16-Feb-99	1.00	110,691.42	110,691.42	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-581.76	16-Feb-99	1.00	581.76	581.76	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,014,061.29	16-Feb-99		1.00	3,014,061.29	3,014,061.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,989,318.92	16-Feb-99		1.00	1,989,318.92	1,989,318.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-23,980.40	16-Feb-99		1.00	23,980.40	23,980.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-648,077.87	16-Feb-99		1.00	648,077.87	648,077.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-543,796.95	16-Feb-99		1.00	543,796.95	543,796.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	16-Feb-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-544.42	16-Feb-99		1.00	544.42	544.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	16-Feb-99		1.00	0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-279.35	16-Feb-99		1.00	279.35	279.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-92.92	16-Feb-99		1.00	92.92	92.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.31	16-Feb-99		1.00	0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-175.11	16-Feb-99		1.00	175.11	175.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-65.40	16-Feb-99		1.00	65.40	65.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48.60	16-Feb-99		1.00	48.60	48.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-55.35	16-Feb-99		1.00	55.35	55.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52.03	16-Feb-99		1.00	52.03	52.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-92.66	16-Feb-99		1.00	92.66	92.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,671.71	16-Feb-99		1.00	3,671.71	3,671.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-71.48	16-Feb-99		1.00	71.48	71.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-322,731.72	17-Feb-99		1.00	322,731.72	322,731.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,134,439.12	17-Feb-99		1.00	3,134,439.12	3,134,439.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-68,500.11	17-Feb-99		1.00	68,500.11	68,500.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-313,677.52	17-Feb-99		1.00	313,677.52	313,677.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-579,970.71	17-Feb-99		1.00	579,970.71	579,970.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-375,383.36	17-Feb-99		1.00	375,383.36	375,383.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,622,355.30	17-Feb-99		1.00	2,622,355.30	2,622,355.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,589,931.22	17-Feb-99		1.00	1,589,931.22	1,589,931.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-148,813.21	17-Feb-99		1.00	148,813.21	148,813.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.31	17-Feb-99		1.00	0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	17-Feb-99		1.00	0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-136,543.89	17-Feb-99		1.00	136,543.89	136,543.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-15,018.75	18-Feb-99		1.00	15,018.75	15,018.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,068,992.21	18-Feb-99		1.00	1,068,992.21	1,068,992.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,043,493.18	18-Feb-99		1.00	1,043,493.18	1,043,493.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-260,548.30	18-Feb-99		1.00	260,548.30	260,548.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,371,135.21	18-Feb-99		1.00	2,371,135.21	2,371,135.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	18-Feb-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,219.17	18-Feb-99		1.00	5,219.17	5,219.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.87	18-Feb-99		1.00	0.87	0.87	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,173.02	18-Feb-99	1.00		2,173.02	2,173.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	18-Feb-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	18-Feb-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,165.66	18-Feb-99	1.00		1,165.66	1,165.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-117,123.47	18-Feb-99	1.00		117,123.47	117,123.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-168,885.57	19-Feb-99	1.00		168,885.57	168,885.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-381,671.54	19-Feb-99	1.00		381,671.54	381,671.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-88,780.26	19-Feb-99	1.00		88,780.26	88,780.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-432,674.21	19-Feb-99	1.00		432,674.21	432,674.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-240,394.71	19-Feb-99	1.00		240,394.71	240,394.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-100,699.90	19-Feb-99	1.00		100,699.90	100,699.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.61	19-Feb-99	1.00		0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	19-Feb-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	19-Feb-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	19-Feb-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,434.12	19-Feb-99	1.00		10,434.12	10,434.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52,527.95	19-Feb-99	1.00		52,527.95	52,527.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-97,011.06	22-Feb-99	1.00		97,011.06	97,011.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-545,076.17	22-Feb-99	1.00		545,076.17	545,076.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,371,970.41	22-Feb-99	1.00		5,371,970.41	5,371,970.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-804.66	22-Feb-99	1.00		804.66	804.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-352.01	22-Feb-99	1.00		352.01	352.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-542.85	22-Feb-99	1.00		542.85	542.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.31	22-Feb-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-92.09	22-Feb-99	1.00		92.09	92.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.49	22-Feb-99	1.00		0.49	0.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-118.10	22-Feb-99	1.00		118.10	118.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-175.74	22-Feb-99	1.00		175.74	175.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-53.35	22-Feb-99	1.00		53.35	53.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-47.96	22-Feb-99	1.00		47.96	47.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	22-Feb-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54.42	22-Feb-99	1.00		54.42	54.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52,527.80	22-Feb-99	1.00		52,527.80	52,527.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-19.78	22-Feb-99	1.00		19.78	19.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-105.21	22-Feb-99	1.00		105.21	105.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-70.83	22-Feb-99	1.00		70.83	70.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-679,466.25	23-Feb-99	1.00		679,466.25	679,466.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-101,253.00	23-Feb-99	1.00		101,253.00	101,253.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	23-Feb-99	1.00		0.04	0.04	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	23-Feb-99		1.00	0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-21,545.28	23-Feb-99		1.00	21,545.28	21,545.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-172,954.26	24-Feb-99		1.00	172,954.26	172,954.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-66,449.56	24-Feb-99		1.00	66,449.56	66,449.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-428,013.61	24-Feb-99		1.00	428,013.61	428,013.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-40,917.44	24-Feb-99		1.00	40,917.44	40,917.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-241,706.05	24-Feb-99		1.00	241,706.05	241,706.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,204,625.62	24-Feb-99		1.00	1,204,625.62	1,204,625.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.53	24-Feb-99		1.00	0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	24-Feb-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.74	24-Feb-99		1.00	0.74	0.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	24-Feb-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-333,564.00	24-Feb-99		1.00	333,564.00	333,564.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-360,481.40	25-Feb-99		1.00	360,481.40	360,481.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,602,873.09	25-Feb-99		1.00	3,602,873.09	3,602,873.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-928,226.26	25-Feb-99		1.00	928,226.26	928,226.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-240,825.71	25-Feb-99		1.00	240,825.71	240,825.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-403,148.54	25-Feb-99		1.00	403,148.54	403,148.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-238,951.79	25-Feb-99		1.00	238,951.79	238,951.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-58,914.65	25-Feb-99		1.00	58,914.65	58,914.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.47	25-Feb-99		1.00	0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	25-Feb-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	25-Feb-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	25-Feb-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-552.78	25-Feb-99		1.00	552.78	552.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-233,357.50	26-Feb-99		1.00	233,357.50	233,357.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-101,944.75	26-Feb-99		1.00	101,944.75	101,944.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-64,908.22	26-Feb-99		1.00	64,908.22	64,908.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-318,262.02	26-Feb-99		1.00	318,262.02	318,262.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	26-Feb-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	26-Feb-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-64,675.01	26-Feb-99		1.00	64,675.01	64,675.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-122,458.13	1-Mar-99		1.00	122,458.13	122,458.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-41,140.93	1-Mar-99		1.00	41,140.93	41,140.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,572,838.58	1-Mar-99		1.00	1,572,838.58	1,572,838.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,417,464.69	1-Mar-99		1.00	1,417,464.69	1,417,464.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,093,747.07	1-Mar-99		1.00	2,093,747.07	2,093,747.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.82	1-Mar-99		1.00	0.82	0.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.30	1-Mar-99		1.00	0.30	0.30	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.77	1-Mar-99		1.00	0.77	0.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-40,059.73	1-Mar-99		1.00	40,059.73	40,059.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-97,291.59	1-Mar-99		1.00	97,291.59	97,291.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-33,842.16	2-Mar-99		1.00	33,842.16	33,842.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-331,436.25	2-Mar-99		1.00	331,436.25	331,436.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-239,320.84	2-Mar-99		1.00	239,320.84	239,320.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-251,557.27	2-Mar-99		1.00	251,557.27	251,557.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-469,358.75	2-Mar-99		1.00	469,358.75	469,358.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-359.36	2-Mar-99		1.00	359.36	359.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	2-Mar-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	2-Mar-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-174,528.06	2-Mar-99		1.00	174,528.06	174,528.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-241,945.40	2-Mar-99		1.00	241,945.40	241,945.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-290,280.18	3-Mar-99		1.00	290,280.18	290,280.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-456,591.64	3-Mar-99		1.00	456,591.64	456,591.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-922,158.68	3-Mar-99		1.00	922,158.68	922,158.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-442,895.98	3-Mar-99		1.00	442,895.98	442,895.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,208,609.73	3-Mar-99		1.00	1,208,609.73	1,208,609.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-970,097.77	3-Mar-99		1.00	970,097.77	970,097.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-330,092.97	3-Mar-99		1.00	330,092.97	330,092.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-19,188.74	3-Mar-99		1.00	19,188.74	19,188.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-103,539.57	3-Mar-99		1.00	103,539.57	103,539.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.61	3-Mar-99		1.00	0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.83	3-Mar-99		1.00	0.83	0.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-820,047.83	3-Mar-99		1.00	820,047.83	820,047.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,560,278.67	4-Mar-99		1.00	1,560,278.67	1,560,278.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-767,642.21	4-Mar-99		1.00	767,642.21	767,642.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-427,888.58	4-Mar-99		1.00	427,888.58	427,888.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-435,897.81	4-Mar-99		1.00	435,897.81	435,897.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,026,173.67	4-Mar-99		1.00	1,026,173.67	1,026,173.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38,936.85	4-Mar-99		1.00	38,936.85	38,936.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.75	4-Mar-99		1.00	0.75	0.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	4-Mar-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-15,875.90	4-Mar-99		1.00	15,875.90	15,875.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,870.53	4-Mar-99		1.00	8,870.53	8,870.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-33,041.50	5-Mar-99		1.00	33,041.50	33,041.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,763,399.62	5-Mar-99		1.00	1,763,399.62	1,763,399.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-408,060.19	5-Mar-99		1.00	408,060.19	408,060.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-632,044.09	5-Mar-99		1.00	632,044.09	632,044.09	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,479,319.16	5-Mar-99	1.00		2,479,319.16	2,479,319.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	5-Mar-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	5-Mar-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-29,612.06	5-Mar-99	1.00		29,612.06	29,612.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-484,895.49	8-Mar-99	1.00		484,895.49	484,895.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,546,676.29	8-Mar-99	1.00		4,546,676.29	4,546,676.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,493.60	8-Mar-99	1.00		10,493.60	10,493.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-594,687.61	8-Mar-99	1.00		594,687.61	594,687.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,410,164.50	8-Mar-99	1.00		1,410,164.50	1,410,164.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-487,827.02	8-Mar-99	1.00		487,827.02	487,827.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,515,156.05	8-Mar-99	1.00		2,515,156.05	2,515,156.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-801.37	8-Mar-99	1.00		801.37	801.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.26	8-Mar-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-350.09	8-Mar-99	1.00		350.09	350.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-539.46	8-Mar-99	1.00		539.46	539.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-272.98	8-Mar-99	1.00		272.98	272.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-501.71	8-Mar-99	1.00		501.71	501.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	8-Mar-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-90.07	8-Mar-99	1.00		90.07	90.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-144.19	8-Mar-99	1.00		144.19	144.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-112.24	8-Mar-99	1.00		112.24	112.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-171.61	8-Mar-99	1.00		171.61	171.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52.05	8-Mar-99	1.00		52.05	52.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-46.91	8-Mar-99	1.00		46.91	46.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	8-Mar-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-53.13	8-Mar-99	1.00		53.13	53.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	8-Mar-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-222,189.65	8-Mar-99	1.00		222,189.65	222,189.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-47.61	8-Mar-99	1.00		47.61	47.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-23,504.88	8-Mar-99	1.00		23,504.88	23,504.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51,864.12	8-Mar-99	1.00		51,864.12	51,864.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-73.18	8-Mar-99	1.00		73.18	73.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-562,025.92	9-Mar-99	1.00		562,025.92	562,025.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-153,322.50	9-Mar-99	1.00		153,322.50	153,322.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-111,152.45	9-Mar-99	1.00		111,152.45	111,152.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-194,005.74	9-Mar-99	1.00		194,005.74	194,005.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31,135.34	9-Mar-99	1.00		31,135.34	31,135.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	9-Mar-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	9-Mar-99	1.00		0.07	0.07	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-691,598.62	9-Mar-99	1.00		691,598.62	691,598.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-342,171.78	10-Mar-99	1.00		342,171.78	342,171.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-300,745.52	10-Mar-99	1.00		300,745.52	300,745.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-211,590.98	10-Mar-99	1.00		211,590.98	211,590.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-559,353.33	10-Mar-99	1.00		559,353.33	559,353.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	10-Mar-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	10-Mar-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	10-Mar-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-782,971.15	10-Mar-99	1.00		782,971.15	782,971.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-24,683.00	10-Mar-99	1.00		24,683.00	24,683.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-350,994.06	11-Mar-99	1.00		350,994.06	350,994.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-221,739.83	11-Mar-99	1.00		221,739.83	221,739.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-370,871.95	11-Mar-99	1.00		370,871.95	370,871.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,361,764.39	11-Mar-99	1.00		1,361,764.39	1,361,764.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-83,471.56	11-Mar-99	1.00		83,471.56	83,471.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-783,564.09	11-Mar-99	1.00		783,564.09	783,564.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-96,520.34	11-Mar-99	1.00		96,520.34	96,520.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-68,095.01	11-Mar-99	1.00		68,095.01	68,095.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-23,159.36	11-Mar-99	1.00		23,159.36	23,159.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.78	11-Mar-99	1.00		0.78	0.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	11-Mar-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	11-Mar-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-155.43	11-Mar-99	1.00		155.43	155.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,013,639.46	11-Mar-99	1.00		1,013,639.46	1,013,639.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-248,375.42	11-Mar-99	1.00		248,375.42	248,375.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,137.98	12-Mar-99	1.00		8,137.98	8,137.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-556,641.04	12-Mar-99	1.00		556,641.04	556,641.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,016,056.44	12-Mar-99	1.00		1,016,056.44	1,016,056.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-123,990.58	12-Mar-99	1.00		123,990.58	123,990.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,670,418.79	12-Mar-99	1.00		2,670,418.79	2,670,418.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.47	12-Mar-99	1.00		0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-7,679.74	12-Mar-99	1.00		7,679.74	7,679.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	12-Mar-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	12-Mar-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-58,455.41	12-Mar-99	1.00		58,455.41	58,455.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-900,709.40	12-Mar-99	1.00		900,709.40	900,709.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-168,646.05	12-Mar-99	1.00		168,646.05	168,646.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,118,282.74	15-Mar-99	1.00		2,118,282.74	2,118,282.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,921,265.45	15-Mar-99	1.00		4,921,265.45	4,921,265.45	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-455,870.17	15-Mar-99		1.00	455,870.17	455,870.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-832,656.10	15-Mar-99		1.00	832,656.10	832,656.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-808.21	15-Mar-99		1.00	808.21	808.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-350.98	15-Mar-99		1.00	350.98	350.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-541.37	15-Mar-99		1.00	541.37	541.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.91	15-Mar-99		1.00	0.91	0.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-274.89	15-Mar-99		1.00	274.89	274.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,505.37	15-Mar-99		1.00	1,505.37	1,505.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-90.55	15-Mar-99		1.00	90.55	90.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	15-Mar-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-112.72	15-Mar-99		1.00	112.72	112.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-172.46	15-Mar-99		1.00	172.46	172.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52.27	15-Mar-99		1.00	52.27	52.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	15-Mar-99		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-47.73	15-Mar-99		1.00	47.73	47.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,252,193.34	15-Mar-99		1.00	1,252,193.34	1,252,193.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-65.97	15-Mar-99		1.00	65.97	65.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-73.33	15-Mar-99		1.00	73.33	73.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,958,248.79	16-Mar-99		1.00	8,958,248.79	8,958,248.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-14,236.67	16-Mar-99		1.00	14,236.67	14,236.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-583,584.03	16-Mar-99		1.00	583,584.03	583,584.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-812,899.52	16-Mar-99		1.00	812,899.52	812,899.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-18,168.39	16-Mar-99		1.00	18,168.39	18,168.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-229,986.12	16-Mar-99		1.00	229,986.12	229,986.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-638,025.30	16-Mar-99		1.00	638,025.30	638,025.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,121,607.85	16-Mar-99		1.00	3,121,607.85	3,121,607.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-421.93	16-Mar-99		1.00	421.93	421.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.56	16-Mar-99		1.00	0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,000.00	16-Mar-99		1.00	5,000.00	5,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.87	16-Mar-99		1.00	0.87	0.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-181,669.60	16-Mar-99		1.00	181,669.60	181,669.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,018.62	16-Mar-99		1.00	1,018.62	1,018.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-465,846.66	17-Mar-99		1.00	465,846.66	465,846.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-45,342.10	17-Mar-99		1.00	45,342.10	45,342.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,154,815.96	17-Mar-99		1.00	1,154,815.96	1,154,815.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38,936.85	17-Mar-99		1.00	38,936.85	38,936.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-188,137.36	17-Mar-99		1.00	188,137.36	188,137.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	17-Mar-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	17-Mar-99		1.00	0.05	0.05	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.36	17-Mar-99		1.00	0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-100.11	17-Mar-99		1.00	100.11	100.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-84,789.60	17-Mar-99		1.00	84,789.60	84,789.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	17-Mar-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-471,295.86	17-Mar-99		1.00	471,295.86	471,295.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-981.57	17-Mar-99		1.00	981.57	981.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-216,794.44	18-Mar-99		1.00	216,794.44	216,794.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-730,617.50	18-Mar-99		1.00	730,617.50	730,617.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,544,000.44	18-Mar-99		1.00	1,544,000.44	1,544,000.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-119,761.60	18-Mar-99		1.00	119,761.60	119,761.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-512,307.00	18-Mar-99		1.00	512,307.00	512,307.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-331,125.79	18-Mar-99		1.00	331,125.79	331,125.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,155,212.34	18-Mar-99		1.00	1,155,212.34	1,155,212.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	18-Mar-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	18-Mar-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-315,502.67	18-Mar-99		1.00	315,502.67	315,502.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-754,300.23	19-Mar-99		1.00	754,300.23	754,300.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-17,806.80	19-Mar-99		1.00	17,806.80	17,806.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-231,672.91	19-Mar-99		1.00	231,672.91	231,672.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,182,547.29	19-Mar-99		1.00	1,182,547.29	1,182,547.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	19-Mar-99		1.00	0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,008.59	19-Mar-99		1.00	10,008.59	10,008.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.53	19-Mar-99		1.00	0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	19-Mar-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	19-Mar-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-185,309.85	19-Mar-99		1.00	185,309.85	185,309.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-238,665.39	19-Mar-99		1.00	238,665.39	238,665.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	19-Mar-99		1.00	0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-436,428.20	22-Mar-99		1.00	436,428.20	436,428.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-215,003.74	22-Mar-99		1.00	215,003.74	215,003.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-143,906.97	22-Mar-99		1.00	143,906.97	143,906.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-499,327.37	22-Mar-99		1.00	499,327.37	499,327.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,028,901.05	22-Mar-99		1.00	1,028,901.05	1,028,901.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-132,269.12	22-Mar-99		1.00	132,269.12	132,269.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,824,649.06	22-Mar-99		1.00	2,824,649.06	2,824,649.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-316,183.42	22-Mar-99		1.00	316,183.42	316,183.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.30	22-Mar-99		1.00	0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-352.00	22-Mar-99		1.00	352.00	352.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-530.88	22-Mar-99		1.00	530.88	530.88	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-277.59	22-Mar-99		1.00	277.59	277.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-511.13	22-Mar-99		1.00	511.13	511.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.71	22-Mar-99		1.00	0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-91.45	22-Mar-99		1.00	91.45	91.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-176.42	22-Mar-99		1.00	176.42	176.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-113.97	22-Mar-99		1.00	113.97	113.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-174.62	22-Mar-99		1.00	174.62	174.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52.92	22-Mar-99		1.00	52.92	52.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59.11	22-Mar-99		1.00	59.11	59.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-688.40	22-Mar-99		1.00	688.40	688.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48.44	22-Mar-99		1.00	48.44	48.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-67.39	22-Mar-99		1.00	67.39	67.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-36,788.49	23-Mar-99		1.00	36,788.49	36,788.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-239,720.50	23-Mar-99		1.00	239,720.50	239,720.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-695,610.52	23-Mar-99		1.00	695,610.52	695,610.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,015,362.51	23-Mar-99		1.00	1,015,362.51	1,015,362.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,443,875.38	23-Mar-99		1.00	3,443,875.38	3,443,875.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-359,345.46	23-Mar-99		1.00	359,345.46	359,345.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	23-Mar-99		1.00	0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	23-Mar-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-9,826.69	23-Mar-99		1.00	9,826.69	9,826.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-106,670.32	23-Mar-99		1.00	106,670.32	106,670.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-6,237.81	23-Mar-99		1.00	6,237.81	6,237.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-398,323.57	24-Mar-99		1.00	398,323.57	398,323.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-134,803.26	24-Mar-99		1.00	134,803.26	134,803.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,872,523.43	24-Mar-99		1.00	2,872,523.43	2,872,523.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,010,196.57	24-Mar-99		1.00	1,010,196.57	1,010,196.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,273,324.08	24-Mar-99		1.00	1,273,324.08	1,273,324.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-650,398.84	24-Mar-99		1.00	650,398.84	650,398.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-264,816.81	24-Mar-99		1.00	264,816.81	264,816.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-368,625.48	24-Mar-99		1.00	368,625.48	368,625.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.78	24-Mar-99		1.00	0.78	0.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-219,617.00	24-Mar-99		1.00	219,617.00	219,617.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.54	24-Mar-99		1.00	0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	24-Mar-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	24-Mar-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-117,802.83	24-Mar-99		1.00	117,802.83	117,802.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-83,118.92	25-Mar-99		1.00	83,118.92	83,118.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,259,470.25	25-Mar-99		1.00	1,259,470.25	1,259,470.25	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-383,628.39	25-Mar-99		1.00	383,628.39	383,628.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-199,644.64	25-Mar-99		1.00	199,644.64	199,644.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-622,239.77	25-Mar-99		1.00	622,239.77	622,239.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	25-Mar-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	25-Mar-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-84,429.28	25-Mar-99		1.00	84,429.28	84,429.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,458,807.71	26-Mar-99		1.00	3,458,807.71	3,458,807.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-591,080.35	26-Mar-99		1.00	591,080.35	591,080.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,591,035.70	26-Mar-99		1.00	1,591,035.70	1,591,035.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,682,492.26	26-Mar-99		1.00	4,682,492.26	4,682,492.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	26-Mar-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.81	26-Mar-99		1.00	0.81	0.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	26-Mar-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-6,073.79	26-Mar-99		1.00	6,073.79	6,073.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	26-Mar-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-261,390.50	26-Mar-99		1.00	261,390.50	261,390.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-157,835.42	29-Mar-99		1.00	157,835.42	157,835.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-569,587.76	29-Mar-99		1.00	569,587.76	569,587.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,848,148.09	29-Mar-99		1.00	1,848,148.09	1,848,148.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,359,772.45	29-Mar-99		1.00	2,359,772.45	2,359,772.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-455,808.37	29-Mar-99		1.00	455,808.37	455,808.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-275,598.02	29-Mar-99		1.00	275,598.02	275,598.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-65,591.72	29-Mar-99		1.00	65,591.72	65,591.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-57,259.60	29-Mar-99		1.00	57,259.60	57,259.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-238,721.63	29-Mar-99		1.00	238,721.63	238,721.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-858,457.22	29-Mar-99		1.00	858,457.22	858,457.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-769.58	29-Mar-99		1.00	769.58	769.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.31	29-Mar-99		1.00	0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.43	29-Mar-99		1.00	0.43	0.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-277.32	29-Mar-99		1.00	277.32	277.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-509.77	29-Mar-99		1.00	509.77	509.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-91.02	29-Mar-99		1.00	91.02	91.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-173.14	29-Mar-99		1.00	173.14	173.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-113.25	29-Mar-99		1.00	113.25	113.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-173.41	29-Mar-99		1.00	173.41	173.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51.58	29-Mar-99		1.00	51.58	51.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	29-Mar-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-62.36	29-Mar-99		1.00	62.36	62.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.53	29-Mar-99		1.00	0.53	0.53	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48.06	29-Mar-99		1.00	48.06	48.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-66.81	29-Mar-99		1.00	66.81	66.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-62,781.55	29-Mar-99		1.00	62,781.55	62,781.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-73.73	29-Mar-99		1.00	73.73	73.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-446,355.82	30-Mar-99		1.00	446,355.82	446,355.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,642,360.70	30-Mar-99		1.00	4,642,360.70	4,642,360.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-254,871.19	30-Mar-99		1.00	254,871.19	254,871.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-7,803,079.79	30-Mar-99		1.00	7,803,079.79	7,803,079.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-146,130.71	30-Mar-99		1.00	146,130.71	146,130.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-16,876.70	30-Mar-99		1.00	16,876.70	16,876.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-16,611.74	30-Mar-99		1.00	16,611.74	16,611.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.45	30-Mar-99		1.00	0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	30-Mar-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-13,332.69	30-Mar-99		1.00	13,332.69	13,332.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.74	30-Mar-99		1.00	0.74	0.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.23	30-Mar-99		1.00	0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	30-Mar-99		1.00	0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-485,796.19	30-Mar-99		1.00	485,796.19	485,796.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-894,706.62	31-Mar-99		1.00	894,706.62	894,706.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-160,093.24	31-Mar-99		1.00	160,093.24	160,093.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,169,529.58	31-Mar-99		1.00	1,169,529.58	1,169,529.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-195,556.81	31-Mar-99		1.00	195,556.81	195,556.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-388,364.26	31-Mar-99		1.00	388,364.26	388,364.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,353,171.78	31-Mar-99		1.00	1,353,171.78	1,353,171.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-111,841.39	31-Mar-99		1.00	111,841.39	111,841.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	31-Mar-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.83	31-Mar-99		1.00	0.83	0.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,288.20	31-Mar-99		1.00	1,288.20	1,288.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	31-Mar-99		1.00	0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-541,533.30	31-Mar-99		1.00	541,533.30	541,533.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-479,898.67	31-Mar-99		1.00	479,898.67	479,898.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-58,536.07	31-Mar-99		1.00	58,536.07	58,536.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-169,268.33	1-Apr-99		1.00	169,268.33	169,268.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,062,127.06	1-Apr-99		1.00	2,062,127.06	2,062,127.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-100,483.11	1-Apr-99		1.00	100,483.11	100,483.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-409,839.68	1-Apr-99		1.00	409,839.68	409,839.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-74,729.48	1-Apr-99		1.00	74,729.48	74,729.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-500,574.60	1-Apr-99		1.00	500,574.60	500,574.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,402.84	1-Apr-99		1.00	4,402.84	4,402.84	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.88	1-Apr-99	1.00		0.88	0.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	1-Apr-99	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.50	1-Apr-99	1.00		0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,104.87	1-Apr-99	1.00		1,104.87	1,104.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.53	1-Apr-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-349,560.79	5-Apr-99	1.00		349,560.79	349,560.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-145,688.59	5-Apr-99	1.00		145,688.59	145,688.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-311,244.98	5-Apr-99	1.00		311,244.98	311,244.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-267,502.37	5-Apr-99	1.00		267,502.37	267,502.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-100,793.64	5-Apr-99	1.00		100,793.64	100,793.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-158,208.95	5-Apr-99	1.00		158,208.95	158,208.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-868,128.51	5-Apr-99	1.00		868,128.51	868,128.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-305.43	5-Apr-99	1.00		305.43	305.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-383.38	5-Apr-99	1.00		383.38	383.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	5-Apr-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-215.10	5-Apr-99	1.00		215.10	215.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-404.52	5-Apr-99	1.00		404.52	404.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-80.86	5-Apr-99	1.00		80.86	80.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-167.96	5-Apr-99	1.00		167.96	167.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	5-Apr-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-138.55	5-Apr-99	1.00		138.55	138.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10.17	5-Apr-99	1.00		10.17	10.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-6.77	5-Apr-99	1.00		6.77	6.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.29	5-Apr-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-46.35	5-Apr-99	1.00		46.35	46.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3.61	5-Apr-99	1.00		3.61	3.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52,489.74	5-Apr-99	1.00		52,489.74	52,489.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-53.91	5-Apr-99	1.00		53.91	53.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-318,354.70	6-Apr-99	1.00		318,354.70	318,354.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-517,568.54	6-Apr-99	1.00		517,568.54	517,568.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-398,659.59	6-Apr-99	1.00		398,659.59	398,659.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-318,589.55	6-Apr-99	1.00		318,589.55	318,589.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,151,618.82	6-Apr-99	1.00		1,151,618.82	1,151,618.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	6-Apr-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	6-Apr-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	6-Apr-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-385,666.59	7-Apr-99	1.00		385,666.59	385,666.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-135,173.91	7-Apr-99	1.00		135,173.91	135,173.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,268,609.91	7-Apr-99	1.00		1,268,609.91	1,268,609.91	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,422,525.02	7-Apr-99	1.00		1,422,525.02	1,422,525.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-84,981.57	7-Apr-99	1.00		84,981.57	84,981.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-394,612.98	7-Apr-99	1.00		394,612.98	394,612.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,643,283.93	7-Apr-99	1.00		1,643,283.93	1,643,283.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	7-Apr-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,415.97	7-Apr-99	1.00		4,415.97	4,415.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	7-Apr-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-517,569.27	8-Apr-99	1.00		517,569.27	517,569.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-428,260.49	8-Apr-99	1.00		428,260.49	428,260.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-566,218.04	8-Apr-99	1.00		566,218.04	566,218.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-593,655.38	8-Apr-99	1.00		593,655.38	593,655.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-634,856.64	8-Apr-99	1.00		634,856.64	634,856.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-74,490.82	8-Apr-99	1.00		74,490.82	74,490.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,986,337.55	8-Apr-99	1.00		1,986,337.55	1,986,337.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.53	8-Apr-99	1.00		78.53	78.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,464,885.40	8-Apr-99	1.00		1,464,885.40	1,464,885.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	8-Apr-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	8-Apr-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	8-Apr-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.80	8-Apr-99	1.00		0.80	0.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.46	8-Apr-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	8-Apr-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	8-Apr-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-246,116.12	8-Apr-99	1.00		246,116.12	246,116.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52,235.89	9-Apr-99	1.00		52,235.89	52,235.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-15,272.36	9-Apr-99	1.00		15,272.36	15,272.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43,172.25	9-Apr-99	1.00		43,172.25	43,172.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-405,265.07	9-Apr-99	1.00		405,265.07	405,265.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-527,115.92	9-Apr-99	1.00		527,115.92	527,115.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-171,001.13	9-Apr-99	1.00		171,001.13	171,001.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-499,681.42	9-Apr-99	1.00		499,681.42	499,681.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,829,515.55	9-Apr-99	1.00		1,829,515.55	1,829,515.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	9-Apr-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	9-Apr-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	9-Apr-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	9-Apr-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	9-Apr-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-723,106.61	9-Apr-99	1.00		723,106.61	723,106.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-177,622.68	9-Apr-99	1.00		177,622.68	177,622.68	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-14,040.05	9-Apr-99		1.00	14,040.05	14,040.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-510,617.94	12-Apr-99		1.00	510,617.94	510,617.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-115,704.44	12-Apr-99		1.00	115,704.44	115,704.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-129,633.94	12-Apr-99		1.00	129,633.94	129,633.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-95,827.03	12-Apr-99		1.00	95,827.03	95,827.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-814,245.99	12-Apr-99		1.00	814,245.99	814,245.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-792,815.44	12-Apr-99		1.00	792,815.44	792,815.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2.86	12-Apr-99		1.00	2.86	2.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,543,390.61	12-Apr-99		1.00	1,543,390.61	1,543,390.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-25,761.02	12-Apr-99		1.00	25,761.02	25,761.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-735.40	12-Apr-99		1.00	735.40	735.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-353.20	12-Apr-99		1.00	353.20	353.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	12-Apr-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.56	12-Apr-99		1.00	0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-278.05	12-Apr-99		1.00	278.05	278.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-509.66	12-Apr-99		1.00	509.66	509.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-630,648.16	12-Apr-99		1.00	630,648.16	630,648.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-91.21	12-Apr-99		1.00	91.21	91.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-173.50	12-Apr-99		1.00	173.50	173.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,985.74	12-Apr-99		1.00	4,985.74	4,985.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,044.17	12-Apr-99		1.00	5,044.17	5,044.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-50.28	12-Apr-99		1.00	50.28	50.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	12-Apr-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.58	12-Apr-99		1.00	0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-61.54	12-Apr-99		1.00	61.54	61.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-767.77	12-Apr-99		1.00	767.77	767.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48.05	12-Apr-99		1.00	48.05	48.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-728,378.64	12-Apr-99		1.00	728,378.64	728,378.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1.95	12-Apr-99		1.00	1.95	1.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-426,253.45	12-Apr-99		1.00	426,253.45	426,253.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-140,631.09	12-Apr-99		1.00	140,631.09	140,631.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-197,665.48	13-Apr-99		1.00	197,665.48	197,665.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-386,965.90	13-Apr-99		1.00	386,965.90	386,965.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-58,086.47	13-Apr-99		1.00	58,086.47	58,086.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,559.88	13-Apr-99		1.00	10,559.88	10,559.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-23,990.06	13-Apr-99		1.00	23,990.06	23,990.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-260,378.30	13-Apr-99		1.00	260,378.30	260,378.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,077,455.73	13-Apr-99		1.00	1,077,455.73	1,077,455.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-99,617.02	13-Apr-99		1.00	99,617.02	99,617.02	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.24	13-Apr-99		1.00	0.24	0.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	13-Apr-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	13-Apr-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	13-Apr-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10.07	13-Apr-99		1.00	10.07	10.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-718.96	13-Apr-99		1.00	718.96	718.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	13-Apr-99		1.00	0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,348.35	14-Apr-99		1.00	3,348.35	3,348.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78,448.19	14-Apr-99		1.00	78,448.19	78,448.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-198,560.67	14-Apr-99		1.00	198,560.67	198,560.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-364,777.00	14-Apr-99		1.00	364,777.00	364,777.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-448,146.92	14-Apr-99		1.00	448,146.92	448,146.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-62,781.56	14-Apr-99		1.00	62,781.56	62,781.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	14-Apr-99		1.00	0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	14-Apr-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	14-Apr-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	14-Apr-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	14-Apr-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-80,207.05	14-Apr-99		1.00	80,207.05	80,207.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	14-Apr-99		1.00	0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-174,433.96	15-Apr-99		1.00	174,433.96	174,433.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,345,370.99	15-Apr-99		1.00	1,345,370.99	1,345,370.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-918,925.97	15-Apr-99		1.00	918,925.97	918,925.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-186,679.68	15-Apr-99		1.00	186,679.68	186,679.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	15-Apr-99		1.00	0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	15-Apr-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-9,707.23	15-Apr-99		1.00	9,707.23	9,707.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	15-Apr-99		1.00	0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	15-Apr-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-9,782.86	15-Apr-99		1.00	9,782.86	9,782.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.23	15-Apr-99		1.00	0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-243,548.38	16-Apr-99		1.00	243,548.38	243,548.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-88,864.72	16-Apr-99		1.00	88,864.72	88,864.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-193,386.33	16-Apr-99		1.00	193,386.33	193,386.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,226,207.84	16-Apr-99		1.00	2,226,207.84	2,226,207.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.72	16-Apr-99		1.00	0.72	0.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,961.13	16-Apr-99		1.00	1,961.13	1,961.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	16-Apr-99		1.00	0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	16-Apr-99		1.00	0.08	0.08	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	16-Apr-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-968,516.68	16-Apr-99		1.00	968,516.68	968,516.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-739,783.74	16-Apr-99		1.00	739,783.74	739,783.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-604,452.98	19-Apr-99		1.00	604,452.98	604,452.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,201,172.74	19-Apr-99		1.00	1,201,172.74	1,201,172.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-617,051.62	19-Apr-99		1.00	617,051.62	617,051.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-319,464.57	19-Apr-99		1.00	319,464.57	319,464.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-384,935.40	19-Apr-99		1.00	384,935.40	384,935.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-393,038.66	19-Apr-99		1.00	393,038.66	393,038.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,362,090.86	19-Apr-99		1.00	1,362,090.86	1,362,090.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,810,581.41	19-Apr-99		1.00	2,810,581.41	2,810,581.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-736.20	19-Apr-99		1.00	736.20	736.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-354.00	19-Apr-99		1.00	354.00	354.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-450.49	19-Apr-99		1.00	450.49	450.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-279.83	19-Apr-99		1.00	279.83	279.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-513.90	19-Apr-99		1.00	513.90	513.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-164.47	19-Apr-99		1.00	164.47	164.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-92.27	19-Apr-99		1.00	92.27	92.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-175.86	19-Apr-99		1.00	175.86	175.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-117.26	19-Apr-99		1.00	117.26	117.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-176.46	19-Apr-99		1.00	176.46	176.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51.19	19-Apr-99		1.00	51.19	51.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	19-Apr-99		1.00	0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	19-Apr-99		1.00	0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-62.89	19-Apr-99		1.00	62.89	62.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-303,030.57	19-Apr-99		1.00	303,030.57	303,030.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49.16	19-Apr-99		1.00	49.16	49.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-96.37	19-Apr-99		1.00	96.37	96.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.68	19-Apr-99		1.00	0.68	0.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,068,370.89	20-Apr-99		1.00	3,068,370.89	3,068,370.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,303,023.00	20-Apr-99		1.00	2,303,023.00	2,303,023.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,175,571.60	20-Apr-99		1.00	1,175,571.60	1,175,571.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-15,474.39	20-Apr-99		1.00	15,474.39	15,474.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-65,943.66	20-Apr-99		1.00	65,943.66	65,943.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-648,446.36	20-Apr-99		1.00	648,446.36	648,446.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-286,197.70	20-Apr-99		1.00	286,197.70	286,197.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.44	20-Apr-99		1.00	0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	20-Apr-99		1.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	20-Apr-99		1.00	0.03	0.03	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	20-Apr-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-458.22	20-Apr-99		1.00	458.22	458.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-132,037.73	21-Apr-99		1.00	132,037.73	132,037.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,645,853.87	21-Apr-99		1.00	1,645,853.87	1,645,853.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,497,826.41	21-Apr-99		1.00	2,497,826.41	2,497,826.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	21-Apr-99		1.00	0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,853.05	21-Apr-99		1.00	5,853.05	5,853.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	21-Apr-99		1.00	0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	21-Apr-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	21-Apr-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-335,283.30	21-Apr-99		1.00	335,283.30	335,283.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,171.67	21-Apr-99		1.00	10,171.67	10,171.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.54	21-Apr-99		1.00	0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-425,880.09	22-Apr-99		1.00	425,880.09	425,880.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-270,807.14	22-Apr-99		1.00	270,807.14	270,807.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-681,484.85	22-Apr-99		1.00	681,484.85	681,484.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-458,899.15	22-Apr-99		1.00	458,899.15	458,899.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.46	22-Apr-99		1.00	0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	22-Apr-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	22-Apr-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-495,116.23	22-Apr-99		1.00	495,116.23	495,116.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-151,140.75	22-Apr-99		1.00	151,140.75	151,140.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-406,090.30	23-Apr-99		1.00	406,090.30	406,090.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-289,509.83	23-Apr-99		1.00	289,509.83	289,509.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,134,322.31	23-Apr-99		1.00	1,134,322.31	1,134,322.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,753,866.57	23-Apr-99		1.00	1,753,866.57	1,753,866.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	23-Apr-99		1.00	0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	23-Apr-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	23-Apr-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.54	23-Apr-99		1.00	0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59,840.76	26-Apr-99		1.00	59,840.76	59,840.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-126,021.26	26-Apr-99		1.00	126,021.26	126,021.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-259,268.54	26-Apr-99		1.00	259,268.54	259,268.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,209,397.00	26-Apr-99		1.00	1,209,397.00	1,209,397.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,848,854.24	26-Apr-99		1.00	1,848,854.24	1,848,854.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-736.81	26-Apr-99		1.00	736.81	736.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	26-Apr-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-353.62	26-Apr-99		1.00	353.62	353.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-535.26	26-Apr-99		1.00	535.26	535.26	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-453.42	26-Apr-99		1.00	453.42	453.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-12,754.31	26-Apr-99		1.00	12,754.31	12,754.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-511.36	26-Apr-99		1.00	511.36	511.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-163.71	26-Apr-99		1.00	163.71	163.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-91.75	26-Apr-99		1.00	91.75	91.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-174.73	26-Apr-99		1.00	174.73	174.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-115.26	26-Apr-99		1.00	115.26	115.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-174.81	26-Apr-99		1.00	174.81	174.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49.71	26-Apr-99		1.00	49.71	49.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-62.11	26-Apr-99		1.00	62.11	62.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-692.22	26-Apr-99		1.00	692.22	692.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48.50	26-Apr-99		1.00	48.50	48.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-90.35	26-Apr-99		1.00	90.35	90.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-529,456.16	27-Apr-99		1.00	529,456.16	529,456.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,721,539.70	27-Apr-99		1.00	1,721,539.70	1,721,539.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-720,438.35	27-Apr-99		1.00	720,438.35	720,438.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-817,528.36	27-Apr-99		1.00	817,528.36	817,528.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-145,117.55	27-Apr-99		1.00	145,117.55	145,117.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,244,347.84	27-Apr-99		1.00	3,244,347.84	3,244,347.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.53	27-Apr-99		1.00	0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	27-Apr-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	27-Apr-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-833,953.05	27-Apr-99		1.00	833,953.05	833,953.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-6,612,844.88	28-Apr-99		1.00	6,612,844.88	6,612,844.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31,250.75	28-Apr-99		1.00	31,250.75	31,250.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	28-Apr-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	28-Apr-99		1.00	0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	28-Apr-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-107,153.41	28-Apr-99		1.00	107,153.41	107,153.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-869,576.32	29-Apr-99		1.00	869,576.32	869,576.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-312,614.71	29-Apr-99		1.00	312,614.71	312,614.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-693,222.81	29-Apr-99		1.00	693,222.81	693,222.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-278,182.77	29-Apr-99		1.00	278,182.77	278,182.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,124,891.86	29-Apr-99		1.00	1,124,891.86	1,124,891.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	29-Apr-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-249,391.48	29-Apr-99		1.00	249,391.48	249,391.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-44,992.08	29-Apr-99		1.00	44,992.08	44,992.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.52	29-Apr-99		1.00	0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-737,742.34	30-Apr-99		1.00	737,742.34	737,742.34	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-75,555.00	30-Apr-99	1.00		75,555.00	75,555.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,169,098.17	30-Apr-99	1.00		3,169,098.17	3,169,098.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-584,176.34	30-Apr-99	1.00		584,176.34	584,176.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,068,897.82	30-Apr-99	1.00		1,068,897.82	1,068,897.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-6,316,105.65	30-Apr-99	1.00		6,316,105.65	6,316,105.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-759,949.92	30-Apr-99	1.00		759,949.92	759,949.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.54	30-Apr-99	1.00		0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	30-Apr-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	30-Apr-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	30-Apr-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-47,652.28	30-Apr-99	1.00		47,652.28	47,652.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-346,263.80	3-May-99	1.00		346,263.80	346,263.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-377,867.88	3-May-99	1.00		377,867.88	377,867.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,041,438.82	3-May-99	1.00		3,041,438.82	3,041,438.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	3-May-99	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.52	3-May-99	1.00		0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.79	3-May-99	1.00		0.79	0.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-723,369.70	3-May-99	1.00		723,369.70	723,369.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,827.24	3-May-99	1.00		4,827.24	4,827.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.90	3-May-99	1.00		0.90	0.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-475,131.12	4-May-99	1.00		475,131.12	475,131.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,237,441.46	4-May-99	1.00		1,237,441.46	1,237,441.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-658,771.54	4-May-99	1.00		658,771.54	658,771.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-292,122.81	4-May-99	1.00		292,122.81	292,122.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-992,170.13	4-May-99	1.00		992,170.13	992,170.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-378.69	4-May-99	1.00		378.69	378.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	4-May-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.31	4-May-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-199,514.29	4-May-99	1.00		199,514.29	199,514.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-281,151.99	5-May-99	1.00		281,151.99	281,151.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-524,206.04	5-May-99	1.00		524,206.04	524,206.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-328,936.23	5-May-99	1.00		328,936.23	328,936.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-668,158.48	5-May-99	1.00		668,158.48	668,158.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-237,108.65	5-May-99	1.00		237,108.65	237,108.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.52	5-May-99	1.00		0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	5-May-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	5-May-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-33,358.17	5-May-99	1.00		33,358.17	33,358.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-107,394.57	5-May-99	1.00		107,394.57	107,394.57	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.37	5-May-99	1.00		0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.27	5-May-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,879.97	6-May-99	1.00		2,879.97	2,879.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-104,309.15	6-May-99	1.00		104,309.15	104,309.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-30,785.38	6-May-99	1.00		30,785.38	30,785.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-346,585.11	6-May-99	1.00		346,585.11	346,585.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-53,682.62	6-May-99	1.00		53,682.62	53,682.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78,842.26	6-May-99	1.00		78,842.26	78,842.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	6-May-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	6-May-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-53,739.13	6-May-99	1.00		53,739.13	53,739.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-91,553.23	7-May-99	1.00		91,553.23	91,553.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,717,829.63	7-May-99	1.00		1,717,829.63	1,717,829.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54,628.22	7-May-99	1.00		54,628.22	54,628.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-628,226.89	7-May-99	1.00		628,226.89	628,226.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-442,550.17	7-May-99	1.00		442,550.17	442,550.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,900,468.64	7-May-99	1.00		1,900,468.64	1,900,468.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.52	7-May-99	1.00		0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,187.42	7-May-99	1.00		5,187.42	5,187.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	7-May-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	7-May-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	7-May-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-389,490.92	7-May-99	1.00		389,490.92	389,490.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	7-May-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-256,039.30	7-May-99	1.00		256,039.30	256,039.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.48	7-May-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-113,091.30	10-May-99	1.00		113,091.30	113,091.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-751,755.97	10-May-99	1.00		751,755.97	751,755.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-343,679.06	10-May-99	1.00		343,679.06	343,679.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-353.38	10-May-99	1.00		353.38	353.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-534.19	10-May-99	1.00		534.19	534.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-451.85	10-May-99	1.00		451.85	451.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-278.62	10-May-99	1.00		278.62	278.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-507.97	10-May-99	1.00		507.97	507.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-162.41	10-May-99	1.00		162.41	162.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-91.00	10-May-99	1.00		91.00	91.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-172.78	10-May-99	1.00		172.78	172.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-113.79	10-May-99	1.00		113.79	113.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-172.57	10-May-99	1.00		172.57	172.57	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-46.52	10-May-99		1.00	46.52	46.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.45	10-May-99		1.00	0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	10-May-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-60.98	10-May-99		1.00	60.98	60.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	10-May-99		1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-47.54	10-May-99		1.00	47.54	47.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-40,759.34	10-May-99		1.00	40,759.34	40,759.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	10-May-99		1.00	0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-159,318.41	11-May-99		1.00	159,318.41	159,318.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-72,133.23	11-May-99		1.00	72,133.23	72,133.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-859,896.55	11-May-99		1.00	859,896.55	859,896.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-604,034.45	11-May-99		1.00	604,034.45	604,034.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-82,230.46	11-May-99		1.00	82,230.46	82,230.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-881,664.61	11-May-99		1.00	881,664.61	881,664.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-420,486.72	11-May-99		1.00	420,486.72	420,486.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.60	11-May-99		1.00	0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	11-May-99		1.00	0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	11-May-99		1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	11-May-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.67	11-May-99		1.00	0.67	0.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-73,989.52	11-May-99		1.00	73,989.52	73,989.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-22,479.69	11-May-99		1.00	22,479.69	22,479.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-191,858.91	12-May-99		1.00	191,858.91	191,858.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-708,272.74	12-May-99		1.00	708,272.74	708,272.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-411,777.84	12-May-99		1.00	411,777.84	411,777.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-33,280.76	12-May-99		1.00	33,280.76	33,280.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-745,405.75	12-May-99		1.00	745,405.75	745,405.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-14,288.29	12-May-99		1.00	14,288.29	14,288.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-413,757.87	12-May-99		1.00	413,757.87	413,757.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	12-May-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54,003.00	12-May-99		1.00	54,003.00	54,003.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	12-May-99		1.00	0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	12-May-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.46	12-May-99		1.00	0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,994,936.11	13-May-99		1.00	5,994,936.11	5,994,936.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-117,721.58	13-May-99		1.00	117,721.58	117,721.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-21,284,234.32	13-May-99		1.00	21,284,234.32	21,284,234.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,921,049.49	13-May-99		1.00	4,921,049.49	4,921,049.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-316,771.24	13-May-99		1.00	316,771.24	316,771.24	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-501,272.43	13-May-99		1.00	501,272.43	501,272.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-206,554.51	13-May-99		1.00	206,554.51	206,554.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,166,166.54	13-May-99		1.00	2,166,166.54	2,166,166.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-693,970.58	13-May-99		1.00	693,970.58	693,970.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-56,466.27	13-May-99		1.00	56,466.27	56,466.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	13-May-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	13-May-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.76	13-May-99		1.00	0.76	0.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,309,018.71	13-May-99		1.00	1,309,018.71	1,309,018.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,606,999.78	14-May-99		1.00	1,606,999.78	1,606,999.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	14-May-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	14-May-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-270,877.41	14-May-99		1.00	270,877.41	270,877.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.48	14-May-99		1.00	0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,078,719.75	17-May-99		1.00	1,078,719.75	1,078,719.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,251,234.10	17-May-99		1.00	2,251,234.10	2,251,234.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,628,953.15	17-May-99		1.00	2,628,953.15	2,628,953.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-33,061.00	17-May-99		1.00	33,061.00	33,061.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-202,354.16	17-May-99		1.00	202,354.16	202,354.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,392,047.84	17-May-99		1.00	10,392,047.84	10,392,047.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,546,515.29	17-May-99		1.00	1,546,515.29	1,546,515.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.62	17-May-99		1.00	0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-344.55	17-May-99		1.00	344.55	344.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-386.99	17-May-99		1.00	386.99	386.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-216.49	17-May-99		1.00	216.49	216.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-469.93	17-May-99		1.00	469.93	469.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-108.58	17-May-99		1.00	108.58	108.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-90.16	17-May-99		1.00	90.16	90.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-118.31	17-May-99		1.00	118.31	118.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54.52	17-May-99		1.00	54.52	54.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-45.84	17-May-99		1.00	45.84	45.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59.94	17-May-99		1.00	59.94	59.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-324,294.99	17-May-99		1.00	324,294.99	324,294.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-604,892.95	17-May-99		1.00	604,892.95	604,892.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	17-May-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-246,521.82	18-May-99		1.00	246,521.82	246,521.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-774,743.49	18-May-99		1.00	774,743.49	774,743.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-736,721.56	18-May-99		1.00	736,721.56	736,721.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79,709.60	18-May-99		1.00	79,709.60	79,709.60	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-88,100.24	18-May-99		1.00	88,100.24	88,100.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,286,309.07	18-May-99		1.00	1,286,309.07	1,286,309.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-91,182.00	18-May-99		1.00	91,182.00	91,182.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.81	18-May-99		1.00	0.81	0.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	18-May-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	18-May-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-128,817.20	18-May-99		1.00	128,817.20	128,817.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51,472.48	19-May-99		1.00	51,472.48	51,472.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-241,532.25	19-May-99		1.00	241,532.25	241,532.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-164,713.99	19-May-99		1.00	164,713.99	164,713.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-161,694.22	19-May-99		1.00	161,694.22	161,694.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-558,876.86	19-May-99		1.00	558,876.86	558,876.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-284,603.34	19-May-99		1.00	284,603.34	284,603.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-92,758.54	19-May-99		1.00	92,758.54	92,758.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	19-May-99		1.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-27,611.44	19-May-99		1.00	27,611.44	27,611.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-99,611.40	19-May-99		1.00	99,611.40	99,611.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	19-May-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	19-May-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-474,114.27	19-May-99		1.00	474,114.27	474,114.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.48	19-May-99		1.00	0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-134,971.20	20-May-99		1.00	134,971.20	134,971.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-113,003.34	20-May-99		1.00	113,003.34	113,003.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,415,227.09	20-May-99		1.00	1,415,227.09	1,415,227.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,907,851.71	20-May-99		1.00	1,907,851.71	1,907,851.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-618,171.78	20-May-99		1.00	618,171.78	618,171.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,248,629.88	20-May-99		1.00	1,248,629.88	1,248,629.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	20-May-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	20-May-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-472,945.06	20-May-99		1.00	472,945.06	472,945.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-103,834.39	20-May-99		1.00	103,834.39	103,834.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-300,593.85	21-May-99		1.00	300,593.85	300,593.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-68,861.81	21-May-99		1.00	68,861.81	68,861.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-827,034.60	21-May-99		1.00	827,034.60	827,034.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,234,102.35	21-May-99		1.00	1,234,102.35	1,234,102.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-7,421,828.94	21-May-99		1.00	7,421,828.94	7,421,828.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-225,714.28	21-May-99		1.00	225,714.28	225,714.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-19,065.76	21-May-99		1.00	19,065.76	19,065.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	21-May-99		1.00	0.08	0.08	0.00

Page 120 of 168

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	21-May-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-124,763.22	21-May-99		1.00	124,763.22	124,763.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-298,953.78	21-May-99		1.00	298,953.78	298,953.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.47	21-May-99		1.00	0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-86,799.60	24-May-99		1.00	86,799.60	86,799.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-641,722.00	24-May-99		1.00	641,722.00	641,722.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-533,129.36	24-May-99		1.00	533,129.36	533,129.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-766,553.22	24-May-99		1.00	766,553.22	766,553.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-132,329.05	24-May-99		1.00	132,329.05	132,329.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,558,293.12	24-May-99		1.00	3,558,293.12	3,558,293.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-659.63	24-May-99		1.00	659.63	659.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-84,127.69	24-May-99		1.00	84,127.69	84,127.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-349,709.83	24-May-99		1.00	349,709.83	349,709.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-447.49	24-May-99		1.00	447.49	447.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-280.25	24-May-99		1.00	280.25	280.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-500.20	24-May-99		1.00	500.20	500.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-159.79	24-May-99		1.00	159.79	159.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-656.72	24-May-99		1.00	656.72	656.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-169.04	24-May-99		1.00	169.04	169.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-115.20	24-May-99		1.00	115.20	115.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-162.38	24-May-99		1.00	162.38	162.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43.89	24-May-99		1.00	43.89	43.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	24-May-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59.50	24-May-99		1.00	59.50	59.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-46.36	24-May-99		1.00	46.36	46.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-88.98	24-May-99		1.00	88.98	88.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-40,835.31	24-May-99		1.00	40,835.31	40,835.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-100,338.81	25-May-99		1.00	100,338.81	100,338.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-372,004.53	25-May-99		1.00	372,004.53	372,004.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-367,361.39	25-May-99		1.00	367,361.39	367,361.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-447,346.74	25-May-99		1.00	447,346.74	447,346.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-13,343.18	25-May-99		1.00	13,343.18	13,343.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-654,732.60	25-May-99		1.00	654,732.60	654,732.60	0.00

COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-712,908.03	25-May-99	1.00	712,908.03	712,908.03	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-4,576.55	25-May-99	1.00	4,576.55	4,576.55	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-204,267.62	25-May-99	1.00	204,267.62	204,267.62	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-0.14	25-May-99	1.00	0.14	0.14	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-0.38	25-May-99	1.00	0.38	0.38	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-357.13	25-May-99	1.00	357.13	357.13	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-541,081.99	25-May-99		1.00	541,081.99	541,081.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.50	25-May-99		1.00	0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-14,777.46	26-May-99		1.00	14,777.46	14,777.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,652,561.28	26-May-99		1.00	1,652,561.28	1,652,561.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-774,553.45	26-May-99		1.00	774,553.45	774,553.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-778,473.01	26-May-99		1.00	778,473.01	778,473.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-72,605.83	26-May-99		1.00	72,605.83	72,605.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-68,885.20	26-May-99		1.00	68,885.20	68,885.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-71,161.50	26-May-99		1.00	71,161.50	71,161.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	26-May-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	26-May-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-173,177.49	26-May-99		1.00	173,177.49	173,177.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-53,293.31	26-May-99		1.00	53,293.31	53,293.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-155,014.66	27-May-99		1.00	155,014.66	155,014.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-623,071.26	27-May-99		1.00	623,071.26	623,071.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	27-May-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-267,867.30	27-May-99		1.00	267,867.30	267,867.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.86	27-May-99		1.00	0.86	0.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	27-May-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	27-May-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-274,597.32	27-May-99		1.00	274,597.32	274,597.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.48	27-May-99		1.00	0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-172,906.94	28-May-99		1.00	172,906.94	172,906.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-33,329.70	28-May-99		1.00	33,329.70	33,329.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-470,367.03	28-May-99		1.00	470,367.03	470,367.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,142,162.36	28-May-99		1.00	1,142,162.36	1,142,162.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-408,713.21	28-May-99		1.00	408,713.21	408,713.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-195,815.85	28-May-99		1.00	195,815.85	195,815.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-20,685.72	28-May-99		1.00	20,685.72	20,685.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,401,157.26	28-May-99		1.00	3,401,157.26	3,401,157.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,564.84	28-May-99		1.00	1,564.84	1,564.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	28-May-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	28-May-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.69	28-May-99		1.00	0.69	0.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.48	28-May-99		1.00	0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,032,921.82	1-Jun-99		1.00	2,032,921.82	2,032,921.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-274,646.74	1-Jun-99		1.00	274,646.74	274,646.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-895,036.05	1-Jun-99		1.00	895,036.05	895,036.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-546,931.25	1-Jun-99		1.00	546,931.25	546,931.25	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,266,357.80	1-Jun-99	1.00		3,266,357.80	3,266,357.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.43	1-Jun-99	1.00		0.43	0.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	1-Jun-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	1-Jun-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-189,445.16	1-Jun-99	1.00		189,445.16	189,445.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-659.32	1-Jun-99	1.00		659.32	659.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-260,524.89	2-Jun-99	1.00		260,524.89	260,524.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-299,685.75	2-Jun-99	1.00		299,685.75	299,685.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-937,261.91	2-Jun-99	1.00		937,261.91	937,261.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-695,182.80	2-Jun-99	1.00		695,182.80	695,182.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-752,620.69	2-Jun-99	1.00		752,620.69	752,620.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-294,996.39	2-Jun-99	1.00		294,996.39	294,996.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.27	2-Jun-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,039.00	2-Jun-99	1.00		2,039.00	2,039.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	2-Jun-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	2-Jun-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	2-Jun-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-143,676.25	2-Jun-99	1.00		143,676.25	143,676.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-57,004.56	2-Jun-99	1.00		57,004.56	57,004.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.42	2-Jun-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-96,572.91	3-Jun-99	1.00		96,572.91	96,572.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-26,239.13	3-Jun-99	1.00		26,239.13	26,239.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-186,885.94	3-Jun-99	1.00		186,885.94	186,885.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-184,163.61	3-Jun-99	1.00		184,163.61	184,163.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-320,082.46	3-Jun-99	1.00		320,082.46	320,082.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-165,745.76	3-Jun-99	1.00		165,745.76	165,745.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-232.71	3-Jun-99	1.00		232.71	232.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,446,114.13	3-Jun-99	1.00		1,446,114.13	1,446,114.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	3-Jun-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	3-Jun-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.70	3-Jun-99	1.00		0.70	0.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	3-Jun-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	3-Jun-99	1.00		0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.45	3-Jun-99	1.00		0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-197,808.00	4-Jun-99	1.00		197,808.00	197,808.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-371,815.05	4-Jun-99	1.00		371,815.05	371,815.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-61,206.44	4-Jun-99	1.00		61,206.44	61,206.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-13,869.88	4-Jun-99	1.00		13,869.88	13,869.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49,231.59	4-Jun-99	1.00		49,231.59	49,231.59	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,919,001.83	4-Jun-99	1.00		1,919,001.83	1,919,001.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-417,759.98	4-Jun-99	1.00		417,759.98	417,759.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,983,203.06	4-Jun-99	1.00		1,983,203.06	1,983,203.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,000.72	4-Jun-99	1.00		1,000.72	1,000.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	4-Jun-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-383,324.92	4-Jun-99	1.00		383,324.92	383,324.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-201,181.20	4-Jun-99	1.00		201,181.20	201,181.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.42	4-Jun-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-121,471.64	7-Jun-99	1.00		121,471.64	121,471.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-444,720.24	7-Jun-99	1.00		444,720.24	444,720.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-425,928.07	7-Jun-99	1.00		425,928.07	425,928.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-359,908.67	7-Jun-99	1.00		359,908.67	359,908.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-638.30	7-Jun-99	1.00		638.30	638.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	7-Jun-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,953.88	7-Jun-99	1.00		3,953.88	3,953.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-560.21	7-Jun-99	1.00		560.21	560.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-445.37	7-Jun-99	1.00		445.37	445.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-278.61	7-Jun-99	1.00		278.61	278.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-158.62	7-Jun-99	1.00		158.62	158.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-80.71	7-Jun-99	1.00		80.71	80.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-167.81	7-Jun-99	1.00		167.81	167.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-187.73	7-Jun-99	1.00		187.73	187.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-35.21	7-Jun-99	1.00		35.21	35.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59.38	7-Jun-99	1.00		59.38	59.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	7-Jun-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.43	7-Jun-99	1.00		0.43	0.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.29	7-Jun-99	1.00		78.29	78.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-30,558.32	7-Jun-99	1.00		30,558.32	30,558.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	7-Jun-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-37,922.03	8-Jun-99	1.00		37,922.03	37,922.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-63,808.80	8-Jun-99	1.00		63,808.80	63,808.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-219,182.45	8-Jun-99	1.00		219,182.45	219,182.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	8-Jun-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-133.20	8-Jun-99	1.00		133.20	133.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	8-Jun-99	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	8-Jun-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.58	8-Jun-99	1.00		0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-436,405.44	8-Jun-99	1.00		436,405.44	436,405.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-617,448.45	9-Jun-99	1.00		617,448.45	617,448.45	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,391,473.48	9-Jun-99	1.00		3,391,473.48	3,391,473.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,161,295.82	9-Jun-99	1.00		1,161,295.82	1,161,295.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-599,392.55	9-Jun-99	1.00		599,392.55	599,392.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-16,765.87	9-Jun-99	1.00		16,765.87	16,765.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-362,210.49	9-Jun-99	1.00		362,210.49	362,210.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	9-Jun-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	9-Jun-99	1.00		0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.39	9-Jun-99	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.75	9-Jun-99	1.00		0.75	0.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	9-Jun-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-260,897.15	9-Jun-99	1.00		260,897.15	260,897.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.44	9-Jun-99	1.00		0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-70,351.99	10-Jun-99	1.00		70,351.99	70,351.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-275,957.03	10-Jun-99	1.00		275,957.03	275,957.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-321,870.96	10-Jun-99	1.00		321,870.96	321,870.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,579,274.00	10-Jun-99	1.00		1,579,274.00	1,579,274.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,121.10	10-Jun-99	1.00		5,121.10	5,121.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	10-Jun-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	10-Jun-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-175,743.99	10-Jun-99	1.00		175,743.99	175,743.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-342,195.52	11-Jun-99	1.00		342,195.52	342,195.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-163,973.85	11-Jun-99	1.00		163,973.85	163,973.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-74,353.11	11-Jun-99	1.00		74,353.11	74,353.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-294,741.81	11-Jun-99	1.00		294,741.81	294,741.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-128,900.28	11-Jun-99	1.00		128,900.28	128,900.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,632,957.15	11-Jun-99	1.00		1,632,957.15	1,632,957.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,009.11	11-Jun-99	1.00		3,009.11	3,009.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	11-Jun-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	11-Jun-99	1.00		0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	11-Jun-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-94,047.68	11-Jun-99	1.00		94,047.68	94,047.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.65	11-Jun-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-15,563.44	11-Jun-99	1.00		15,563.44	15,563.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-109,373.40	11-Jun-99	1.00		109,373.40	109,373.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.42	11-Jun-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-20,916.26	14-Jun-99	1.00		20,916.26	20,916.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,712,454.92	14-Jun-99	1.00		1,712,454.92	1,712,454.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-293,394.20	14-Jun-99	1.00		293,394.20	293,394.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-516,978.95	14-Jun-99	1.00		516,978.95	516,978.95	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,160,491.64	14-Jun-99		1.00	1,160,491.64	1,160,491.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,739,585.23	14-Jun-99		1.00	1,739,585.23	1,739,585.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,933.84	14-Jun-99		1.00	8,933.84	8,933.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,857.59	14-Jun-99		1.00	2,857.59	2,857.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-902,755.45	14-Jun-99		1.00	902,755.45	902,755.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-638.99	14-Jun-99		1.00	638.99	638.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-314.51	14-Jun-99		1.00	314.51	314.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-559.02	14-Jun-99		1.00	559.02	559.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-443.97	14-Jun-99		1.00	443.97	443.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-19.47	14-Jun-99		1.00	19.47	19.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	14-Jun-99		1.00	0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-148.53	14-Jun-99		1.00	148.53	148.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-80.04	14-Jun-99		1.00	80.04	80.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-185.99	14-Jun-99		1.00	185.99	185.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34.83	14-Jun-99		1.00	34.83	34.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	14-Jun-99		1.00	0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-58.65	14-Jun-99		1.00	58.65	58.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-510.73	14-Jun-99		1.00	510.73	510.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	14-Jun-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-76.28	14-Jun-99		1.00	76.28	76.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-65,243.36	14-Jun-99		1.00	65,243.36	65,243.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,068,006.61	15-Jun-99		1.00	2,068,006.61	2,068,006.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-587,308.36	15-Jun-99		1.00	587,308.36	587,308.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-613,532.56	15-Jun-99		1.00	613,532.56	613,532.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-25,015.59	15-Jun-99		1.00	25,015.59	25,015.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,620.65	15-Jun-99		1.00	1,620.65	1,620.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.42	15-Jun-99		1.00	0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	15-Jun-99		1.00	0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-131,589.54	15-Jun-99		1.00	131,589.54	131,589.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.42	15-Jun-99		1.00	0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	15-Jun-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.45	15-Jun-99		1.00	0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-62,008.80	16-Jun-99		1.00	62,008.80	62,008.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54,132.41	16-Jun-99		1.00	54,132.41	54,132.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-460,624.32	16-Jun-99		1.00	460,624.32	460,624.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-75,058.73	16-Jun-99		1.00	75,058.73	75,058.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-552,599.14	16-Jun-99		1.00	552,599.14	552,599.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48,519.68	16-Jun-99		1.00	48,519.68	48,519.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-519,620.04	16-Jun-99		1.00	519,620.04	519,620.04	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,347,607.28	16-Jun-99	1.00		1,347,607.28	1,347,607.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-210,455.16	16-Jun-99	1.00		210,455.16	210,455.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	16-Jun-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	16-Jun-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	16-Jun-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.46	16-Jun-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	16-Jun-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-61,744.40	17-Jun-99	1.00		61,744.40	61,744.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-626,821.08	17-Jun-99	1.00		626,821.08	626,821.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-186,800.49	17-Jun-99	1.00		186,800.49	186,800.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.88	17-Jun-99	1.00		0.88	0.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	17-Jun-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.39	17-Jun-99	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.61	17-Jun-99	1.00		0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	17-Jun-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	17-Jun-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59.44	17-Jun-99	1.00		59.44	59.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,093.29	17-Jun-99	1.00		2,093.29	2,093.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-102,959.15	18-Jun-99	1.00		102,959.15	102,959.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-547,973.83	18-Jun-99	1.00		547,973.83	547,973.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-211,280.55	18-Jun-99	1.00		211,280.55	211,280.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-793,831.62	18-Jun-99	1.00		793,831.62	793,831.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-805,407.49	18-Jun-99	1.00		805,407.49	805,407.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-471,323.24	18-Jun-99	1.00		471,323.24	471,323.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-274,255.87	18-Jun-99	1.00		274,255.87	274,255.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51,386.52	18-Jun-99	1.00		51,386.52	51,386.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	18-Jun-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	18-Jun-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	18-Jun-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-25,139.20	18-Jun-99	1.00		25,139.20	25,139.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-317,412.00	18-Jun-99	1.00		317,412.00	317,412.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.42	18-Jun-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-230,429.96	21-Jun-99	1.00		230,429.96	230,429.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-352,015.68	21-Jun-99	1.00		352,015.68	352,015.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-572,563.64	21-Jun-99	1.00		572,563.64	572,563.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-567,728.72	21-Jun-99	1.00		567,728.72	567,728.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52,118.32	21-Jun-99	1.00		52,118.32	52,118.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-777,201.70	21-Jun-99	1.00		777,201.70	777,201.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-638.60	21-Jun-99	1.00		638.60	638.60	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-302.08	21-Jun-99		1.00	302.08	302.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-558.02	21-Jun-99		1.00	558.02	558.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-442.47	21-Jun-99		1.00	442.47	442.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-276.12	21-Jun-99		1.00	276.12	276.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-156.34	21-Jun-99		1.00	156.34	156.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.39	21-Jun-99		1.00	79.39	79.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-157.09	21-Jun-99		1.00	157.09	157.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.37	21-Jun-99		1.00	0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-183.72	21-Jun-99		1.00	183.72	183.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34.36	21-Jun-99		1.00	34.36	34.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.49	21-Jun-99		1.00	0.49	0.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-57.62	21-Jun-99		1.00	57.62	57.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	21-Jun-99		1.00	0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	21-Jun-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.99	21-Jun-99		1.00	78.99	78.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	21-Jun-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-178,797.79	22-Jun-99		1.00	178,797.79	178,797.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-179,408.42	22-Jun-99		1.00	179,408.42	179,408.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-246,177.29	22-Jun-99		1.00	246,177.29	246,177.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-325,672.10	22-Jun-99		1.00	325,672.10	325,672.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-327,134.35	22-Jun-99		1.00	327,134.35	327,134.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-237.43	22-Jun-99		1.00	237.43	237.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	22-Jun-99		1.00	0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-270.15	22-Jun-99		1.00	270.15	270.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	22-Jun-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-165,126.78	22-Jun-99		1.00	165,126.78	165,126.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,651,944.64	23-Jun-99		1.00	2,651,944.64	2,651,944.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,830,384.08	23-Jun-99		1.00	3,830,384.08	3,830,384.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,549,709.54	23-Jun-99		1.00	1,549,709.54	1,549,709.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-865,578.88	23-Jun-99		1.00	865,578.88	865,578.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,894,884.01	23-Jun-99		1.00	2,894,884.01	2,894,884.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-66,325.77	23-Jun-99		1.00	66,325.77	66,325.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,172.98	23-Jun-99		1.00	2,172.98	2,172.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-314,325.29	23-Jun-99		1.00	314,325.29	314,325.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-493,050.15	23-Jun-99		1.00	493,050.15	493,050.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-965,485.70	24-Jun-99		1.00	965,485.70	965,485.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-75,171.65	24-Jun-99		1.00	75,171.65	75,171.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-500,140.69	24-Jun-99		1.00	500,140.69	500,140.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-273,216.68	24-Jun-99		1.00	273,216.68	273,216.68	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-393,090.67	24-Jun-99		1.00	393,090.67	393,090.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,219,524.10	24-Jun-99		1.00	2,219,524.10	2,219,524.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-803,165.79	24-Jun-99		1.00	803,165.79	803,165.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-74.07	24-Jun-99		1.00	74.07	74.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-61.42	24-Jun-99		1.00	61.42	61.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-15,000.00	24-Jun-99		1.00	15,000.00	15,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-14.42	24-Jun-99		1.00	14.42	14.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5.69	24-Jun-99		1.00	5.69	5.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4.12	24-Jun-99		1.00	4.12	4.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4.07	24-Jun-99		1.00	4.07	4.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-320.21	24-Jun-99		1.00	320.21	320.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5.67	24-Jun-99		1.00	5.67	5.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3.43	24-Jun-99		1.00	3.43	3.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-433,340.53	25-Jun-99		1.00	433,340.53	433,340.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-167,386.05	25-Jun-99		1.00	167,386.05	167,386.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-967,321.77	25-Jun-99		1.00	967,321.77	967,321.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-173,976.79	25-Jun-99		1.00	173,976.79	173,976.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-656,142.19	25-Jun-99		1.00	656,142.19	656,142.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-116,211.26	25-Jun-99		1.00	116,211.26	116,211.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-268,807.11	25-Jun-99		1.00	268,807.11	268,807.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,141,055.20	25-Jun-99		1.00	1,141,055.20	1,141,055.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,135,980.01	25-Jun-99		1.00	8,135,980.01	8,135,980.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	25-Jun-99		1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.40	25-Jun-99		1.00	0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	25-Jun-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	25-Jun-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-458,546.12	25-Jun-99		1.00	458,546.12	458,546.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.41	25-Jun-99		1.00	0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-558,251.50	28-Jun-99		1.00	558,251.50	558,251.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-471,029.64	28-Jun-99		1.00	471,029.64	471,029.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-26,362.95	28-Jun-99		1.00	26,362.95	26,362.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-25,917.24	28-Jun-99		1.00	25,917.24	25,917.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,516,294.33	28-Jun-99		1.00	2,516,294.33	2,516,294.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-634.03	28-Jun-99		1.00	634.03	634.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-302.37	28-Jun-99		1.00	302.37	302.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-559.25	28-Jun-99		1.00	559.25	559.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-443.67	28-Jun-99		1.00	443.67	443.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-276.95	28-Jun-99		1.00	276.95	276.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-157.06	28-Jun-99		1.00	157.06	157.06	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.54	28-Jun-99		1.00	79.54	79.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-152.15	28-Jun-99		1.00	152.15	152.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	28-Jun-99		1.00	0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-184.85	28-Jun-99		1.00	184.85	184.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34.58	28-Jun-99		1.00	34.58	34.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.65	28-Jun-99		1.00	0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-660.53	28-Jun-99		1.00	660.53	660.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-513.70	28-Jun-99		1.00	513.70	513.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-23,347.46	28-Jun-99		1.00	23,347.46	23,347.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-92.68	28-Jun-99		1.00	92.68	92.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-240,532.70	28-Jun-99		1.00	240,532.70	240,532.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	28-Jun-99		1.00	0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-76,575.93	29-Jun-99		1.00	76,575.93	76,575.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,881,858.39	29-Jun-99		1.00	1,881,858.39	1,881,858.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-153,729.47	29-Jun-99		1.00	153,729.47	153,729.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-672,662.18	29-Jun-99		1.00	672,662.18	672,662.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	29-Jun-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.54	29-Jun-99		1.00	0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.72	29-Jun-99		1.00	0.72	0.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	29-Jun-99		1.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	29-Jun-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.69	29-Jun-99		1.00	0.69	0.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-128,929.63	29-Jun-99		1.00	128,929.63	128,929.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-60,472.74	29-Jun-99		1.00	60,472.74	60,472.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-67,955.24	30-Jun-99		1.00	67,955.24	67,955.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-850,766.94	30-Jun-99		1.00	850,766.94	850,766.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,112,388.98	30-Jun-99		1.00	1,112,388.98	1,112,388.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-36,605.11	30-Jun-99		1.00	36,605.11	36,605.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-204,718.08	30-Jun-99		1.00	204,718.08	204,718.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-197,440.23	30-Jun-99		1.00	197,440.23	197,440.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	30-Jun-99		1.00	0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.44	30-Jun-99		1.00	0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	30-Jun-99		1.00	0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-320,462.15	30-Jun-99		1.00	320,462.15	320,462.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49,255.31	30-Jun-99		1.00	49,255.31	49,255.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.44	30-Jun-99		1.00	0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-180,730.82	1-Jul-99		1.00	180,730.82	180,730.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,463.18	1-Jul-99		1.00	4,463.18	4,463.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-633,371.98	1-Jul-99		1.00	633,371.98	633,371.98	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,099,875.03	1-Jul-99	1.00		1,099,875.03	1,099,875.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	1-Jul-99	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49,554.44	1-Jul-99	1.00		49,554.44	49,554.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	1-Jul-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.30	1-Jul-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	1-Jul-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	1-Jul-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-193.22	1-Jul-99	1.00		193.22	193.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-533,662.07	2-Jul-99	1.00		533,662.07	533,662.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-287,137.71	2-Jul-99	1.00		287,137.71	287,137.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-331,927.17	2-Jul-99	1.00		331,927.17	331,927.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,629,173.52	2-Jul-99	1.00		1,629,173.52	1,629,173.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,213.77	2-Jul-99	1.00		1,213.77	1,213.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	2-Jul-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	2-Jul-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	2-Jul-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52,546.84	2-Jul-99	1.00		52,546.84	52,546.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,994.88	2-Jul-99	1.00		1,994.88	1,994.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.36	2-Jul-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-839,432.30	6-Jul-99	1.00		839,432.30	839,432.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,365,949.47	6-Jul-99	1.00		1,365,949.47	1,365,949.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-340,683.07	6-Jul-99	1.00		340,683.07	340,683.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-44,377.59	6-Jul-99	1.00		44,377.59	44,377.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-851,245.32	6-Jul-99	1.00		851,245.32	851,245.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,234,037.95	6-Jul-99	1.00		5,234,037.95	5,234,037.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-200,153.13	6-Jul-99	1.00		200,153.13	200,153.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,729,278.88	6-Jul-99	1.00		2,729,278.88	2,729,278.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-279.38	6-Jul-99	1.00		279.38	279.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-554.87	6-Jul-99	1.00		554.87	554.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-256.82	6-Jul-99	1.00		256.82	256.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-271.42	6-Jul-99	1.00		271.42	271.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-149.09	6-Jul-99	1.00		149.09	149.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-119.19	6-Jul-99	1.00		119.19	119.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.80	6-Jul-99	1.00		0.80	0.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-179.24	6-Jul-99	1.00		179.24	179.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31.94	6-Jul-99	1.00		31.94	31.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.72	6-Jul-99	1.00		0.72	0.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-45.38	6-Jul-99	1.00		45.38	45.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	6-Jul-99	1.00		0.10	0.10	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-496,007.23	7-Jul-99		1.00	496,007.23	496,007.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-11,265.10	7-Jul-99		1.00	11,265.10	11,265.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-458,719.64	7-Jul-99		1.00	458,719.64	458,719.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-937,826.15	7-Jul-99		1.00	937,826.15	937,826.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-271,633.26	7-Jul-99		1.00	271,633.26	271,633.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51,445.00	7-Jul-99		1.00	51,445.00	51,445.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49,620.19	7-Jul-99		1.00	49,620.19	49,620.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-395,186.63	7-Jul-99		1.00	395,186.63	395,186.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	7-Jul-99		1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.48	7-Jul-99		1.00	0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.58	7-Jul-99		1.00	0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	7-Jul-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	7-Jul-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.64	7-Jul-99		1.00	0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	7-Jul-99		1.00	0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	7-Jul-99		1.00	0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79,757.93	8-Jul-99		1.00	79,757.93	79,757.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,137,008.49	8-Jul-99		1.00	1,137,008.49	1,137,008.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-189,704.15	8-Jul-99		1.00	189,704.15	189,704.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	8-Jul-99		1.00	0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,011.79	8-Jul-99		1.00	4,011.79	4,011.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,648.85	8-Jul-99		1.00	2,648.85	2,648.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	8-Jul-99		1.00	0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	8-Jul-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.37	8-Jul-99		1.00	0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-171,274.00	8-Jul-99		1.00	171,274.00	171,274.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.37	8-Jul-99		1.00	0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54,240.12	9-Jul-99		1.00	54,240.12	54,240.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-525,212.49	9-Jul-99		1.00	525,212.49	525,212.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-394,194.25	9-Jul-99		1.00	394,194.25	394,194.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-57,890.88	9-Jul-99		1.00	57,890.88	57,890.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-347,977.62	9-Jul-99		1.00	347,977.62	347,977.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	9-Jul-99		1.00	0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	9-Jul-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.26	9-Jul-99		1.00	0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.36	9-Jul-99		1.00	0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.48	9-Jul-99		1.00	0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	9-Jul-99		1.00	0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	9-Jul-99		1.00	0.06	0.06	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-150,113.60	9-Jul-99	1.00		150,113.60	150,113.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-53,440.81	9-Jul-99	1.00		53,440.81	53,440.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-314,697.68	12-Jul-99	1.00		314,697.68	314,697.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,030,830.50	12-Jul-99	1.00		1,030,830.50	1,030,830.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-315,721.60	12-Jul-99	1.00		315,721.60	315,721.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-557,520.98	12-Jul-99	1.00		557,520.98	557,520.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-687,810.08	12-Jul-99	1.00		687,810.08	687,810.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-303.21	12-Jul-99	1.00		303.21	303.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-562.25	12-Jul-99	1.00		562.25	562.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-445.85	12-Jul-99	1.00		445.85	445.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-278.61	12-Jul-99	1.00		278.61	278.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.59	12-Jul-99	1.00		0.59	0.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-158.34	12-Jul-99	1.00		158.34	158.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.86	12-Jul-99	1.00		78.86	78.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-186.55	12-Jul-99	1.00		186.55	186.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34.96	12-Jul-99	1.00		34.96	34.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-60.18	12-Jul-99	1.00		60.18	60.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-515.04	12-Jul-99	1.00		515.04	515.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.52	12-Jul-99	1.00		0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.60	12-Jul-99	1.00		0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,503,715.57	13-Jul-99	1.00		1,503,715.57	1,503,715.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-458,144.12	13-Jul-99	1.00		458,144.12	458,144.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-520,650.87	13-Jul-99	1.00		520,650.87	520,650.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,796,939.04	13-Jul-99	1.00		1,796,939.04	1,796,939.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.30	13-Jul-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.58	13-Jul-99	1.00		0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	13-Jul-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	13-Jul-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.64	13-Jul-99	1.00		0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-482,923.04	14-Jul-99	1.00		482,923.04	482,923.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-292,672.89	14-Jul-99	1.00		292,672.89	292,672.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-96,717.45	14-Jul-99	1.00		96,717.45	96,717.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-314,151.67	14-Jul-99	1.00		314,151.67	314,151.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	14-Jul-99	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.59	14-Jul-99	1.00		0.59	0.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.30	14-Jul-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.41	14-Jul-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	14-Jul-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	14-Jul-99	1.00		0.06	0.06	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-319,335.95	14-Jul-99		1.00	319,335.95	319,335.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.39	14-Jul-99		1.00	0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-333,179.27	15-Jul-99		1.00	333,179.27	333,179.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-66,527.59	15-Jul-99		1.00	66,527.59	66,527.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,438,085.55	15-Jul-99		1.00	1,438,085.55	1,438,085.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-748,013.97	15-Jul-99		1.00	748,013.97	748,013.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-265,441.81	15-Jul-99		1.00	265,441.81	265,441.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.56	15-Jul-99		1.00	0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	15-Jul-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	15-Jul-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.26	15-Jul-99		1.00	0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-88,378.58	15-Jul-99		1.00	88,378.58	88,378.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	15-Jul-99		1.00	0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-44,342.09	16-Jul-99		1.00	44,342.09	44,342.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-325,623.10	16-Jul-99		1.00	325,623.10	325,623.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,807,473.30	16-Jul-99		1.00	1,807,473.30	1,807,473.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-99.75	16-Jul-99		1.00	99.75	99.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.47	16-Jul-99		1.00	0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52.65	16-Jul-99		1.00	52.65	52.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	16-Jul-99		1.00	0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.57	16-Jul-99		1.00	0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8.95	16-Jul-99		1.00	8.95	8.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	16-Jul-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-13.07	16-Jul-99		1.00	13.07	13.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	16-Jul-99		1.00	0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39.88	16-Jul-99		1.00	39.88	39.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-446,414.54	19-Jul-99		1.00	446,414.54	446,414.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-65,396.96	19-Jul-99		1.00	65,396.96	65,396.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-205,388.66	19-Jul-99		1.00	205,388.66	205,388.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-176,449.23	19-Jul-99		1.00	176,449.23	176,449.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-629,464.56	19-Jul-99		1.00	629,464.56	629,464.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,232,859.57	19-Jul-99		1.00	1,232,859.57	1,232,859.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,897.51	19-Jul-99		1.00	5,897.51	5,897.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	19-Jul-99		1.00	0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-303.66	19-Jul-99		1.00	303.66	303.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-563.60	19-Jul-99		1.00	563.60	563.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-161,191.53	19-Jul-99		1.00	161,191.53	161,191.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-279.65	19-Jul-99		1.00	279.65	279.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-159.34	19-Jul-99		1.00	159.34	159.34	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.40	19-Jul-99	1.00		79.40	79.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-188.22	19-Jul-99	1.00		188.22	188.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-35.31	19-Jul-99	1.00		35.31	35.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.46	19-Jul-99	1.00		0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-60.97	19-Jul-99	1.00		60.97	60.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-45.15	19-Jul-99	1.00		45.15	45.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,966,517.73	19-Jul-99	1.00		1,966,517.73	1,966,517.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-442,371.00	19-Jul-99	1.00		442,371.00	442,371.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	19-Jul-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-102,109.21	20-Jul-99	1.00		102,109.21	102,109.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-383,243.19	20-Jul-99	1.00		383,243.19	383,243.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-935,203.92	20-Jul-99	1.00		935,203.92	935,203.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-29,863.67	20-Jul-99	1.00		29,863.67	29,863.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-229,436.22	20-Jul-99	1.00		229,436.22	229,436.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-263,132.59	20-Jul-99	1.00		263,132.59	263,132.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.39	20-Jul-99	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	20-Jul-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-94,647.00	20-Jul-99	1.00		94,647.00	94,647.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	20-Jul-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	20-Jul-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	20-Jul-99	1.00		0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-867,711.54	21-Jul-99	1.00		867,711.54	867,711.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,017,601.60	21-Jul-99	1.00		1,017,601.60	1,017,601.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,424,765.91	21-Jul-99	1.00		2,424,765.91	2,424,765.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-456,304.16	21-Jul-99	1.00		456,304.16	456,304.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,725,967.51	21-Jul-99	1.00		1,725,967.51	1,725,967.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-196,050.24	21-Jul-99	1.00		196,050.24	196,050.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.08	21-Jul-99	1.00		0.08	0.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	21-Jul-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.53	21-Jul-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	21-Jul-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	21-Jul-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.42	21-Jul-99	1.00		0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-912,676.68	22-Jul-99	1.00		912,676.68	912,676.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-172,458.50	22-Jul-99	1.00		172,458.50	172,458.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-690,250.58	22-Jul-99	1.00		690,250.58	690,250.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,486,318.93	22-Jul-99	1.00		1,486,318.93	1,486,318.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-138,011.35	22-Jul-99	1.00		138,011.35	138,011.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,247,087.44	22-Jul-99	1.00		2,247,087.44	2,247,087.44	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	22-Jul-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-368.17	22-Jul-99		1.00	368.17	368.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	22-Jul-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	22-Jul-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.40	22-Jul-99		1.00	0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-233,531.68	22-Jul-99		1.00	233,531.68	233,531.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-444,138.29	22-Jul-99		1.00	444,138.29	444,138.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.37	22-Jul-99		1.00	0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-446,374.98	23-Jul-99		1.00	446,374.98	446,374.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-312,459.15	23-Jul-99		1.00	312,459.15	312,459.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-358,507.74	23-Jul-99		1.00	358,507.74	358,507.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-348,753.35	23-Jul-99		1.00	348,753.35	348,753.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-160,151.64	23-Jul-99		1.00	160,151.64	160,151.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,233,237.39	23-Jul-99		1.00	1,233,237.39	1,233,237.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-9,628,273.86	23-Jul-99		1.00	9,628,273.86	9,628,273.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	23-Jul-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	23-Jul-99		1.00	0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.53	23-Jul-99		1.00	0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	23-Jul-99		1.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	23-Jul-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-481,983.67	23-Jul-99		1.00	481,983.67	481,983.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-531,141.60	23-Jul-99		1.00	531,141.60	531,141.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-397,268.45	23-Jul-99		1.00	397,268.45	397,268.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	23-Jul-99		1.00	0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-366,156.21	26-Jul-99		1.00	366,156.21	366,156.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-244,446.37	26-Jul-99		1.00	244,446.37	244,446.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,164,861.07	26-Jul-99		1.00	1,164,861.07	1,164,861.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-172,154.24	26-Jul-99		1.00	172,154.24	172,154.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-684,465.46	26-Jul-99		1.00	684,465.46	684,465.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79,008.55	26-Jul-99		1.00	79,008.55	79,008.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,009,014.30	26-Jul-99		1.00	2,009,014.30	2,009,014.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-619.69	26-Jul-99		1.00	619.69	619.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.46	26-Jul-99		1.00	0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-304.44	26-Jul-99		1.00	304.44	304.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-556.72	26-Jul-99		1.00	556.72	556.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-107.29	26-Jul-99		1.00	107.29	107.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-281.07	26-Jul-99		1.00	281.07	281.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	26-Jul-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-160.44	26-Jul-99		1.00	160.44	160.44	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.95	26-Jul-99	1.00		79.95	79.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	26-Jul-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-126.27	26-Jul-99	1.00		126.27	126.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-189.59	26-Jul-99	1.00		189.59	189.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-35.58	26-Jul-99	1.00		35.58	35.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-61.40	26-Jul-99	1.00		61.40	61.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.66	26-Jul-99	1.00		0.66	0.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-41.34	26-Jul-99	1.00		41.34	41.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54,543.67	26-Jul-99	1.00		54,543.67	54,543.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-66.40	26-Jul-99	1.00		66.40	66.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-380,195.99	27-Jul-99	1.00		380,195.99	380,195.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-263,995.20	27-Jul-99	1.00		263,995.20	263,995.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-215,408.12	27-Jul-99	1.00		215,408.12	215,408.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-33,099.36	27-Jul-99	1.00		33,099.36	33,099.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,267,135.43	27-Jul-99	1.00		1,267,135.43	1,267,135.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-25,983.63	27-Jul-99	1.00		25,983.63	25,983.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-398,166.39	27-Jul-99	1.00		398,166.39	398,166.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	27-Jul-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.27	27-Jul-99	1.00		0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	27-Jul-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	27-Jul-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-280,753.17	27-Jul-99	1.00		280,753.17	280,753.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.39	27-Jul-99	1.00		0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54,469.17	28-Jul-99	1.00		54,469.17	54,469.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-332,679.87	28-Jul-99	1.00		332,679.87	332,679.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,351,654.50	28-Jul-99	1.00		2,351,654.50	2,351,654.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-15.57	28-Jul-99	1.00		15.57	15.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-268,430.46	28-Jul-99	1.00		268,430.46	268,430.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-62,347.95	28-Jul-99	1.00		62,347.95	62,347.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-64.14	28-Jul-99	1.00		64.14	64.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31.43	28-Jul-99	1.00		31.43	31.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.40	28-Jul-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-28.86	28-Jul-99	1.00		28.86	28.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-16.40	28-Jul-99	1.00		16.40	16.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8.16	28-Jul-99	1.00		8.16	8.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-13.27	28-Jul-99	1.00		13.27	13.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-19.27	28-Jul-99	1.00		19.27	19.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3.61	28-Jul-99	1.00		3.61	3.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	28-Jul-99	1.00		0.03	0.03	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-6.22	28-Jul-99		1.00	6.22	6.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	28-Jul-99		1.00	0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54.39	28-Jul-99		1.00	54.39	54.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4.17	28-Jul-99		1.00	4.17	4.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-101,574.75	28-Jul-99		1.00	101,574.75	101,574.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8.97	28-Jul-99		1.00	8.97	8.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-139,367.12	28-Jul-99		1.00	139,367.12	139,367.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-75,520.39	29-Jul-99		1.00	75,520.39	75,520.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-467,914.40	29-Jul-99		1.00	467,914.40	467,914.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-360,909.25	29-Jul-99		1.00	360,909.25	360,909.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-116,041.47	29-Jul-99		1.00	116,041.47	116,041.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	29-Jul-99		1.00	0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-57,609.69	29-Jul-99		1.00	57,609.69	57,609.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	29-Jul-99		1.00	0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,697.00	29-Jul-99		1.00	1,697.00	1,697.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.53	29-Jul-99		1.00	0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	29-Jul-99		1.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	29-Jul-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49,105.56	29-Jul-99		1.00	49,105.56	49,105.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-152,959.50	29-Jul-99		1.00	152,959.50	152,959.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	29-Jul-99		1.00	0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-386,246.95	30-Jul-99		1.00	386,246.95	386,246.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-221,119.26	30-Jul-99		1.00	221,119.26	221,119.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,278,508.43	30-Jul-99		1.00	2,278,508.43	2,278,508.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-6,407,293.69	30-Jul-99		1.00	6,407,293.69	6,407,293.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,508,519.66	30-Jul-99		1.00	3,508,519.66	3,508,519.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-345,079.99	30-Jul-99		1.00	345,079.99	345,079.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,008,280.74	30-Jul-99		1.00	1,008,280.74	1,008,280.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,702,056.02	30-Jul-99		1.00	3,702,056.02	3,702,056.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	30-Jul-99		1.00	0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.56	30-Jul-99		1.00	0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	30-Jul-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	30-Jul-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-150,107.10	30-Jul-99		1.00	150,107.10	150,107.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-60,244.62	30-Jul-99		1.00	60,244.62	60,244.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-769,826.82	2-Aug-99		1.00	769,826.82	769,826.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48,128.80	2-Aug-99		1.00	48,128.80	48,128.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,220,535.61	2-Aug-99		1.00	1,220,535.61	1,220,535.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-75,917.52	2-Aug-99		1.00	75,917.52	75,917.52	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,629,401.11	2-Aug-99	1.00		1,629,401.11	1,629,401.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-180,149.49	2-Aug-99	1.00		180,149.49	180,149.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-649,298.74	2-Aug-99	1.00		649,298.74	649,298.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-474,746.58	2-Aug-99	1.00		474,746.58	474,746.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.65	2-Aug-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	2-Aug-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	2-Aug-99	1.00		0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.79	2-Aug-99	1.00		0.79	0.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-326,682.49	3-Aug-99	1.00		326,682.49	326,682.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,021,905.30	3-Aug-99	1.00		1,021,905.30	1,021,905.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-698,759.96	3-Aug-99	1.00		698,759.96	698,759.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-698,990.72	3-Aug-99	1.00		698,990.72	698,990.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-804,888.67	3-Aug-99	1.00		804,888.67	804,888.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-683,308.80	3-Aug-99	1.00		683,308.80	683,308.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-194,127.42	3-Aug-99	1.00		194,127.42	194,127.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	3-Aug-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	3-Aug-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.57	3-Aug-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	3-Aug-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	3-Aug-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-102,144.00	3-Aug-99	1.00		102,144.00	102,144.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-332,312.50	3-Aug-99	1.00		332,312.50	332,312.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-290,601.84	4-Aug-99	1.00		290,601.84	290,601.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,307.41	4-Aug-99	1.00		4,307.41	4,307.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-394,515.43	4-Aug-99	1.00		394,515.43	394,515.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-91,624.10	4-Aug-99	1.00		91,624.10	91,624.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,059,687.42	4-Aug-99	1.00		1,059,687.42	1,059,687.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-19,651.37	4-Aug-99	1.00		19,651.37	19,651.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-689,328.67	4-Aug-99	1.00		689,328.67	689,328.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	4-Aug-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	4-Aug-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-15,168.03	4-Aug-99	1.00		15,168.03	15,168.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	4-Aug-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-555,054.15	5-Aug-99	1.00		555,054.15	555,054.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,159,866.11	5-Aug-99	1.00		1,159,866.11	1,159,866.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-828,270.91	5-Aug-99	1.00		828,270.91	828,270.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-778,927.78	5-Aug-99	1.00		778,927.78	778,927.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-781,448.07	5-Aug-99	1.00		781,448.07	781,448.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-733,313.80	5-Aug-99	1.00		733,313.80	733,313.80	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.26	5-Aug-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	5-Aug-99	1.00		0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	5-Aug-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-36,926.33	5-Aug-99	1.00		36,926.33	36,926.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	5-Aug-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-22,715.68	6-Aug-99	1.00		22,715.68	22,715.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-285,734.48	6-Aug-99	1.00		285,734.48	285,734.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-463,248.83	6-Aug-99	1.00		463,248.83	463,248.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-390,640.65	6-Aug-99	1.00		390,640.65	390,640.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-280,491.10	6-Aug-99	1.00		280,491.10	280,491.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-189,299.37	6-Aug-99	1.00		189,299.37	189,299.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.93	6-Aug-99	1.00		0.93	0.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.26	6-Aug-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.53	6-Aug-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	6-Aug-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-100,421.63	6-Aug-99	1.00		100,421.63	100,421.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-99,056.00	9-Aug-99	1.00		99,056.00	99,056.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,125,232.07	9-Aug-99	1.00		1,125,232.07	1,125,232.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-511,698.53	9-Aug-99	1.00		511,698.53	511,698.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,861,584.60	9-Aug-99	1.00		4,861,584.60	4,861,584.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-118,894.01	9-Aug-99	1.00		118,894.01	118,894.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49,778.57	9-Aug-99	1.00		49,778.57	49,778.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-419,954.81	9-Aug-99	1.00		419,954.81	419,954.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-198,095.66	9-Aug-99	1.00		198,095.66	198,095.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-620.37	9-Aug-99	1.00		620.37	620.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-542.78	9-Aug-99	1.00		542.78	542.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-456.43	9-Aug-99	1.00		456.43	456.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-277.92	9-Aug-99	1.00		277.92	277.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-489.06	9-Aug-99	1.00		489.06	489.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-158.20	9-Aug-99	1.00		158.20	158.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.46	9-Aug-99	1.00		78.46	78.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-184.89	9-Aug-99	1.00		184.89	184.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34.65	9-Aug-99	1.00		34.65	34.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.23	9-Aug-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59.77	9-Aug-99	1.00		59.77	59.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-30.16	9-Aug-99	1.00		30.16	30.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-537.68	9-Aug-99	1.00		537.68	537.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-40.05	9-Aug-99	1.00		40.05	40.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-132,469.08	9-Aug-99	1.00		132,469.08	132,469.08	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-61.26	9-Aug-99	1.00		61.26	61.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-792,342.85	9-Aug-99	1.00		792,342.85	792,342.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	9-Aug-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-133,095.62	10-Aug-99	1.00		133,095.62	133,095.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-11,331.65	10-Aug-99	1.00		11,331.65	11,331.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,065,767.87	10-Aug-99	1.00		1,065,767.87	1,065,767.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-873,988.04	10-Aug-99	1.00		873,988.04	873,988.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,921,233.69	10-Aug-99	1.00		1,921,233.69	1,921,233.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-543,782.70	10-Aug-99	1.00		543,782.70	543,782.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,835.74	10-Aug-99	1.00		1,835.74	1,835.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	10-Aug-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.29	10-Aug-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.56	10-Aug-99	1.00		0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	10-Aug-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-501,128.58	10-Aug-99	1.00		501,128.58	501,128.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	10-Aug-99	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-225,659.55	11-Aug-99	1.00		225,659.55	225,659.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,144,643.50	11-Aug-99	1.00		1,144,643.50	1,144,643.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-560,549.34	11-Aug-99	1.00		560,549.34	560,549.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,871,129.17	11-Aug-99	1.00		1,871,129.17	1,871,129.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-522,593.29	11-Aug-99	1.00		522,593.29	522,593.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.29	11-Aug-99	1.00		0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.48	11-Aug-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	11-Aug-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,201.78	11-Aug-99	1.00		1,201.78	1,201.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-134,194.19	11-Aug-99	1.00		134,194.19	134,194.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-179,864.29	11-Aug-99	1.00		179,864.29	179,864.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-98,249.00	12-Aug-99	1.00		98,249.00	98,249.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-582,140.01	12-Aug-99	1.00		582,140.01	582,140.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-6,752,617.67	12-Aug-99	1.00		6,752,617.67	6,752,617.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-154,133.97	12-Aug-99	1.00		154,133.97	154,133.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-552,741.82	12-Aug-99	1.00		552,741.82	552,741.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	12-Aug-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-512.20	12-Aug-99	1.00		512.20	512.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-531.20	12-Aug-99	1.00		531.20	531.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.56	12-Aug-99	1.00		0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	12-Aug-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-17,773.07	12-Aug-99	1.00		17,773.07	17,773.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	12-Aug-99	1.00		0.34	0.34	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-469,545.29	13-Aug-99		1.00	469,545.29	469,545.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,464,202.26	13-Aug-99		1.00	1,464,202.26	1,464,202.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-199,944.13	13-Aug-99		1.00	199,944.13	199,944.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-351,723.33	13-Aug-99		1.00	351,723.33	351,723.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-463,581.07	13-Aug-99		1.00	463,581.07	463,581.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-988,366.28	13-Aug-99		1.00	988,366.28	988,366.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	13-Aug-99		1.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	13-Aug-99		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.39	13-Aug-99		1.00	0.39	0.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	13-Aug-99		1.00	0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-434,873.86	13-Aug-99		1.00	434,873.86	434,873.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	13-Aug-99		1.00	0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-231,929.12	16-Aug-99		1.00	231,929.12	231,929.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-271,795.55	16-Aug-99		1.00	271,795.55	271,795.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-253,707.41	16-Aug-99		1.00	253,707.41	253,707.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,182,358.48	16-Aug-99		1.00	1,182,358.48	1,182,358.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.47	16-Aug-99		1.00	0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-541.19	16-Aug-99		1.00	541.19	541.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-454.15	16-Aug-99		1.00	454.15	454.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-276.05	16-Aug-99		1.00	276.05	276.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-157.71	16-Aug-99		1.00	157.71	157.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-77.69	16-Aug-99		1.00	77.69	77.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	16-Aug-99		1.00	0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,983.37	16-Aug-99		1.00	10,983.37	10,983.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34.18	16-Aug-99		1.00	34.18	34.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-58.22	16-Aug-99		1.00	58.22	58.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31.31	16-Aug-99		1.00	31.31	31.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-527.87	16-Aug-99		1.00	527.87	527.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.44	16-Aug-99		1.00	0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-68.59	16-Aug-99		1.00	68.59	68.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,598.82	17-Aug-99		1.00	4,598.82	4,598.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,022,651.54	17-Aug-99		1.00	2,022,651.54	2,022,651.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-662,403.63	17-Aug-99		1.00	662,403.63	662,403.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,265,503.52	17-Aug-99		1.00	1,265,503.52	1,265,503.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-711,881.92	17-Aug-99		1.00	711,881.92	711,881.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-304,348.50	17-Aug-99		1.00	304,348.50	304,348.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	17-Aug-99		1.00	0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.60	17-Aug-99		1.00	0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	17-Aug-99		1.00	0.17	0.17	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	17-Aug-99		1.00	0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78,729.31	18-Aug-99		1.00	78,729.31	78,729.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-18,855.88	18-Aug-99		1.00	18,855.88	18,855.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-13,593.80	18-Aug-99		1.00	13,593.80	13,593.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-296,928.44	18-Aug-99		1.00	296,928.44	296,928.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-125,749.23	18-Aug-99		1.00	125,749.23	125,749.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.31	18-Aug-99		1.00	0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	18-Aug-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-99,918.92	18-Aug-99		1.00	99,918.92	99,918.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.63	18-Aug-99		1.00	0.63	0.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-393,070.27	18-Aug-99		1.00	393,070.27	393,070.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,362,180.12	18-Aug-99		1.00	1,362,180.12	1,362,180.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-426,608.44	19-Aug-99		1.00	426,608.44	426,608.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-722,302.19	19-Aug-99		1.00	722,302.19	722,302.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-120,831.55	19-Aug-99		1.00	120,831.55	120,831.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-18,773,948.99	19-Aug-99		1.00	18,773,948.99	18,773,948.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-319,884.59	19-Aug-99		1.00	319,884.59	319,884.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-420,441.22	19-Aug-99		1.00	420,441.22	420,441.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	19-Aug-99		1.00	0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.31	19-Aug-99		1.00	0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.58	19-Aug-99		1.00	0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.49	19-Aug-99		1.00	0.49	0.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	19-Aug-99		1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	19-Aug-99		1.00	0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-88,651.84	19-Aug-99		1.00	88,651.84	88,651.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-134,733.69	20-Aug-99		1.00	134,733.69	134,733.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-146,042.52	20-Aug-99		1.00	146,042.52	146,042.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-875,610.71	20-Aug-99		1.00	875,610.71	875,610.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,000,990.28	20-Aug-99		1.00	1,000,990.28	1,000,990.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-214,786.72	20-Aug-99		1.00	214,786.72	214,786.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-353,622.97	20-Aug-99		1.00	353,622.97	353,622.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-223,837.58	20-Aug-99		1.00	223,837.58	223,837.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,215,960.73	20-Aug-99		1.00	1,215,960.73	1,215,960.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	20-Aug-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	20-Aug-99		1.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-144,117.67	20-Aug-99		1.00	144,117.67	144,117.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	20-Aug-99		1.00	0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-311,199.44	23-Aug-99		1.00	311,199.44	311,199.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-40,125.00	23-Aug-99		1.00	40,125.00	40,125.00	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,081,533.20	23-Aug-99		1.00	1,081,533.20	1,081,533.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-490,602.00	23-Aug-99		1.00	490,602.00	490,602.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-50,981.02	23-Aug-99		1.00	50,981.02	50,981.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-358,215.37	23-Aug-99		1.00	358,215.37	358,215.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-621.50	23-Aug-99		1.00	621.50	621.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-303.81	23-Aug-99		1.00	303.81	303.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-275,596.62	23-Aug-99		1.00	275,596.62	275,596.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-456.57	23-Aug-99		1.00	456.57	456.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-277.73	23-Aug-99		1.00	277.73	277.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-494.44	23-Aug-99		1.00	494.44	494.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-159.04	23-Aug-99		1.00	159.04	159.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.42	23-Aug-99		1.00	78.42	78.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.60	23-Aug-99		1.00	0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.56	23-Aug-99		1.00	0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-181.98	23-Aug-99		1.00	181.98	181.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34.59	23-Aug-99		1.00	34.59	34.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.55	23-Aug-99		1.00	0.55	0.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54.34	23-Aug-99		1.00	54.34	54.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31.69	23-Aug-99		1.00	31.69	31.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-536.98	23-Aug-99		1.00	536.98	536.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-23,963.63	23-Aug-99		1.00	23,963.63	23,963.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-452.47	23-Aug-99		1.00	452.47	452.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78,096.55	23-Aug-99		1.00	78,096.55	78,096.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-157,680.50	23-Aug-99		1.00	157,680.50	157,680.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	23-Aug-99		1.00	0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,643,222.63	24-Aug-99		1.00	2,643,222.63	2,643,222.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-437,241.51	24-Aug-99		1.00	437,241.51	437,241.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-32,970.74	24-Aug-99		1.00	32,970.74	32,970.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-277,812.85	24-Aug-99		1.00	277,812.85	277,812.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-64,231.25	24-Aug-99		1.00	64,231.25	64,231.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	24-Aug-99		1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	24-Aug-99		1.00	0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-389,626.89	24-Aug-99		1.00	389,626.89	389,626.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	24-Aug-99		1.00	0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-85,225.56	25-Aug-99		1.00	85,225.56	85,225.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,409,290.88	25-Aug-99		1.00	1,409,290.88	1,409,290.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-326,941.30	25-Aug-99		1.00	326,941.30	326,941.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-652,694.14	25-Aug-99		1.00	652,694.14	652,694.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48,812.50	25-Aug-99		1.00	48,812.50	48,812.50	0.00

Page 144 of 168

SCHEDULE OF REPORTABLE 5% TRANSACTIONS - ITEM 27D

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-502,143.06	25-Aug-99		1.00	502,143.06	502,143.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-380,241.53	25-Aug-99		1.00	380,241.53	380,241.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59,187.75	25-Aug-99		1.00	59,187.75	59,187.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.30	25-Aug-99		1.00	0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.50	25-Aug-99		1.00	0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.50	25-Aug-99		1.00	0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	25-Aug-99		1.00	0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	25-Aug-99		1.00	0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-135,941.88	25-Aug-99		1.00	135,941.88	135,941.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-327,673.47	26-Aug-99		1.00	327,673.47	327,673.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-666,783.52	26-Aug-99		1.00	666,783.52	666,783.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-263,349.24	26-Aug-99		1.00	263,349.24	263,349.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-98,564.13	26-Aug-99		1.00	98,564.13	98,564.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-184,626.78	26-Aug-99		1.00	184,626.78	184,626.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	26-Aug-99		1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.58	26-Aug-99		1.00	0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	26-Aug-99		1.00	0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	26-Aug-99		1.00	0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-245,225.19	27-Aug-99		1.00	245,225.19	245,225.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-56,942.94	27-Aug-99		1.00	56,942.94	56,942.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-265,743.54	27-Aug-99		1.00	265,743.54	265,743.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-613,144.97	27-Aug-99		1.00	613,144.97	613,144.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-387,789.46	27-Aug-99		1.00	387,789.46	387,789.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-869,687.50	27-Aug-99		1.00	869,687.50	869,687.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-539,181.74	27-Aug-99		1.00	539,181.74	539,181.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-80,615.95	27-Aug-99		1.00	80,615.95	80,615.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-796,790.54	27-Aug-99		1.00	796,790.54	796,790.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-890,712.07	27-Aug-99		1.00	890,712.07	890,712.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.50	27-Aug-99		1.00	0.50	0.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.41	27-Aug-99		1.00	0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-71,155.31	27-Aug-99		1.00	71,155.31	71,155.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	27-Aug-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	27-Aug-99		1.00	0.33	0.33	0.00

COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-157,289.96	30-Aug-99	1.00	157,289.96	157,289.96	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-282,769.62	30-Aug-99	1.00	282,769.62	282,769.62	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-166,175.64	30-Aug-99	1.00	166,175.64	166,175.64	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-10,353.08	30-Aug-99	1.00	10,353.08	10,353.08	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-1,617,872.08	30-Aug-99	1.00	1,617,872.08	1,617,872.08	0.00
COLTV	SHORT	TERM	INVT	FD	CUSIP: 195998B16	-622.05	30-Aug-99	1.00	622.05	622.05	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.57	30-Aug-99	1.00		0.57	0.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-304.57	30-Aug-99	1.00		304.57	304.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-550.52	30-Aug-99	1.00		550.52	550.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-458.74	30-Aug-99	1.00		458.74	458.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-279.42	30-Aug-99	1.00		279.42	279.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-502.11	30-Aug-99	1.00		502.11	502.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-160.11	30-Aug-99	1.00		160.11	160.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.99	30-Aug-99	1.00		78.99	78.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-182.03	30-Aug-99	1.00		182.03	182.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34.89	30-Aug-99	1.00		34.89	34.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	30-Aug-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54.90	30-Aug-99	1.00		54.90	54.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-32.04	30-Aug-99	1.00		32.04	32.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	30-Aug-99	1.00		0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-272,889.61	30-Aug-99	1.00		272,889.61	272,889.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-807,060.18	31-Aug-99	1.00		807,060.18	807,060.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,856,433.41	31-Aug-99	1.00		1,856,433.41	1,856,433.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-854,285.75	31-Aug-99	1.00		854,285.75	854,285.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-616,276.46	31-Aug-99	1.00		616,276.46	616,276.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-147,195.95	31-Aug-99	1.00		147,195.95	147,195.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-101,615.30	31-Aug-99	1.00		101,615.30	101,615.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-825,981.77	31-Aug-99	1.00		825,981.77	825,981.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.52	31-Aug-99	1.00		0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.04	31-Aug-99	1.00		0.04	0.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.48	31-Aug-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	31-Aug-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	31-Aug-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	31-Aug-99	1.00		0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-338,901.68	1-Sep-99	1.00		338,901.68	338,901.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-587,024.06	1-Sep-99	1.00		587,024.06	587,024.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-7,612,990.98	1-Sep-99	1.00		7,612,990.98	7,612,990.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-473,391.73	1-Sep-99	1.00		473,391.73	473,391.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-496,410.43	1-Sep-99	1.00		496,410.43	496,410.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,378,667.88	1-Sep-99	1.00		1,378,667.88	1,378,667.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	1-Sep-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.65	1-Sep-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-27,820.49	1-Sep-99	1.00		27,820.49	27,820.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-67,668.76	2-Sep-99	1.00		67,668.76	67,668.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-9.06	2-Sep-99	1.00		9.06	9.06	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.43	2-Sep-99	1.00		0.43	0.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.51	2-Sep-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	2-Sep-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-66,325.55	2-Sep-99	1.00		66,325.55	66,325.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-403,575.60	2-Sep-99	1.00		403,575.60	403,575.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	2-Sep-99	1.00		0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-498,242.56	3-Sep-99	1.00		498,242.56	498,242.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-227,233.70	3-Sep-99	1.00		227,233.70	227,233.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-918,975.12	3-Sep-99	1.00		918,975.12	918,975.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-629,974.68	3-Sep-99	1.00		629,974.68	629,974.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-455,240.59	3-Sep-99	1.00		455,240.59	455,240.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-178,756.79	3-Sep-99	1.00		178,756.79	178,756.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-153,662.40	3-Sep-99	1.00		153,662.40	153,662.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,795,461.83	3-Sep-99	1.00		2,795,461.83	2,795,461.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	3-Sep-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	3-Sep-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	3-Sep-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-206,762.61	3-Sep-99	1.00		206,762.61	206,762.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-54,017.97	3-Sep-99	1.00		54,017.97	54,017.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.26	3-Sep-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-104,541.60	7-Sep-99	1.00		104,541.60	104,541.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-611,707.88	7-Sep-99	1.00		611,707.88	611,707.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-74,758.14	7-Sep-99	1.00		74,758.14	74,758.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-68,270.33	7-Sep-99	1.00		68,270.33	68,270.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,248,009.36	7-Sep-99	1.00		1,248,009.36	1,248,009.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-533.70	7-Sep-99	1.00		533.70	533.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-592.62	7-Sep-99	1.00		592.62	592.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-304.44	7-Sep-99	1.00		304.44	304.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-549.56	7-Sep-99	1.00		549.56	549.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,879.19	7-Sep-99	1.00		4,879.19	4,879.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-278.64	7-Sep-99	1.00		278.64	278.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-500.50	7-Sep-99	1.00		500.50	500.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-159.38	7-Sep-99	1.00		159.38	159.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.57	7-Sep-99	1.00		78.57	78.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-117.24	7-Sep-99	1.00		117.24	117.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34.61	7-Sep-99	1.00		34.61	34.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31.73	7-Sep-99	1.00		31.73	31.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.63	7-Sep-99	1.00		0.63	0.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.32	7-Sep-99	1.00		78.32	78.32	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-195,123.21	8-Sep-99		1.00	195,123.21	195,123.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51,871.20	8-Sep-99		1.00	51,871.20	51,871.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-509,838.10	8-Sep-99		1.00	509,838.10	509,838.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-452,144.70	8-Sep-99		1.00	452,144.70	452,144.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-650,008.75	8-Sep-99		1.00	650,008.75	650,008.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-57,080.69	8-Sep-99		1.00	57,080.69	57,080.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-435,535.29	8-Sep-99		1.00	435,535.29	435,535.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-532,243.44	8-Sep-99		1.00	532,243.44	532,243.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-344.49	8-Sep-99		1.00	344.49	344.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	8-Sep-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.91	8-Sep-99		1.00	0.91	0.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79,998.83	8-Sep-99		1.00	79,998.83	79,998.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.27	8-Sep-99		1.00	0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-200,887.06	9-Sep-99		1.00	200,887.06	200,887.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52,511.20	9-Sep-99		1.00	52,511.20	52,511.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,121,002.87	9-Sep-99		1.00	1,121,002.87	1,121,002.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-267,488.85	9-Sep-99		1.00	267,488.85	267,488.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-113,299.59	9-Sep-99		1.00	113,299.59	113,299.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-285,862.25	9-Sep-99		1.00	285,862.25	285,862.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-98,318.49	9-Sep-99		1.00	98,318.49	98,318.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	9-Sep-99		1.00	0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	9-Sep-99		1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	9-Sep-99		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-82,322.20	10-Sep-99		1.00	82,322.20	82,322.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-771,758.38	10-Sep-99		1.00	771,758.38	771,758.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-527,894.09	10-Sep-99		1.00	527,894.09	527,894.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-213,014.92	10-Sep-99		1.00	213,014.92	213,014.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-115,197.00	10-Sep-99		1.00	115,197.00	115,197.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	10-Sep-99		1.00	0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-252,470.40	10-Sep-99		1.00	252,470.40	252,470.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	10-Sep-99		1.00	0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-133,211.45	13-Sep-99		1.00	133,211.45	133,211.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-541,464.21	13-Sep-99		1.00	541,464.21	541,464.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-484,977.02	13-Sep-99		1.00	484,977.02	484,977.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-571,108.78	13-Sep-99		1.00	571,108.78	571,108.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-534.24	13-Sep-99		1.00	534.24	534.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-305.11	13-Sep-99		1.00	305.11	305.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-11,238.32	13-Sep-99		1.00	11,238.32	11,238.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.64	13-Sep-99		1.00	0.64	0.64	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-13,414.01	13-Sep-99		1.00	13,414.01	13,414.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-15,039.44	13-Sep-99		1.00	15,039.44	15,039.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-14,447.20	13-Sep-99		1.00	14,447.20	14,447.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.74	13-Sep-99		1.00	78.74	78.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-159.01	13-Sep-99		1.00	159.01	159.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-89.46	13-Sep-99		1.00	89.46	89.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-185.03	13-Sep-99		1.00	185.03	185.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-33.78	13-Sep-99		1.00	33.78	33.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-44.66	13-Sep-99		1.00	44.66	44.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-65.00	13-Sep-99		1.00	65.00	65.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31.63	13-Sep-99		1.00	31.63	31.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-516.00	13-Sep-99		1.00	516.00	516.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	13-Sep-99		1.00	0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-64.17	13-Sep-99		1.00	64.17	64.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-161,235.43	14-Sep-99		1.00	161,235.43	161,235.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-537,837.38	14-Sep-99		1.00	537,837.38	537,837.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-204,449.12	14-Sep-99		1.00	204,449.12	204,449.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-25,561.76	14-Sep-99		1.00	25,561.76	25,561.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-673,761.35	14-Sep-99		1.00	673,761.35	673,761.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,186,344.79	14-Sep-99		1.00	1,186,344.79	1,186,344.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,691,997.29	14-Sep-99		1.00	1,691,997.29	1,691,997.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.37	14-Sep-99		1.00	0.37	0.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,848.83	14-Sep-99		1.00	1,848.83	1,848.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	14-Sep-99		1.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	14-Sep-99		1.00	0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-57,856.95	14-Sep-99		1.00	57,856.95	57,856.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	14-Sep-99		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-117,284.48	15-Sep-99		1.00	117,284.48	117,284.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-321,757.50	15-Sep-99		1.00	321,757.50	321,757.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-379,005.58	15-Sep-99		1.00	379,005.58	379,005.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-237,415.62	15-Sep-99		1.00	237,415.62	237,415.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-307,411.94	15-Sep-99		1.00	307,411.94	307,411.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-290,846.94	15-Sep-99		1.00	290,846.94	290,846.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,522,670.31	15-Sep-99		1.00	2,522,670.31	2,522,670.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.58	15-Sep-99		1.00	0.58	0.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.66	15-Sep-99		1.00	0.66	0.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	15-Sep-99		1.00	0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.29	15-Sep-99		1.00	0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-63,903.35	16-Sep-99		1.00	63,903.35	63,903.35	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-672,859.88	16-Sep-99		1.00	672,859.88	672,859.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-605,663.85	16-Sep-99		1.00	605,663.85	605,663.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-357,827.72	16-Sep-99		1.00	357,827.72	357,827.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-344,761.94	16-Sep-99		1.00	344,761.94	344,761.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,735.96	16-Sep-99		1.00	10,735.96	10,735.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.40	16-Sep-99		1.00	0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	16-Sep-99		1.00	0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	16-Sep-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.61	16-Sep-99		1.00	0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-137,188.17	16-Sep-99		1.00	137,188.17	137,188.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,962.61	16-Sep-99		1.00	8,962.61	8,962.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.30	16-Sep-99		1.00	0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-184,845.23	17-Sep-99		1.00	184,845.23	184,845.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,930.87	17-Sep-99		1.00	8,930.87	8,930.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,729.73	17-Sep-99		1.00	10,729.73	10,729.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-130,594.06	17-Sep-99		1.00	130,594.06	130,594.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-574,170.19	17-Sep-99		1.00	574,170.19	574,170.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-596,865.89	17-Sep-99		1.00	596,865.89	596,865.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	17-Sep-99		1.00	0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	17-Sep-99		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	17-Sep-99		1.00	0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,289.44	17-Sep-99		1.00	1,289.44	1,289.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-153,859.40	17-Sep-99		1.00	153,859.40	153,859.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-55,130.37	17-Sep-99		1.00	55,130.37	55,130.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-124,018.89	20-Sep-99		1.00	124,018.89	124,018.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,345,654.77	20-Sep-99		1.00	1,345,654.77	1,345,654.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-534.80	20-Sep-99		1.00	534.80	534.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-582.58	20-Sep-99		1.00	582.58	582.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-305.35	20-Sep-99		1.00	305.35	305.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.66	20-Sep-99		1.00	0.66	0.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-271.00	20-Sep-99		1.00	271.00	271.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	20-Sep-99		1.00	0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.81	20-Sep-99		1.00	78.81	78.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-161.90	20-Sep-99		1.00	161.90	161.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-29.17	20-Sep-99		1.00	29.17	29.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.36	20-Sep-99		1.00	0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34.55	20-Sep-99		1.00	34.55	34.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-50.28	20-Sep-99		1.00	50.28	50.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.79	20-Sep-99		1.00	0.79	0.79	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.12	20-Sep-99		1.00	79.12	79.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31.44	20-Sep-99		1.00	31.44	31.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-527.25	20-Sep-99		1.00	527.25	527.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.07	20-Sep-99		1.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-558,655.68	20-Sep-99		1.00	558,655.68	558,655.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-63.66	20-Sep-99		1.00	63.66	63.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-589,766.71	21-Sep-99		1.00	589,766.71	589,766.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-75,515.00	21-Sep-99		1.00	75,515.00	75,515.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-988,023.94	21-Sep-99		1.00	988,023.94	988,023.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,138,477.40	21-Sep-99		1.00	1,138,477.40	1,138,477.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-667,097.97	21-Sep-99		1.00	667,097.97	667,097.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	21-Sep-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	21-Sep-99		1.00	0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	21-Sep-99		1.00	0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	21-Sep-99		1.00	0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-119,361.72	21-Sep-99		1.00	119,361.72	119,361.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-41,203.94	21-Sep-99		1.00	41,203.94	41,203.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.27	21-Sep-99		1.00	0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-200,070.37	22-Sep-99		1.00	200,070.37	200,070.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-412,716.21	22-Sep-99		1.00	412,716.21	412,716.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-724,165.10	22-Sep-99		1.00	724,165.10	724,165.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-780,033.60	22-Sep-99		1.00	780,033.60	780,033.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-615,166.92	22-Sep-99		1.00	615,166.92	615,166.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-239,502.46	22-Sep-99		1.00	239,502.46	239,502.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,065,067.46	22-Sep-99		1.00	2,065,067.46	2,065,067.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-684,724.99	22-Sep-99		1.00	684,724.99	684,724.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.44	22-Sep-99		1.00	0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.87	22-Sep-99		1.00	0.87	0.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	22-Sep-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.26	22-Sep-99		1.00	0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,257,539.81	23-Sep-99		1.00	1,257,539.81	1,257,539.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-517,610.00	23-Sep-99		1.00	517,610.00	517,610.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-993,470.77	23-Sep-99		1.00	993,470.77	993,470.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-154,890.30	23-Sep-99		1.00	154,890.30	154,890.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-307,761.11	23-Sep-99		1.00	307,761.11	307,761.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-14,228.41	23-Sep-99		1.00	14,228.41	14,228.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,174,964.78	23-Sep-99		1.00	2,174,964.78	2,174,964.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-151,946.17	23-Sep-99		1.00	151,946.17	151,946.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-7,600,529.76	23-Sep-99		1.00	7,600,529.76	7,600,529.76	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.71	23-Sep-99		1.00	0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	23-Sep-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	23-Sep-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.52	23-Sep-99		1.00	0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,013.47	23-Sep-99		1.00	2,013.47	2,013.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-224,448.00	23-Sep-99		1.00	224,448.00	224,448.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	23-Sep-99		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,730,189.90	24-Sep-99		1.00	1,730,189.90	1,730,189.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-86,503.69	24-Sep-99		1.00	86,503.69	86,503.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-193,556.23	24-Sep-99		1.00	193,556.23	193,556.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-824,832.01	24-Sep-99		1.00	824,832.01	824,832.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,546,273.27	24-Sep-99		1.00	3,546,273.27	3,546,273.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.44	24-Sep-99		1.00	0.44	0.44	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.82	24-Sep-99		1.00	0.82	0.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	24-Sep-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	24-Sep-99		1.00	0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	24-Sep-99		1.00	0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.31	24-Sep-99		1.00	0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-15,290.37	24-Sep-99		1.00	15,290.37	15,290.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48,148.77	24-Sep-99		1.00	48,148.77	48,148.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	24-Sep-99		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,500,000.00	27-Sep-99		1.00	5,500,000.00	5,500,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,609,047.71	27-Sep-99		1.00	1,609,047.71	1,609,047.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-129,246.15	27-Sep-99		1.00	129,246.15	129,246.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-963,385.28	27-Sep-99		1.00	963,385.28	963,385.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,016,232.94	27-Sep-99		1.00	1,016,232.94	1,016,232.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-515.76	27-Sep-99		1.00	515.76	515.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-583.29	27-Sep-99		1.00	583.29	583.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-304.80	27-Sep-99		1.00	304.80	304.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.38	27-Sep-99		1.00	0.38	0.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-455.22	27-Sep-99		1.00	455.22	455.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.20	27-Sep-99		1.00	79.20	79.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-162.69	27-Sep-99		1.00	162.69	162.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.40	27-Sep-99		1.00	0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34.75	27-Sep-99		1.00	34.75	34.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-50.60	27-Sep-99		1.00	50.60	50.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.48	27-Sep-99		1.00	79.48	79.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31.55	27-Sep-99		1.00	31.55	31.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38,499.75	27-Sep-99		1.00	38,499.75	38,499.75	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-335,548.99	27-Sep-99		1.00	335,548.99	335,548.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-446,323.80	28-Sep-99		1.00	446,323.80	446,323.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-647,838.36	28-Sep-99		1.00	647,838.36	647,838.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-181,081.95	28-Sep-99		1.00	181,081.95	181,081.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	28-Sep-99		1.00	0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59,940.76	28-Sep-99		1.00	59,940.76	59,940.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	28-Sep-99		1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	28-Sep-99		1.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.27	28-Sep-99		1.00	0.27	0.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-181,574.98	29-Sep-99		1.00	181,574.98	181,574.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-105,859.68	29-Sep-99		1.00	105,859.68	105,859.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-175,640.64	29-Sep-99		1.00	175,640.64	175,640.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-389,706.40	29-Sep-99		1.00	389,706.40	389,706.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-262,359.42	29-Sep-99		1.00	262,359.42	262,359.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.52	29-Sep-99		1.00	0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	29-Sep-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.74	29-Sep-99		1.00	0.74	0.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	29-Sep-99		1.00	0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	29-Sep-99		1.00	0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-893.13	29-Sep-99		1.00	893.13	893.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	29-Sep-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.55	29-Sep-99		1.00	0.55	0.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-294,002.24	29-Sep-99		1.00	294,002.24	294,002.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.29	29-Sep-99		1.00	0.29	0.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-63,450.15	30-Sep-99		1.00	63,450.15	63,450.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-288,873.27	30-Sep-99		1.00	288,873.27	288,873.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-266,796.72	30-Sep-99		1.00	266,796.72	266,796.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-154,929.12	30-Sep-99		1.00	154,929.12	154,929.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,504,045.52	30-Sep-99		1.00	1,504,045.52	1,504,045.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	30-Sep-99		1.00	0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.03	30-Sep-99		1.00	0.03	0.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.31	30-Sep-99		1.00	0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.71	30-Sep-99		1.00	0.71	0.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-403,072.67	30-Sep-99		1.00	403,072.67	403,072.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-472.66	30-Sep-99		1.00	472.66	472.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-107,444.49	1-Oct-99		1.00	107,444.49	107,444.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-756,946.85	1-Oct-99		1.00	756,946.85	756,946.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-258,077.91	1-Oct-99		1.00	258,077.91	258,077.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-47,148.65	1-Oct-99		1.00	47,148.65	47,148.65	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-408,053.69	1-Oct-99	1.00		408,053.69	408,053.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,494,018.56	1-Oct-99	1.00		2,494,018.56	2,494,018.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.67	1-Oct-99	1.00		0.67	0.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	1-Oct-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.90	1-Oct-99	1.00		0.90	0.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	1-Oct-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	1-Oct-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-797,111.46	1-Oct-99	1.00		797,111.46	797,111.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-322,641.59	1-Oct-99	1.00		322,641.59	322,641.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.02	1-Oct-99	1.00		0.02	0.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-342,918.08	4-Oct-99	1.00		342,918.08	342,918.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-344,722.24	4-Oct-99	1.00		344,722.24	344,722.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-168,139.11	4-Oct-99	1.00		168,139.11	168,139.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-357,228.11	4-Oct-99	1.00		357,228.11	357,228.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-560,036.43	4-Oct-99	1.00		560,036.43	560,036.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-325,049.26	4-Oct-99	1.00		325,049.26	325,049.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-467.45	4-Oct-99	1.00		467.45	467.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-586.01	4-Oct-99	1.00		586.01	586.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-305.27	4-Oct-99	1.00		305.27	305.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.48	4-Oct-99	1.00		0.48	0.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-453.21	4-Oct-99	1.00		453.21	453.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-276.00	4-Oct-99	1.00		276.00	276.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.55	4-Oct-99	1.00		0.55	0.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.66	4-Oct-99	1.00		79.66	79.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-163.73	4-Oct-99	1.00		163.73	163.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-45.61	4-Oct-99	1.00		45.61	45.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	4-Oct-99	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-80.24	4-Oct-99	1.00		80.24	80.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-531.85	4-Oct-99	1.00		531.85	531.85	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.62	4-Oct-99	1.00		0.62	0.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-109,753.49	4-Oct-99	1.00		109,753.49	109,753.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-97.72	4-Oct-99	1.00		97.72	97.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-48,179.65	4-Oct-99	1.00		48,179.65	48,179.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	4-Oct-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-71,836.33	5-Oct-99	1.00		71,836.33	71,836.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-410,449.52	5-Oct-99	1.00		410,449.52	410,449.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-370,019.74	5-Oct-99	1.00		370,019.74	370,019.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-561,949.26	5-Oct-99	1.00		561,949.26	561,949.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-176,798.02	5-Oct-99	1.00		176,798.02	176,798.02	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-830,781.18	5-Oct-99	1.00		830,781.18	830,781.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,039.56	5-Oct-99	1.00		2,039.56	2,039.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.30	5-Oct-99	1.00		0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	5-Oct-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-499.41	5-Oct-99	1.00		499.41	499.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-100,645.20	5-Oct-99	1.00		100,645.20	100,645.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	5-Oct-99	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39,327.13	6-Oct-99	1.00		39,327.13	39,327.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38,491.92	6-Oct-99	1.00		38,491.92	38,491.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,586,105.34	6-Oct-99	1.00		1,586,105.34	1,586,105.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-11.09	6-Oct-99	1.00		11.09	11.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	6-Oct-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	6-Oct-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	6-Oct-99	1.00		0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	6-Oct-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	6-Oct-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.64	6-Oct-99	1.00		0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.54	6-Oct-99	1.00		0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-20,923.55	6-Oct-99	1.00		20,923.55	20,923.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.23	6-Oct-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-93,975.83	7-Oct-99	1.00		93,975.83	93,975.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-304,253.56	7-Oct-99	1.00		304,253.56	304,253.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-117,486.58	7-Oct-99	1.00		117,486.58	117,486.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-269,004.31	7-Oct-99	1.00		269,004.31	269,004.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,568.93	7-Oct-99	1.00		2,568.93	2,568.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.45	7-Oct-99	1.00		0.45	0.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,159.92	7-Oct-99	1.00		3,159.92	3,159.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.59	7-Oct-99	1.00		0.59	0.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-13,135.08	7-Oct-99	1.00		13,135.08	13,135.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.47	7-Oct-99	1.00		0.47	0.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	7-Oct-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	7-Oct-99	1.00		0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	7-Oct-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,110,448.70	8-Oct-99	1.00		5,110,448.70	5,110,448.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,291,361.91	8-Oct-99	1.00		3,291,361.91	3,291,361.91	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,057,783.34	8-Oct-99	1.00		1,057,783.34	1,057,783.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-559,858.38	8-Oct-99	1.00		559,858.38	559,858.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-292,513.75	8-Oct-99	1.00		292,513.75	292,513.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.46	8-Oct-99	1.00		0.46	0.46	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.23	8-Oct-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	8-Oct-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	8-Oct-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-175,571.75	8-Oct-99	1.00		175,571.75	175,571.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.40	8-Oct-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-11,307.75	12-Oct-99	1.00		11,307.75	11,307.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,039,165.66	12-Oct-99	1.00		2,039,165.66	2,039,165.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-242,877.20	12-Oct-99	1.00		242,877.20	242,877.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-419,479.84	12-Oct-99	1.00		419,479.84	419,479.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-123,592.55	12-Oct-99	1.00		123,592.55	123,592.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-600.45	12-Oct-99	1.00		600.45	600.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-305.00	12-Oct-99	1.00		305.00	305.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-450.48	12-Oct-99	1.00		450.48	450.48	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-278.39	12-Oct-99	1.00		278.39	278.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.52	12-Oct-99	1.00		0.52	0.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.69	12-Oct-99	1.00		78.69	78.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-161.24	12-Oct-99	1.00		161.24	161.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-37.67	12-Oct-99	1.00		37.67	37.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.57	12-Oct-99	1.00		78.57	78.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-39.35	12-Oct-99	1.00		39.35	39.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-95.41	12-Oct-99	1.00		95.41	95.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	12-Oct-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-467,352.77	13-Oct-99	1.00		467,352.77	467,352.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-46,813.36	13-Oct-99	1.00		46,813.36	46,813.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,227,481.71	13-Oct-99	1.00		1,227,481.71	1,227,481.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-978,294.31	13-Oct-99	1.00		978,294.31	978,294.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,973.21	13-Oct-99	1.00		1,973.21	1,973.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-244,443.05	13-Oct-99	1.00		244,443.05	244,443.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,842,764.28	13-Oct-99	1.00		2,842,764.28	2,842,764.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-151,270.36	13-Oct-99	1.00		151,270.36	151,270.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.53	13-Oct-99	1.00		0.53	0.53	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.64	13-Oct-99	1.00		0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.23	13-Oct-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	13-Oct-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	13-Oct-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	13-Oct-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1.95	13-Oct-99	1.00		1.95	1.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-560,850.81	13-Oct-99	1.00		560,850.81	560,850.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-714,593.66	14-Oct-99	1.00		714,593.66	714,593.66	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-57,653.14	14-Oct-99	1.00		57,653.14	57,653.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-631,127.80	14-Oct-99	1.00		631,127.80	631,127.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,462,657.18	14-Oct-99	1.00		1,462,657.18	1,462,657.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,610,590.54	14-Oct-99	1.00		1,610,590.54	1,610,590.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-222,920.65	14-Oct-99	1.00		222,920.65	222,920.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,665,397.69	14-Oct-99	1.00		2,665,397.69	2,665,397.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-80,063.47	14-Oct-99	1.00		80,063.47	80,063.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.26	14-Oct-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	14-Oct-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	14-Oct-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.40	14-Oct-99	1.00		0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-60,257.27	15-Oct-99	1.00		60,257.27	60,257.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-99,637.95	15-Oct-99	1.00		99,637.95	99,637.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-16,457.04	15-Oct-99	1.00		16,457.04	16,457.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-130,597.56	15-Oct-99	1.00		130,597.56	130,597.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-188,434.46	15-Oct-99	1.00		188,434.46	188,434.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-584,140.50	15-Oct-99	1.00		584,140.50	584,140.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-900,952.87	15-Oct-99	1.00		900,952.87	900,952.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.54	15-Oct-99	1.00		0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.26	15-Oct-99	1.00		0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	15-Oct-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,521.03	15-Oct-99	1.00		1,521.03	1,521.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-84,537.50	15-Oct-99	1.00		84,537.50	84,537.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-37,923.89	15-Oct-99	1.00		37,923.89	37,923.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.41	15-Oct-99	1.00		0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-355,947.58	18-Oct-99	1.00		355,947.58	355,947.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-784,047.06	18-Oct-99	1.00		784,047.06	784,047.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-627,768.37	18-Oct-99	1.00		627,768.37	627,768.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-304,475.96	18-Oct-99	1.00		304,475.96	304,475.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-106,875.00	18-Oct-99	1.00		106,875.00	106,875.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-61,185.22	18-Oct-99	1.00		61,185.22	61,185.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-436.81	18-Oct-99	1.00		436.81	436.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-339.03	18-Oct-99	1.00		339.03	339.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-305.03	18-Oct-99	1.00		305.03	305.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	18-Oct-99	1.00		0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-388.46	18-Oct-99	1.00		388.46	388.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-198.71	18-Oct-99	1.00		198.71	198.71	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	18-Oct-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1.10	18-Oct-99	1.00		1.10	1.10	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-106.87	18-Oct-99	1.00		106.87	106.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.63	18-Oct-99	1.00		0.63	0.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	18-Oct-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.08	18-Oct-99	1.00		78.08	78.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31.06	18-Oct-99	1.00		31.06	31.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-508,918.94	18-Oct-99	1.00		508,918.94	508,918.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-76,270.68	18-Oct-99	1.00		76,270.68	76,270.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-46,309.55	19-Oct-99	1.00		46,309.55	46,309.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-754,090.93	19-Oct-99	1.00		754,090.93	754,090.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-10,832.11	19-Oct-99	1.00		10,832.11	10,832.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,048,338.65	19-Oct-99	1.00		2,048,338.65	2,048,338.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-272,011.54	19-Oct-99	1.00		272,011.54	272,011.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-110,661.97	19-Oct-99	1.00		110,661.97	110,661.97	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-792,337.36	19-Oct-99	1.00		792,337.36	792,337.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-602,144.03	19-Oct-99	1.00		602,144.03	602,144.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-115,346.34	19-Oct-99	1.00		115,346.34	115,346.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	19-Oct-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-627,449.32	19-Oct-99	1.00		627,449.32	627,449.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	19-Oct-99	1.00		0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	19-Oct-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	19-Oct-99	1.00		0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-246,983.90	19-Oct-99	1.00		246,983.90	246,983.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-470,479.90	20-Oct-99	1.00		470,479.90	470,479.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-94,867.64	20-Oct-99	1.00		94,867.64	94,867.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-103,437.83	20-Oct-99	1.00		103,437.83	103,437.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-498,468.37	20-Oct-99	1.00		498,468.37	498,468.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,801,867.38	20-Oct-99	1.00		1,801,867.38	1,801,867.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.56	20-Oct-99	1.00		0.56	0.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.23	20-Oct-99	1.00		0.23	0.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	20-Oct-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	20-Oct-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.12	20-Oct-99	1.00		0.12	0.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-129.65	20-Oct-99	1.00		129.65	129.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-340,901.74	20-Oct-99	1.00		340,901.74	340,901.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.65	20-Oct-99	1.00		0.65	0.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-138,022.58	21-Oct-99	1.00		138,022.58	138,022.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-477,708.72	21-Oct-99	1.00		477,708.72	477,708.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-619,632.28	21-Oct-99	1.00		619,632.28	619,632.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-222,442.50	21-Oct-99	1.00		222,442.50	222,442.50	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-44,985.20	21-Oct-99		1.00	44,985.20	44,985.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-255,512.92	21-Oct-99		1.00	255,512.92	255,512.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,739,901.31	21-Oct-99		1.00	1,739,901.31	1,739,901.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	21-Oct-99		1.00	0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.11	21-Oct-99		1.00	0.11	0.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	21-Oct-99		1.00	0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	21-Oct-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	21-Oct-99		1.00	0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,739.40	21-Oct-99		1.00	5,739.40	5,739.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-125,433.33	22-Oct-99		1.00	125,433.33	125,433.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-355,253.84	22-Oct-99		1.00	355,253.84	355,253.84	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-361,400.07	22-Oct-99		1.00	361,400.07	361,400.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-165,723.52	22-Oct-99		1.00	165,723.52	165,723.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,876,222.10	22-Oct-99		1.00	4,876,222.10	4,876,222.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-864,136.94	22-Oct-99		1.00	864,136.94	864,136.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,406.78	22-Oct-99		1.00	8,406.78	8,406.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	22-Oct-99		1.00	0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	22-Oct-99		1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	22-Oct-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,724.75	22-Oct-99		1.00	2,724.75	2,724.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-63,750.00	25-Oct-99		1.00	63,750.00	63,750.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-119,438.75	25-Oct-99		1.00	119,438.75	119,438.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-497,811.87	25-Oct-99		1.00	497,811.87	497,811.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-978,896.67	25-Oct-99		1.00	978,896.67	978,896.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-77,047.16	25-Oct-99		1.00	77,047.16	77,047.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,255,147.31	25-Oct-99		1.00	3,255,147.31	3,255,147.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-456.45	25-Oct-99		1.00	456.45	456.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-615.28	25-Oct-99		1.00	615.28	615.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-306.36	25-Oct-99		1.00	306.36	306.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-529.33	25-Oct-99		1.00	529.33	529.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-454.51	25-Oct-99		1.00	454.51	454.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-263.87	25-Oct-99		1.00	263.87	263.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	25-Oct-99		1.00	0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-105.57	25-Oct-99		1.00	105.57	105.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.13	25-Oct-99		1.00	78.13	78.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-158.68	25-Oct-99		1.00	158.68	158.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	25-Oct-99		1.00	0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-37.15	25-Oct-99		1.00	37.15	37.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-77.40	25-Oct-99		1.00	77.40	77.40	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-30.78	25-Oct-99		1.00	30.78	30.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-199,708.40	25-Oct-99		1.00	199,708.40	199,708.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-216,315.00	25-Oct-99		1.00	216,315.00	216,315.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	25-Oct-99		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79,023.63	26-Oct-99		1.00	79,023.63	79,023.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-202,676.68	26-Oct-99		1.00	202,676.68	202,676.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-180,753.25	26-Oct-99		1.00	180,753.25	180,753.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,970,931.58	26-Oct-99		1.00	1,970,931.58	1,970,931.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-125,067.98	26-Oct-99		1.00	125,067.98	125,067.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-196,979.78	26-Oct-99		1.00	196,979.78	196,979.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-88,236.62	26-Oct-99		1.00	88,236.62	88,236.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-124,144.02	26-Oct-99		1.00	124,144.02	124,144.02	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	26-Oct-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	26-Oct-99		1.00	0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	26-Oct-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-14,535.74	26-Oct-99		1.00	14,535.74	14,535.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-140,237.75	26-Oct-99		1.00	140,237.75	140,237.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-190,238.90	26-Oct-99		1.00	190,238.90	190,238.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-60,254.52	27-Oct-99		1.00	60,254.52	60,254.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,367,113.07	27-Oct-99		1.00	1,367,113.07	1,367,113.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49,632.20	27-Oct-99		1.00	49,632.20	49,632.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-6,374.20	27-Oct-99		1.00	6,374.20	6,374.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-450,348.66	27-Oct-99		1.00	450,348.66	450,348.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,191.20	27-Oct-99		1.00	4,191.20	4,191.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-372,044.60	27-Oct-99		1.00	372,044.60	372,044.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	27-Oct-99		1.00	0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	27-Oct-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	27-Oct-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49,309.41	27-Oct-99		1.00	49,309.41	49,309.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43,046.88	27-Oct-99		1.00	43,046.88	43,046.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-355,704.50	28-Oct-99		1.00	355,704.50	355,704.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51,003.75	28-Oct-99		1.00	51,003.75	51,003.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,617.92	28-Oct-99		1.00	5,617.92	5,617.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.31	28-Oct-99		1.00	0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	28-Oct-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-59,131.50	28-Oct-99		1.00	59,131.50	59,131.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,239.07	28-Oct-99		1.00	1,239.07	1,239.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-113,798.58	28-Oct-99		1.00	113,798.58	113,798.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.92	28-Oct-99		1.00	0.92	0.92	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-118,566.68	29-Oct-99		1.00	118,566.68	118,566.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-208,125.58	29-Oct-99		1.00	208,125.58	208,125.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-456,855.33	29-Oct-99		1.00	456,855.33	456,855.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-98.23	29-Oct-99		1.00	98.23	98.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	29-Oct-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	29-Oct-99		1.00	0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	29-Oct-99		1.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,906,009.73	29-Oct-99		1.00	1,906,009.73	1,906,009.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-740,225.94	1-Nov-99		1.00	740,225.94	740,225.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-740,719.74	1-Nov-99		1.00	740,719.74	740,719.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-198,146.38	1-Nov-99		1.00	198,146.38	198,146.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,690,120.81	1-Nov-99		1.00	3,690,120.81	3,690,120.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-205.08	1-Nov-99		1.00	205.08	205.08	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-128.46	1-Nov-99		1.00	128.46	128.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	1-Nov-99		1.00	0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-55,370.60	1-Nov-99		1.00	55,370.60	55,370.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-136,594.54	1-Nov-99		1.00	136,594.54	136,594.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-446,995.86	2-Nov-99		1.00	446,995.86	446,995.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,679,645.79	2-Nov-99		1.00	1,679,645.79	1,679,645.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-505,604.27	2-Nov-99		1.00	505,604.27	505,604.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,531,343.11	2-Nov-99		1.00	1,531,343.11	1,531,343.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	2-Nov-99		1.00	0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	2-Nov-99		1.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-318,383.00	2-Nov-99		1.00	318,383.00	318,383.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-116,168.45	3-Nov-99		1.00	116,168.45	116,168.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-226,179.57	3-Nov-99		1.00	226,179.57	226,179.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-400,945.25	3-Nov-99		1.00	400,945.25	400,945.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-183,321.36	3-Nov-99		1.00	183,321.36	183,321.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	3-Nov-99		1.00	0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	3-Nov-99		1.00	0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.60	3-Nov-99		1.00	0.60	0.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-297,159.39	4-Nov-99		1.00	297,159.39	297,159.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-7,874,284.54	4-Nov-99		1.00	7,874,284.54	7,874,284.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-359,361.79	4-Nov-99		1.00	359,361.79	359,361.79	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-43,427.09	4-Nov-99		1.00	43,427.09	43,427.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-25,680.00	4-Nov-99		1.00	25,680.00	25,680.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.16	4-Nov-99		1.00	0.16	0.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-71.41	4-Nov-99		1.00	71.41	71.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-134,617.50	4-Nov-99		1.00	134,617.50	134,617.50	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-246,179.12	5-Nov-99	1.00		246,179.12	246,179.12	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-695,013.14	5-Nov-99	1.00		695,013.14	695,013.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-516,001.19	5-Nov-99	1.00		516,001.19	516,001.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-69,248.80	5-Nov-99	1.00		69,248.80	69,248.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	5-Nov-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.14	5-Nov-99	1.00		0.14	0.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	5-Nov-99	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	5-Nov-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-40,044.01	8-Nov-99	1.00		40,044.01	40,044.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-18,918,665.25	8-Nov-99	1.00		18,918,665.25	18,918,665.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-603,689.82	8-Nov-99	1.00		603,689.82	603,689.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-136,324.86	8-Nov-99	1.00		136,324.86	136,324.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-599,645.35	8-Nov-99	1.00		599,645.35	599,645.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-213,911.57	8-Nov-99	1.00		213,911.57	213,911.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,107,991.76	8-Nov-99	1.00		1,107,991.76	1,107,991.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-370.39	8-Nov-99	1.00		370.39	370.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-616.35	8-Nov-99	1.00		616.35	616.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-457.66	8-Nov-99	1.00		457.66	457.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-266.20	8-Nov-99	1.00		266.20	266.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-373.70	8-Nov-99	1.00		373.70	373.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-80.59	8-Nov-99	1.00		80.59	80.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.35	8-Nov-99	1.00		79.35	79.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-161.51	8-Nov-99	1.00		161.51	161.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-111.19	8-Nov-99	1.00		111.19	111.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,407.23	8-Nov-99	1.00		1,407.23	1,407.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	8-Nov-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38.21	8-Nov-99	1.00		38.21	38.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.86	8-Nov-99	1.00		79.86	79.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31.74	8-Nov-99	1.00		31.74	31.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-35.78	8-Nov-99	1.00		35.78	35.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	8-Nov-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,612.07	9-Nov-99	1.00		4,612.07	4,612.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-497,000.29	9-Nov-99	1.00		497,000.29	497,000.29	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-51,775.04	9-Nov-99	1.00		51,775.04	51,775.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-65,175.06	9-Nov-99	1.00		65,175.06	65,175.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	9-Nov-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	9-Nov-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	9-Nov-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-76.55	9-Nov-99	1.00		76.55	76.55	0.00



Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.17	9-Nov-99	1.00		0.17	0.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-159,509.55	9-Nov-99	1.00		159,509.55	159,509.55	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.51	9-Nov-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-634,297.61	10-Nov-99	1.00		634,297.61	634,297.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-303,819.75	10-Nov-99	1.00		303,819.75	303,819.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-162,691.61	10-Nov-99	1.00		162,691.61	162,691.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.67	10-Nov-99	1.00		0.67	0.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	10-Nov-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,621.65	10-Nov-99	1.00		8,621.65	8,621.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	10-Nov-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-82,744.50	10-Nov-99	1.00		82,744.50	82,744.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-162,746.83	11-Nov-99	1.00		162,746.83	162,746.83	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,373,131.60	12-Nov-99	1.00		1,373,131.60	1,373,131.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-198,110.06	12-Nov-99	1.00		198,110.06	198,110.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,125,404.46	12-Nov-99	1.00		3,125,404.46	3,125,404.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,385.45	12-Nov-99	1.00		1,385.45	1,385.45	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-7,540.16	12-Nov-99	1.00		7,540.16	7,540.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-18,615.95	12-Nov-99	1.00		18,615.95	18,615.95	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.31	12-Nov-99	1.00		0.31	0.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.36	12-Nov-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.89	12-Nov-99	1.00		0.89	0.89	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-148,534.78	15-Nov-99	1.00		148,534.78	148,534.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-181,682.58	15-Nov-99	1.00		181,682.58	181,682.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-62,297.28	15-Nov-99	1.00		62,297.28	62,297.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-8,189.22	15-Nov-99	1.00		8,189.22	8,189.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-30,742.98	15-Nov-99	1.00		30,742.98	30,742.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,026,119.17	15-Nov-99	1.00		1,026,119.17	1,026,119.17	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-161,590.67	15-Nov-99	1.00		161,590.67	161,590.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-670,996.49	15-Nov-99	1.00		670,996.49	670,996.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,248,809.10	15-Nov-99	1.00		4,248,809.10	4,248,809.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-533.72	15-Nov-99	1.00		533.72	533.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-463.70	15-Nov-99	1.00		463.70	463.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	15-Nov-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.32	15-Nov-99	1.00		0.32	0.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.98	15-Nov-99	1.00		79.98	79.98	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-162.82	15-Nov-99	1.00		162.82	162.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-112.24	15-Nov-99	1.00		112.24	112.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.01	15-Nov-99	1.00		0.01	0.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.50	15-Nov-99	1.00		0.50	0.50	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38.67	15-Nov-99	1.00		38.67	38.67	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-81.01	15-Nov-99	1.00		81.01	81.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-32.21	15-Nov-99	1.00		32.21	32.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.18	15-Nov-99	1.00		0.18	0.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-36.38	15-Nov-99	1.00		36.38	36.38	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-416,117.92	15-Nov-99	1.00		416,117.92	416,117.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-74.47	15-Nov-99	1.00		74.47	74.47	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,439,953.75	16-Nov-99	1.00		1,439,953.75	1,439,953.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-605,509.11	16-Nov-99	1.00		605,509.11	605,509.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-178,764.33	16-Nov-99	1.00		178,764.33	178,764.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,468,592.25	16-Nov-99	1.00		1,468,592.25	1,468,592.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-638.90	16-Nov-99	1.00		638.90	638.90	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,922.72	16-Nov-99	1.00		4,922.72	4,922.72	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	16-Nov-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.22	16-Nov-99	1.00		0.22	0.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.10	16-Nov-99	1.00		0.10	0.10	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-160,041.39	17-Nov-99	1.00		160,041.39	160,041.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,762,756.58	17-Nov-99	1.00		3,762,756.58	3,762,756.58	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-436,360.66	17-Nov-99	1.00		436,360.66	436,360.66	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,192,591.87	17-Nov-99	1.00		3,192,591.87	3,192,591.87	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-254,635.37	17-Nov-99	1.00		254,635.37	254,635.37	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-645,065.30	17-Nov-99	1.00		645,065.30	645,065.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-453,141.06	17-Nov-99	1.00		453,141.06	453,141.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-132,814.57	17-Nov-99	1.00		132,814.57	132,814.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.33	17-Nov-99	1.00		0.33	0.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	17-Nov-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	17-Nov-99	1.00		0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	17-Nov-99	1.00		0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.15	17-Nov-99	1.00		0.15	0.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.64	17-Nov-99	1.00		0.64	0.64	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-322,009.00	17-Nov-99	1.00		322,009.00	322,009.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-219,411.94	17-Nov-99	1.00		219,411.94	219,411.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	17-Nov-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-298,967.63	18-Nov-99	1.00		298,967.63	298,967.63	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-323,697.68	18-Nov-99	1.00		323,697.68	323,697.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-63,927.06	18-Nov-99	1.00		63,927.06	63,927.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-499,464.03	18-Nov-99	1.00		499,464.03	499,464.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.35	18-Nov-99	1.00		0.35	0.35	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	18-Nov-99	1.00		0.21	0.21	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.06	18-Nov-99		1.00	0.06	0.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.40	18-Nov-99		1.00	0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	18-Nov-99		1.00	0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-14,817.43	18-Nov-99		1.00	14,817.43	14,817.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-76,251.06	19-Nov-99		1.00	76,251.06	76,251.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-555,691.75	19-Nov-99		1.00	555,691.75	555,691.75	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-589,176.04	19-Nov-99		1.00	589,176.04	589,176.04	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-214,561.03	19-Nov-99		1.00	214,561.03	214,561.03	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-360,784.39	19-Nov-99		1.00	360,784.39	360,784.39	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,417,132.56	19-Nov-99		1.00	2,417,132.56	2,417,132.56	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-340,595.92	19-Nov-99		1.00	340,595.92	340,595.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.05	19-Nov-99		1.00	0.05	0.05	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,946.33	19-Nov-99		1.00	4,946.33	4,946.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.19	19-Nov-99		1.00	0.19	0.19	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	19-Nov-99		1.00	0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-20,665.26	19-Nov-99		1.00	20,665.26	20,665.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-37,218.88	19-Nov-99		1.00	37,218.88	37,218.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-780.76	19-Nov-99		1.00	780.76	780.76	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.43	19-Nov-99		1.00	0.43	0.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-22,034.00	22-Nov-99		1.00	22,034.00	22,034.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-285,732.81	22-Nov-99		1.00	285,732.81	285,732.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-522,953.27	22-Nov-99		1.00	522,953.27	522,953.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-558,724.88	22-Nov-99		1.00	558,724.88	558,724.88	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-195,075.62	22-Nov-99		1.00	195,075.62	195,075.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-108,605.59	22-Nov-99		1.00	108,605.59	108,605.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-853,017.24	22-Nov-99		1.00	853,017.24	853,017.24	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-7,990,596.23	22-Nov-99		1.00	7,990,596.23	7,990,596.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-227,722.15	22-Nov-99		1.00	227,722.15	227,722.15	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-314.77	22-Nov-99		1.00	314.77	314.77	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-533.82	22-Nov-99		1.00	533.82	533.82	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.41	22-Nov-99		1.00	0.41	0.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.78	22-Nov-99		1.00	0.78	0.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.46	22-Nov-99		1.00	0.46	0.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-79.80	22-Nov-99		1.00	79.80	79.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-318.70	22-Nov-99		1.00	318.70	318.70	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-110.54	22-Nov-99		1.00	110.54	110.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-189.11	22-Nov-99		1.00	189.11	189.11	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38.86	22-Nov-99		1.00	38.86	38.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-81.46	22-Nov-99		1.00	81.46	81.46	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-32.41	22-Nov-99		1.00	32.41	32.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-249,983.13	22-Nov-99		1.00	249,983.13	249,983.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-36.59	22-Nov-99		1.00	36.59	36.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-100,498.13	22-Nov-99		1.00	100,498.13	100,498.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-73.23	22-Nov-99		1.00	73.23	73.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-40,547.28	22-Nov-99		1.00	40,547.28	40,547.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-4,315.50	23-Nov-99		1.00	4,315.50	4,315.50	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-165,121.65	23-Nov-99		1.00	165,121.65	165,121.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31,699.51	23-Nov-99		1.00	31,699.51	31,699.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-321,643.42	23-Nov-99		1.00	321,643.42	321,643.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,097,913.73	23-Nov-99		1.00	1,097,913.73	1,097,913.73	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-135,858.57	23-Nov-99		1.00	135,858.57	135,858.57	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.42	23-Nov-99		1.00	0.42	0.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	23-Nov-99		1.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.49	23-Nov-99		1.00	0.49	0.49	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	23-Nov-99		1.00	0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.28	23-Nov-99		1.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-226,160.52	23-Nov-99		1.00	226,160.52	226,160.52	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-310,603.41	23-Nov-99		1.00	310,603.41	310,603.41	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-319,056.94	24-Nov-99		1.00	319,056.94	319,056.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-257,098.07	24-Nov-99		1.00	257,098.07	257,098.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,049,904.07	24-Nov-99		1.00	2,049,904.07	2,049,904.07	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,867,716.30	24-Nov-99		1.00	1,867,716.30	1,867,716.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-262,328.96	24-Nov-99		1.00	262,328.96	262,328.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-975,039.43	24-Nov-99		1.00	975,039.43	975,039.43	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-302,838.36	24-Nov-99		1.00	302,838.36	302,838.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.26	24-Nov-99		1.00	0.26	0.26	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.13	24-Nov-99		1.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-34,299.00	24-Nov-99		1.00	34,299.00	34,299.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	24-Nov-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.30	24-Nov-99		1.00	0.30	0.30	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-441,829.54	24-Nov-99		1.00	441,829.54	441,829.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-105,918.96	24-Nov-99		1.00	105,918.96	105,918.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.54	24-Nov-99		1.00	0.54	0.54	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-52,940.32	26-Nov-99		1.00	52,940.32	52,940.32	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-178,655.99	26-Nov-99		1.00	178,655.99	178,655.99	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-309,255.86	26-Nov-99		1.00	309,255.86	309,255.86	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-562,168.65	26-Nov-99		1.00	562,168.65	562,168.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-453,052.30	26-Nov-99		1.00	453,052.30	453,052.30	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.25	26-Nov-99		1.00	0.25	0.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,889.31	26-Nov-99		1.00	1,889.31	1,889.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.61	26-Nov-99		1.00	0.61	0.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-2,788.62	26-Nov-99		1.00	2,788.62	2,788.62	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-466,122.65	26-Nov-99		1.00	466,122.65	466,122.65	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-135,860.96	29-Nov-99		1.00	135,860.96	135,860.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,176,135.27	29-Nov-99		1.00	1,176,135.27	1,176,135.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-672,120.60	29-Nov-99		1.00	672,120.60	672,120.60	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-538,270.28	29-Nov-99		1.00	538,270.28	538,270.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-58,813.31	29-Nov-99		1.00	58,813.31	58,813.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-350,152.81	29-Nov-99		1.00	350,152.81	350,152.81	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-606,985.61	29-Nov-99		1.00	606,985.61	606,985.61	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-491,984.33	29-Nov-99		1.00	491,984.33	491,984.33	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-49,862.31	29-Nov-99		1.00	49,862.31	49,862.31	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-601.68	29-Nov-99		1.00	601.68	601.68	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-320.40	29-Nov-99		1.00	320.40	320.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-533.13	29-Nov-99		1.00	533.13	533.13	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.34	29-Nov-99		1.00	0.34	0.34	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.09	29-Nov-99		1.00	0.09	0.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-78.92	29-Nov-99		1.00	78.92	78.92	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-109.01	29-Nov-99		1.00	109.01	109.01	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-163.80	29-Nov-99		1.00	163.80	163.80	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	29-Nov-99		1.00	0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-38.42	29-Nov-99		1.00	38.42	38.42	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.40	29-Nov-99		1.00	0.40	0.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-80.22	29-Nov-99		1.00	80.22	80.22	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-31.40	29-Nov-99		1.00	31.40	31.40	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-579.46	29-Nov-99		1.00	579.46	579.46	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-35.96	29-Nov-99		1.00	35.96	35.96	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-203,154.59	29-Nov-99		1.00	203,154.59	203,154.59	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-40.27	29-Nov-99		1.00	40.27	40.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-19,586.69	29-Nov-99		1.00	19,586.69	19,586.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.69	29-Nov-99		1.00	0.69	0.69	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-208,670.94	30-Nov-99		1.00	208,670.94	208,670.94	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-129,153.27	30-Nov-99		1.00	129,153.27	129,153.27	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-3,437,205.09	30-Nov-99		1.00	3,437,205.09	3,437,205.09	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-672,703.28	30-Nov-99		1.00	672,703.28	672,703.28	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-1,435,968.74	30-Nov-99		1.00	1,435,968.74	1,435,968.74	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-295,145.29	30-Nov-99		1.00	295,145.29	295,145.29	0.00

Security Description / Asset ID	Security ID	Shares/Par Value	Date	Purchase Price	Sale Price	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts								
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-243,759.18	30-Nov-99	1.00		243,759.18	243,759.18	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-378,526.23	30-Nov-99	1.00		378,526.23	378,526.23	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-649,733.14	30-Nov-99	1.00		649,733.14	649,733.14	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.20	30-Nov-99	1.00		0.20	0.20	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.51	30-Nov-99	1.00		0.51	0.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.36	30-Nov-99	1.00		0.36	0.36	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-0.21	30-Nov-99	1.00		0.21	0.21	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-353,597.16	30-Nov-99	1.00		353,597.16	353,597.16	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998B16		-5,008.17	30-Nov-99	1.00		5,008.17	5,008.17	0.00
number of sales = 3402						1,284,177,646.15	1,284,177,646.15	0.00
Total COLTV SHORT TERM INVT FD CUSIP: 195998B16						2,558,983,113.87	2,558,983,113.87	0.00

SCHEDULE OF ACQUISITION AND DISPOSITIONS

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C482620101	# REORG K N ENERGY INC COMN/C KINDER MORGAN SEE# 2453314	Free Delivery Free Receipt Purchase Sale	-0.002 5850 55707.521 -73257.519	  -817359.17	  1450275.76
C156684102	##CENTURY TECHNOLOGIES INC COLO COM STK DO NOT USE SEE SEC 2117890	Free Delivery	-780		0
C452835101	##IMPERIAL HOLLY CORP COM N/C IMPERIAL SUGAR CO EFF 2-2-99 SEE 2415116	Free Delivery	-307		0
C61745C105	##MFC MORGAN ST INDIA INVT FD INC DO NOTUSE SEE SEC 2589373	Sale	-2000		17134.08
C353825102	##MFO FRKLN TR RISING DIVIDEND FUND CL I DO NOT USE SEE 2696646	Free Receipt Purchase	163.121 11.737	 -262.47	
C863348108	##MFO STRONG INTL STK FD OPEN END FD DO NOT USE SEE SEC #2848295	Purchase Sale	875163.45 -857228.22	-9097511.94	8797532.08
C654884204	##NOBEL ED DYNAM N/C NOBEL LEARNING COMM11-19-98 DO NOT USE SEE #2654759	Free Delivery	-200		0
C709903108	##PENNZOIL CO COM DO NOT USE SEE SEC 2703332	Free Delivery Sale	-2275 0	 0	 0
C879176105	##TEL-SAVE HLDGS INC COM N/C TEL SAVE COM INC EFF 11-16-98 SEE 2856308	Free Delivery Purchase Sale	-12700 -15430 -800		 0 0
C959897DN6	##WESTERNBANK P R CTF DEP DTD 12/16/19985.1 12-16-99 BEO DO NOT USE SEE 4924341	Free Delivery Purchase	-50000 50000	-50000	0
C805174109	#ADR SAVILLE SYS PLC ADR EXCH ADC TELECOM SEE #2000049	Free Delivery Purchase Sale	-62 3362 -3300	-55017.23	 52399.3
C23332K106	#DSP COMMUNICAITIONS INC COM CASH MERGER@ \$36/SHR EFF 11-19-99	Purchase Sale	1025 -1025	-26978.65	30289.08

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C542446109	#LONG BEACH FINL CORP COM EXCH WASH SEE#2901113	Sale	-400		5848.62
C62820W107	#MUSTANG SOFTWARE INC COM STK N/C EFF N/A	Purchase Sale	1000 -1000	-2532.95	2969.95
C74058F102	#PREMIERE TECH INC COM N/C TO PTEK HLDGSINC #2-693926 EFF 2-24-00	Purchase Sale	17400 -17900	-139843.11	151325.63
C817916109	#REORG 7TH LEVEL INC COM N/C LEARN2 INC COM EFF 7-20-99 2470802	Free Delivery Purchase Sale	-2100 7000 -7150	-45362.98	0 39579.94
C002538106	#REORG AASCHE TRANS SVCS INC COM N/C EFF 5-20-99 2028347	Free Delivery Sale	-200 -400		0 1597.69
C002539104	#REORG AAVID THERMAL TECHS INC COM CASH MERGER @ \$25.50/SHR EFF 02-01-2000	Purchase Sale	700 -700	-9523.7	10089.76
C003743101	#REORG ABOVENET COMM INC EXCH METROMEDIAFIBER NETWORK INC STKMGR SEE#2561563	Free Delivery Purchase Sale	-100 2600 -2500	-66998.77	0 68275.67
C00077R108	#REORG ABR INFORMATION SVCS INC COM EXCH@CASH 25.50 CASH MERGER EFF 7-22-99	Purchase Sale	10400 -47200	-186380.3	1162957.61
C005123104	#REORG ACX TECH INC COM N/C TO GRAPHIC PACKAGING INTL CORP #2-356995 5-12-00	Purchase Sale	2100 -2100	-25877.25	18298.78
C054536107	#REORG ADR AXA SA N/C ADR AXA EFF 7-26-99 2042791	Sale	-107		7496.1
C059574202	#REORG ADR BANCO DE SANTANDER N/C BANCO SANTANDER CENT HISPANO SA 2043800	Free Delivery Purchase Sale	-3427 100 -58	-1886.2	0 1079.26
C110889409	#REORG ADR BRIT PETRO PLC N/C ADR BP 12-31-98 SEE 2043009	Free Delivery	-100		0

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S2191601	#REORG ADR CHILECTRA S A SPONSORED 144A EXCH @.002400 RTS REDEMPTION 4-21-99	Sale	-1137		19588.95
C262026503	#REORG ADR DRIEFONTEIN CONS LTD EXCH GOLD FIELDS LTD NEW @1 CORP ACT 2351664	Free Delivery	-3000		0
C482516101	#REORG ADR KLM ROYAL DUTCH AIRLS COM N YREG REV SPLIT SEE 2435956	Free Delivery Free Receipt Purchase Sale	-70540 1882.21 17200 -3000.21	0 -472318.27	0 74102.95
S2537885	#REORG ADR LUCASVARITY PLC EXCH 46.8806 CASH CORP ACTION EFF 5-10-99	Sale	-3000		137845.4
C718337504	#REORG ADR PHILIPS ELEC EX KONINKLIJKE PHILIP ELEC N/C 3-4-99 SEE #2456701	Free Delivery Purchase Sale	-41900 18400 -6400	-1294392.64	0 454599.68
C762426609	#REORG ADR RHONE S A SER A N/C AVENTIS EFF N/A SEE #2042676	Purchase Sale	250 -655	-13250.53	31439.44
C904784501	#REORG ADR UNILEVER N V NY SH EXCH ADR UNILEVER NV NY SH NEW @1.12 2-879054	Free Delivery Purchase Sale	-34200 1600 -11700	-112819.36	0 871808.15
C92857T107	#REORG ADR VODAFONE GROUP PLC N/C VODAFONE AIRTOUCH PLC 6-30-99 2893338	Free Delivery Free Receipt Purchase Sale	-3889 3689 1091 -1146	0 -188554.76	0 206540.87
C98934D106	#REORG ADR ZENECA GROUP PLC N/C ADR ASTRAZENCA PLC EFF 4-6-99 2817535	Free Delivery Purchase	-18500 18500	-835925.32	0
C00750X109	#REORG ADVANCED COMM SYS INC COM STKMGR W/ THE TITAN CORP COM #2-863939 2-25-00	Purchase Sale	500 -500	-6842.45	7094.81
C00756H108	#REORG ADVANCED HLTH CORP COM N/C AHT CORP EFF 6-25-99 SEE 2000355	Free Delivery Purchase Sale	-2400 2000 -2000	-9060	0 5189.81



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C007869100	#REORG AEROQUIP VICKERS INC COM EXCH @58 CASH MERGER EFF 4-8-99	Purchase Sale	8000 -9100	-244240	509613.18
C000950105	#REORG AFC CABLE SYS INC COM STKMGR TYCOINTL LTD 2878569 @ 1:1 EFF 11-22-99	Sale	-2625		84917.08
C008488108	#REORG AGOURON PHARMACEUTICALS INC EXCH WARNER LAMBERT CO STK MGR 2896905	Sale	-15400		872620.51
C00943A107	#REORG AIRONET WIRELESS COMM INC COM STKMERGER W/ CISCO SYS INC 2-158655 3-15-00	Purchase	500	-17614.85	
C00949T100	#REORG AIRTOUCH COMM INC COM EXCH ADR VODAFONE GRP PULBIC LTD MGR 2893346	Free Delivery Purchase Sale	-7380 10950 -146680	-935907.99	0 14548969.89
C017415100	#REORG ALLEGHENY TELEDYNE INC COM STK EXCH ALLEGHANY TECH INC COM REV SPL	Purchase Sale	200 -1500	-4525	31287.93
C018548107	#REORG ALLIANCE CAP MGMT L P LTD MLP N/CALLIANCE CAP MGMT HLDG LP #2011706	Free Delivery	-2400		0
C019512102	#REORG ALLIED SIGNAL INC COM N/C HONEYWELL INTL INC #2-388303 12-01-99	Purchase Sale	852.941 -20600.806	-48690.61	875814.46
C02145K107	#REORG ALTERNATIVE LIVING SVCS INC N/C ALTERRA HLTHCARE CORP 5-19-99 2012832	Purchase Sale	3200 -23800	-80385.75	434315.46
C022249106	#REORG ALUM CO AMER COM N/C ALCOA INC EFF 1-4-99 SEE 2008393	Free Delivery Sale	-32100 -8000		0 560000.72
C022610109	#REORG ALYDAAR SOFTWARE CORP COM N/C INFORMATION ARCHITECTS CORP 2420738	Free Delivery Purchase	-500 500	-4819.97	0
C024456105	#REORG AMER BNKRS INS GRP COM EX @\$55 CASH MERGER EFF 8-18-99	Purchase Sale	10100 -10100	-484895.95	534828.41

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C025369109	#REORG AMER DIGITAL COMM INC COM N/C 9-20-99 SEE #2866255	TRACKPOWER INC EFF Free Delivery Purchase Sale	-55000 31000 -1000	-49304.9	0 2938.65
C02553D108	#REORG AMER EAGLE OUTFITTERS INC EXCH OUTFITTERS INC C/A 2-015670	AMER EAGLE Free Delivery Purchase Sale	-12180 5500 -2890	-315125.23	0 196600.36
C028910107	#REORG AMER ONCOLOGY RES COM N/C US 6-15-99 2878670	ONCOLGY INC EFF Free Delivery	-300		0
C028911105	#REORG AMER RESDNTL SVCS INC EXCH @5.75 4-29-99	CASH MERGER EFF Sale	-300		1725
C030096101	#REORG AMER STORES CO COM EXCH MGR 06-23-99 2006620	ALBERTSONSINC COM Free Delivery Purchase Sale	-9800 200.002 -1100.885	-6400.08	0 37037.05
C02755R103	#REORG AMERICAN MOBILE SATELLITE CORP CORP COM 2-590757 4-21-00	N/C TO MOTIENT Purchase Sale	6300 -6300	-98748.75	99765.25
C026522102	#REORG AMERN HERITAGE LIFE INVT CORP COMEXCH THE ALLSTATE CORP DFLT MGR #2012581	Purchase Sale	1500 -1500	-34905	35037.33
C031905102	#REORG AMOCO CORP COM EXCH ADR BP AMOCO PLC @.66166666 MGR 12-31-98 2043009	Free Delivery Sale	-47800 0	0	0 0
C031897101	#REORG AMP INC COM EXCH TYCO INTL LTD @.7507 STK MGR EFF 4-1-99 2-878569	Free Delivery Purchase Sale	-38536 21400 -8400	-1107649.33	0 464279.3
C001801109	#REORG AMX CORP COM N/C PANJA INC EFF SEC#2697753	9-13-99 SEE Sale	-300		3232.44
C034602102	#REORG ANERGEN INC COM EXCH CORIXA CORP @.055919 MGR 2-11-99 2219495	Free Delivery	-1000		0
C03831Q101	#REORG APPNET SYS INC COM STK N/C TO 10-6-99 SEE#2023746	APPNET INC EFF Free Delivery Purchase	-490 490	-16751.2	0

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C03838W101	#REORG AQUARION INC COM CASH MERGER @ \$37.05/SHR EFF N/A	Free Receipt Sale	900 -2700	0	91759.14
C039101100	#REORG ARCADIA FINL LTD ALLOCATE TO CASHRESID VAL TO ASSOC 1ST CAP CORP 2-609020	Purchase Sale	10300 -10400	-61960.68	38734.74
C039794102	#REORG ARDENT SOFTWARE INC COM STKMGR W/INFORMIX CORP COM #2-420930 EFF 3-01-00	Purchase Sale	14600 -4700	-420881.96	99931.06
C042170100	#REORG ARMCO INC COM EXCH AK STEEL HLDG CORP 0.3829 STKMGR 9-30-99 SEE#2000299	Purchase Sale	10600 -32200	-50456	211322.91
C042476101	#REORG ARMSTRONG WORLD IND INC COM N/C TO ARMSTRONG HLDGS INC 2-027469 5-1-00	Purchase Sale	19300 -22500	-1070097.61	1172760.21
C04338Q107	#REORG ASA HLDGS INC COM EXCH @34.00 CASH MERGER EFF 5-11-99	Purchase Sale	6600 -20670	-186134.15	628588.81
C043413103	#REORG ASARCO INC COM CASH MERGER \$29.75/SHR EFF 11-17-99	Purchase Sale	123.146 -3484.717	-2096.89	94681.53
C043491109	#REORG ASCEND COMMUNICATIONS INC EXCH LUCENT TECH 1.65 MGR 6-24-99 2517369	Free Delivery Purchase Sale	-43442 37102 -12500	-2809764.36	0 1141253.88
C045651205	#REORG ASSD GRP INC CL B MERGER AT&T 2000836 & AT&T LIB MED GRP CL A 2000831	Purchase Sale	200 -200	-11541.15	10233.5
C048825103	#REORG ATLC RICHFIELD CO COM DFLT MERGERTO BP AMOCO PLC ADS 2-043009 4-18-00	Purchase Sale	61507.767 -46800	-4770757.46	3911482.95
C057623100	#REORG BALANCE BAR CO COM CASH MERGER @ \$19.40 EFF 03-02-00	Purchase Sale	200 -200	-1204.95	1295
C059165100	#REORG BALT GAS & ELEC CO N/C CONSTELLATION ENERGY GRP INC 2200515	Free Delivery Purchase Sale	-6061.39 711.39 -400	-18648.31	0 11130.86

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C05942K105	#REORG BAMBOO.COM INC COM N/C TO INTERNET PICTURES CORP #2-423828 EFF N/A	Purchase Sale	6100 -5100	-109881.01	88316.93
C06605F102	#REORG BANKAMERICA CORP NEW COM N/C BANKOF AMERICA CORP 4-29-99 2028343	Free Delivery Purchase Sale	-100611 6600 -44829	-459077.36	0 2991064.93
C06605R106	#REORG BANKBOSTON CORP COMSTK EXCH FLEETBSTN CORP STKMGR SEE2323735	Free Delivery Purchase Sale	-43206.523 46106.523 -24500	-1850335.96	0 1076845.01
C066365107	#REORG BANKERS TR CORP EXCH @93.00 CASH MERGER EFF 6-4-99	Purchase Sale	4801.186 -8604.543	-420299.69	784165.15
C06646L100	#REORG BANKNORTH GRP INC DEL COM STKMGR BANKNORTH GRP INC NEW 2-055379 5-10-00	Sale	-1100		32296.35
C072612609	#REORG BAY ST GAS CO EXCH NIPSCO INDS INC MAND EXCH @1.4414 3-2-99 2597963	Sale	-2100		83098.22
C084710102	#REORG BERKSHIRE RLTY INC COM EXCH @CASH12.25 CASH MERGER EFF N/A	Purchase Sale	82.068 -1251.456	-889.85	15330.34
C089159107	#REORG BIG FLOWER HLDGS INC CASH MERGER EFF N/A @ 31.50/SHR	Purchase Sale	5600 -5600	-140439.6	191496.25
C09059T107	#REORG BIOJECT MED TECHNOLOGIES INC COM REV SPLIT EFF 10-13-99 SEE#2069603	Sale	-7000		4453.12
C09067K106	#REORG BIOVAIL CORP INTL NEW COM N/C TO BIOVAIL CORP COM #2-069335 EFF 3-16-00	Purchase Sale	11900 -1200	-606900	83148.7
C120114103	#REORG BLDG 1 SVCS CORP COM EXCH ENCMPSVCS CORP 2-307632 EFF 2-23-00 STKMGR	Free Delivery Purchase Sale	-406 1000 -9294	-21629.95	0 163909.71
C095177101	#REORG BLOUNT INTL INC CL-A EXCH BLOUNT INTERNAT'L CSH & STKMERGER SEE #2071223	Purchase Sale	0.588 -205.268	-14.58	5216.41

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C05564D108	#REORG BRC HLDGS INC COM STK EXCH \$19.00CASH MERGER EFF 2-11-99	Sale	-1000		19000
CG1368B102	#REORG BRILLIANCE CHINA AUTOMOTIVE CV TOBRILLIANCE CHINA ADR 2-086926 4-17-00	Purchase	2500	-11363.65	
C111015301	#REORG BRITISHSTEEL PLC ADR N/C BSKH GROUP EFF N/A SEE SEC# 2043020	Free Delivery Sale	-600 -100		0 1963.73
C111310108	#REORG BROADCAST COM INC COM EXCH YAHOO INC @0.7722 STK MGR EFF 7-20-99 2947330	Free Delivery Purchase Sale	-100 1941 -1841	-230448.55	0 226944.43
C115657108	#REORG BROWN GROUP INC COM N/C BROWN SHOE CO INC EFF 5-28-99 2-089582	Free Delivery Purchase Sale	-23500 1700 -4200	-28789.5	0 79045.35
C117661108	#REORG BRYLANE INC COM EXCH 24.50 CASH MERGER EFF 4-23-99	Sale	-500		12032.14
C126516103	#REORG C3D INC COM N/C TO CONSTELLATION 3D INC COM SEE #2-200526 @ 1:1 EFF N/A	Purchase	400	-8279.95	
C127646107	#REORG CAERE CORP COM CASH & STK MERGER TO SCANSOFT INC COM 2-811309 EFF 3-13-00	Purchase Sale	708 -200	-8013.9	1195
C140432105	#REORG CAP RE CORP COM CASH (\$3.4456)& STKMGR ACE LTD #2-000500 EFF 12-30-99	Sale	-9300		180576.72
C14067E100	#REORG CAPSTEAD MTG CORP COM REVSPPLIT TOCAPSTEAD MTG CORP NEW 2-108902 05-08-00	Purchase	16200	-97426.8	
C14160K102	#REORG CARDIOVASCULAR DYNAMICS INC COM N/C RADIANCE MED SYS INC 1-25-99 2754887	Free Delivery	-40		0
C14743R103	#REORG CASE CORP COM EXCH @ CASH 55 CASHMERGER EFF 11-12-99	Purchase Sale	200 -31900	-9036.25	737519.42
C149564106	#REORG CAVANAUGHS HOSPITALITY CORP N/C WESTCST HOSPITALITY CORP 2-915294 3-1-00	Purchase	100	-904.95	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C12490K107	#REORG CBS CORP COM STK STOCK MERGER TO VIA INC CL B 2888754 RT 1.085 EFF 5-4-00	Free Delivery Free Receipt Purchase Sale	-10800 12744 25908 -14808	0 -1213595.27	0 696334.36
C124853300	#REORG CBT GROUP PUB LTD SPONSRD N/C TO SMARTFORCE PLC ADR #2-827796 2-02-00	Purchase Sale	5100 -5600	-65168.68	81868.17
C12486R108	#REORG CCA PRISON RLTY TR REIT N/C PRISON REALTY CORP 12-31-98 SEE #2747789	Free Delivery Purchase	-9000 9000	-187548.3	0
C125015107	#REORG C-CUBE MICROSYSTEMS INC STKMGR TOHARMONIC INC 2-372892 @.5427 EFF 5-03-00	Purchase Sale	15850 -15750	-429145.62	398784.92
C125085100	#REORG CDNOW INC COM STK EX CDNOW/N2K @ 1.00 CORP ACTION 3-18-99 SEE #2096591	Free Delivery Purchase	-500 500	-10873.7	0
C151156106	#REORG CELLPRO INC COM N/C CPX CORP COM EFF 6-25-99 SEE SEC 2-096590	Free Delivery	-800		0
C151392107	#REORG CENTENNIAL TECH COM EXCH NEW 0.125 R/SPLIT 07-23-99 #2113746	Free Delivery Free Receipt	-211 -1328		0 0
C152342101	#REORG CENTOCOR INC COM EXCH J&J STK MERG EFF 10-7-99 SEE#2434623	Free Delivery Purchase Sale	-3000 25100 -22100	-1130317.55	0 1265109.88
C153609102	#REORG CENTRAL HUDSON GAS & ELECT CORP N/C CH ENERGY GROUP INC #2096779 EFF N/A	Sale	-2600		109525.5
C156686107	#REORG CENTURY TEL ENTERPRISES INC N/C CENTURYTEL INC EFF 5-11-99 2-117900	Free Delivery Free Receipt Purchase Sale	-5357.333 1872 3400.196 -260	0 -232309.78	0 11499.65
C156503104	#REORG CENTY COMM CORP CL A EXCH ADELPHIA COMM A MER DEFAULT	Purchase Sale	800 -19500	-25915.91	845585.93

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C158915108	#REORG CHANCELLOR MEDIA CORP CL A COM N/C AMFM INC EFF 7-13-99 SEE 2000160	Free Delivery Purchase Sale	-37218 37518 -15900	-1783466.8	0 875687.53
C163595101	#REORG CHEMDEX CORP COM N/C TO VENTRO CORPORATION COM #2-888045 EFF 3-01-00	Purchase Sale	2000 -2000	-67091.17	69875.24
C164126104	#REORG CHEQUEMATE INTL INC COM REV SPL CHEQUEMATE INTL INC NEW 2124316 2-01-00	Purchase	500	-1061.2	
C168228104	#REORG CHICAGO TITLE CORP COM MERGER DEFAULT RATE CASH \$49.2879 EFF 03-20-00	Purchase Sale	4500 -4500	-189732	206817.6
C171196108	#REORG CHRYSLER CORP COM #US1711961086 CHRYSLER AG ORD/MGR EFF 11-12-98 2194874	Purchase	0	0	0
C171870108	#REORG CIN BELL INC COM N/C BROADWING INC COM EFF N/A SEE SEC #2087979	Free Delivery Free Receipt	-209 209	0	0
C172909103	#REORG CIRCUS CIRCUS ENTERPRISES INC N/CMANDALAY RESORT GRP 6-21-99 2526558	Free Delivery Purchase Sale	-550 13020 -42120	-159588.83	0 595538.47
C180492100	#REORG CLARIFY INC COM STKMGR W/ NORTEL NETWORKS CORP COM #2-656728 3-17-00	Purchase Sale	26200 -26200	-807734.45	1179126
C185397106	#REORG CLEARWORKS TECHNOLOGIES INC COM N/C CLEARWORKS NET 6-11-99 SEE #2167133	Free Delivery Purchase	-100 100	-651.82	0
C18682C100	#REORG CLIFFS DRILLING CO EX R&B FALCON @1.70 STK MGR 11-20-98 SEE #2753486	Free Delivery	-1290		0
C125662106	#REORG CMAC INVT CORP COM N/C RADIAN GROUP INC EFF 6-9-99 SEE SEC #2754877	Free Delivery Purchase Sale	-33870 29970 -7900	-1235421.37	0 361058.04
C207567108	#REORG CN ENERGY CORP COM MERGER/ELECT DFLT W/ENERGY E CORP 2-307743 02-8-00	Sale	-1100		41193.52

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C126126101	#REORG CNB BANCSHRS INC COM EXCH FIFTH THIRD BANCORP COM STKMGR SEE #2320433	Sale	-2800		115720.7
C125945105	#REORG CNET INC COM N/C TO CNET NETWORKSINC COM #2-096744 @ 1 EFF 03-02-00	Free Receipt Purchase Sale	3740 19664 -32794	0 -1511520.04	3147626.81
C210723102	#REORG CNSMR WTR CO COM EXCH PHILADELPHIA SUBN CORP MGR 2713491	Free Delivery Purchase	-230.874 4.626	-140.97	0
C196879100	#REORG COLTEC INDS INC EXCH GOODRICH BF CO COM .056 STK MERG EFF 7-12-99	Sale	-40		717.76
C199789108	#REORG COMAIR HOLDINGS INC COM CASH MERGER @ \$23.50/SHR EFF N/A	Purchase Sale	5500 -1500	-117785.1	38010.16
C201709102	#REORG COMML INTERTECH CORP MERGER TO PARKER HANNIFIN CORP #2-699510 4-11-00	Purchase Sale	500 -500	-7029.95	6219.84
C204932107	#REORG COMPUSA INC COM STK CASH MERGER @\$10.10 EFF 03-10-00	Purchase Sale	17500 -20742	-132617.35	163419.75
C202800108	#REORG COMWLTH ENERGY SYS COM EXCH NSTARBN INT MGR DFLT 9-21-99 SEE2667565	Purchase Sale	500 -500	-19947.5	19926.83
C207528308	#REORG CONNECT INC COM NEW N/C CONNECTINC COM EFF 8-19-99 2197217	Purchase Sale	2300 -2300	-13410.28	12423.21
C20902E106	#REORG CONS CIGAR HOLDNGS INC COM EXCH \$17.85 CASH MERGER EFF 1-22-99	Sale	-445		7841.18
C209615103	#REORG CONS NAT GAS CO COM CASH MERGER @\$66.60/SHR EFF 01-28-00	Purchase Sale	100 -600	-6075	34780.06
C219888104	#REORG CORP EXPRESS INC COM EXCH @ CASH 9.7 CASH MERGER EFF 10-28-99	Purchase Sale	1000 -1500	-4987.2	7847.88



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C22160Q102	#REORG COSTCO COMPANIES INC COM N/C COSTCO WHOLESALE CORP EFF 8-30-99	Free Delivery Purchase Sale	-47122 31440 -12300	-2611159	0 1023635.25
C224100107	#REORG CRACKER BARREL OLD CTRY STORE INCCOM 1-1 CRACKER BARREL CRP INC 2096601	Free Delivery	-0.063		0
C222361305	#REORG CTRY STAR RESTURANTS INC COM EXCHCTRY STAR RESTURANTS R/SPLIT 2220201	Free Delivery	-100		0
C23251X105	#REORG CYBERSHOP INTL INC COM N/C CYBERSHOP INC COM EFF 6-8-99 SEE#2225764	Sale	-400		3769.92
C232809103	#REORG CYPRUS AMAX MIN CO COM STKMGR PHELPS DODGE CORP COM 2712698 EFF N/A	Free Delivery Purchase Sale	-3050 29019.52 -57546.679	-386302.43	0 705833.59
C237688106	#REORG DATA GEN CORP COM EXCH EMC CORP COM STKMGR 10-12-99 SEE SEC #2289812	Free Delivery Purchase Sale	-3700 35600 -112600	-527558.18	0 1795747.62
C237924105	#REORG DATAWORKS CORP COM EXCH PLATINUM SOFTWARE CORP MGR 12-31-98 2737172	Free Delivery	-450		0
C239753106	#REORG DAYTON-HUDSON CORP COM N/C TO TARGET CORP #2-853928 EFF 01-31-00	Purchase Sale	66900 -103300	-4080998.65	5836726.16
C233044106	#REORG DBT ONLINE INC COM STK MERGER TO CHOICEPOINT INC #2-156534 EFF 05-16-00	Sale	-200		5720.35
C25063E100	#REORG DESTIA COMMS EX VIATEL PER STK MGR @0.445 EFF 12-8-99 SEE #2888747	Purchase Sale	29570 -29570	-300302.24	387253.11
C252499108	#REORG DIALOGIC CORP COM EXCH @44.00 CASH MERGER EFF 7-12-99	Purchase Sale	400 -400	-15934.9	15027.09
C252714100	#REORG DIAMOND MULTIMEDIA SYS INC COM EXCH S3 INC STK MERGER SEE SEC#2774829	Free Delivery Purchase Sale	-500 500 -1000	-3967.45	0 5969.84

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C252842109	#REORG DIATIDE INC COM CASH MERGER EFF 11-01-99 @ 9.50/SHR	Purchase Sale	1000 -1000	-6904.95	9235.32
C253876106	#REORG DIGITAL SOLUTIONS INC COM N/C TEAMSTAFF INC EFF 2-16-99 2854204	Free Delivery	-3000		0
C232949107	#REORG DII GRP INC COM STKMGR TO FLEXTRONICS INTL LTD COM 2-323879 4-3-00	Purchase Sale	34020 -25220	-1067027.87	1353553.49
C257470104	#REORG DOMINION RES INC VA COM MERGER DFLT DOMINION RES INC #2-280211 01-28-00	Purchase Sale	200 -1300	-8387.5	55410.63
C262440100	#REORG DRYDEN INDS INC COM REV SPL INT E RESOURCES INC COM #2-289861 EFF 3-31-00	Free Receipt	40000	0	
C233321108	#REORG DSP TECH INC COM EXCH MTS SYS CORP @0.8005 STK MGR EFF 6-1-99 2519520	Sale	-400		2419.96
C268457108	#REORG E G & G INC COM N/C PERKINELMER INC EFF N/A SEE SEC# 2711039	Free Delivery Purchase Sale	-2121 100 -8400	-3690.42	0 262672.97
C268745106	#REORG E NET INC COM N/C TO ZEROPLUS.COM INC COM STK #2-950583 EFF 02-15-00	Purchase Sale	2400 -2400	-12009.4	10408.92
C269598101	#REORG EAGLE HARDWARE & GARDEN INC COM EXCH LOWES CO INC STK MGR 4-2-99 2516675	Free Delivery Sale	-700 -20720		0 677273.48
C270322100	#REORG EARTHLINK NETWORK INC STKMGR W/ EARTHLINK INC COM #2-295009 EFF 2-04-00	Purchase Sale	783 -783	-53351.3	44445.34
C277173100	#REORG EASTN UTILS ASSOC COM CASH MERGER@ \$31.459 EFF 04-19-00	Sale	-6800		194187.92
C280599101	#REORG EDIFY CORP COM EXCH SECURITY 1ST TECH CORP STKMGR 11-11-99 SEE #2817685	Purchase Sale	1000 -1000	-11279.95	12469.63
C26842V108	#REORG EEX CORP COM EXCH EEX CORP NEW ATRT 3.00 REV SPLIT EFF 12-8-98 2289793	Free Delivery Sale	-150 0	0	0 0

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C282330109	#REORG EGGHEAD COM INC COM STKMGR COM #2-300444 11-19-99	EGGHEAD.COM INC Purchase Sale	9465 -9565	-209025.05	192572.86
C293562104	#REORG ENRON OIL & GAS CO COM N/C EOG EFF 9-15-99 SEE #2289853	RESOURCES INC Free Delivery Purchase	-48900 48900	-1088025	0
C457635100	#REORG ENTRPRS INC COM N/C CREATIVE MKTGGROUP INC 10-1-99 SEE SEC#2185330	Purchase Sale	300 -300	-948.7	954.37
C293982104	#REORG ENVOY CORP NEW COM EXCH QUINTILESTRANSNATL @1.166 MGR 2753451	Purchase Sale	9000 -9000	-332107.2	443010.22
C26922C103	#REORG ETEC SYS INC COM STKMGR TO #2-023420 EFF 03-29-00	APPLIED MATL INC Purchase Sale	200 -200	-8529.95	7594.79
C29870P100	#REORG EURO NV MNG LTD COMEXCH FRANCO NVMNG LTD COM CORP ACT 9-20-99 SEE2334295	Free Delivery	-200		0
C299761106	#REORG EVEREN CAP CORP COM EXCH FIRST 10-1-99 SEE #2322782	UNION CORP STKMGER Sale	-4700		125775.79
C299808105	#REORG EVEREST REINS HLDGS INC STKMGR GRP LTD 2313244 2-24-00	PLN W/EVEREST RE Purchase Sale	21020 -46720	-722402.67	1331342.13
C30067V108	#REORG EXCEL SWITCHING CORP COM EXCH 11-4-99 SEE2517369	LUCENT TECH STKMGR Free Delivery Purchase Sale	-100 1670 -5170	-42256.66	0 142027.01
C300904109	#REORG EXCITE INC COM EXCH AT HOME CORP @2.08380400 STK MGR 6-1-99 2029438	Free Delivery Purchase Sale	-519 4654 -16045	-407047.87	0 1000316.54
C301607107	#REORG EXECUTONE INFO SYS INC N/C TO @ 1:1 EFF 12-14-99	ELOT INC #2-305975 Purchase Sale	4950 -4950	-28236.18	19224.25

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CG32429105	#REORG EXEL LTD CL A-ORD N/C XL CAP LTD CL A EFF 2-1-99 SEE 2946554	Free Delivery Purchase Sale	-17184 1100 -1300	-67827.43	0 96243.78
C302290101	#REORG EXXON CORP COM N/C EXXON-MOBIL CORP EFF 11-30-99 SEE SEC#2313338	Free Delivery Free Receipt Purchase Sale	-36000 36000 38728.405 -34449.6	0 -3151150.57	0 2668703.24
C302905104	#REORG FDP CORP EXCH SUNGARD DATA SYSTEMS INC @0.4114 MGR 4-28-99 2850325	Purchase Sale	300 -300	-4961.2	4469.9
C31304N107	#REORG FDX CORP COM STK N/C TO FEDEX CORP COM STK #2-319604 EFF 01-19-00	Free Receipt Purchase Sale	44640 39481 -64081	0 -2794119.56	3551836.82
C317867109	#REORG FINGERHUT COMPANIES INC COM EXCH @25.00 CASH MGR EFF 3-22-99	Purchase Sale	685 -685	-14800.26	12299.63
C335944104	#REORG FIRST SIERRA FINL INC COM N/C TO SIERRACITIES INC COM #2-811107 02-01-00	Purchase Sale	6600 -6500	-160694.84	135370.73
C33901A108	#REORG FLEET BOSTON CORP N/C FLEETBOSTONFINCL CORP COM 2323734 11-22-99	Free Delivery Free Receipt Sale	-70465 109565.76 -39100.76	0	0 1590406.77
C338915101	#REORG FLEET FINCL GROUP INC COM N/C FLEET BOSTON CORP 10-1-99 SEE#2323735	Free Delivery Free Receipt Purchase Sale	-97855 39463 39600 -3300	0 -1704343.77	0 140189.05
C344067103	#REORG FLYCAST COMM CORP COM STK MERGER CMGI INC COM #2-096805 EFF 01-13-00	Purchase Sale	15290 -8050	-438615.05	344741.21
C344775101	#REORG FOOD LION INC CL B COM EXCH DELHAIZE AMERICA INC 3.0 REVERSE SPLIT & NAME	Free Delivery Purchase	-1007.395 1007.395	-9363.12	0

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C344839204	#REORG FOODMAKER INC NEW COM N/C JACK INTHE BOX INC EFF N/A SEE SEC#2427227	Free Delivery	-78440		0
		Free Receipt	1200	0	
		Purchase	70340	-1666053.09	
		Sale	-5800		141972.37
C345449102	#REORG FORE SYS INC COM EXCH @35.00 CASHMERGER EFF 6-18-99	Purchase	70400	-1004466.64	
		Sale	-71000		1996493.44
C345469100	#REORG FOREMOST CORP AMER COM CASH MERGER @ \$29.25 EFF 03-07-2000	Purchase	0.013	-0.28	
		Sale	-1600		31450.95
C349546101	#REORG FORTE SOFTWARE INC COM EXCH SUN MICROSYSTEMS STKMGR 10-19-99 SEE#2850213	Sale	-1000		5478.87
C592907109	#REORG FRED MEYER INC (NEW) EXCH KROGER CO @1.00 STK MGR 5-27-99 2457422	Free Delivery	-31200		0
		Purchase	13300	-742884.44	
		Sale	-1400		77574.89
C35644K103	#REORG FREEDOM SECS CORP COM N/C TUKER ANTHONY SUTRO COM #2-870334 EFF 4-17-00	Purchase	1200	-18174	
		Sale	-2100		31071.61
C358430106	#REORG FRIEDE GOLDMAN INTL INC COM N/C FRIEDE GLDMN HALTER INC 11-3-99 #2337945	Purchase	745	-12313.03	
		Sale	-745		11484.4
C35906P105	#REORG FRONTIER CORP COM EXCH GLOBAL CROSSING LTD STKMGR 9-28-99 SEE#2322679	Free Delivery	-5900		0
		Purchase	600	-32618.64	
		Sale	-1400		64855.44
C359416104	#REORG FRUIT LOOM CL A COM EXCH FRUIT OFLOOM INC CL A GCI 3-4-99 2332444	Free Delivery	-2700		0
		Sale	-100		1668.69
C36114Q109	#REORG FUTURELINK DIST CORP EXCH FUTURELINK DIST CORP NEW R/SPLIT 2340089	Free Delivery	-840		0
		Purchase	500	-649.95	
C36114Q208	#REORG FUTURELINK DISTR CORP (CO) N/C FUTURELINK CORP (DE) 2-340088 EFF N/A	Free Receipt	168	0	
		Sale	-168		2273.51

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C367833100	#REORG GATEWAY 2000 INC COM N/C GATEWAY INC EFF 6-1-99 2-343199	Free Delivery Purchase Sale	-6900 1253 -1253	-80199.2	0 81700.27
C370120107	#REORG GEN INSTR CORP DEL COM STKMGR MOTOROLA INC #2-591066 EFF 01-05-00	Purchase Sale	14322 -47634	-496613.95	1541109.85
C37047F103	#REORG GEN NUTRITION COS COM EXCH @ CASH 25.0 CASH MERGER EFF 8-10-99	Purchase Sale	1100 -1200	-16409.9	17114.6
C370563108	#REORG GEN RE CORP COM EXCH BERKSHIRE HATHAWAY CL B @.105 CORP ACTION 2066527	Free Delivery	-3000		0
C36933P100	#REORG GENERAL CIGAR HOLDINGS INC CL A CASH MERGER @ \$15.25 EFF 05-10-00	Purchase Sale	6400 -6400	-57268.48	57406.08
C372299107	#REORG GENISYS RESERVATION SYS INC COM N/C NETCRUISE INC COM 10-13-99 #2-609463	Free Delivery Purchase	-500 500	-3029.95	0
C372450106	#REORG GENSIA SICOR INC N/C SICOR INC EFF 6-18-99 EFF 2-823853	Purchase Sale	200 -200	-1004.95	745.02
C373656107	#REORG GEOTEL COMMUNICATIONS CORP COM EXCH CISCO SYSTEMS INC STK MGR 2158655	Purchase Sale	12420 -25520	-418602.87	1312086.12
C374827103	#REORG GIBSON GREETINGS INC COM CASH MERGER @ \$10.25 EFF 03-09-00	Purchase Sale	7900 -7900	-51714.94	59776.7
C377339106	#REORG GLEASON CORP COM CASH MERGER @ 23.00 EFF 03-29-00	Purchase Sale	2900 -3103.386	-54884.42	52067.72
C402734107	#REORG GULFSTREAM AEROSPC EX GENERAL DYNAMICS 1-1 STK MGR 7-30-99 2344273	Free Delivery Purchase Sale	-200 8300 -59200	-380356.1	0 3241189.44
C40642Y105	#REORG HALTER MARINE GRP INC MAND COM EXFRIEDE GOLDMAN HALTER INC SEE2337945	Free Delivery Purchase	-1800 1800	-10291.5	0

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C406545103	#REORG HAMBRECHT & QUIST GROUP COM CASH MERGER @ \$50.00/SHARE EFF N/A	Purchase Sale	31380 -26280	-1126746.12	1174307.18
C413160102	#REORG HARMONIC LIGHTWAVES INC COM N/C HARMONIC INC EFF 3-23-99 2-372892	Free Delivery	-1000		0
C404100109	#REORG HBO & CO COM EXCH MCKESSON HBOC INC @.37 MGR 1-12-99 2545984	Free Delivery Purchase Sale	-142980.195 27100 -10800	-693104.56	0 268831.65
C403908106	#REORG HCIA INC CASH MERGER @ 11.00/SHR EFF N/A	Sale	-3000		27221.89
C421939109	#REORG HEALTHCARE IMAGING SVCS N/C HEALTH CARE IMAGING SVC 8-2-99 #2379464	Free Delivery Purchase Free Receipt	-2600 2600 2600	-3003 0	0
C422209106	#REORG HEALTHEON CORP COM N/C HEALTHONB/WEBMD CORP 11-11-99 SEE2379466	Free Delivery Purchase Sale	-25 6640 -6615	-435212.54	0 387287.33
C422360107	#REORG HEARX LTD COM EXCH HEARX LTD COM NEW @0.10 R/SPLIT EFF 6-30-99 2379379	Free Delivery Sale	-4000 -500		0 236.01
C40419W100	#REORG HIE INC COM N/C TO HEALTHCARE.COMCORP COM #2-379427 EFF 04-10-00	Purchase	200	-454.95	
C436255103	#REORG HOLLYWD PK INC N/C TO PINNACLE ENTRTNMT INC COMSTK 2-730243 2-28-00	Purchase	8400	-125422.08	
C436892103	#REORG HOME BANCORP ELGIN INC COM EXCH STATE FINL SVCS CORP CL A MGR 2844809	Free Delivery	-9500		0
C438506107	#REORG HONEYWELL INC COM STK MERGER HONEYWELL INTL INC 2-388303 EFF 12-1-99	Purchase Sale	11653.266 -8453.266	-1312302.31	966430.2
C442161105	#REORG HSTN IND INC COM N/C RELIANT ENERGY INC 2-2-99 2757620	Free Delivery Sale	-10769 -800		0 25510.13

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C404382103	#REORG HUBCO INC COM N/C HUDSON UNITED BANCORP EFF 4-21-99 2406953	Free Delivery Purchase Sale	-12930 14430 -1500	-485916.74	0 48560.88
C44485Q104	#REORG HUMAN PHEROMONE SCI INC COM EXCH HUMAN PHEROMONE SCI INC NEW @3 2407003	Free Delivery	-1000		0
C44914K306	#REORG HYPERION TELECOMM INC CL A N/C ADELPHIA BUSINESS SOL INC SEE #2001800	Free Delivery Purchase Sale	-28384 30684 -47580	-540646.6	0 482787.24
C452317100	#REORG ILLINOVA CORP COM STK MERGER W/ DYNEGY INC CL A COM #2-289722 2-01-00	Purchase Sale	5200 -55100	-131264.5	1740641.4
C449693100	#REORG IMP INC COM EXCH IMP INC NEW @.10 SHS R/SPLIT 1-13-99 2409196	Free Delivery	-3000		0
C454707100	#REORG INDIANA ENERGY INC STKMRGR TO VECTREN CORP INC COM #2-887919 03-31-00	Purchase Sale	100.023 -2702.281	-1949.23	65294.83
C45678M107	#REORG INFOSEEK CORP COM EXCH INFOSEEK CORP COM @ 1 EFF 11-18-98	Free Delivery Purchase Sale	-1300 14940 -16240	-727591.05	0 988148.78
C456818202	#REORG INFOUSA INC NEW CL A EXCH INFOUSAINC COM RECLASS 10-22-99 SEE#2420947	Purchase Sale	3048 -3048	-28877.89	20308.11
C457472108	#REORG INLAND STEEL IND INC COM N/C RYERSON TULL INC NEW 2-25-99 2773168	Free Delivery	-311		0
C45766K104	#REORG INNOVASIVE DEVICES INC STKMERGER W/ JOHNSON & JOHNSON #2-434623 02-11-00	Sale	-5000		38723.69
C45812M104	#REORG INTEGRATED SYS INC COM STKMRGR W/WIND RIVER SYS #2-937634 EFF 02-16-00	Purchase	300	-3629.95	
C45816V100	#REORG INTELLIGENT LIFE CORP COM N/C ILIFE.COM INC COM #2-409294 12-16-99	Purchase	10000	-67781.25	



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C458729209	#REORG INTERLEAF INC COM NEW STKMGR TO BROADVISION INC COM #2-087653 4-14-00	Purchase Sale	500 -500	-2529.95	2907.45
C46059D104	#REORG INTERNET MEDIA CORP N/C USURF AMERICA INC EFF 7/6/99 2885046	Purchase Sale	1300 -1300	-12569.8	11908.64
C46114R106	#REORG INTERVU INC COM STK MERGER TO AKAMI TECH COM #2-002886 @ .5957 4-20-00	Purchase Sale	8221 -8221	-459034.55	457529.17
C459698106	#REORG INTL INTERGRATION INC COM N/C RAZORFISH INC A STKMGR 11-2-99 #2756734	Purchase Sale	200 -200	-5184.9	4769.89
C460053101	#REORG INTL NETWORKS SVCS COM EXCH LUCENT TECH STKMGR SEE SEC# 2517369	Free Receipt Purchase Sale	2000 5600 -10400	0 -350973.68	569603.2
C45838C304	#REORG INTRACTV FLIGHT TCH INC CL A NEW N/C GLOBAL TECH LTD 10-1-99 SEE #2349239	Free Delivery	-446		0
C464677103	#REORG ISLEUTH COM INC N/C BIGHUB INC COM EFF 4-29-99 2069353	Purchase Sale	200 -200	-1903.65	1569.99
C464902105	#REORG ISOCOR COM STK MERGER WITH CRITICAL PATH #2-222601 @ .4707 1-20-00	Purchase	150	-4098.7	
C450713102	#REORG IXC COMM INC COM EXCH CINCINNATI BELL INC COM STKMGR 11-9-99 SEE#2158311	Free Delivery Purchase Sale	-100 900 -800	-34705.26	32768.95
C479477101	#REORG JOHNSTOWN AMER INDS INC COM N/C TRANSPORTATION TECH IND INC 2866732	Free Delivery Purchase	-2700 2700	-39124.08	0
C480206200	#REORG JONES INTERCABLE INC CL STKMGR W COMCAST CORP CL A SPECIAL 2194761 3-2-00	Purchase Sale	18940 -18940	-638152.09	804059.12
C481088102	#REORG JOSTENS INC COM STK CASH MERGER \$25.25 EFF 05-10-00	Purchase Sale	8300 -8700	-181469.54	185141.11

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C46624M100	#REORG JSB FINL INC COM STK MERGER W/ #2-659587 EFF 2-29-00	NORTHFORK BANCORP Sale	-1200		65249.31
C49337K106	#REORG KEYSpan ENERGY COM N/C KEYSpan 2-451969	CORP EFF 6-16-99 Free Delivery Purchase	-100 100	-2956.56	0
C495667107	#REORG KING WORLD PROD INC COM EXCH CBS SEE SEC#2096652	CORP COM STK MGR Free Delivery Sale	-2400 -500		0 15574.46
C499067106	#REORG KNIGHT/TRIMARK GROUP INC CL A #2-454745 EFF 1-06-00	CUSIP CHG SEE Free Receipt Purchase Sale	3490 24007 -65000	0 -1076127.82	3600250.41
C498904101	#REORG KNOLL INC COM EXCH @ CASH 28 CASHMERGER EFF 11-4-99	Sale	-6700		189534.72
C500481106	#REORG K00 K00 R00 ENTERPRISES INC COM 4-16-99 2746599	N/C PRANDIUM INC Free Delivery Free Receipt Sale	-72300 67200 -62100	0	0 31566.26
C517310108	#REORG LARSON DAVIS INC COM EXCH SENSAR EFF 5-3-99 2-818098	CORP @.020 R/SPLIT Free Delivery Sale	-1200 -1200		0 338.98
C522008101	#REORG LEARNING CO INC EXCH MATTEL INC 5-13-99 2542195	@1.20 STK MGR EFF Free Delivery Purchase Sale	-75800 68400 -16600	-1797637.68	0 511995.92
C527295109	#REORG LEVEL 1 COMM INC COM EX INTEL 8-10-99 SEE #2421645	CORP @0.86 STK MGR Free Delivery Purchase Sale	-150 525 -375	-22868.79	0 13609.36
C536310105	#REORG LIPOSOME INC COM STKMGR TO ELAN & RT 2-348599 5-12-00	CORP COM #2-301824 Purchase Sale	14096 -13800	-218721.04	257601.52
C542290408	#REORG LONE STAR INDS INC COM NEW EXCH MERGER EFF 10-8-99	@CASH 50 CASH Free Receipt Sale	5300 -10600	0	523121.14
C552914103	#REORG M A R C INC COM CASH MERGER @\$20/SHR EFF N/A	Purchase Sale	800 -800	-9898.39	15682.72

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C572393106	#REORG MARSHALL INDS COM EXCH AVNET INC COM & CASH 10-19-99 MGRDFLT SEE#2042752	Purchase Sale	1000 -1000	-17279.95	19939.42
C57632N105	#REORG MASTECH CORP COM N/C TO IGATE CAPITAL CORP COM #2-409255 EFF 3-07-00	Purchase Sale	1000 -1500	-17154.95	23528.59
C57772N105	#REORG MAXNET INC COM STK N/C MAX PLANETCORP 8-5-99 SEE SECURITY #2542353	Sale	-2188		7148.86
C57777G105	#REORG MAXXIM MED INC COM EXCH @ CASH 26CASH MERGER EFF 11-12-99	Purchase Sale	4200 -4200	-73631.3	97958.42
C55268B106	#REORG MCI WORLDCOM INC COM N/C TO WORLDCOM INC 2945902 RT 1.00 EFF 5-1-0	Free Delivery Free Receipt Purchase Sale	-21100 21025 155370 -149176	0 0 -12601914.03	0 12425564.92
C581557105	#REORG MCKESSON CORP NEW COM N/C MCKESSON HBOC INC EFF 1-12-99 2545984	Free Delivery Purchase Sale	-204.753 0.655 -3800.324	-50.55	0 272487.6
C584028104	#REORG MEDAPHIS CORP COM N/C PER-SE TECHNOLOGIES EFF 8-16-99 SEE #2710919	Free Delivery Purchase Sale	-500 2000 -2000	-5997.4	0 7252.34
C584059109	#REORG MEDCO RESH INC COM STKMGR W/KING PHARMACEUTICALS INC COM 2-453331 2-25-00	Sale	-2100		46694.04
C584067102	#REORG MEDE AMER CORP COM EXCH HEALTHON / WEBMD CORP STKMGR 11-11-99 SEE#2379466	Free Delivery Purchase	-500 500	-18936.2	0
C58457T201	#REORG MEDICAL INDS AMER INC COM NEW N/CCYBER-CARE INC EFF 8-27-99	Free Delivery Purchase	-500 500	-686.2	0
C58503X107	#REORG MEDPARTNERS INC NEW COM N/C CAREMARK RX INC 9-20-99 SEE #2109231	Free Delivery Purchase	-100 100	-904.95	0

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C58515T102	#REORG MEGABIOS CORP DEL COM N/C 5-5-99 2-886217	VALENTIS INC EFF			
		Free Delivery	-114		0
		Free Receipt	114	0	
C585509102	#REORG MELLON BANK CORP COM N/C FINCL SEC#2549209	CORP 10-20-99 SEE			
		Free Delivery	-90600		0
		Free Receipt	46100	0	
		Purchase	36800	-1247116.26	
		Sale	-2400		110812.52
C587342106	#REORG MERCANTILE BANCORPORATION INC COMEX FIRSTAR CORP NEW STKMGR SEE2322850				
		Free Delivery	-5400		0
		Purchase	300	-15153.75	
		Sale	-800		41404.84
C589395102	#REORG MERCURY FIN CO EXCH MFN FINL CORPSEE 2519369 2519368 2519366 2519367				
		Free Delivery	-9500		0
C589601103	#REORG MERIDIAN DATA INC COM EX QUANTUM CORP COM & QUANTUM CORP HDDG STKMGR				
		Free Delivery	-500		0
C592903108	#REORG METZLER GROUP INC COM N/C CONSULTING INC 07-27-99 2608411	NAVIGANT			
		Purchase	28030	-1140508.1	
		Sale	-51130		1743407.77
C59501B105	#REORG MICRO WAREHOUSE INC COM CASH EFF 02-03-00	MERGER @ \$19.00			
		Purchase	1160	-47850	
		Sale	-25630		741650.19
C59479P102	#REORG MICRON CORP EX FEI @ 1.0 & CASH @6.0 \$ & STK MERGER SEE #2313499				
		Sale	-400		4119.91
C597413103	#REORG MIDISOFT CORP COM N/C RECORDLAB SEE SEC#2756854	CORP EFF 10-26-99			
		Free Receipt	2	0	
		Sale	-2		0.75
C602683104	#REORG MINDSPRING ENTERPRS INC STKMGR W/EARTHLINK INC COM 2-295009 2-04-00				
		Free Receipt	11	0	
		Purchase	1481	-118094.72	
		Sale	-1370		110594.2
C60366T108	#REORG MININGCO COM N/C ABOUT COM EFF 5-17-99 2438465				
		Purchase	3800	-223068.51	
		Sale	-3800		224186.44
C607059102	#REORG MOBIL CORP COM EXXON-MOBIL EFF 11-30-99 2313338	1.32015 STK MERGER			
		Purchase	798.207	-79359.38	
		Sale	-4746		463651.18

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C611662107	#REORG MONSANTO CO COM N/C TO PHARMACIA CORP COM #2-712644 @ 1 EFF 3-31-00	Purchase Sale	36900.134 -20450.134	-1529468.46	892829.28
C619335102	#REORG MORTON INTL INC EXCH ROHM & HAAS CO COM CASH & STK MGR 6-21-99 2-770448	Free Delivery Purchase Sale	-4300 100 -900	-3950	0 27406.89
C619454101	#REORG MOSAIX INC COM EXCH LUCENT TECH COM @0.19273 STK MGR 7-15-99 SEE 2517369	Purchase Sale	500 -500	-5404.95	5844.85
C628355109	#REORG MUTUAL SVGS FSB BAY CY MICH COM EXCH INDEPENDENT BNK CORP SEE#2415463	Free Delivery	-1000		0
C628546103	#REORG MYLEX CORP COM EXCH @ CASH 12CASHMERGER EFF 9-28-99	Purchase Sale	20000 -28444	-181823.1	290243.38
C629427105	#REORG N2K INC COM STK EX CDNOW/NZK @ .83 STK MGR EFF 3-17-99 SEE SEC #2096591	Purchase Sale	2000 -2000	-26059.92	26689.2
C629853102	#REORG NALCO CHEM CO COM CASH MERGER @ 53/SHR EFF N/A	Purchase Sale	100 -14700	-3512.5	766674.35
C636919102	#REORG NATL MEDIA CORP COM N/C E41 INC EFF 3-1-99 SEE 2289804	Purchase Sale	1525 -2025	-13302.35	19167.04
C641114103	#REORG NETGRAVITY INC COM EXCH DOUBLECLICK INC STKMG 10-26-99SEE2280398	Free Delivery Purchase Sale	-100 9880 -9780	-388620.98	0 194459
C641149109	#REORG NETSCAPE COMMUNICATIONS CORP COM EXCH AMERICA ONLINE INC STK MGR 2014101	Free Delivery Purchase Sale	-16960 23890 -9760	-1529756.11	0 720678.14
C640924106	#REORG NETWK EVENT THEATER INC STKMGR YOUTHSTRM MED NETWKS INC 2947577 2-29-00	Purchase Sale	6200 -6200	-112537.04	114704.06

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C64121Q102	#REORG NETWORK SOLUTIONS INC DEL CL A COM EXCH NETWORK SOLUTIONS INC 06-15-99	Free Delivery Free Receipt Purchase Sale	-7970 200 18142 -10372	0 -1652677.23	0 1588517.48
CN62648105	#REORG NEW HOLLAND N V COM PVTP L N/C CNHGLOBAL N.V EFF N/A SEE SEC#2300479	Sale	-23800		221134.58
C650905102	#REORG NEWCRT CR GRP INC COM EXCH CIT GRP A COMPULSORY ACQUI DFLT SEE2096733	Free Delivery Purchase Sale	-79300 82300 -3000	-1734950.21	0 41742.4
C651192106	#REORG NEWELL CO COM N/C RUBBERMAID INC EFF 3-24-99 SEE 2652752	Free Delivery Sale	-5958 -400		0 17411.91
C653522102	#REORG NIAGARA MOHAWK PWR CORP COM N/C NIAGRA MOHAWH HLDGS INC 3-18-99 2654149	Free Delivery Sale	-91100 -6500		0 100362.37
C656569100	#REORG NORTEL NETWORKS CORP COM N/C TO NORTEL NTKW CORP HLDG CO 2656730 5-01-00	Free Delivery Free Receipt Purchase Sale	-200 87053 6613 -18900	0 -524157.09	0 1259285.91
C66978F105	#REORG NOVA CORP ALTA COM STK (NEW) N/C NOVA CHEMICALS CORP 1-7-99 2-667564	Free Delivery	-7800		0
C665815106	#REORG NTHN TELECOM LTD COM N/C NORTEL NETWORKS CORP EFF 4-30-99 2-656728	Free Delivery Purchase Sale	-47020 600 -5300	-35865.55	0 321383.21
S2295644	#REORG NTT MOBILE COMM NTKW INC PVTP L ADR N/C TO NTT DOCOMO INC 2597973 4-1-00	Free Delivery Sale	-1000 -342		0 13796.46
C671400505	#REORG OAK INDS INC STK MERGER CORNING INC #2-219536 @ .83 EFF 01-28-00	Purchase Sale	5200 -2900	-261226.68	206100
C674812201	#REORG OCEAN ENERGY INC COM EXCH OCEAN ENERGY INC @1 EFF 3-30-99 2-669489	Free Delivery Sale	-49712 -31170		0 172635.07

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C674904107	#REORG OCEAN FINL CORP COM N/C CORP 9-13-99 SEE#2669521	OCEANFIRST FINL Free Delivery	-7000		0
C670828102	#REORG OEC MED SYS INC EXCH GENERAL #2344315 STK MERGER 11-29-99	ELECCO COM Purchase Sale	1900 -4000	-51645.61	126685.64
C681385100	#REORG OLSTEN CORP COM MERGER DFLT TO SERVICES INC COM #2-346878	GENTIVA HLTH Purchase	17500	-179900	
C68212D102	#REORG OMNIPT CORP MGR W/ELCTN TO CASH & VOICESTRM WIRELS CORP 2893348 2-25-00	Purchase Sale	1050 -650	-14604.75	11913.4
C682917109	#REORG ONEWORLD SYS INC COM EXCH COM NEW R/SPLIT 2684760	ONEWORLD SYS INC Free Delivery	-1000		0
C682838107	#REORG ONSALE INC COM STKMGR EGGHEAD.COM INC COM STK 2-300444 11-19-99	Free Delivery Purchase Sale	-410 5290 -5080	-221916.08	0 213544.63
C683829105	#REORG OPTICAL COATING LAB INC STKMGR W/JDS UNIPHASE CORP COM #2-427106 2-04-00	Purchase Sale	9935 -7170	-879988.68	1150469.27
C686268103	#REORG ORION CAP CORP COM CASH MERGER @ \$50/SHR EFF 11-16-99	Purchase Sale	8000 -15800	-237090.8	566937.56
C68749W102	#REORG ORTEL CORP COM STKMGR TO LUCENT TECHNOLOGIES COM #2-517369 EFF 04-27-00	Purchase	500	-16904.95	
C68763F100	#REORG ORYX ENERGY CO COM EXCH KERR MGR 2-26-99 2-451794	MC GEE CORP @.369 Free Delivery Sale	-5000 -100		0 1281.2
C688609106	#REORG O'SULLIVAN INDS COM EX O'SULLIVANIND HLDGS IN COM #1-662278 & CASHMGR	Purchase Sale	4700 -4700	-72994.1	76443.39
C693499105	#REORG P P & L RES INC COM N/C TO PPL CORP COM #2-693904 @ 1:1 EFF 02-14-00	Purchase Sale	300 -30600	-9162.25	790735.14

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C708720107	#REORG PA ENTERPRS INC COM EX SOUTHERN UN CO NEW CASH & STKMGR 11-4-99 #2837440	Purchase Sale	175 -175	-5422.14	5952.66
C695112201	#REORG PACIFICARE HLTH SYS INC CL B COM EXCH PACIFICARE HLTH SYS 6-25-99 2695837	Free Delivery Purchase Sale	-6600 1000 -1500	-74978.75	0 136840.43
C695114108	#REORG PACIFICORP COM STKMGR ELECTION W/SCOTTISH POWER PLC #2-812299 11-29-99	Purchase Sale	300 -11900	-5418.75	236278.59
C703352203	#REORG PATRIOT AMERN HOSP INC WYNDHAM (PR SH) EXCH WYNDHAM INTL INC @1 2946547	Free Delivery Free Receipt Sale	-235 16 -22300	0	0 131342.72
C69318L105	#REORG PC DOCS GROUP INTL COM EXCH @ CASH \$11.00 CANADIAN CASH EFF N/A	Sale	-2000		14752.1
C70931Q109	#REORG PENNZENERGY COM EXCH DEVON ENERGYCORP 0.4475 STK MGR EFF 8-17-99	Free Delivery Free Receipt Purchase Sale	-1501.908 2275 1501.908 -2275	0 -17811.18	0 32096.1
C713434108	#REORG PEPSI-COLA PR BTLG CO CL B N/C PEPSIAMERICAS INC 10-15-99 SEE #2710847	Purchase Sale	1000 -1000	-5654.95	5657.34
C71361C107	#REORG PERCLOSE INC COM STK MERGER ABBOTT LAB 2-000084 @ 1.35 11-19-99	Purchase Sale	300 -300	-14917.45	14782.05
C71361E103	#REORG PERCON ACQUISITION INC COM CASH MERGER @ \$15/SHR EFF N/A	Purchase	500	-5154.95	
C714041100	#REORG PERKIN-ELMER CORP COM N/C PE CORPPE BIOSYSTEMS EFF 5-5-99 2693736	Free Delivery Sale	-1800 -100		0 9537.18
C713569200	#REORG PER-SE TECH INC EXCH PER-SE TECH COM NEW #2710918 REV SPL 11-24-99	Free Delivery Free Receipt	-500 500	0	0



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C717123103	#REORG PHARMACEUTICAL MKTG SVCS INC EXCHQUINTILES TRANSNATL CP 3-29-99 2753451	Free Delivery Sale	-200 -2000		0 21865.7
C716941109	#REORG PHARMACIA & UPJOHN INC STKMGR TO PHARMACIA CORP COM #2-712644 EFF 3-31-00	Purchase Sale	56700 -21400	-3044031.06	1171724.45
C719406108	#REORG PHYSICIANS RELIANCE NETWORK EXCH US ONCOLOGY INC @0.94 MGR 2878670	Purchase Sale	46400 -46400	-503390.77	342584.2
C693382103	#REORG PI GRAPHIX INC COM N/C 3DSHOPPINGCOM EFF 4-30-99 SEE 2863521	Free Delivery	-22000		0
C719569105	#REORG PICK COMMUNICATIONS CORP EXCH PICK COMMUNICATIONS NEW R/SPLIT 2728658	Free Delivery Purchase Sale	-800 2000 -2000	-1060	0 699.97
C723686101	#REORG PIONEER HI-BRED INTL INC COM EXCH @CASH 40.0 MER DEFAULT EFF 10-1-99	Free Delivery Purchase Sale	-3871 200 -5729	-7437.5	0 224701.87
C72764R105	#REORG PLATINUM SOFTWARE CORP N/C EPICORSOFTWARE CORP EFF 5-4-99 2-307956	Free Delivery Free Receipt	-357 357	0	0
C728117300	#REORG PLAYBOY ENT INC CL B EXCH PLAYBOYENT INC (HLDG) 1 NEW CL B 2737191	Free Delivery Purchase	-5400 5400	-150948.9	0
C740459102	#REORG PREMARK INTL INC COM STK MERGER IL TOOL WORKS INC COM 2-414288 11-23-99	Free Delivery Free Receipt Purchase Sale	-12400 12400 23100 -23100	0 -805304.62	0 1168846.82
C740584107	#REORG PREMISYS COMMUNICATIONS INC COM CASH MERGER @ \$10.00/SHR EFF 12-22-99	Purchase Sale	300 -950	-2589.49	7223.27
C74137R101	#REORG PREVIEW TRAVEL INC MERGER TO TRAVELOCITY.COM INC COM 2-866627 3-08-00	Purchase Sale	3810 -2700	-82665.31	51509.41

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C74264N105	#REORG PRISON RLTY CORP N/C PRISON RLTY TR INC EFF 5-12-99 27478002	Free Receipt Purchase Sale	9000 0 -9000	0 0	0 189095.39
C74342P106	#REORG PROMUS HOTEL CORP COM STK MERGER HILTON HOTEL #2-385309 @ 3.2158 11-30-99	Purchase Sale	340 -840	-12163.7	29381.61
C743832107	#REORG PROVIDENT AMERN CORP N/C TO HEALTHAXIS INC COM #2-379377 02-01-00	Purchase Sale	1300 -1300	-28614.85	27959.2
C743862104	#REORG PROVIDENT COS INC COM EXCH UNUMPROVIDENT CORP @0.73 MGR 2884480	Free Delivery Purchase Sale	-28900 2500 -18800	-83315.63	0 718481.25
C747410108	#REORG QUAKER ST CORP CAP EXCH PENNZOIL QUAKER ST CO NEW MGR @.28040 2703373	Free Delivery	-300		0
C747906105	#REORG QUANTUM CORP COM EXCH QUANTUM CORP DSSG COM @1 CORP ACT 8-3-99 2753014	Free Delivery Free Receipt Purchase Sale	-19400 221 21500 -3930	0 -454786.08	0 92112.74
C747712107	#REORG QUARTERDECK CORP COM EXCH @0.52 CASH MERGER EFF 3-29-99	Free Delivery Sale	-3000 -3000		0 1409.95
C753907104	#REORG RASTER GRAPHICS INC COM EXCH 1.2968 CASH MGR EFF 3-19-99	Sale	-1200		1556.16
C754603108	#REORG RAYCHEM CORP COM EXCH TYCO INTL LTD CASH & STK MERGER SEE #2878569	Free Delivery Purchase Sale	-2700 4400 -23000	-98444.72	0 813241.2
C756422101	#REORG RED BRICK SYS INC COM EXCH INFORMIX CORP @.60 MGR 2420930	Free Delivery	-300		0
C759451107	#REORG RELIANCE BANCORP INC COM STKMRGR NORTHFORK BANCORP COM #2-659587 2-18-00	Sale	-1600		60132.07

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C76009V102	#REORG RENT SVC CORP COM EX FOR CASH @29.00CASH MGR EFF 7-29-99	Purchase Sale	2900 -32400	-65393.26	923777.39
C760516104	#REORG REP IND INC COM N/C AUTONATION INC EFF 4-5-99 2-042612	Free Delivery Purchase Sale	-1100 900 -400	-14471.1	0 5444.86
C760759100	#REORG REP SVCS INC CL A COM EXCH REP SVCS COM CORP ACT 6-17-99 2758223	Free Delivery Purchase	-36800 36800	-621000	0
C760719104	#REORG REPUBLIC N.Y CORP COM CASH MERGER@ \$72.00 EFF 12-31-99	Purchase Sale	100 -15200	-6787.5	1007933.2
C765689104	#REORG RIDE SNOWBOARD CO COM EXCH K2 INCCOM STK MGR 10-12-99 SEE SEC#2436037	Sale	-3000		2298.82
C74960K876	#REORG RJR NABISCO HLDGS CORP COM N/C NABISCO GRP HLDGS EFF 6-15-99 2598073	Free Delivery Purchase Sale	-11939.517 315.913 -44703.468	-9083.09	0 1286567.18
C770491108	#REORG ROBERTS PHARMACEUTICAL CORP STK MGR SHIRE PHARMACEUTCL CORP COM 2823566	Sale	-8700		165155.29
C771367109	#REORG ROCHESTER GAS & ELEC CORP COM N/CRGS ENERGY CRP INC 08-02-99 2755391	Free Delivery Purchase Sale	-13900 3.594 -313.628	-99.78	0 9123.64
C771833100	#REORG ROCK BOTTOM RESTAURANTS INC COM EX CASH @10.00 CASH MGR EFF 8-13-99	Sale	-100		1000
C772150108	#REORG ROCK FINL CORP MICH COM STKMGR INTUIT #2-424206 @ .579832 EFF 12-08-99	Purchase Sale	100.101 -100.101	-1644.45	1609.13
C775810104	#REORG ROM TECH INC N/C EGAMES INC EFF 3-1-99 SEE 2300472	Free Delivery	-1000		0
C775835101	#REORG ROMAC INTL INC COM N/C TO KFORCE.COM INC 2-452638 @ 1 EFF 05-16-00	Purchase Sale	100 -13220	-2104.95	199027.1
C777756206	#REORG ROSES HLDGS INC N/C WEBFINANCIAL CORP EFF 7/9/99	Purchase Sale	200 -200	-4429.95	1919.98

Page 30 of 257

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C781088109	#REORG RUBBERMAID INC COM EXCH NEWELL RUBBERMAID INC STK MGR 3-24-99 2652752	Free Delivery Sale	-5500 -300		0 9912.16
C785905100	#REORG SABRE GROUP HLDGS INC CL A N/C SABRE HOLDINGS CORP 7-30-99 SEE #2775355	Free Delivery Purchase	-500 500	-35893.1	0
C786454108	#REORG SAFESKIN CORP COM STK MERGER WITHKIMBERLY CLARK CORP COM #2-452801	Purchase Sale	7000 -3100	-79375.8	26813.47
C78648R104	#REORG SAFETY KLEEN EX SAFETY KLEEN NEW @ .25 REV SPLT 12-1-98 SEE #2775284	Free Delivery	-1000		0
C802012104	#REORG SANTA FE ENERGY RES INC N/C SANTAFE SNYDER CORP EFF 5-5-99 2809134	Free Delivery Purchase Sale	-1500 11900 -82200	-79994.05	0 423386.19
CG7804A251	#REORG SANTANDER FIN PFD STK 7.35 N/C BSCH FIN LTD SER J 7.35 4-30-99 1105143	Free Delivery	-200		0
C805898103	#REORG SCANA CORP COM EXCH SCANA CORP NEW 2-811261 MRGR W/ELECT DFLT 2-10-00	Sale	-13600		322467.35
C812007102	#REORG SEAGULL ENERGY CORP COM N/C OCEANENERGY EFF 3-31-99				

	2-669489		Free Delivery	-1000		0
			Purchase	1000	-6342.45	
C812572105	#REORG SEATTLE FILMWORKS INC COM N/C TO PHOTOWORKS INC STK #2-728647 EFF 2-01-00		Purchase	3200	-11554.65	
			Sale	-3100		10388.18
C814279105	#REORG SEC 1ST TECHNOLOGIES CORP COMN/C S1 CORP EFF 11-10-99 SEE SEC#2774273		Free Delivery	-100		0
			Purchase	550	-63326.06	
			Sale	-450		51413.36
C814208104	#REORG SECURITY DYNAMICS TECH INC COM N/C RSA SECURITY INC SEE#2753740		Free Delivery	-500		0
			Purchase	70540	-1700550.02	
			Sale	-70540		1275462.67

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C815779103	#REORG SEE Q TECH INC COM EXCH LSI LOGICCORP COM STK MGR 6-22-99 2457503	Free Delivery	-1000		0
C883593105	#REORG SENTRON INC COM CASH MERGER @ \$15.50 EFF 04-04-2000	Purchase Sale	100 -100	-967.96	937.65
C817338106	#REORG SEQUENT COMPUTER SYS INC COM EXCH@ CASH 18 CASH MERGER EFF 9-24-99	Purchase Sale	2790 -2790	-47512.49	42271.45
C817567100	#REORG SERVICE EXPERTS INC COM STKMERGERWITH LENOX INTL #2-472734 @ .67 1-21-00	Purchase Sale	13200 -16700	-211992	287529.88
C825229107	#REORG SHOREWOOD PACKAGING CORP COM CASHMERGER @ \$21.00 EFF 03-31-00	Purchase Sale	30240 -30240	-534328.11	497743.26
C784255101	#REORG SI HANDLING SYS INC COM N/C TO PARAGON TECHNOLOGIES #2-698154 4-05-00	Purchase Sale	400 -400	-5532.77	5669.86
C826425100	#REORG SIERRA PAC RES COM EX SIERRA PWR RES NEW @1.44 MGR ELEC 7-28-99 #2824625	Sale	-500		18113.44
C826912107	#REORG SIGCORP INC COM STK MERGER W/ VECTREN CORP INC COM #2-887919 3-31-00	Sale	-2300		61347
C827094103	#REORG SILKNET SOFTWARE INC COM STKMGR TO KANA COMM COM #2-824929 EFF 4-18-00	Purchase Sale	600 -500	-23409.9	25819.18
C83087Q104	#REORG SKYTEL COMM INC COM EXCH MCI WORLDCOM INC STKMGR 10-1-99 SEE2519603	Free Delivery Purchase Sale	-100 7510 -7410	-128768.89	0 142554.07
C784432106	#REORG SM&A CORP COM N/C TO EMERGENT INFO TECH INC 2306099 RT 1.00 EFF 5-4-00	Purchase Sale	600 -100	-4739.37	732.52
C831690102	#REORG SMART MODULAR TECH INC STKMERGER SOLECTRON CORP #2-828278 EFF 11-30-99	Purchase Sale	28000 -44600	-552507.36	955931.8

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C832914105	#REORG SNYDER COMM REDESIGNATED AS SNC COM EFF 10-25-99 SEE SEC#2827623	Purchase Sale	15200 -45900	-507574.33	1187585.43
C834025108	#REORG SOFTWARE AG SYS INC COM N/C SAGA SYSTEMS INC EFF 5-26-99 2775288	Purchase Sale	1000 -1000	-14976.39	9657.22
C833979206	#REORG SOFTWARE PUBG CORP HLDGS INC COM NEW N/C VIZACOM INC 8-2-99 SEE #2893336	Purchase Sale	1000 -1000	-2669.25	3207.43
C835415100	#REORG SONAT INC COM EXCH EL PASO ENERGYCORP STKMGR 10-25-99 SEE SEC2301024	Free Delivery Purchase Sale	-3700 100 -700	-3475	0 22605.47
C844436402	#REORG SOUTHLAND CORP NEW N/C 7-ELEVEN INC EFF 4-28-99 2-818472	Sale	-1000		1657.49
C847706108	#REORG SPEEDFAM INTL INC COM N/C SPEEDFAM-IPEC INC 4-6-99 2838730	Free Delivery Purchase Sale	-8800 21500 -12700	-431012.5	0 149392.45
C848934105	#REORG SPORTSLINE USA INC N/C SPORTSLINE.COM INC COM 2838964 11-22-99	Purchase Sale	700 -700	-11229.95	12219.64
C784922106	#REORG SPR INC COM STK MERGER TO LEAPNETINC COM #2-470801 @ 1.085 EFF 05-01-00	Sale	-2850		51152.94
C854402104	#REORG STANFORD TELECOM INC COM CASH MERGER @ \$34.22/SHR EFF 12-15-99	Purchase Sale	100 -500	-2329.95	9464.44
C855030102	#REORG STAPLES INC COM N/C STAPLES INC (RETAIL & DELIVERY) #2844553 EFF N/A	Free Delivery Free Receipt Purchase Sale	-15700 6338 4477 -6400	0 -134831.64	0 191884.58
C855905204	#REORG STARWD HOTELS & RESORT N/C STARWD HOTELS & RESORT WORLDWIDE 2843946	Free Delivery	-248.374		0

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C85569R104	#REORG STARWOOD FINL INC N/C TO ISTAR FINL INC #2-408985 @ 1 EFF 05-01-00	Free Receipt	747	0	
C859205106	#REORG STERLING COMM INC COM CASH MERGER@ \$44.25 EFF 03-24-00	Purchase Sale	1825 -1484	-51896.63	55652.27
C859547101	#REORG STERLING SOFTWARE INC STKMGR TO COMPUTER ASSOC INTL INC 2-196409 4-7-00	Purchase Sale	3515 -6315	-85278.44	154335.01
C859727109	#REORG STERLING VISION INC COM N/C TO EMERGING VISION INC COM 2-306037 4-12-00	Sale	-1000		4313.6
C861909109	#REORG STORAGE TR RLTY COM EXCH PUBLIC STORAGE INC @.86 MGR 3-12-99 2751072	Free Delivery	-202		0
C86605U101	#REORG SUMMIT DESIGN INC COM N/C TO INNOVEDA INC COM #2-421268 EFF 3-23-00	Purchase Sale	9000 -9000	-24457.5	28979.05
C866930100	#REORG SUNAMERICA INC COM EXCH AMERICA INTL GRP INC COM @.855 MGR 2016430	Free Delivery Purchase	-8500 400	-34290	0
C866947104	#REORG SUNCOM TELECOMMUNICATIONS INC EXCH VIRTUALELLER INC COM 28927187	Free Delivery	-1000		0
C867833105	#REORG SUNSHINE MNG & RFNG EX SUNSHINE MNG & RFNG @.125 REV SPLT 8-6-99 2850494	Free Delivery Purchase	-3000 1335	-624.11	0
C867933103	#REORG SUNSTONE HOTEL INVS INC COM STK CASH MERGER RATE APPROX \$10.35 EFF N/A	Purchase Sale	1007.112 -1214.605	-7467.28	11037.46
C868316100	#REORG SUPERIOR SVCS INC CASH MERGER EFF@ 27.00/SHARE EFF 11-10-99	Free Delivery Free Receipt Sale	-1055 1055 -1055	0	0 20144.1
C46625F104	#REORG SURGUT NEFTEGAZ ADR N/C SURGUTNEFTEGAZ EFF 9-9-99 SEE #2850796	Purchase Sale	2000 -5250	-6617	43954.27

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C878904101	#REORG TELCO SYS INC COM EXCH WORLD ACCESS INC NEW .58620 CORP ACT 2945447	Free Delivery	-2800		0
C879158103	#REORG TEL-COM WIRELESS CABLE TV N/C TH AVE CHANNEL CORP EFF 3-19-99 2320424	Purchase Sale	1000 -1000	-14029.95	14094.57
C87924V101	#REORG TELE COMMUN INC SER A TCI GRP COMEXCH AT&T CORP @.7757 MGR 3-9-99 2000836	Free Delivery Purchase Sale	-27541 17200 -10200	-774555.1	0 549959.46
C87925R109	#REORG TELEBANC FINL CORP COM EXCH E*TRADE GRP INC #2-856345 STKMGR EFF N/A	Free Receipt Purchase Sale	200 4070 -3370	0 -384192.98	361997.65
C879176105	#REORG TEL-SAVE COM INC N/C TALK COM INCEFF 4-29-99 2-852663	Free Receipt Purchase Sale	12700 32370 -45070	0 -401297.31	395193.87
C87969R106	#REORG TELTREND INC COM STKMGR W/WESTELLTECH INC CL A COM 2-915597 3-17-00	Sale	-200		4341.07
C879788107	#REORG TEMPLATE SFTWR INC COM CASH & STKMGR LVL 8 SYS INC #2-473557 12-27-99	Sale	-2000		9283.42
C88037E101	#REORG TENNECO INC NEW COM EXCH TENNECO AUTOMOTIVE INC RVSPL EFF N/A SEE#2856576	Free Delivery Purchase Sale	-5819 300 -1100	-6695.63	0 30723.94
C88076P108	#REORG TERA COMPUTER CO COM N/C TO CRAY INC COM #2-221182 @ 1 EFF 04-06-00	Purchase Sale	1000 -500	-6748.71	3428.69
C882848104	#REORG TEXAS UTILS CO COM N/C TO TXU CORP COM #2-851954 EFF 05-17-00	Purchase Sale	4512.97 -4400	-181728.08	190234.41
C88355E105	#REORG THERMEDICS DETENTION INC COM CASHMERGER \$8.00 EFF 04-12-00	Sale	-220		1814.32
C872469101	#REORG TIG HLDG INC COM EXCH 16.50 CASH MERGER EFF 4-13-99	Sale	-12000		167667.98



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C88823T106	#REORG TIREX AMER INC COM N/C TIREX CORPCOM EFF 7-11-97 SEE 28663927	Free Delivery	-12892		0
C872534102	#REORG TJ INTL INC COM CASH MERGER @\$42.00/SHR EFF 01-20-00	Purchase	1.608	-44.54	
C872934104	#REORG TLC LASER CTR INC COM N/C TLC LASER EYE CENTERS INC #2851693 11-11-99	Purchase Sale	100 -100	-3961.2	4257.4
C872594106	#REORG TNP ENTERPRISES INC COM CASH MERGER @ \$44.00 EFF 04-07-00	Purchase Sale	2100 -2100	-79480.8	75746.94
C890530108	#REORG TOP SOURCE TECH INC COM N/C GLOBAL TECHNOVATIONS #2-351371 12-15-99	Purchase	1000	-1154.95	
C89151V101	#REORG TOTAL WORLD TELECOMM INC COM N/C WHITEHALL ENTRISES INC 2927248	Free Delivery	-500		0
C893485102	#REORG TRANSAMERICA CORP COM EXCH AEGON NV STK & CASH MGR EFF 7-21-99 2002157	Free Delivery Free Receipt Purchase Sale	-4400 2400 200 -700	0 -14475	0 54629.4
C893817106	#REORG TRANSOCEAN OFFSHORE INC EXCH TRANSOCEAN OFFSHORE INC NEW 2828058	Free Delivery Purchase Sale	-550.225 700.225 -200	-20413.61	0 5007.38
CG90076103	#REORG TRANSOCEAN OFFSHORE INC N/C TRANSOCEAN SEDCO FOREX INC #2-828059	Free Receipt Purchase Sale	550.51 33850.001 -1300.225	0 -937055.28	38670.94
C89388T101	#REORG TRANSPORTATION TECH INDS INC COM CASH MERGER @ \$21.50 EFF 03-13-00	Free Receipt Sale	2700 -2700	0	42863.22
C894169101	#REORG TRAVEL SVCS INTL INC COM CASH MERGER @ \$26.00 EFF 05-02-00	Purchase	1000	-10059.9	
C893939108	#REORG TRAVELERS PPT CAS CORP CL A COM CASH MERGER @ \$41.95 EFF 04-20-00	Sale	-200		6882.31

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C894650100	#REORG TREDEGAR INDS INC COM N/C 5-20-99 2866813	TREDEGARCORP EFF Purchase Sale	3500 -3500	-86367.05	97630.99
C895835106	#REORG TRIANGLE BANCORP INC COM STKMRGR TO CENTURA BKS INC COM #2-117738 2-17-00	Purchase	1010.782	-15783	
C896187101	#REORG TRIKON TECH INC COM RVSPL TRIKON TECH INC NEW COM STK #2-868377 EFF N/A	Purchase	600	-179.95	
C896287109	#REORG TRINET CORP RLTY TR INC COM EXCH STARWOOD EFF 11-04-99 SEE # 2843844	Free Delivery	-650		0
C89674L101	#REORG TRISTAR AEROSPACE CO COM EXCH @ CASH 9.5 CASH MERGER EFF 12-10-99	Sale	-4800		36971.96
C872879101	#REORG TSI INTL SOFTWARE LTD COM N/C TO MERCATOR SOFTWARE INC 2-558176 3-29-00	Free Receipt Purchase Sale	8750 1950 -27410	0 -88446.35	903603.58
C911843209	#REORG U.S FILTER CORP COM (NEW) EXCH @31.50 CASH MGR EFF 4-29-99	Free Delivery Sale	-470 -59795		0 1823323.41
C903469104	#REORG UBID INC COM STK MERGER TO CMGI INC #2-096805 @ .2628 EFF 04-28-00	Free Receipt Purchase Sale	70 204 -64	0 -17866.13	4723.07
C905530101	#REORG UN CAMP CORP EXCH INTL PAPER CO @1.48520 STK MGR EFF 4-30-99 2423444	Free Delivery Sale	-2500 -200		0 13787.03
C904763109	#REORG UNILAB CORP COM NEW EXCH @ CASH 5.85 CASH MERGER EFF 11-24-99	Sale	-24100		131841.31
C909149106	#REORG UNIPHASE CORP N/C JDS UNIPHASE CORP EFF 7-6-99 SEE 2-427106	Free Delivery Purchase Sale	-896 1466 -770	-152770.52	0 88503.53
C910581107	#REORG UNITED HEALTHCARE CORP COM N/C TOUNITEDHEALTH GROUP INC #2-883755 4-20-00	Purchase Sale	20300 -41700	-947242.54	1979847.44

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C903192102	#REORG UNUM CORP COM N/C UNUMPROVIDENT 6-30-99 2884480	CORP COM EFF Free Delivery Purchase Sale	-4900 200 -700	-11562.5	0 36567.51
C90331R101	#REORG US FOODSERVICE COM STK CASH EFF 04-12-00	MERGER @ \$26.00 Free Delivery Free Receipt Purchase Sale	-100 24370 25410 -28670	0 -1123292.79	0 1140134.17
C90328S104	#REORG USA TECH EX USA TECH NEW @ 0.10 SEE #2878671	REV SPLT 6-7-99 Free Delivery Sale	-10000 -10000		0 3162.92
C902900109	#REORG UST CORP COM CASH MERGER @ 01-11-00	\$32/SHR EFF Purchase Sale	14340 -14340	-344319.25	435231.95
C917327108	#REORG USWEB CORP COM STK MERGER WITH COM #2-929792 3-01-00	WHITTMAN-HART INC Purchase Sale	30000 -6000	-859303.21	211242.15
C910734102	#REORG UTD INTL HLDGS INC N/C EFF 7-23-99 SEE 2883764	UNITEDGLOBAL COM Free Delivery Purchase Sale	-13900 13690 -43490	-576423.52	0 2122949.2
C911300200	#REORG UTD PAN-EUROPE COMM N V RECLASS 8-26-99 SEE #2882106	ADR PAN EUR CL A Purchase	100	-4355.75	
C918193103	#REORG V BAND CORP COM EXCH @0.27 CASH MERGER EFF 6-21-99	Sale	-600		162
C922091103	#REORG VANTIVE CORP COM STK MERGER #2-707364 FFF N/A	PEOPLESOFT INC COM Purchase	2200	-28893.59	
C922204102	#REORG VARIAN ASSOC INC COM N/C VARIAN EFF 4-5-99 2-887872	MEDICAL SYSTEMS Free Delivery Purchase	-200 200	-7792.45	0
C922248109	#REORG VARLEN CORP COM EXCH @ CASH 42 8-16-99	CASH MERGER EFF Purchase Sale	500 -5125	-11134.64	189605.33
C926918103	#REORG VIDEO SERVER INC N/C EZENIA INC EFF 11-23-99	#2-313316 PER N/C Purchase Sale	1000 -1000	-7089.82	7469.8

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C927186106	#REORG VIMRX PHARMACEUTICALS INC COM N/CNEXELL THERAPEUTICS EFF 5-26-99 2653361	Free Delivery Purchase	-1700 1700	-2666.1	0
C92719B104	#REORG VINCAM GROUP INC COM EXCH AUTOMATIC DATA PROCESSING MGR 2042420	Free Delivery Sale	-22000 -2400		0 40498.65
C927914101	#REORG VISIO CORP COM STK MERGER WITH MICROSOFT CORP 2-569279 @ .45 1-07-00	Purchase Sale	17700 -33700	-491695.11	946257.39
C918270109	#REORG VLSI TECH INC COM EXCH 21 CASH MERGER EFF 6-17-99	Purchase Sale	20300 -44750	-249862.5	796952.85
C931154108	#REORG WALBRO CORP COM EXCH @20 CASH MERGER EFF 6-16-99	Sale	-100		1961
C254687106	#REORG WALT DISNEY CO COM N/C DISNEY COMSTOCK SEE SEC# 2279467 EFF N/A	Free Delivery Purchase Sale	-93100 51808 -39412.394	-1608135.42	0 1166136.19
C93369N109	#REORG WANG LABS INC COM NEW EXCH @29.25CASH MERGER EFF 6-25-99	Sale	-100		2886
C934900101	#REORG WARP 10 TECH INC COM N/C TO BRANDERA.COM INC #2-085541 EFF 01-19-00	Sale	-500		751.27
C942486101	#REORG WATKINS JOHNSON CO COM CASH MERGER @ \$41.125/SHR EFF 01-31-2000	Purchase Sale	1600 -1600	-40532	60375.58
C943567107	#REORG WAVEPHORE INC COM N/C WAVO CORP COM EFF 6-14-99 2-907585	Free Delivery Purchase Sale	-2100 4630 -3680	-41238.78	0 28685.57
C957683105	#REORG WESTERN BANCORP COM STK EXCH US BANCORP STKMGR 2-952479 11-15-99	Sale	-1000		31728.94
C966680407	#REORG WHITTAKER CORP COM PAR \$0.01 EX @\$28 PER CASH MGR EFF 7-19-99	Sale	-100		1701.24
C966834103	#REORG WHITTMAN HART INC COM N/C TO MARCHFIRST INC COM #2-529855 EFF 3-23-00	Purchase Sale	13050 -23550	-354311.73	562176.53

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C929253102	#REORG WICOR INC COM ELECTION DEFAULT @ \$31.50 EFF 04-26-00	Sale	-5600		120265.23
C971426101	#REORG WILMAR INDS INC COM CASH MERGER @\$18.25 EFF 05-16-00	Sale	-300		6494.83
C973411101	#REORG WINDMERE CORP COM N/C TO APPLICA INC #2-023360 @ 1 EFF 05-09-00	Purchase Sale	2000 -2500	-19497.41	24659.32
C97652H109	#REORG WIRELESS 1 INC COM EXCH @ CASH 1.1319248 (PLAN OF BANKRUPTCY) 12-10-99	Purchase Sale	500 -3000	-1277.35	9004.88
C981443104	#REORG WORLD COLOR PRESS INC DEL COMEXCHQUEBECOR EFF 10-8-99 SEE2753233	Sale	-11100		395273.35
C983907106	#REORG XOMA CORP COM EXCH FOR XOMA CORP DEL CORP ACT EFF 1-4-99 2946555	Free Delivery	-5000		0
C98412V107	#REORG XOMED SURGICAL PRODS INC COM EXCHMEDTRONIC INC COM STKMGR 11-5-99 2548850	Purchase Sale	200 -200	-11504.95	11769.65
C984151100	#REORG XYLAN CORP COM EXCH @37 CASH MERGER EFF 4-27-99	Sale	-300		8144.77
C989913108	#REORG ZITEL CORP COM N/C TO FORTEL INC #2-326991 @ 1 EFF 05-08-00	Purchase Sale	1000 -1500	-2779.95	4768.03
C989929104	#REORG ZOMAX OPTICAL MEDIA INC N/C ZOMAXINC EFF 5-3-99 2-950479	Purchase Sale	190 -190	-5492.45	4967.32
C81114T208	#REORG/SCUDDER EQTY TR VALUE FD EXCH FORVALUE EQTY TR SCUDDER 6-11-98 2-886226	Sale	-342.699		8183.65
C761763101	#REYNOLDS METALS CO COM STK MERGER TO ALCOA INC COM #2-008393 EFF 5-03-00	Purchase Sale	23900 -24600	-1150560.91	1522334.01
C763408101	#RICHFOOD HLDGS INC COM/SUPERVALUE EFF 8-31-99 SEC#2850804	Purchase Sale	200 -200	-2665.84	3620.3
C438579203	#ROERG ADR HONG KONG TELECOMM LTD N/C ADR CABLE & WIRELESS HKT 7-20-99 2096587	Free Delivery Purchase Sale	-116 4300 -4707	-73685.25	0 82074.42

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C000005637	&&& PARTICIPANT LOANS OUTSTANDING	Purchase Sale	5257700 -6629840.65	-5257700	6629840.65
C999954274	&&& UAL - LOAN ASSET	Purchase Sale	219609169 -219673428	-219609169	219673428
C999953920	&&& UAL - LOAN PRIN. ONLY (PAYABLE)	Purchase	2	0	
C999959943	&&&EQUITY FUTURES OFFSET - LONG	Free Delivery Free Receipt	-2265 2275	0	0
S6881436	*** TELECOM CORP OF NEW ZEAL	Purchase	43200	-201705.36	
C68243Q106	1 800 FLOWERS COM INC CL A COM STK	Purchase Sale	550 -550	-10479.95	10694.69
C682411103	1 PRICE CLOTHING STORES INC COM	Sale	-1000		5094.87
C084670991	1/10 BERKSHIRE HATHAWAY INC DEL CL A COMSTK	Purchase Sale	40 -50	-265809.4	337510.28
C681977104	1-800 CONTACTS INC COM	Purchase Sale	1000 -1000	-18029.96	17406.96
N	1998 DEC S&P 400 MIDCAP STK INDX FUTURE (CME) LONG	Free Delivery	-59		0
C999512GH3	1998 DECEMBER S&P FUT LONG	Free Delivery Free Receipt	-176 10	0	0
C999599GH0	1999 JUNE S&P FUTURE (CME)	Free Delivery Free Receipt Free Delivery Free Receipt	-473 473 -48 48	0	0 0
C777999004	1999 MAR S&P 500 INDEX FUT LONG	Free Delivery Free Receipt	-533 488	0	0
C999599GH0	1999 MARCH S&P MIDCAP (LONG)	Free Delivery Free Receipt	-54 54	0	0
S2329093	1ST CHGO MASTER TR FLTG RATE ABS DUE 04-15-2003 BEO	Purchase	1000000	-999648.44	
C320966104	1ST MIRACLE GROUP INC COM	Purchase	30000	-1589.1	
C901314104	24 / 7 MEDIA INC COM STK	Purchase Sale	150 -150	-6984.9	6477.37

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C88553X103	3DFX INTERACTIVE INC COM	Purchase Sale	29415 -29100	-583487.99	362339.42
C88553W105	3DO CO COM	Purchase Sale	200 -700	-1379.95	3744.93
C885793109	3DSHOPPING COM	Free Receipt Purchase	22000 1000	0 -6904.95	
C350865101	4 KIDS ENTMT INC COM	Free Receipt Purchase Sale	500 1110 -1500	0 -57305.1	61695.55
C316773100	5TH 3RD BANCORP COM	Purchase Sale	1600 -9500	-114387.66	673816.37
C817917107	7 SEAS PETE INC COM	Sale	-500		3657.42
S6804165	77TH BANK JPY50	Purchase	30000	-324397.34	
C282912104	8X8 INC COM	Purchase Sale	12600 -12600	-169870	131247.27
C65440K106	99 CENTS ONLY STORES COM	Purchase Sale	6000 -40485	-275307.45	1715649.48
C001963107	A S V INC COM	Sale	-50		895.01
S204197U	A T & T CAP CORP MEDIUM TERM NTS-BOOK ENTRY 6.875 DUE 01-16-2001 BEO	Purchase	1000000	-1005450	
C000361105	AAR CORP COM	Purchase Sale	3100 -43400	-66540.05	654740.66
C002535201	AARON RENTS INC CL B	Purchase	1900	-35306.75	
S5661190	ABB LTD CHF10(RG)	Free Receipt Sale	1458.9 -0.9	0	83.6
S5702259	ABB LTD COMM STK	Free Delivery Free Receipt Sale	-3854 4717.93 -0.93	0	0 91.03
S0004455	ABBAY NATIONAL ORD GBP0.10	Sale	-1000		20064.53
C002824100	ABBOTT LAB COM	Purchase Sale	4301.413 -10899.01	-190175.31	510197.17

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C002896207	ABERCROMBIE & FITCH CO CL A	Free Receipt Purchase Sale	3100 27450 -63450	0 -773949.26	3478023.74
C003712304	ABLE TELCOM HLDG CORP COM NEW	Purchase Sale	2800 -2800	-28740.25	26971.33
S5756074	ABN AMRO HLDGS NLG1.25(STK DIV-10/9/99)	Free Receipt Sale	36344 -36344	0	-9667.99
S5636198	ABN-AMRO HLDGS NV NLG1.25 (STK-DIV 28/5/1999)	Free Receipt Sale	21122 -21122	0	-4933.95
S5250769	ABN-AMRO HLDGS NV NLG1.25	Free Receipt Purchase	15780 18604	0 -434388.13	
C003881109	ACACIA RESH CORP COM	Sale	-1000		17359.7
C00431N108	ACCESS PWR INC COM	Purchase Sale	3000 -3000	-2662.94	2856.11
C004325205	ACCLAIM ENTMT INC COM PAR \$0.02	Purchase Sale	10300 -11300	-108609.18	97472.01
S4112321	ACCOR EUR15	Free Receipt Sale	2220 -1020	0	251133.74
CG0070K103	ACE LTD ORD SH COM	Purchase Sale	25800 -25200	-774526.58	597724.05
C004631107	ACME COMMUNICATIONS INC COM STK	Purchase	10500	-294942.29	
C004833109	ACNIELSEN CORP COM STKZ	Purchase Sale	64570 -52270	-1773886	1190971.32
C000973107	ACT MFG INC COM	Purchase	200	-4629.95	
C000975102	ACT NETWORKS INC COM	Purchase Sale	500 -500	-6967.45	7501.04
C004934105	ACTEL CORP COM	Purchase Sale	15500 -15500	-300986.7	198346.15
C00504P105	ACTIVE APPAREL GROUP INC COM	Purchase Sale	1000 -1000	-19029.96	5719.84



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C004930202	ACTIVISION INC NEW COM NEW	Purchase Sale	10700 -2700	-159189.2	34714.09
C005113105	ACUSON COM	Sale	-100		1234.6
C005125109	ACXIOM CORP COM	Purchase Sale	36300 -36300	-981505.7	669160.62
C006228100	ADAMS GOLF INC COM	Purchase	500	-2342.45	
C00651F108	ADAPTEC INC COM	Purchase Sale	24040 -68640	-825578.77	1976920.06
C00650M104	ADAPTIVE BROADBAND CORP COM	Purchase Sale	400 -400	-16229.95	14844.55
C000886101	ADC TELECOMMUNICATIONS INC COM	Free Receipt Purchase Sale	22 17106 -1928	0 -804413.91	76803.72
C00089C107	ADE CORP MASS COM	Sale	-1000		8782.24
S5683097	ADECCO SA CHF10(REGD)	Free Receipt Purchase	351 170	0 -98606.1	
C006847107	ADELPHIA BUSINESS SOLUTIONS INC CL A	Free Receipt	28384	0	
C006848105	ADELPHIA COMMUNICATIONS CORP CL A	Purchase Sale	7090 -25150	-356711.23	1616975.3
S208548U	ADELPHIA COMMUNICATIONS CORP SR NT 7.875DUE 05-01-2009 BEO	Purchase	12000	-10980	
S2527712	ADELPHIA COMMUNICATIONS CORP SR NT 9.375DUE 11-15-2009 BEO	Purchase	76000	-75395.04	
C007094105	ADMINISTAFF INC COM	Purchase	100	-1429.95	
C00724F101	ADOBE SYS INC COM	Free Receipt Purchase Sale	2135 14385 -50550	0 -688533.62	3087363.79
C000937102	ADR ABN AMRO HLDG N V	Purchase Sale	200 -500	-4267.46	10064.75
C013904305	ADR ALCATEL ALSTHOM ISIN #US0139043055	Purchase Sale	10200 -10395	-235153.84	237959.1
S2249384	ADR ALSTOM S A	Free Delivery Sale	-6015 -1700		0 50151.04

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C037376308	ADR AO MOSENERGO SPONSORED ADR	Purchase Sale	1000 -3879	-2206	13467.4
C04516V209	ADR ASIA PULP & PAPER LTD SPONSORED ADR REPSTG WT EXP 7-27-2000	Free Delivery Free Receipt	-80 280	0	0
C04516V100	ADR ASIA PULP & PAPER LTD SPONSORED ADR	Purchase Sale	1700 -1400	-16839.92	10589.74
C046298105	ADR ASTRA AB SPONSORED ADR REPSTG A SH	Free Delivery Purchase	-8600 8600	-193408.84	0
C046353108	ADR ASTRAZENECA PLC SPONSORED ADR	Free Receipt Purchase Sale	22838.7 12400 -5038.7	0 -480902.21	188965.15
S2073646	ADR BANCO DE GALICIA S.A	Purchase Sale	390.31 -0.31	0	5.9
C059591107	ADR BANCO FRANCES DEL RIO DE LA PLATA S A	Purchase Sale	400 -500	-7929.95	9870.21
C05964H105	ADR BANCO SANTANDER CENT HISPANO S A	Free Receipt Sale	6854 -608	0	6490.87
C059651109	ADR BANCO WIESE SPONSORED ADR ISIN #US0596511099	Sale	-100		176.29
C069904209	ADR BASS PUB LTD CO SPONSORED	Purchase	868	-11064.43	
C065379109	ADR BNK TOKYO MITSUBISHI LTD SPONSORED	Purchase Sale	1700 -1500	-25023.32	21433.67
C055622104	ADR BP AMOCO P L C SPONSORED ADR	Free Receipt Purchase Sale	31927.32 943 -32470.32	0 -102617.11	3111857.04
C110419306	ADR BRIT AIRW PLC A.D.R. 2ND INSTMT	Sale	-100		6156.54
C125918102	ADR C P POKPHAND LTD SPONSORED ADR ISIN #US1259181022	Purchase Sale	2000 -1600	-1228.41	1010.1
C126828102	ADR CABLE & WIRELESS HKT SPONSORED ADR	Free Receipt Sale	118 -14	0	301.36

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C126830207	ADR CABLE & WIRELESS PUB LTD CO SPONSORED	Purchase Sale	300 -1583	-11753.65	58237.37
C148906308	ADR CATHAY PAC AWYS LTD SPONSORED ADR	Purchase	500	-4404.95	
S2254463	ADR CBT GROUP PUB LTD SPONSORED NEW	Purchase	1200	-19800	
S2192745	ADR CENTRAIS ELECTRICAS BRASILEIRAS S A SPONSORED ADR REPSTG 50 PFD CL B	Sale	-22000		167744.4
S2254344	ADR CENTRAIS GERADORAS DO SUL DO BRASIL S A ISIN #US15235B3087	Sale	-2200		7287.25
C16133R106	ADR CHARTERED SEMICONDUCTOR MFG LTD ADR	Purchase Sale	15700 -15700	-425778.56	700246.84
C169409109	ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091	Sale	-1000		6349.37
C196877104	ADR COLT TELECOM GROUP PLC	Purchase Sale	1200 -1200	-78636	72386.57
C20440T201	ADR COMPANHIA BRASILEIRA DE DISTRIBUICAOSPONSORED REPSTG PFD	Purchase Sale	300 -300	-5129.95	5688.6
S2208783	ADR COMPANHIA CERVEJARIA BRAHMA	Purchase	10000	-120547.3	
S2217596	ADR COMPANIA CERVECERIAS UNIDAS S A SPONSORED ADR	Sale	-821		20780.1
C210306106	ADR CONSORCIO G GRUPO DINA	Sale	-200		210.99
C218514206	ADR CORDIANT COMMUNICATIONS GROUP PLC NEW	Purchase Sale	270 -270	-3420.74	3986.16
C22087M101	ADR CORUS GROUP PLC SPONSORED ADR	Free Receipt	600	0	
C236277109	ADR DANKA BUSINESS SYS PLC SPONSORED	Purchase Sale	2000 -2000	-10221.49	9707.94
C240253302	ADR DE BEERS CONS MINES LTD A.D.R. FOR DEFD SH	Purchase Sale	23400 -69700	-359113.51	1821283.68
C251566105	ADR DEUTSCHE TELEKOM AG ISIN # US2515661054	Purchase Sale	300 -300	-11354.05	12111.72
C25243Q205	ADR DIAGEO PLC SPONSORED	Sale	-86		3915.16

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C264066101	ADR DUCATI MTR HLDGS SPA SPONSORED ADR REPSTG 10 SHS	Purchase Sale	150 -50	-4578.65	1360.63
C284131208	ADR ELAN PLC	Free Receipt Purchase Sale	1000 62100 -2000	0 -1936875.73	56863
S2819817	ADR ELF AQUITAINE SPONSORED	Free Delivery Purchase Sale	-4530 900 -3100	-46156.5	0 218088.9
C292448107	ADR EMPRESAS ICA SOCIEDAD CONTROLADORA SA DE C V SPONSORED REPSTG ORD CTF COM	Purchase	4670	-21738.85	
C294409107	ADR EQUANT N V SHS-N Y REGISTRY	Purchase Sale	75 -75	-6029.95	6222.97
S2319931	ADR ERICSSON L.M TEL CO CL B SER 10 NEW	Purchase Sale	3314 -19914	-90499.06	539546.69
C29665F200	ADR ESPIRITO SANTO FINL HLDG S A ISIN #US29665F2002	Purchase Sale	100 -1300	-1642.45	22441.93
C339324402	ADR FLETCHER CHALLENGE LTD FOREST	Purchase Sale	2100 -2100	-9614.95	8734.75
C339325102	ADR FLETCHER CHALLENGE PAPER DIV SPONSORED	Sale	-100		751.27
C37733W105	ADR GLAXO WELLCOME PLC SPONSORED ADR	Purchase Sale	735 -1500	-45238.31	96862.29
C38059T106	ADR GOLD FIELDS LTD NEW SPONSORED ADR	Free Receipt	3000	0	
S2308984	ADR GRUMA S A DE C V SPONSORED ADR REPSTG CL B	Purchase Sale	33 -2063	0	8600.98
C400488409	ADR GRUPO INDL MASECA S.A DE C.V NEW	Sale	-1000		9969.71
S2399450	ADR GRUPO TELEVISA SA DE CV REP ORD PARTN CTF	Sale	-3100		83946.88
S2385824	ADR GUCCI GROUP N V SHS-N Y REGISTRY	Purchase Sale	797 -531	-57068.33	42772.09
C413216300	ADR HARMONY GOLD MNG LTD	Purchase Sale	11000 -10000	-57704.85	49447.93
S2303730	ADR HELLENIC TELECOMMUNICATIONS ORGANIZATION S A SPONSORED ADR	Free Receipt Purchase Sale	10000 26800 -3000	0 -287410	43634.44

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C433578507	ADR HITACHI LTD A.D.R. FOR 10 COM	Sale	-237		26942.71
C438128308	ADR HONDA MOTOR CO. LTD AMER DEPOSITARY SHARES REPRESENTING 10 SHARES OF COMMON	Purchase Sale	100 -100	-8244.06	8980.63
C438550303	ADR HONG KONG & CHINA GAS LTD	Free Receipt	330	0	
S2489395	ADR ICICI LTD SPONSORED ADR	Purchase	3980	-41765.58	
C452360100	ADR ILOG S A SPONSORED ADR	Purchase Sale	400 -400	-2354.95	2044.98
C452704505	ADR IMPERIAL CHEM IND PLC NEW	Sale	-19400		693699.62
C45384X108	ADR INDPT ENERGY HLDGS PLC SPONSORED ADR	Purchase Sale	29800 -10500	-486829.95	230718.42
S2459075	ADR INDUSTRIE NATUZZI S P A ADR	Sale	-572		10624.54
C45766J107	ADR INSIGNIA SOLUTIONS PLC SPONSORED	Purchase Sale	189640 -1000	-729986.39	5126.07
C46206P109	ADR IONA TECHNOLOGIES PLC	Purchase	1000	-18279.95	
C46600V108	ADR IXOS SOFTWARE AG SPONSORED ADR REPSTG BR SH COM	Sale	-100		4969.88
C482516309	ADR KLM ROYAL DUTCH AIRLS COM N Y REG NEW	Free Receipt	52905	0	
C500467303	ADR KONINKLIJKE AHOLD NV NEW	Free Receipt Purchase Sale	4 27 -237	0 -1012.08	8018.93
C500472204	ADR KONINKLIJKE PHILIPS ELECTRS N V SPONSORED ADR NEW	Free Delivery	-31		0
S2425720	ADR KONINKLIJKE PHILIPS ELECTRS N V SPONSORED ADR NEW	Free Receipt	40695	0	
C500472204	ADR KONINKLIJKE PHILIPS ELECTRS N V SPONSORED ADR NEW	Purchase	201	-22763.64	
S2425720	ADR KONINKLIJKE PHILIPS ELECTRS N V SPONSORED ADR NEW	Sale	-24377		2446486.14
S2480495	ADR KOREA ELEC PWR CO SPONSORED	Purchase Sale	9500 -1800	-114000	37389.97

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S2419875	ADR KOREA TELECOM SPONSORED ADR ISIN US50063P1030	Purchase Sale	3600 -1600	-112282.22	54964.14
C502441207	ADR LVMH MOET HENNESSEY LOUIS VUITTON	Free Receipt Purchase Sale	1 17 -18	0 -1008.51	1032.01
C576879209	ADR MATSUSHITA ELEC INDL CO LTD A.D.R. FOR DOLLAR VALIDATED COM	Sale	-2400		453002.38
C594836306	ADR MICRO FOCUS GROUP PLC SPONSORED ADR	Sale	-275		2410.04
C641069406	ADR NESTLE SA SPONSORED REPSTG REG SH	Sale	-150		13694.59
C652487703	ADR NEWS CORP LTD ADR NEW	Purchase Sale	100 -100	-3529.95	3419.93
C652487802	ADR NEWS CORP LTD SPONSORED ADR REPSTG PFD LTD	Purchase Sale	4000 -12000	-97833.6	369020.16
C653656108	ADR NICE SYS LTD	Purchase Sale	400 -400	-18554.95	16919.48
C654624105	ADR NIPPON TELEG & TEL CORP	Purchase Sale	4100 -4100	-257408.59	267965.65
S2640534	ADR NISSAN MTR LTD SPONSORED	Sale	-1000		11499.61
C654902204	ADR NOKIA CORP SPONSORED FINLAND	Free Delivery Free Receipt Purchase Sale	-600 74627 46639 -157070	0 -4990170.34	16868333.2
C66987V109	ADR NOVARTIS AG SPONSORED ADR ISIN #US66987V1098	Purchase	100	-7294.06	
S2537432	ADR OIL CO LUKOIL	Sale	-380		11026.72
C69364L207	ADR P T INTI INDORAYON UTAMA SPONSORED ADR	Free Receipt	284	0	
C715680104	ADR PERUSAHAAN PERSEROAN PERSERO SATELLITE CORP SPONSORED	Purchase Sale	2400 -6500	-41218.87	104308.55
C716597109	ADR PETRO GEO SERVICES	Purchase Sale	7760 -34600	-130383.24	509797.07

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S2685654	ADR PHILIPPINE LONG DISTANCE TEL CO	Sale	-24200		669862.21
S2692795	ADR POHANG IRON & STL LTD SPON ADR REPR 1/4 ORD	Purchase Sale	13100 -900	-381393.54	34447.64
C737273102	ADR PORTUGAL TELECOM	Purchase	200	-9342.45	
C740536107	ADR PREMIER OIL PLC SPONSORED ADR	Sale	-200		485.98
C69365Q106	ADR PT PASIFIK SATELIT NUSAN	Purchase	800	-6429.95	
C715684106	ADR PT TELEKOMUNIKASI INDONESIA SPONSORED	Free Receipt Sale	256 -3000	0	32783.95
S2731803	ADR REPSOL SA SPONSORED	Free Receipt Purchase Sale	17000 1200 -8200	0 -24567.6	137037.46
C767204100	ADR RIO TINTO PLC	Sale	-5700		320057.35
C803054204	ADR SAP AKTIENGESELLSCHAFT	Purchase Sale	600 -700	-19492.45	23220.57
C803866300	ADR SASOL LTD SPONSORED ADR	Purchase Sale	1000 -2000	-4029.95	12689.57
C822703609	ADR SHELL TRANS & TRADING PLC NY SH NEW	Purchase Sale	100 -156	-3562	6424.33
C832378301	ADR SMITHKLINE BEECHAM P L C REPSTG ORD	Purchase Sale	1430 -1610	-94102.25	107418.82
S2821481	ADR SONY CORP AMER DEPY RCPT FOR COM BKD BY 1 SH COM DOLLAR-VALIDATED	Purchase	230	-20999.26	
C835699307	ADR SONY CORP AMER DEPY RCPT FOR COM BKD BY 1 SH COM DOLLAR-VALIDATED	Sale	-9255		1241701.99
C861012102	ADR STMICROELECTRONICS N V SHS-N Y REGISTRY	Purchase	180	-12439.9	
S2113382	ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISINUS8740391003	Purchase	13921	-202639.21	
C879242105	ADR TELE DANMARK A/S SPONSORED ADR REPSTG CL B SHS	Free Receipt Purchase	20 20	0 -1043.7	
S2881612	ADR TELE DE MEX SA CV L RPSTG SH ORD L	Purchase Sale	1570 -1467	-125153.75	97976.74

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C879246106	ADR TELE NORTE LESTE PARTICIPACOES S A REPSTG PFD	SPONSORED ADR	Purchase	1000	-15529.95	
S2878829	ADR TELECOM ARGENTIAN STET FRANCE	TELECOM S A	Sale	-11800		328886.51
C879273209	ADR TELECOM ARGENTINA STET FRANCE	TELECOM S A	Sale	-200		5407.36
S2882767	ADR TELECOMMUNICACOES BRASILEIRAS	SA SPONSORED	Free Receipt Sale	3680 -3680	0	57.41
S2279477	ADR TELECOMUNICACOES BRASILEIRAS S A REPSTG ADR FOR PFD	SPONSORED ADR	Purchase Sale	2102 -840	-175645.38	55333.98
C879384105	ADR TELEFONICA DEL		Sale	-2000		27325.23
C87956P105	ADR TELEWEST COMMUNICATIONS NEW PLC	SPONSORED ADR	Purchase Sale	200 -200	-8017.65	9369.73
C881624209	ADR TEVA PHARMACEUTICAL INDS LTD ADR	ISIN #US8816242098	Purchase Sale	2400 -3400	-115470.27	160219.65
C888742103	ADR TNT POST GROUP N V SPONSORD ADR		Free Receipt Purchase	1 200	0 -7027.13	
S2259457	ADR TNT POST GROUP N V SPONSORD ADR		Sale	-4522		165426.97
C896682101	ADR TRINTECH GROUP PLC SPONSORED		Purchase Sale	10000 -10000	-115500	136870.43
S2089074	ADR TV AZTECA S A DE C V ISIN	US9011451021	Sale	-1200		5105.46
C904784709	ADR UNILEVER N V NY SHS NEW		Free Receipt Purchase Sale	30535.71 500 -5678.71	0 -35843.75	351077.73
C92765K107	ADR VIRGIN EXPRESS HLDGS		Purchase Sale	1000 -1000	-9436.21	9219.74
S2985945	ADR YPF SOCIEDAD ANONIMA SPONSORED	REPSTG CL D SHS	Purchase Sale	500 -11233	-13770.1	477028.03
C989597109	ADR ZINDART LTD SPONSORED		Sale	-500		3813.66
C00738A106	ADTRAN INC COM		Purchase Sale	9000 -9000	-222545.7	309580.58



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C007491103	ADVANCE PARADIGM INC COM	Purchase Sale	10370 -1000	-559965.2	61442.99
C007525108	ADVANCED DIGITAL INFORMATION CORP COM	Purchase Sale	600 -2600	-16904.95	57295.5
C007973100	ADVANCED ENERGY INDS INC COM	Purchase Sale	23860 -23860	-457807.91	670563
C00758C107	ADVANCED ENGINE TECHNOLOGIES INC COM	Purchase	100	-1342.45	
C00754A105	ADVANCED FIBRE COMMUNICATIONS INC COM	Purchase Sale	33405 -20940	-422123.81	386307.77
C007903107	ADVANCED MICRO DEVICES INC COM	Purchase Sale	56664 -32244	-1251303.9	618452.3
C00754U101	ADVANCED RADIO TELECOM CORP COM	Purchase Sale	1900 -1500	-21762.55	18509.51
C00755F103	ADVANCED TISSUE SCIENCES INC COM	Purchase Sale	4400 -3100	-15737.4	9808.53
C007942105	ADVANTA CORP	Purchase Sale	5400 -5400	-75370.5	108563.37
C00757K100	ADVANTAGE LEARNING SYS INC COM	Purchase Sale	9400 -11400	-226731.98	415991.16
S6870490	ADVANTEST JPY50	Purchase Sale	3300 -1500	-248072.81	191778.12
C00758B109	ADVANTICA RESTAURANT GROUP INC COM	Purchase Sale	250 -250	-1453.65	524.71
C007974108	ADVENT SOFTWARE INC COM STK	Free Receipt Purchase Sale	3910 11770 -850	0 -732354.56	59274.32
C007566102	ADVEST GROUP INC COM	Purchase Sale	1900 -1900	-37325.5	44712.62
C00760B105	AEGIS COMMUNICATIONS GROUP INC COM	Purchase Sale	2500 -3500	-2230.55	3413.35

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C007924103	AEGON N V ORD AMER REG	Free Receipt Sale	3159.77 -3159.77	0	327990.54
S5752607	AEGON NV NLG0.50(STK DIV 30/9/99)	Free Receipt Sale	11546 -11546	0	-5893.95
S5640984	AEGON NV NLG0.50(STK-DIV 26/5/99)	Free Receipt Sale	7146 -7146	0	0
S5462304	AEGON NV NLG0.50	Free Receipt Purchase	7146 5968	0 -464267.56	
C007655103	AERIAL COMMUNICATIONS INC COM	Purchase Sale	7000 -7000	-107459.8	185343.31
C00130H105	AES CORP COM	Purchase Sale	1400 -1000	-69706.04	47010.91
S2428699	AES CORP SR NT 9.5 DUE 06-01-2009 BEO	Purchase	92000	-91703.8	
C00808V105	AETHER SYSTEMS INC COM	Purchase Sale	5600 -5600	-89600	282056.15
C008117103	AETNA INC COM STK	Free Delivery Free Receipt Purchase Sale	-13600 13600 14200 -1200	0 -1119172.1	0 97848.01
C008190100	AFFILIATED COMPUTER SVCS INC CL A COM	Purchase Sale	3050 -16300	-142269.79	721563.87
C008252108	AFFILIATED MANAGERS GROUP INC COM STK	Sale	-3600		105899.46
C00826M103	AFFINITY TECH GROUP INC COM	Purchase Sale	2000 -2000	-7544.35	3502.37
C00826T108	AFFYMETRIX INC OC-CAP STK	Purchase Sale	240 -240	-9569.95	9419.73
C001055102	AFLAC INC COM	Free Delivery Free Receipt Purchase Sale	-4200 4200 13900.497 -400	0 -684371.9	0 17938.14
C008363103	AG-CHEM EQUIP INC COM	Purchase Sale	3799 -3799	-42063.89	54051.57

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C001084102	AGCO CORP COM	Purchase Sale	19200 -20200	-144576	229537.74
C00846U101	AGILENT TECHNOLOGIES INC COM	Purchase	875	-40184.63	
C001204106	AGL RES INC COM	Purchase Sale	521.567 -6900	-11159.29	130951.03
C008494106	AGRIBIOTECH INC NEW COM	Sale	-800		6471.12
C00849R105	AGRIBRANDS INTL INC COM	Sale	-2708		73729.7
C001296102	AHL SVCS INC COM	Sale	-1100		33870.62
S5757163	AHOLD (KON) NV NLG0.50(STK DIV 30/9/99)	Free Receipt Sale	3079 -3079	0	0
S5648836	AHOLD (KON) NV NLG0.50(STK DIV-30/6/99)	Free Receipt Sale	4839 -4839	0	0
S5252602	AHOLD (KON) NV NLG0.50	Free Receipt Sale	5499 -5499	0	187658.85
C00130R103	AHT CORP COM	Free Receipt	2400	0	
S6019419	AIFUL CORP JPY50	Free Receipt Purchase Sale	300 2550 -400	0 -290951.69	75767.13
C008911307	AIR CDA INC CL A NON VTG CL A NON VTG COM STK ISIN# CA0089113074	Purchase Sale	5080 -1500	-29529.9	9002.29
S4011406	AIR LIQUIDE (L') EUR11	Free Receipt Purchase	2125 500	0 -73808.12	
S6010768	AIR NEW ZEALAND 'B'NPV(NON NZ RESIDENTS)	Sale	-70000		94756.22
C009158106	AIR PROD & CHEM INC COM	Purchase Sale	29600 -21700	-1090912.7	719457.33
C009266107	AIRBORNE FGHT CORP COM	Purchase Sale	35920 -35720	-1000274.75	915375.03
C009367103	AIRGATE PCS INC COM	Purchase Sale	12850 -12850	-292423.63	476394.47

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C00949P108	AIRTRAN HLDGS INC COM	Purchase Sale	9200 -11200	-53225.68	60228.32
C011659109	AK AIR GROUP INC COM	Purchase Sale	18300 -22700	-947156.75	990881.51
C001547108	AK STL HLDG CORP COM STK PAR \$0.01	Purchase Sale	32370 -35940	-660608.45	821495.2
C009728106	AKORN INC	Purchase Sale	200 -2200	-879.95	8922.24
C010196103	AKSYS LTD COM	Purchase	9000	-47019.77	
CM0392N101	ALADDIN KNOWLEDGE SYS COM	Purchase	900	-8186.2	
C012348108	ALBANY INTL CORP NEW CL A	Purchase Sale	7100 -7100	-130115.45	136878.09
C012653101	ALBEMARLE CORP COM	Purchase Sale	4700 -4700	-114487.43	86904.89
C013068101	ALBERTO-CULVER CO CL B COM	Purchase Sale	100 -400	-2568.75	10268.39
C013104104	ALBERTSON S INC COM	Free Receipt Purchase Sale	6174 200 -1805	0 -10537.5	98192.76
C013716105	ALCAN ALUM LTD (NEW) COM	Purchase Sale	38350 -39550	-1232319.41	1356399.19
S4216825	ALCATEL EUR10	Free Receipt Purchase	921 120	0 -22439.2	
C013817101	ALCOA INC COM STK	Free Delivery Free Receipt Purchase Sale	-15100 77100 25500.937 -17000	0 0 -1687625.78	0 1107118.85
C014482103	ALEXANDER & BALDWIN INC COM	Purchase	3200	-83447.04	
C01642T108	ALKERMES INC COM	Purchase Sale	27500 -2800	-895396.87	125158.58
C016714107	ALLAIRE CORP COM	Purchase Sale	100 -100	-4179.95	6307.33

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C017475104	ALLEGIANCE CORP COM	Free Delivery	-480		0
C01747T102	ALLEGIANCE TELECOM INC COM	Purchase	9420	-537808.46	
C018265108	ALLENERGY INC COM	Free Receipt	1	0	
C018490102	ALLERGAN INC COM	Purchase	11000	-674774.92	
		Sale	-11400		795338.21
C018773101	ALLIANCE PHARMACEUTICAL CORP COM	Purchase	1000	-4154.95	
C01877H100	ALLIANCE SEMICONDUCTOR CORP	Purchase	1500	-17842.45	
		Sale	-1500		17376.99
C018804104	ALLIANT TECHSYSTEMS INC COM	Sale	-2900		221940.84
C01903Q108	ALLIED CAP CORP NEW COM	Purchase	8.01	-163.03	
C019483106	ALLIED RESH CORP COM	Purchase	900	-6779.12	
C019496108	ALLIED RISER COMMUNICATIONS CORP COM STK	Purchase	24090	-446123.9	
C019589308	ALLIED WASTE INDS INC COM PAR \$0.01 NEW	Purchase	6500	-116788.75	
		Sale	-100		1493.7
S206505W	ALLIED WASTE N AMER INC SR NT 7.375 DUE 01-01-2004 BEO	Purchase	750000	-695625	
C019855105	ALLOY ONLINE INC COM STK	Purchase	43100	-701238.32	
		Sale	-22000		436892.23
C019886100	ALLSCRIPTS INC COM ISIN #US0198861009	Purchase	7500	-120000	
		Sale	-7500		149526.26
C020002101	ALLSTATE CORP COM	Purchase	41321.326	-1575561.69	
		Sale	-45000		1611703.7
C020039103	ALLTEL CORP COM ISIN #US0200391037	Free Delivery	-20200		0
		Free Receipt	20200	0	
		Purchase	21500.578	-1521911.72	
		Sale	-19540		1395447.24
C020813101	ALPHARMA INC CL A	Purchase	16360	-542132.41	
		Sale	-1100		41870.1
C021089107	ALPNET INC COM	Purchase	4400	-10381.88	
		Sale	-4400		8667.7

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S6021500	ALPS ELECTRIC CO JPY50	Sale	-3000		66054.67
CG03910109	ALREF COM STK	Purchase Sale	26200 -9930	-632135.25	219230.18
C02136W102	ALTAIR INTL GOLD INC COM	Sale	-4000		27533.06
C02145A109	ALTEON WEBSYSTEMS INC OC-COM	Purchase Sale	3800 -3800	-72200	175981.63
C021441100	ALTERA CORP COM	Free Receipt Purchase Sale	23705 21748 -52231	0 -1501760.91	2401526.09
C02145R102	ALTERNATIVE RES CORP COM	Sale	-750		8219.77
C022615108	ALZA CORP COM	Purchase Sale	10000 -16700	-473827.14	738945.08
S6022105	AMADA CO Y50	Sale	-9000		56930.14
C023135106	AMAZON COM INC COM	Free Receipt Purchase Sale	5333 37992 -40417	0 -5020604.71	5192900.84
C023139108	AMBAC FNCL GROUP COM STK	Free Delivery Free Receipt Purchase Sale	-25200 25200 11300 -2600	0 0 -654707.19	0 132988.11
C023395106	AMCAST INDL CORP COM	Sale	-27800		488131.36
C02341W103	AMCOL INTL CORP COM	Purchase	500	-6015	
C025537101	AMER ELEC PWR CO INC COM	Purchase Sale	300 -1100	-11861.25	45179.71
C025816109	AMER EXPRESS CO COM	Purchase Sale	12987.108 -18787.347	-1339417.58	2545020.42
C025932104	AMER FINL GROUP INC OH COM STK	Purchase	3200	-121189	
C026351106	AMER GEN CORP COM	Purchase Sale	200 -1600	-14487.5	117916.03

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C026375105	AMER GREETINGS CORP CL A COM	Purchase Sale	6300 -21900	-154028.45	699129.24
C026609107	AMER HOME PROD CORP COM	Purchase Sale	76236.286 -91388.475	-4186459.64	4462629.55
C026874107	AMER INTL GROUP INC COM	Free Receipt Purchase Sale	29512.75 26500.485 -51201.75	0 -2907407.57	5531082.42
C02364J104	AMER ON-LINE COM	Free Delivery Free Receipt Purchase Sale	-14200 183378 185366 -140296	0 -22506491.65	0 17288104.56
S5696620	AMER STD COS INC 8.25 COM GUAR 01.06.2009	Purchase	22000	-22137.5	
S2233246	AMER STD INC 7.625 SR NT DUE 02-15-2010	Purchase	14000	-13352.5	
C023650112	AMER W AIRLS INC WT PUR CL B EXP	Purchase Sale	1200 -1200	-7960.95	8694.95
C023657208	AMER W HLDGS CORP CL B	Purchase Sale	60265 -41500	-1152897.8	839831.55
C030411300	AMER WTR WK CO INC 5.00% CUM PFD STK \$25PAR	Purchase Sale	4.789 -117.463	-107.06	2319.22
C030411102	AMER WTR WK CO INC COM	Purchase Sale	104.589 -2.734	-3102.63	47.29
C023551104	AMERADA HESS CORP COM	Free Delivery Free Receipt Purchase Sale	-23200 23200 23300 -5500	0 -1485147.06	0 293827.63
S207444U	AMERCO SR NOTES 7.2 DUE 04-01-2002 BE0	Purchase	1000000	-997900	
C023608102	AMEREN CORP COM	Purchase Sale	15257.736 -800	-593572.96	31261.43
C029912201	AMERICAN TOWER CORP CL A	Purchase	500	-12029.95	
C03071D109	AMERIPATH INC COM	Sale	-47200		465455.23
C03071P102	AMERISOURCE DISTR CORP CL A COM	Free Receipt Purchase Sale	3750 9820 -13570	0 -732514.47	650639.35

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C030954101	AMERITECH CORP COM	Free Delivery Purchase Sale	-37260 12975 -18735	-818905.72	0 1206394.43
C03072H109	AMERITRADE HLDG CORP CL A	Free Receipt Purchase Sale	1600 8197 -6247	0 -455542.45	398736.84
C024061103	AMERN AXLE & MFG HOLDINGS INC	Purchase Sale	22940 -22940	-390270.4	282294.14
S2442439	AMERN AXLE & MFG INC SR SUB NT 9.75 DUE 03-01-2009/03-01-2004 BEO PUT	Purchase	40000	-40000	
C024377103	AMERN BK NT HOLOGRAPHICS INC DEL COM	Purchase Sale	2000 -200	-4914.85	507.53
C024937104	AMERN CAP STRATEGIES LTD COM	Purchase Sale	100 -26900	-1773.7	498636.82
C02516B108	AMERN COIN MERCHANDISING INC COM	Sale	-500		1438.75
C02553E106	AMERN EAGLE OUTFITTERS INC NEW COM	Free Receipt Purchase Sale	18960 29310 -21730	0 -1309450.18	1136513.55
C02629V108	AMERN FREIGHTWAYS CORP COM	Purchase	5500	-111657.15	
C026649103	AMERN HOMEPATIENT INC COM	Sale	-1000		3438.63
C027070101	AMERN ITALIAN PASTA CO CL A	Purchase Sale	5700 -3200	-134300.55	83372.4
C02744P101	AMERN MED SEC GROUP INC COM	Purchase Sale	600 -600	-8672.1	5728.9
C027352103	AMERN MGMT SYS INC COM	Purchase Sale	11600 -13300	-352394	473257.5
C027648104	AMERN MULTIPLEXER CORP COM	Purchase Sale	43201 -15600	-96746.71	67317.77
C029066107	AMERN PWR CONVERSION CORP COM	Free Receipt Purchase Sale	9100 1000 -25700	0 -29022.13	712704.8



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C028913101	AMERN RET CORP COM	Purchase Sale	4200 -45300	-59253.3	626060.19
C029595105	AMERN SHARED HOSP SVCS COM	Purchase Sale	1000 -1000	-4217.45	4344.9
C029712106	AMERN STD COS INC DEL COM	Purchase Sale	17690 -900	-792517.04	41876.09
C030111108	AMERN SUPERCONDUCTOR CORP	Purchase	1000	-15029.95	
C030411409	AMERN WTR WKS INC PFD 5	Purchase Sale	4.776 -117.565	-107.17	2380.05
C030514103	AMERN XTAL TECH INC COM	Purchase Sale	1000 -1000	-18561.2	17625.7
C030710107	AMERON INTL CORP DEL COM	Purchase	900	-35562.6	
C030789507	AMES DEPT STORES INC COM NEW	Purchase Sale	7900 -1000	-227370.76	21719.32
C03113V109	AMF BOWLING INC COM STK	Free Receipt	86	0	
C03113V117	AMF BOWLING INC RT EXP 7-28-99	Free Delivery Free Receipt Purchase	-179 93 86	0 0 -430	0
C001693100	AMFM INC COM	Free Receipt Purchase Sale	37218 4000 -20018	0 -265021.95	1252101.14
C031162100	AMGEN INC COM	Free Receipt Purchase Sale	67863 5751 -20366	0 -402903.51	1327965.67
C031652100	AMKOR TECH INC COM	Purchase Sale	300 -300	-2456.71	2341.83
S6115715	AMP LIMITED NPV	Sale	-2000		25627.3
C032092108	AMPEX CORP DEL CL A	Sale	-2000		10439.64
C032103103	AMPLIDYNE INC COM	Purchase Sale	300 -300	-4492.45	2876.2

Page 60 of 257

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C001765106	AMR CORP COM	Purchase Sale	14353 -48153	-936399.59	3184699.57
C031909104	AMRESCO INC COM	Purchase Sale	2070 -270	-7975.83	653.44
C032165102	AMSOUTH BANCORPORATION COM	Free Receipt Purchase Sale	2100 11900 -700	0 -401724.36	25580.37
C032346108	AMYLIN PHARMACEUTICALS INC	Purchase Sale	52200 -3800	-109139.33	4067.15
C032511107	ANADARKO PETRO CORP COM	Purchase Sale	500 -900	-18223.65	32427.89
C032654105	ANALOG DEVICES INC COM	Purchase Sale	5800 -2100	-334370	67873.66
C032657207	ANALOGIC CORP COM PAR \$0.05	Purchase Sale	100 -100	-3512	3369.93
C032744104	ANAREN MICROWAVE INC COM	Purchase	100	-3829.95	
C033037102	ANCHOR GAMING COM	Purchase	2100	-119656.32	
C033493107	ANDEAN AMERN MNG CORP COM	Free Receipt	750	0	
C034393108	ANDREA ELECTRS CORP COM	Purchase Sale	1000 -1000	-9904.95	6594.82

C034425108	ANDREW CORP COM	Purchase	33000	-620192.81	
		Sale	-33600		637781.88
C034551101	ANDRX CORP COM	Purchase	5800	-400420.5	
		Sale	-5800		241917.47
C034603100	ANESTA CORP COM	Purchase	1200	-29200	
		Sale	-25000		362831.29
C035229103	ANHEUSER BUSCH COS INC COM	Free Delivery	-2400		0
		Free Receipt	2400	0	
		Purchase	3727	-279804.46	
		Sale	-6227		468897.93
C035250109	ANICOM INC COM	Sale	-500		3766.77

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C035290105	ANIXTER INTL INC COM	Purchase	7900	-142437	
		Sale	-18700		334146.62
C036115103	ANN TAYLOR STORES CORP COM	Purchase	18750	-756140.8	
		Sale	-20200		788281.09
C03664P105	ANTEC CORP COM	Purchase	38410	-953083.91	
		Sale	-67800		1633168.31
C037389103	AON CORP COM	Free Receipt	3100	0	
		Purchase	100	-6881.25	
		Sale	-1100		54529.41
C037411105	APACHE CORP COM	Free Delivery	-6000		0
		Free Receipt	6000	0	
		Purchase	22651.943	-796415.4	
		Sale	-60250.388		1676897.17
C037564101	APEX MTG CAP INC COM	Purchase	100	-1304.95	
C037598109	APOGEE ENTERPRISES INC COM	Purchase	2.389	-21.34	
C037833100	APPLE COMPUTER INC COM	Purchase	58745	-2715269.34	
		Sale	-59980		2815050.55
C037899101	APPLEBEES INTL INC COM	Purchase	7404.714	-244891.75	
		Sale	-500		14640.15
C03820C105	APPLIED INDL TECHNOLOGIES INC COM	Purchase	2100	-33104.4	
		Sale	-150		1973.32
C038213104	APPLIED MAGNETICS CORP COM	Purchase	2000	-3372.4	
		Sale	-5000		32691.5
C038213112	APPLIED MAGNETICS CORP RT EXP 09-02-1999	Free Delivery	-13500		0
		Free Receipt	13500	0	
C038222105	APPLIED MATERIALS INC COM	Purchase	108680	-7090268.17	
		Sale	-62005		4280510.2
C03822W109	APPLIED MICRO CIRCUITS CORP CDT-COM	Free Receipt	10765	0	
		Purchase	20200	-980574.3	
		Sale	-10195		644937.86
C038236105	APPLIED SCI & TECH INC	Purchase	17100	-306923.1	
		Sale	-4150		102704.69

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C03828R104	APPLIEDTHEORY CORP COM	Purchase Sale	25000 -25000	-400000	493733.54
C038316105	APPLIX INC COM	Purchase Sale	1000 -2400	-19529.96	21235.08
C03831Q101	APPNET INC FORMERLY APPNET SYS INC	Free Receipt Purchase Sale	490 200 -490	0 -9029.95	19079.41
C037933108	APRIA HEALTHCARE GROUP INC COM	Purchase Sale	15100 -15100	-253772.4	299791.99
C038336103	APTARGROUP INC COM	Purchase Sale	25360 -11000	-688174.78	303822.49
C040790107	AR BEST CORP DEL COM	Purchase	5400	-39869.45	
C038505103	ARADIGM CORP COM	Purchase Sale	1000 -1000	-8967.45	6844.82
CG04450105	ARAMEX INTL LTD COM	Sale	-500		4719.89
C001905108	ARC INTL CORP COM DESP	Sale	-500		688.77
S208415U	ARCHER DANIELS MIDLAND CO NT 6.625 DUE 05-01-2029 BEO	Purchase Sale	160000 -160000	-159232	149996.2
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Free Delivery Free Receipt Purchase Sale	-1610 5616.95 83751.739 -64900.95	0 -1300092.04	0 950986.71
C039917109	ARCHITEL SYS CORP COM	Purchase Sale	100 -100	-1067.45	882.51
S901412W	ARGENTINA FRB 86.125 C/OP 08/10/1999 OTC	Purchase Sale	300000 -300000	0	3906
S207055W	ARGENTINA REP 12.125 BD DUE 02-25-2019 BEO	Free Receipt Sale	410000 -410000	0	429142.68
S207447U	ARGENTINA REP NT ISIN US040114BE93 SDL 503566U 11.75 DUE 04-07-2009 BEO	Purchase Sale	1580000 -800000	-1588504.65	699707.25
S507094U	ARGENTINA REP NT ZERO CPN CL D DUE 10-15-2002 BEO	Purchase	390000	-292098.3	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S206251U	ARGENTINA(REP OF) 10.95% BONDS 01.11.1999	Purchase Sale	1000000 -1000000	-1017400	1000000
S203696U	ARGENTINA(REP OF) 11% NTS 04.12.2005 SER'XW'	Purchase Sale	1180000 -1180000	-1180000	1175127.5
S2389785	ARGENTINA(REP OF) 12.125% BD 25/2/19 USD1000	Free Delivery Purchase	-410 410	-408413.3	0
S2105873	ARGENTINA(REP OF) 9.75% BDS 19/09/27 USD1000	Purchase	192000	-139008	
S4025140	ARGENTINA(REP OF) FRN 3/05 USD10000	Free Receipt Purchase Sale	124200 3130000 -5200000	0 -2355043.47	4049158.84
S203597U	ARGENTINA(REP OF) WARRANTS EXP 03/12/99 (DTC)	Free Receipt Sale	1180 -1180	0	52738.5
C040228108	ARGOSY GAMING CO COM	Purchase Sale	20000 -12800	-199145.92	152591.42
C040282105	ARGUSS COMMUNICATIONS INC COM	Sale	-1000		14875.79
C04033V104	ARIBA INC COM	Purchase Sale	100 -100	-17029.95	17969.45
C04033M104	ARIEL CORP COM	Purchase Sale	8780 -6280	-85393.81	46157.12
C001944107	ARM FINL GROUP INC CL A	Purchase Sale	7500 -7500	-150495	77085.2
C04269E107	ARQULE INC COM	Purchase Sale	1900 -1900	-11022.4	8492.71
C042735100	ARROW ELECTR INC COM	Purchase Sale	25800 -1000	-457463.15	14969.55
C043013101	ARTERIAL VASCULAR ENGR INC COM ISIN #US0430131013	Free Delivery Purchase Sale	-600 100 -100	-4842.45	0 5219.87
C043113208	ARTESIAN RES CORP CL A	Sale	-200		5394.84
C043127109	ARTESYN TECHNOLOGIES INC COM	Purchase Sale	27100 -5000	-457877.34	115499.3

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C043339100	ARVIN INDS INC COM	Purchase Sale	16850 -900	-650417.1	35044.83
S6050258	ASAHI BREWERIES 1% CNV BDS 26/12/03 JPY(10)	Sale	-6000000		67584.79
S6054409	ASAHI BREWERIES Y50	Sale	-31000		409410.57
C04362N103	ASCENT ASSURN INC COM	Free Receipt	37	0	
C04362N111	ASCENT ASSURN INC WT EXP 03-24-2004	Free Receipt	197	0	
C043628106	ASCENT ENTMT GROUP INC COM	Purchase Sale	2700 -3200	-36841.5	49958.13
C04362T100	ASCHE TRANSN SVCS INC COM	Free Receipt	200	0	
S0736316	ASDA GROUP ORD 25P(ASSD WAL-MART CASH)	Free Receipt Sale	26140 -26140	0	92248.96
C044204105	ASHLAND INC COM	Purchase Sale	205.714 -1073.748	-9988.1	45186.49
C04516H101	ASHWORTH INC COM	Purchase	1000	-4779.95	
CG0535E106	ASIA PAC WIRE & CABLE COM STK	Purchase Sale	1500 -1500	-5201.25	3986.11
C045174109	ASK JEEVES INC OC-COM	Purchase Sale	211 -211	-14023.03	22726.75
S2242253	ASM LITHOGRAPHY HL EUR0.02	Sale	-5000		213742.87
S5460784	ASM LITHOGRAPHY HL NLG0.13	Free Receipt Purchase	2830 240	0 -14687.3	
C045234101	ASPECT DEV INC COM	Purchase Sale	600 -600	-4673.7	24719.22
S4034737	ASS GEN DE FRANCE FRF30(BR)	Purchase	5450	-277954.54	
S4056719	ASSICUR GENERALI ITL2000	Free Receipt Sale	17000 -3000	0	117130.81
C046008108	ASSOC 1ST CAP CORP CL A COM	Free Receipt Purchase Sale	55325 63300.053 -90642.075	0 -2709170.28	3648421.9

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S2058029	ASSOCTD ESTATES RLTY CORP 8.375 BD DUE 04-15-2000	Sale	-270000		270000
C046224101	ASTEC INDS INC COM	Free Receipt	3500	0	
		Purchase	3500	-184628	
		Sale	-100		4232.4
C046265104	ASTORIA FINL CORP COM	Free Delivery	-9700		0
		Free Receipt	9700	0	
		Purchase	24010	-976061.76	
		Sale	-21930		1025142.12
S5241503	ASTRA AB SER 'A' SEK1.25	Free Delivery	-45333		0
		Sale	-15000		304091.03
S5205974	ASTRA AB SER 'B' SEK1.25	Free Delivery	-11803		0
		Sale	-1940		39571.17
S5659902	ASTRAZENECA COMM STK	Free Delivery	-5954		0
		Free Receipt	28825.11	0	
		Sale	-1701.11		60912.89
S0989529	ASTRAZENECA ORD USD0.25	Purchase	4800	-175577.7	
		Sale	-15500		634374.75
S2989022	ASTRAZENECA SPON ADR REP 1 ORD USD0.25	Purchase	1800	-65958.99	
C04644A101	ASTROPOWER INC CDT-COM	Purchase	100	-1473.7	
C04648X107	ASYST TECHNOLOGIES INC COM	Sale	-200		3107.44
C001957109	AT & T CORP COM STK	Free Delivery	-74829		0
		Free Receipt	144675.98	0	
		Purchase	112480.838	-6120194.1	
		Sale	-61932.848		3874646.05
C045919107	AT HOME CORP COM SER A	Free Receipt	1234	0	
		Purchase	7765	-552731.91	
		Sale	-5553		377498.9
S2409263	AT&T CORP 5.625 DUE 03-15-2004 BEO	Purchase	650000	-646958	
		Sale	-650000		645783.2
S2403191	AT&T CORP 6.5% BDS 15/3/2029 USD1000	Purchase	470000	-464999.2	
		Sale	-470000		440065.9

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C001957208	AT&T CORP COM LIBERTY MEDIA GROUP SER A	Free Delivery Free Receipt Purchase Sale	-4600 89786 26300 -27500	0 -1012545.41	0 1422662.48
C00206X604	A TEC GROUP INC COM NEW	Purchase Sale	2000 -6300	-18060	55846.61
C00206P106	ATG INC COM	Purchase	300	-1872.4	
C049164106	ATLAS AIR INC COM	Free Receipt Purchase Sale	5375 12610 -15735	0 -332966.84	553979.51
S5769287	ATLAS COPCO AB NEW SEK5'B'(S/R 06/10/99)	Free Receipt Sale	1720 -1720	0	2162.72
S4050982	ATLAS COPCO AB SER'B' SEK5	Sale	-1370		35195.02
C048396105	ATLC COAST AIRLINES HLDG COM	Purchase Sale	33335 -29650	-746727.16	568853.13
C049513104	ATMEL CORP COM	Purchase Sale	93420 -68800	-1764532.38	1553146.48
C049560105	ATMOS ENERGY CORP COM	Purchase Sale	6.481 -3606.481	-165.8	99633.82
C04962Q100	ATPLAN INC COM ISIN #US04962Q1004	Purchase Sale	500 -500	-5029.95	5157.37
C04962L101	ATRIX LABS INC COM	Purchase Sale	3000 -5330	-21090	45860.73
C05069A104	AUDIBLE INC COM	Purchase Sale	530 -530	-8060.48	10089.74
C050740109	AUDIOHIGHWAY COM COM	Purchase Sale	400 -400	-9102.38	7322.39
C051114106	AUGUSTA CORP CL A	Free Receipt	8000	0	
C050909209	AUGUSTA GOLD CORP CL C	Free Delivery Free Receipt	-2000 2000	0	0
C05164B106	AURORA FOODS INC COM STK	Purchase Sale	36680 -36680	-662206.92	444761.22



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C052116100	AUSPEX SYS INC COM	Sale	-550		1802.53
S6065586	AUST & NZ BANK GRP NPV	Purchase	16273	-123526.4	
S6064969	AUST GAS LIGHT CO NPV	Sale	-5517		34824.97
C053015103	AUTO DATA PROCESSING INC COM	Free Receipt	49886	0	
		Purchase	14800	-608206.23	
		Sale	-57626		2580323.64
C052769106	AUTODESK INC COM	Purchase	20200	-546453.46	
		Sale	-27000		761896.02
C052776101	AUTOIMMUNE INC COM	Purchase	20000	-30600	
S5247374	AUTOLIV INC USD1 SDR	Purchase	1500	-47614.07	
		Sale	-3100		119928.7
C052905106	AUTOMOBILE PROTN CORP-APCO COM	Purchase	3600	-38570.59	
		Sale	-3600		38065.69
C05329W102	AUTONATION INC DEL COM	Free Receipt	1100	0	
		Purchase	700	-10340.7	
		Sale	-800		10146.31
C053331104	AUTOWEB COM INC COM	Purchase	2000	-32434.91	
		Sale	-1000		15657.02
C053332102	AUTOZONE INC COM	Purchase	800	-23317.76	
		Sale	-1100		33146.98
C05336P108	AVADO BRANDS INC COM	Sale	-34600		262664.06
C053487104	AVANT CORP COM	Purchase	45600	-672801.26	
		Sale	-20000		378426.38
C053491106	AVANT IMMUNOTHERAPEUTICS INC COM	Sale	-2000		2455.5
C05350A102	AVATERRA COM INC COM	Purchase	200	-1529.95	
S4736817	AVENTIS SA EUR3.82	Purchase	530	-32888.63	
C053611109	AVERY DENNISON CORP COM	Purchase	100	-6487.5	
		Sale	-900		51605.75

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C053672101	AVIATION SALES CO COM	Purchase Sale	16500 -16500	-636998.13	398110.62
C053790101	AVIS GROUP HLDGS INC COM	Purchase Sale	40320 -28600	-1057595.02	784433.53
C053801106	AVITAR INC NEW COM	Sale	-10000		16094.45
C053807103	AVNET INC COM	Purchase Sale	9300 -9300	-489255.95	501115.11
C054303102	AVON PROD INC COM	Purchase Sale	4700 -23100	-223273.75	1047962.97
C002420107	AVT CORP COM	Purchase Sale	6400 -3400	-193044.96	111087.21
C05453N100	AWARE INC MASS COM	Purchase Sale	32960 -21660	-1584736.79	758810.57
S4026927	AXA EUR9.15	Free Receipt Sale	1676 -240	0	32485.19
C002451102	AXA FINL INC COM	Purchase	6800	-187022.4	
C05459C108	AXENT TECHNOLOGIES INC COM	Purchase Sale	4100 -300	-58279.8	10619.69
C054774104	AZCO MNG INC DEL COM	Sale	-2000		2314.92
C054802103	AZTAR CORP COM	Purchase	10600	-54893.26	
C05480L101	AZTEC TECH PARTNERS INC COM	Purchase	1000	-2447.09	
C05501M104	AZURIX CORP COM STK	Purchase Sale	34900 -34900	-663100	326816.17
S3554070	B.STEARNS COS INC 7.625 NTS DUE				
	9-15-1999 BEO	Sale	-225000		225000
CM15633106	BACKWEB TECHNOLOGIES LTD COM STK	Purchase Sale	15000 -15000	-180000	299990
S0263494	BAE SYSTEMS ORD GBP0.025	Purchase	65601	-444576.48	
C057224107	BAKER HUGHES INC COM	Purchase Sale	7600.314 -36325.443	-146257.95	846012

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C05762C100	BALACLAVA INDS LTD COM	Purchase	10000	-3868.3	
C057741100	BALDOR ELEC CO COM	Purchase	300	-5429.95	
C058498106	BALL CORP COM	Purchase Sale	18660 -11190	-871447.65	524808.03
C05858H104	BALLARD PWR SYS INC COM	Free Delivery Purchase Sale	-300 1414 -1750	-46670.21	0 54020.75
C058659103	BALLISTIC RECOVERY SYS INC COM STK	Purchase	1000	-2092.46	
C05873K108	BALLY TOTAL FITNESS HLDG CORP COM	Purchase Sale	200 -100	-4242.45	2076.22
C059692103	BANCORPSOUTH INC COM	Sale	-500		9085.44
C059790105	BANCWEST CORP NEW COM	Purchase	2400	-104607.6	
C059815100	BANDAG INC COM	Sale	-3200		80432.83
S2076009	BANK MONTREAL CAP	Sale	-7349		307490.5
C064057102	BANK N.Y. CO INC COM	Purchase Sale	1200 -5400	-45104.5	200335.79
C06423A103	BANK ONE CORP COM	Purchase Sale	37213.012 -74050.689	-1813090.59	3799775.5
C066908104	BANYAN SYS INC COM	Purchase Sale	3300 -3300	-39275.3	34873.95
C066849100	BAR HBR BANKSHARES COM	Purchase Sale	690.578 -690.578	-14731.4	13349.55
S0078201	BARCLAYS PLC ORD GBP1	Purchase Sale	11205 -20800	-303368.93	622954.03
C067383109	BARD C R INC CAP	Purchase Sale	11310 -1400	-585937.67	70418.38
C067774109	BARNES & NOBLE INC COM	Purchase Sale	1176 -2176	-38599.41	69562.97
C067806109	BARNES GROUP INC COM	Purchase Sale	0.576 -101.289	-18.13	2950.43

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C067846105	BARNESANDNOBLE COM INC CL A ISIN #US0678461056	Purchase Sale	4123 -3823	-75249.61	67761.23
C068306109	BARR LABS INC COM	Purchase Sale	700 -400	-21703.65	11544.66
C068480201	BARRETT RES CORP COM PAR \$0.01	Purchase Sale	12200 -12200	-338422	324228.21
C067901108	BARRICK GOLD CORP	Purchase Sale	9500 -10500	-212723.9	236648.5
C068659200	BARRISTER INFORMATION SYS CORP COM NEW	Purchase	7000	-16772.5	
S5476929	BARRY CALLEBAUT AG CHF100(REGD)	Purchase	1190	-221005.44	
C070107107	BASIN EXPL INC COM	Purchase Sale	4300 -4400	-103541.85	77435.13
C071593107	BATTLE MOUNTAIN GOLD CO COM	Purchase Sale	9400 -14300	-27797.89	31471.54
C071707103	BAUSCH & LOMB INC COM	Purchase Sale	4540 -23740	-315273.94	1448500.97
C071813109	BAXTER INTL INC COM	Purchase Sale	5600 -1600	-343618.56	103940.26
S5979852	BAY HYPO-VEREINS COUPONS	Sale	-0.25		20.8
C07262L101	BAY VIEW CAP CORP DEL COM	Purchase Sale	28400 -18500	-525274.1	345460.1
S4325419	BAYER HYPO-VEREINS ORD NPV	Free Receipt Purchase Sale	3032 860 -430	0 -47837.25	24629.65
S2320687	BAYERISCHE LANDESBANK GIROZENTRALE N Y BRH MTN 5.875 DUE 12-01-2008 BEO	Purchase	0	0	0
C054937107	BB&T CORP COM	Free Delivery Free Receipt Purchase Sale	-42300 42300 43700 -1700	0 -1558266.57	0 65191.55
S4072942	BCA COMM ITALIANA ITL1000	Free Receipt Sale	5000 -5000	0	39841.62

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S4058351	BCA DI ROMA ITL500	Free Receipt Sale	54000 -54000	0	76709.73
S4072050	BCA POP BERGAMO ITL5000	Purchase	6000	-155673.93	
C05534B109	BCE INC COM	Sale	-74700		3459618.86
S2323813	BCO BRADESCO SA NEW PRF NPV(S/R 10/02/99)	Free Receipt Sale	229017 -229017	0	0
S213584W	BCO FRANCES RIO PL ADR POISON PILL RTS 23/7/99	Free Receipt Sale	1192 -1192	0	6.44
S2432311	BCO NAC DE COM EXT 8% NTS 18/7/2002 USD1000	Purchase	750000	-727125	
S4412452	BCO PINTO&SOTTOMAY PTE1000 (REGD)	Free Delivery Free Receipt Purchase Sale	-8500 8500 10500 -9000	0 0 -196648.18	0 195277.02
S5286140	BCO POPULAR ESP EUR1	Purchase	4990	-367016.57	
C073302101	BE AEROSPACE INC COM	Purchase Sale	1700 -2500	-31997.4	48759.8
C073309106	BE INC COM STK	Purchase	500	-6029.95	
C073325102	BEA SYS INC COM	Purchase Sale	37250 -37075	-624922.67	1196928.72
C073902108	BEAR STEARNS COS INC COM	Free Delivery Free Receipt Purchase Sale	-27800 29315.75 27900 -13500	0 0 -1188427.1	0 518891.69
C073928KA0	BEAR STEARNS COS INC MTN BEO TR#00217 DUE 07-15-2019/07-15-2001 BEO	Free Delivery Purchase	-25000 25000	-25000	0
C075571109	BEBE STORES INC COM	Purchase Sale	1700 -1700	-55835.27	62601.4
S2283876	BECKMAN INSTRS INC NEW SR NT 7.1 DUE 03-04-2003 BEO	Purchase	750000	-749722.5	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C075887109	BECTON DICKINSON & CO COM	Purchase	51300	-1487868.87	
		Sale	-1500		50262.09
C075896100	BED BATH BEYOND INC COM	Purchase	12200	-383816.82	
		Sale	-13300		408874.34
C076446301	BEDFORD PPTY INVS INC COM PAR \$0.02	Purchase	9.428	-158.19	
C077347201	BEL FUSE INC CL A	Purchase	600	-23322.4	
		Sale	-600		20939.39
C077347300	BEL FUSE INC CL B	Purchase	350	-11229.95	
		Sale	-350		9813.47
C077852101	BELL & HOWELL CO NEW COM	Sale	-3800		126307.78
C077853109	BELL ATLC CORP COM	Purchase	43016.239	-2522436.31	
		Sale	-19835.591		1141799.94
C079860102	BELLSOUTH CORP COM STK	Free Delivery	-24900		0
		Free Receipt	63175	0	
		Purchase	26700	-1288412.57	
		Sale	-14550		675273.37
C079895207	BELLWETHER EXPL CO COM NEW	Purchase	1000	-4680.13	
C081437105	BEMIS CO INC COM	Sale	-300		11162.12
S5808135	BENI STABILI SPA ITL200	Free Receipt	8600	0	
		Sale	-8600		2990.33
C082641101	BENTHOS INC COM	Purchase	233	-2006.05	
C083739102	BERGEN BRUNSWIG CORP CL A COM	Free Receipt	500	0	
		Purchase	19600	-554289	
		Sale	-20600		363843.63
S4100898	BERGESEN DY ASA 'A'NOK2.50	Sale	-1240		20441.65
C084102102	BERINGER WINE ESTATES HLDGS INC CL B	Purchase	6810	-272343.25	
		Sale	-3900		145687.87
C084670207	BERKSHIRE HATHAWAY INC CL B COM	Free Receipt	315	0	
		Purchase	45	-97950.35	
		Sale	-382		821495.3

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C086516101	BEST BUY INC COM STK	Free Receipt Purchase Sale	860 16215 -8150	0 -1001298.89	591783.22
C08658U101	BESTFOODS COM	Purchase Sale	200 -4000	-11162.5	197354.73
C087509105	BETHLEHEM STEEL CORP COM	Purchase Sale	100 -43200	-918.75	337569.95
C087851309	BEVERLY ENTERPRISES INC COM STK	Sale	-23800		166842.58
C08860E101	BEYOND COM CORP COM	Purchase Sale	13600 -12200	-460770.5	260562.39
S0154219	BG ORD GBP0.01133	Purchase	52800	-344780.73	
C088788104	BID COM INTL INC COM	Purchase Sale	900 -900	-17003.51	12333.71
C08883R204	BIDHIT COM INC	Purchase Sale	200 -200	-1317.45	420.03
C090008202	BIKERS DREAM INC COM NEW	Purchase Sale	300 -300	-1417.45	1721.28
C090063108	BILLING COM	Purchase Sale	2000 -2000	-21059.9	19939.42
C090324104	BINDLEY WESTN INDS INC COM	Free Receipt Purchase Sale	2500 7500 -11400	0 -238566.2	348395.36
C09051N108	BINGO COM INC ISIN US09051N1081	Purchase	200	-2029.95	
C090572207	BIO RAD LABS INC CL A	Sale	-1700		40641.56
C090578105	BIO TECH GEN CORP COM	Purchase Sale	3600 -3500	-31273.46	33967.73
C09058T108	BIOCHEM PHARMA INC COM	Purchase Sale	300 -300	-7942.45	6551.08
C090586108	BIOCONTROL TECH INC COM	Purchase	22745	-3594.06	
C09058V103	BIOCRYST PHARMACEUTICALS INC COM	Purchase	500	-10029.95	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C090597105	BIOGEN INC COM	Free Receipt	8090	0	
		Purchase	650	-48031	
		Sale	-19905		1641084.88
C090911108	BIOLASE TECH INC COM	Purchase	300	-816.15	
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	Purchase	500	-7761.2	
		Sale	-500		7594.79
C09060P102	BIOMATRIX INC COM	Free Receipt	6400	0	
		Purchase	5900	-285913.06	
		Sale	-23900		932473.24
C09061H307	BIOMERICA INC COM NEW	Purchase	5100	-14103.33	
		Sale	-5100		15884.6
C090613100	BIOMET INC COM	Purchase	100	-4331.25	
		Sale	-700		28249.02
C09161R106	BIOMIRA INC	Purchase	3000	-11714.95	
		Sale	-4000		15365.24
C09065H105	BIOPURE CORP CL A	Purchase	3900	-46800	
		Sale	-3900		29109.01
S4072083	BIPOP-CARIRE ITL5000	Purchase	3000	-102422.92	
C091250100	BIRMINGHAM STL CORP COM	Purchase	4400	-30581.8	
C091283101	BIRNER DENTAL MGMT SVCS INC COM	Sale	-1500		3198.22
C055472104	BISYS GROUP INC COM	Purchase	6939	-376234.27	
		Sale	-26820		1451191.84
C055482103	BJ SVCS CO COM	Sale	-1400		44013.81
C05548J106	BJS WHSL CLUB INC COM STK	Free Receipt	15200	0	
		Sale	-30400		1009541.17
C060505104	BK AMER CORP COM	Free Receipt	100611	0	
		Purchase	10400	-686705.89	
		Sale	-31400		1998049.59
S4999621	BK AUSTRIA AG NPV	Purchase	2600	-142881.94	
C091797100	BLACK & DECKER CORP COM	Purchase	9500.9	-448793.56	
		Sale	-800		45035.7



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C091826107	BLACK BOX CORP DEL COM	Purchase	125	-7234.76	
C092113109	BLACK HILLS CORP COM	Purchase	2300	-50746.51	
C09247X101	BLACKROCK INC CL A COM STK	Purchase	34050	-476700	
C093210102	BLANCH E W HLDGS INC COM	Purchase	1900	-114191.1	
C120113105	BLDG MATLS HLDG CORP COM	Purchase	1900	-23096.95	
C093538106	BLIMPIE INTL INC COM	Purchase Sale	3000 -2000	-6277.35	6189.88
C093671105	BLOCK H & R INC COM	Purchase Sale	100 -700	-4768.75	35173.8
C093698108	BLONDER TONGUE LAB INC COM	Sale	-400		2569.96
C096227103	BLUEFLY INC COM	Purchase Sale	730 -730	-16194.13	9313.48
C096227111	BLUEFLY INC WT EXP 05-15-02	Sale	-1500		12642.07
C09623P102	BLUESTONE SOFTWARE INC COM STK	Purchase Sale	500 -500	-21248.7	21719.32
C09643P108	BLYTH INDS INC COM	Sale	-7000		242268.21
C055607105	BMC INDS INC MINN COM	Sale	-1000		10719.69
C055921100	BMC SOFTWARE INC COM STK	Purchase Sale	10280 -5965	-414924.28	270173.63
C065412108	BNK UNITED CORP CL A COM	Purchase Sale	33800 -16260	-1335793.97	639613.33
C096761101	BOB EVANS FARMS INC COM	Purchase Sale	2900 -2900	-63252.38	56910.6
S0108120	BOC GROUP ORD 25P	Purchase Sale	16096 -32000	-256710.8	533800.12
S2283478	BOEING CO 6.625 DEB DUE 02-15-2038	Sale	-1420000		1436286.6
C097023105	BOEING CO CAP	Free Delivery Purchase Sale	-1.091 22692.419 -18777.198	-902448.37	0 716930.82

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C097383103	BOISE CASCADE CORP COM	Purchase	100	-4125	
		Sale	-5800		224796.64
C097519102	BOLDER TECHNOLOGIES CORP COM	Purchase	1750	-18369.8	
C098529308	BONSO ELECTRS INTL INC COM PAR \$0.003	Sale	-1000		6469.83
C098570104	BOOKS-A-MILLION INC COM	Purchase	31550	-678405.72	
		Sale	-31550		430458.87
S6112200	BORAL NPV	Sale	-132305		195320.32
C099709107	BORDERS GROUP INC COM STK	Purchase	5100	-95637.12	
		Sale	-50850		791372.74
C099724106	BORG WARNER AUTOMOTIVE INC COM	Purchase	6070	-352426.39	
		Sale	-400		20825.3
S4447175	BOSS, HUGO NON VTG PRF DM50	Free Delivery	-140		
		Free Receipt	45	0	0
		Purchase	95	-140714.01	
C101388106	BOTTOMLINE TECHNOLOGIES DEL INC COM	Purchase	1797	-81189.29	
		Sale	-1797		75887.79
S4115159	BOUYGUES FF50	Purchase	600	-273535.65	
C102183100	BOWATER INC COM	Sale	-28000		1511330.8
C103043105	BOWNE & CO INC COM	Purchase	11100	-186951.75	
		Sale	-600		7343.15
C103304101	BOYD GAMING CORP	Purchase	3400	-21150.04	
C103354106	BOYDS COLLECTION LTD COM	Purchase	22400	-403200	
		Sale	-22400		299169.74
S0068707	BPB INDUSTRIES ORD 50P	Sale	-78160		285495.53
S5759943	BQE NATL PARIS CVG WTS (15/7/2002)	Free Receipt	1300	0	
		Sale	-1300		6075.48
S4133667	BQE NATL PARIS EUR4	Free Receipt	2900	0	
		Purchase	9810	-814280.32	
		Sale	-3400		287171.12

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C104674106	BRADY CORP CL A COM STK	Purchase	2700	-69214.5	
S2117793	BRAHMA (CIA CERVEJ PREF SHS NPV(PN)	Sale	-60530		26723.74
C10553F106	BRASS EAGLE INC COM	Purchase	100	-2179.95	
C105658108	BRAUN S FASHION CORP COM	Purchase Sale	400 -400	-8279.95	7369.8
S4152178	BRAZIL C EUROCLEAR VAR RT BD DUE (4 CASH 4 CAP) 04-15-2014 REG	Free Receipt Purchase Sale	-142096 510000 -1310000	-365982.18	0 852758.22
S4147538	BRAZIL REP OF-NEW MONEYSER L ISIN 04-15-2009 BEO #XS0049978165 DUE	Purchase	110000	-77275	
S4152167	BRAZIL(FED REP OF) 8% DEBS BOND L 15.04.2014	Free Receipt Sale	-64084 -400000		0 277918.32
S4134983	BRAZIL(FED REP OF) FRN 1/2001 USD1000	Free Receipt Sale	196350 -510000	0	286368.72
S4147378	BRAZIL(FED REP OF) FRN 4/06 USD1000	Free Receipt Sale	40000 -1000000	0	620603.58
S208579U	BRAZIL(REP OF) 11.625% BDS 15.04.2004(USD)	Purchase Sale	170000 -170000	-168419	156266
C05564E106	BRE PROPS INC CL A COM	Sale	-500		11813.4
C106372105	BREAKAWAY SOLUTIONS INC COM	Purchase Sale	330 -330	-16179.33	16304.5
C106702103	BREED TECHNOLOGIES INC COM	Sale	-202.549		1730.59
S6132101	BRIDGESTONE CORP Y50	Purchase	2000	-57822.47	
C109043109	BRIGGS & STRATTON CORP CAP	Purchase Sale	12100 -200	-685963.23	13043.3
C109473108	BRIGHTPOINT INC COM	Purchase Sale	17345 -11945	-116463.06	102691.76
C109641100	BRINKER INTL INC COM	Purchase Sale	22850 -2500	-617712.52	66785.26

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C109704106	BRIO TECH INC COM	Purchase Sale	200 -200	-3204.95	3494.93
C110122108	BRISTOL MYERS SQUIBB CO COM	Free Receipt Purchase Sale	83485 101580.666 -130900.912	0 -7908140.22	10075391.45
S6752349	BRIT AMER TOBACCO MYR0.50	Sale	-17000		113990.07
S0129057	BRITISH AIRWAYS ORD 25P	Free Receipt Purchase	16800 346	0 -2239.42	
C111320107	BROADCOM CORP CL A	Purchase Sale	2577 -1771	-316821.16	241164.66
C111412102	BROADVISION INC COM	Free Receipt Purchase Sale	2000 9720 -2870	0 -813552.12	112407.68
C111620100	BROADWING INC COM ISIN US1116201005	Free Receipt	209	0	
C111621108	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087	Purchase Sale	6950 -6950	-381161.42	653688.06
S6144690	BROKEN HILL PTY NPV	Purchase Sale	5877 -3822	-53520.19	28794.85
C11434A100	BROOKS AUTOMATION INC COM	Purchase Sale	23810 -23810	-528527.61	472620.6
C115736100	BROWN SHOE INC NEW COM	Free Receipt Sale	23500 -2800	0	55176.78
C115660201	BROWN TOM INC COM NEW	Purchase	3100	-42387	
C115637209	BROWN-FORMAN INC CL B NON-VTG COM	Purchase Sale	100 -500	-6775	32805.12
C115885105	BROWNING-FERRIS IND INC COM	Purchase Sale	11400 -18200	-325875.45	740296.98
C117043109	BRUNSWICK CORP COM	Purchase Sale	29900 -900	-669619.12	20733.03
CG16547187	BSCH FIN LTD 7.35 SER J	Free Receipt Sale	200 -200	0	4397.87

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C100534106	BSTN ACOUSTICS INC COM	Purchase	1.914	-34.19	
		Sale	-150		3494.93
C100557107	BSTN BEER INC CL A	Purchase	5100	-44067.45	
		Sale	-11400		97344.39
C100578103	BSTN CHICKEN INC	Purchase	5000	-3194.9	
		Sale	-140		68.04
C101137107	BSTN SCIENTIFIC CORP COM	Free Receipt	8235	0	
		Purchase	3600	-112259.93	
		Sale	-3400		124463.56
C05576J101	BTG INC COM	Purchase	500	-3225.4	
		Sale	-500		2907.45
S0272133	BTR ORD GBX30.76923	Sale	-44629		93119.92
C118255108	BUCKEYE TECHNOLOGIES INC COM	Sale	-3100		45568.47
C118440106	BUCKLE INC COM	Purchase	11900	-330666.21	
		Sale	-11900		207650.98
S4150525	BUDERUS AG DEM50	Free Receipt	55	0	
		Sale	-55		19864.35
C119003101	BUDGET GROUP INC CL A	Purchase	7400	-93410.2	
		Sale	-7400		65106.72
C119424984	BUENOS AIRES EMBOTELLADORA S A EXP 01-05-1999	Free Delivery	-98000		0
		Free Receipt	98000	0	
C119882108	BUFFETS INC COM	Purchase	34500	-406115.31	
		Sale	-62400		612456.39
S5516751	BUHRMANN NV NLG2.50(POST CONS)	Free Receipt	10800	0	
		Purchase	8172	-133553.32	
S5640070	BUHRMANN NV NLG2.50(POST CONS)ST DIV 99	Free Receipt	10800	0	
		Sale	-10800		-6859.06
S4149534	BULGARIA(NAT REP) FRN 7/11 USD(VAR)BR	Purchase	310000	-227385	
S0154004	BUNZL ORD 25P	Purchase	7244	-35138.02	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C121579106	BURL COAT FACTORY WHSE CORP COM	Purchase Sale	27100 -27100	-489124.7	370988.71
C121693105	BURL INDS INC NEW COM	Purchase Sale	14600 -14600	-144008.56	99268.78
C12189T104	BURL NORTHN SANTA FE CORP COM	Purchase Sale	400 -3000	-14700	99210.4
C122014103	BURL RES INC COM	Purchase Sale	1900 -1100	-72531.95	45904.69
C12232C108	BURNHAM PAC PPTYS (STATE INCORP CHANGED FROM CAL MARYLND CUSIP WILL REMAIN SAME)	Sale	-1000		12407.13
C124661109	C&D TECHNOLOGIES INC COM	Sale	-2200		55298.01
C129900106	CA AMPLIFIER INC COM	Purchase	200	-4104.95	
C130334105	CA INDPT BANCORP COM	Purchase Sale	1.059 -212.771	-23.29	4225.3
C130788102	CA WTR SVC GROUP COM	Purchase Sale	300 -300	-9442.45	7788.53
S0162557	CABLE & WIRELESS ORD GBP0.25	Sale	-2000		27756.91
C126924109	CABLE DESIGN TECHNOLOGIES CORP	Purchase	7600	-172339.88	
S6436461	CABLE&WIRELESS HKT HKD0.50	Purchase Sale	8800 -10400	-22942.02	25092.86
C126920107	CABLETRON SYS INC COM	Purchase Sale	22100 -108675	-280893.53	1113358.54
C127190304	CACI INTL INC CL A	Purchase	1500	-31313.25	
S0610700	CADBURY SCHWEPPES ORD GBP0.125	Free Receipt Purchase Sale	74580 19100 -5400	0 -128343.93	32506.29
S0161242	CADBURY SCHWEPPES ORD GBP0.25	Free Delivery Purchase Sale	-37602 4624 -2000	-64214.04	0 33797.44
C127387108	CADENCE DESIGN SYS INC COM	Purchase Sale	9500 -9000	-124449.47	127713.81

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C127914109	CAL DIVE INTL INC COM	Purchase Sale	375 -485	-6466.15	9319.2
C131193104	CALLAWAY GOLF CO COM	Purchase Sale	14607.177 -14902.642	-193858.74	158065.84
C131347106	CALPINE CORP COM	Free Receipt Purchase Sale	12080 20000 -11460	0 -859433.02	613201.88
S2409296	CALPINE CORP SR NT 7.75 DUE 04-15-2009 BEO	Purchase	28000	-27895	
C131380206	CALTON INC NEW COM NEW	Purchase	5000	-6762.75	
C132011107	CAMBREX CORP COM	Sale	-12370		317350.94
C132426107	CAMBRIDGE NEUROSCIENCE INC COM	Purchase Sale	1000 -1000	-1592.45	657.52
C132524109	CAMBRIDGE TECH PARTNERS MASS INC COM	Purchase Sale	1050 -650	-17807.3	11247.26
C133131102	CAMDEN PPTY TR SH BEN INT	Sale	-17334		460170.43
C134429109	CAMPBELL SOUP CO COM	Purchase Sale	14654.738 -18151.828	-590074.77	760774.85
S2371157	CANADA(GOVT OF) 4.5% NTS 1/6/01 CAD1000	Purchase Sale	33000000 -16500000	-22015279.47	10957511.69
C137219200	CANANDAIGUA BRANDS INC CL A	Sale	-3300		193740.16
C13738V103	CANCEROPTION COM INC COM COM ISIN US13738V1035	Purchase Sale	1600 -1600	-7248	7083.01
C13741M108	CANDLEWOOD HOTEL CO INC COM	Purchase	2000	-7184.9	
S6172323	CANON INC JPY50	Sale	-1000		21942.02
C14040H105	CAP 1 FNCL COM	Free Receipt Purchase Sale	19100 25351.202 -3780.06	0 -1898169.59	232161.55
C139733109	CAP AUTOMOTIVE REIT COM SH BEN INT	Purchase Sale	380 -24880	-4732.45	317321.96

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S4163437	CAP GEMINI EUR8	Purchase	610	-102131.4	
C140667106	CAPROCK COMMUNICATIONS CORP COM	Purchase Sale	22420 -22420	-497455.13	723381.1
C14149Y108	CARDINAL HLTH INC	Free Receipt Purchase Sale	298 62370 -49069	0 -3736217.17	2636412.92
C14160N106	CARDSTAKES COM	Free Receipt	13	0	
C141705103	CAREMARK RX INC COM	Free Receipt	100	0	
C143436103	CARMIKE CINEMAS INC CL A	Purchase Sale	3300 -4500	-52889.22	64207.45
C143658102	CARNIVAL CORP COM	Purchase Sale	25030.172 -47980	-1079451.1	2040405.83
C143877108	CAROLINA 1ST CORP COM	Sale	-1800		41725.84
C144141108	CAROLINA PWR & LT CO COM	Purchase Sale	400 -900	-17084	37054.98
C144285103	CARPENTER TECH CORP COM	Purchase Sale	4500 -4400	-117869.82	111825.86
S4177546	CARREFOUR EUR15	Free Delivery Free Receipt Purchase Sale	-737 907 30 -200	0 -22334.66	0 138133.77
S5641567	CARREFOUR EUR2.5	Free Receipt Purchase Sale	1422 530 -50	0 -81204.2	8702.19
C144433109	CARREKER-ANTINORI INC COM	Purchase Sale	4200 -4200	-29620.71	27004.37
C144460102	CARRIER ACCESS CORP COM	Purchase Sale	8550 -8550	-368356.4	291103.71
C147339105	CASCADE NAT GAS CORP COM	Purchase	1800	-32312.7	
C147448104	CASELLA WASTE SYS INC CL A COM STK	Sale	-23300		546607.26



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C147528103	CASEYS GEN STORES INC COM	Purchase	285	-3948.7	
		Sale	-285		3853.05
C148867104	CATALINA MARKETING CORP COM	Purchase	5600	-483651.28	
C149016107	CATAPULT COMMUNICATIONS CORP COM	Purchase	330	-7333.6	
		Sale	-230		4413.07
C149111106	CATELLUS DEV CORP	Sale	-200		2994.94
C149123101	CATERPILLAR INC COM	Purchase	1516.014	-79911.94	
		Sale	-8638.839		451555.91
C14915R105	CATHYAONLINE INC COM STK	Purchase	1000	-799.9	
		Sale	-1000		760.02
C149205106	CATO CORP NEW CL A	Purchase	4900	-46954.25	
		Sale	-4900		55037.41
C12489L108	CB RICHARD ELLIS SVCS INC COM	Purchase	100	-1543.25	
C12489V106	CBRL GROUP INC COM STK	Free Receipt	0.063	0	
		Purchase	52800.001	-865013.38	
		Sale	-48300		695275.56
S6160180	CDL HOTELS INTL HKD1	Purchase	125000	-43021.97	
C136375102	CDN NATL RY CO COM	Free Receipt	200	0	
		Purchase	200	-13429.95	
C135923100	CDN PAC LTD NEW COM	Sale	-3400		69527.67
C125086108	CDNOW / N2K INC COM STK	Free Receipt	500	0	
		Purchase	600	-11354.95	
		Sale	-1100		20739.4
C125129106	CDW COMPUTER CTRS INC COM	Free Receipt	300	0	
		Purchase	450	-33289.85	
		Sale	-150		10214.75
C125137109	CEC ENTMT INC COM	Purchase	6400	-191208.32	
		Sale	-14100		409462.16
S507389W	CELANESE AG FRACTIONS	Free Delivery	-54		0
		Free Receipt	100	0	
		Sale	-46		772.63

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S5791558	CELANESE AG NPV	Free Receipt Sale	54 -54	0	956.59
S2262659	CELESTICA INC COM NPV (USD)	Purchase	1392	-89073.23	
C151020104	CELGENE CORP COM	Purchase Sale	4000 -4000	-47589.91	104876.58
C150921104	CELL GENESYS INC COM	Purchase Sale	1200 -2200	-7422.4	10809.77
C15114R101	CELL PATHWAYS INC NEW COM	Purchase Sale	3200 -2200	-39552.3	27433.08
C150934107	CELL THERAPEUTICS INC CDT-COM	Purchase	1000	-3572.09	
C15115M101	CELLNET DATA SYS INC COM	Purchase Sale	1000 -1000	-7279.95	6282.33
C150925105	CELLSTAR CORP	Purchase Sale	2000 -6000	-14684.9	47505.89
S2183578	CEMEX S A COM STK ISIN MXP225611567	Sale	-4272		19530.2
C151313103	CENDANT CORP COM STK	Free Receipt Purchase Sale	160 24473 -36943	0 -472258.3	698253.6
C152357109	CENT & S W CORP COM	Purchase Sale	200 -7000	-4975	180977.66
C153527106	CENT GARDEN & PET CO COM	Sale	-14000		172969.52
C154647101	CENT NEWSPAPER INC CL A COM	Purchase	6600	-281417.4	
C151392206	CENTENNIAL TECHNOLOGIES INC COM NEW	Free Receipt Sale	242 -18	0	45.42
C15231R109	CENTEX CONSTR PRODS INC COM	Purchase Sale	4020 -9890	-142386.37	358226.51
C152312104	CENTEX CORP COM	Free Delivery Free Receipt Purchase Sale	-21300 21300 34700 -15300	0 0 -1125162.36	0 399690.3

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C15640W103	CENTURA SOFTWARE CORP COM	Purchase	500	-4122.4	
		Sale	-300		2010.38
S2427566	CENTURY COMMUNICATIONS CORP 8.875 SR NT DUE 01-15-2007	Purchase	23000	-24150	
C156700106	CENTURYTEL INC COM ISIN US1567001060	Free Receipt	5357.333	0	
		Purchase	6100	-252658.59	
		Sale	-857.333		33986.79
C156490104	CENTY BUSINESS SVCS INC COM	Sale	-9200		108965.09
C156684102	CENTY TECHNOLOGIES INC COLO COM	Free Receipt	780	0	
C156708109	CEPHALON INC CON	Purchase	50400	-789467.62	
		Sale	-17600		312532.2
C15677T106	CERIDIAN CORP COM	Free Receipt	2700	0	
		Purchase	250	-8748.7	
		Sale	-850		29750.28
C156787103	CERPROBE CORP COM	Sale	-100		1432.5
C12525N100	CFI PROSERVICES INC COM	Purchase	100	-1101	
C12525K106	CFM TECHNOLOGIES INC COM	Purchase	1000	-8779.95	
		Sale	-1000		7094.81
C171340102	CH & DWIGHT INC COM	Free Receipt	4500	0	
		Purchase	4500	-192923.55	
C157639105	CHALONE WINE GROUP LTD	Purchase	500	-4779.95	
C158496109	CHAMPION ENTERPRISES INC COM	Purchase	3800	-50493.6	
		Sale	-500		10157.21
C158525105	CHAMPION INTL CORP COM	Purchase	1200	-71492.55	
		Sale	-5600		249116.31
C158711101	CHAMPIONSHIP AUTO RACING TEAM INC COM	Purchase	1760	-55449.95	
		Sale	-760		25049.21
C161133103	CHARMING SHOPPES INC COM	Purchase	16200	-93593.88	
C160902102	CHART HOUSE ENTERPRISES INC COM	Purchase	1000	-6076.58	
		Sale	-1000		5529.01

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C160903100	CHARTER 1 FINCL INC COM	Free Receipt Sale	1621.75 -12500.75	0	336890.03
S2505224	CHARTER COM HLDGS 8.625%SNR NTS 1/4/09USD1000	Free Receipt Sale	60000 -12000	0	11580
C16117M107	CHARTER COMMUNICATIONS INC DEL CL A	Purchase Sale	21585 -11300	-426481.06	261597.12
C16147N208	CHASE CAP IV CAP SECS SER D	Sale	-200		4607.39
S2527347	CHASE MANHATTAN CORP NEW CHASE MANHATTANCORP 7 DUE 11-15-2009 BEO	Purchase	90000	-89214.3	
C16161A108	CHASE MANHATTAN CORP NEW COM	Free Delivery Free Receipt Purchase Sale	-27200 27200 69806.975 -98162.101	0	0 7694880.89
S208437U	CHASE MANHATTAN CORP NEW NT 5.75 DUE 04-15-2004 BEO	Purchase Sale	200000 -90000	-199280	86499
C161726104	CHATEAU CMNTYS INC COM	Purchase Sale	100 -350	-2823.7	10059.8
C162456107	CHATTEM INC COM	Purchase Sale	3500 -2500	-139256	109490.34
C162672109	CHEAP TICKETS INC COM COM	Purchase	300	-9062.72	
CM22465104	CHECK PT SOFTWARE COM	Purchase Sale	7715 -6890	-532706.01	805945.25
C162816102	CHECKFREE HLDGS CORP COM	Purchase Sale	1950 -1550	-80494.81	63439.25
C162825103	CHECKPOINT SYS INC	Purchase Sale	300 -300	-3003.41	2471.25
C163072101	CHEESECAKE FACTORY INC COM	Purchase Sale	26400 -12700	-598451.4	345056.03
C163262108	CHELSEA GCA RLTY INC COM	Purchase Sale	45.414 -14400	-1525.03	492625.27
C163731102	CHEM FINL CORP COM	Purchase	200	-6054.95	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C163780EA3	CHEM MTG SECS INC SER 1996-1 CL A-8 7.25MO BD 1-25-26 BEO	Free Delivery	-968399.97		0
		Free Receipt	969361.98	0	
		Purchase	-962.01		0
C165159104	CHES CORP COM	Sale	-6900		221983.65
S2190943	CHES ENERGY CORP 9.125 DUE 04-15-2006/04-15-2001 REG	Sale	-390000		343200
C165167107	CHES ENERGY CORP COM	Purchase	25900	-87424.35	
S6190273	CHEUNG KONG(HLDGS) HKD0.50	Purchase	6000	-51050.23	
C166751107	CHEVRON CORP COM	Free Delivery	-10400		0
		Free Receipt	10400	0	
		Purchase	17488.162	-1634775.03	
		Sale	-7743.065		683942.57
C168615102	CHICOS FAS INC	Purchase	1300	-36751	
		Sale	-1300		37171.87
C168904100	CHILDRENS BEVERAGE GROUP INC COM	Purchase	500	-1354.4	
		Sale	-6292		5832.87
C168905107	CHILDRENS PL RETAIL STORES INC COM	Purchase	43580	-1294326.46	
		Sale	-23640		827658.38
S5674961	CHILE(REP OF) 6.875% SR NTS 28/4/2009 USD	Purchase	500000	-499320	
		Sale	-500000		461750
S208859W	CHILECTRA SA POISON PILL RTS 26/03/99144	Free Receipt	1137	0	
		Sale	-1137		2.73
S6073556	CHINA TELECOM (HK) HKD0.10	Purchase	57000	-133954.48	
		Sale	-10000		48324.28
CG2108N109	CHINADOTCOM CORP	Purchase	7605	-276428.96	
		Sale	-7170		366849.77
C170032106	CHIQUITA BRANDS INTL INC COM	Purchase	40874.524	-310775.14	
		Sale	-57200		514627.59
C170038103	CHIREX INC COM	Purchase	2900	-82345.5	
C169905106	CHOICE HOTELS INTL INC COM	Purchase	2000	-31028	
C170388102	CHOICEPOINT INC COM	Free Receipt	10	0	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C170520100	CHRIS-CRAFT IND INC COM	Free Delivery	-11400		0
		Free Receipt	11400	0	
		Purchase	11400	-588210.72	
		Sale	-11400		816601.5
S4194545	CHRISTIAN DIOR FF52	Purchase	1100	-192224.45	
C12542A206	CHS ELECTRONICS INC COM NEW	Purchase	600	-4529.95	
		Sale	-600		1694.99
C171232101	CHUBB CORP COM	Purchase	700	-49002.5	
		Sale	-1700		110591.05
S6195869	CHUDENKO CORP JPY50	Free Receipt	18	0	
		Purchase	1000	-17431.56	
		Sale	-18		305.19
C17163B102	CIBER INC COM	Purchase	52000	-938914.38	
		Sale	-51300		863256.11
S4768371	CIE DE ST-GOBAIN EUR16	Purchase	2300	-405656.48	
C171779101	CIENA CORP COM	Purchase	28650	-1073096.24	
		Sale	-24434		673971.81
C125509109	CIGNA CORP COM	Purchase	1811.037	-140301.46	
		Sale	-24411.037		2119527.46
S2198657	CIM PORT ITAU CIA PREF SHARES NPV (PN)	Sale	-70000		6439.08
C172062101	CIN FNCL CORP COM	Purchase	100	-3993.75	
		Sale	-1000		39048.66
C172474108	CINERGY CORP COM	Purchase	100	-3181.25	
		Sale	-900		27711.54
C172737306	CIRCUIT CY STORES INC CARMAX GROUP	Purchase	2000	-6934.96	
		Sale	-1000		4657.39
C172737108	CIRCUIT CY STORES INC COM	Free Receipt	3800	0	
		Purchase	300.469	-14210.74	
		Sale	-12800.594		487096.43
C172755100	CIRRUS LOGIC INC COM	Purchase	1000	-7279.95	
C17275R102	CISCO SYS INC COM	Free Delivery	-200		0
		Free Receipt	203066	0	
		Purchase	59162	-5308807.21	
		Sale	-166366		14644211.37

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S506881U	CIT GROUP INC 7.125 DUE 10-15-2004 BEO	Purchase	370000	-369955.6	
C125577106	CIT GROUP INC CL A COM STK	Free Receipt Purchase Sale	55510 43400 -72400	0 -1138355.15	1918349.75
C172853202	CITADEL COMMUNICATIONS CORP COM	Purchase Sale	5800 -5800	-217416.48	212995.74
C172967101	CITIGROUP INC COM	Free Delivery Free Receipt Purchase Sale	-10800 93146 148070.526 -77962.823	0 0 -8186526.83	0 4324706.23
C177376100	CITRIX SYS INC COM	Purchase Sale	39690 -30890	-1320516.7	1954471.5
C178566105	CITY NATL CORP COM	Sale	-30790		1010901.62
C12561E105	CKE RESTAURANTS INC COM STK	Sale	-500		10219.7
C179580204	CLAIRE TECHNOLOGIES INC COM PAR \$0.001	Free Delivery	-500		0
C179584107	CLAIRES STORES INC	Purchase Sale	30170 -30170	-905997.58	682928.16
S5479757	CLARIANT CHF50(REGD)	Purchase Sale	200 -200	-81816.45	91600.25
S2438007	CLARICA LIFE INS CO COM ISIN #CA1804741082	Purchase	13000	-193146.61	
C182707109	CLARUS CORP DEL COM	Purchase Sale	3900 -2000	-69654.79	35862.46
C184190106	CLAYTON HOMES INC COM	Free Receipt Purchase Sale	87 32301.79 -10125	0 -365213.61	109035.59
C184502102	CLEAR CHANNEL COMMUNICATIONS INC COM	Purchase Sale	26900 -6200	-1863781.18	438807.17
C185395100	CLEARWORKS NET INC COM	Free Receipt	100	0	

Page 90 of 257

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C12561W105	CLECO CORP NEW COM	Purchase	328.884	-10696.25	
C185896107	CLEV CLIFFS INC COM	Sale	-4700		169157.22
C189054109	CLOROX CO COM	Free Receipt Purchase Sale	4278 1124.981 -790.49	0 -106110.88	78948.28
C189093107	CLOSURE MED CORP COM	Purchase Sale	1250 -1150	-23637.89	20664.81
S6097017	CLP HOLDINGS HKD5	Purchase	5000	-24163.33	
C125750109	CMGI INC ISIN #US1257501098	Free Receipt Purchase Sale	6054 18242 -21069	0 -2572821.06	3324423.47
C203902101	CMNTY 1ST BANKSHARES INC COM	Purchase Sale	23180 -30900	-517439.89	594518.77
C204037105	CMNTY SVGS BANKSHARES INC NEW COM STK	Purchase Sale	37700 -9100	-405096.12	116055.62
S6215035	CMNWLTH BK OF AUST NPV	Purchase	1087	-17791.75	
S2304926	CMO CAPCO AMER SECURITIZATION CORP COML MTG PASSTHRU 98-D7 A-1A VAR 12-15-07 BEO	Sale	-1879605.25		1803874.99
S2379333	CMS ENERGY CORP 7.5 DUE 01-15-2009 BEO	Purchase	68000	-64120	
C125896100	CMS ENERGY CORP COM	Purchase Sale	4500 -500	-198847.25	19963.1

C12612W104	CNF TRANSN INC COM STK	Purchase	29900	-1215342.76	
		Sale	-35600		1485004.1
S5543986	CNP ASSURANCES FRF25	Purchase	4900	-123871.73	
C18975L106	COACH USA INC COM	Purchase	12200	-361760.55	
		Sale	-12200		500483.73
C190441105	COASTAL CORP COM	Purchase	200	-7737.5	
		Sale	-1300		48404.61
C19057T108	COASTCAST CORP	Sale	-700		7669.79



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C19074R101	COBALT NETWORKS INC COM	Purchase	2200	-101786.2	
		Sale	-2200		297366.37
C191098102	COCA COLA BOTTLING CO CONS COM	Purchase	400	-22684.9	
		Sale	-200		11219.67
C191216100	COCA COLA CO COM	Purchase	23306.606	-1514437.44	
		Sale	-52205.005		3377155.02
C191219104	COCA COLA ENTERPRISES INC COM	Purchase	24426.829	-779244.28	
		Sale	-11902.244		360967.4
S6123451	COCA-COLA AMATIL NPV	Purchase	65751	-324443.4	
S0292227	COCA-COLA BEVERAGE ORD GBP0.50	Sale	-60800		97090.55
C192108108	COEUR D ALENE MINES CORP IDA COM	Purchase	500	-2279.95	
		Sale	-1000		4719.88
C192422103	COGNEX CORP COM	Purchase	6200	-167975.98	
C192423101	COGNICASE INC COM	Purchase	100	-2704.95	
		Sale	-100		2369.97
C192432102	COGNITRONICS CORP COM	Purchase	500	-8154.95	
C192479103	COHERENT INC COM	Purchase	4700	-63837.75	
		Sale	-5400		81274.88
C192576106	COHU INC COM	Sale	-1200		50362.32
C19259P300	COINSTAR INC COM	Purchase	2100	-19477.35	
		Sale	-1000		6109.71
C193294105	COLE KENNETH PRODTNS INC CL A	Purchase	2400	-84024	
S6209908	COLES MYER LIMITED NPV	Purchase	55201	-320574.7	
C194162103	COLGATE-PALMOLIVE CO COM	Free Receipt	29150	0	
		Purchase	3250	-285629.73	
		Sale	-25700		1911015.92
S217942U	COLOMBIA (REP OF) 9.75% BONDS 23.04.2009	Purchase	470000	-436033.1	
C19564H100	COLONIAL DOWNS HLDGS INC CL A	Purchase	100	-229.95	
S6094632	COLONIAL LTD NPV	Purchase	8274	-29722.83	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C195872106	COLONIAL PROP TR SH BEN INT	Sale	-16900		457836.18
S0424699	COLT TELECOM GROUP ORD GBP0.025	Sale	-30000		587052.96
C197677107	COLUMBIA /HCA HEALTHCARE CORP COM	Purchase Sale	900.123 -56250.985	-23095.47	1268911.44
C197236102	COLUMBIA BKG SYS INC COM	Free Receipt Purchase	245 264	0 -4827.33	
C197648108	COLUMBIA ENERGY GROUP COM	Purchase Sale	100 -600	-5056.25	32706.37
C198516106	COLUMBIA SPORTSWEAR CO COM	Purchase Sale	800 -3300	-12716	59925.74
C205937105	COM21 INC COM	Purchase Sale	600 -600	-12861.51	9189.78
C200300101	COMCAST CORP CL A COM	Purchase Sale	300 -100	-12139.85	3807.42
C200300200	COMCAST CORP CL A SPL	Free Receipt Purchase Sale	26634 22050 -19777	0 -936530.93	1128417.54
C200332302	COMDIAL CORP COM NEW	Sale	-210		1676.24
C200336105	COMDISCO INC COM	Purchase Sale	94434.872 -66034.872	-1975184.28	1258901.68
C200340107	COMERICA INC COM	Free Delivery Free Receipt Purchase Sale	-15000 15000 15200 -16000	0 -849981	924856.49
C199908104	COMFORT SYS USA INC COM	Sale	-1300		21781.07
C200435105	COMINCO LTD COM	Purchase Sale	1000 -1000	-17211.2	16531.99
C201723103	COML METALS CO COM	Purchase	500	-12758	
C202218103	COML NET LEASE RLTY INC COM	Purchase Sale	28746.859 -6588	-351265.33	74216.65

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C200519106	COMM BANCORP INC N J COM	Free Receipt Purchase Sale	130 7540 -1620	0 -338865.15	71375.41
C200641108	COMM GROUP INC MASS COM	Purchase Sale	1100 -1200	-24490.4	34504.6
CM25596103	COMM TOUCH SOFTWARE LTD COM	Purchase Sale	12000 -12000	-192000	252741.57
C203372107	COMMSCOPE INC COM	Free Delivery Free Receipt Purchase Sale	-5900 5900 70340 -31210	0 -1286237.65	0 754808.81
C204493100	COMPAQ COMPUTER CORP COM	Free Delivery Purchase Sale	-1001.792 79638.654 -172474.756	-2892994.28	0 5527510.31
C20449H109	COMPASS BANCSHARES INC COM	Free Receipt Purchase Sale	5875 24730 -18875	0 -820430.07	565059.29
S0288011	COMPASS GROUP ORD GBP0.025	Purchase Sale	12000 -3000	-120394.78	32273.84
C20452F107	COMPLETE BUSINESS SOLUTIONS INC COM	Purchase Sale	26000 -26000	-789454.01	440857.91
C204795306	COMPUDYNE CORP COM STK PAR \$0.75	Purchase	2500	-18021.83	
C204912109	COMPUTER ASSOC INTL INC COM	Purchase Sale	9230.658 -4850.085	-553462.17	208731.17
C204897300	COMPUTER CONCEPTS CORP COM PAR \$0.001	Purchase Sale	1000 -1000	-1342.45	1220
C205908106	COMPUTER HORIZONS CORP COM	Purchase Sale	300 -300	-5073.7	4469.9
C205199102	COMPUTER LEARNING CTRS INC COM	Purchase	520	-3761.03	
C204925101	COMPUTER NETWORK TECH CORP COM	Purchase Sale	2000 -2000	-32466.15	35845.12
C205363104	COMPUTER SCI CORP COM	Purchase Sale	100 -800	-5962.5	51392

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C205477102	COMPUTER TASK GROUP INC COM	Purchase Sale	200 -450	-4884.9	7157.77
C205638109	COMPUWARE CORP COM	Free Receipt Purchase Sale	7300 10300 -5500	0 -632725.53	165680.12
C205930209	COMSAT CAP I L P MONTHLY INC PFD SECS 8.125	Purchase Sale	62.47 -2378.843	-1584.13	59716.27
C20564D107	COMSAT CORP SER 1 COM	Free Delivery Free Receipt	-2000 903	0	0
C20564D982	COMSAT CORP	Free Receipt Sale	2000 -2000	0	49874.5
C205912108	COMSHARE INC COM	Purchase Sale	1000 -1200	-4154.96	3677.46
C205768203	COMSTOCK RES INC COM NEW	Purchase Sale	2000 -1000	-7934.9	5094.87
C205862402	COMVERSE TECH INC	Free Receipt Purchase Sale	3800 19595 -20900	0 -1464172.76	1550254.54
S2608190	COMWLTH EDISON CO MEDIUM TERM NTS BOOK ENTRY 9.05 DUE 10-15-1999	Sale	-440000		440000
C203004106	COMWLTH INDS INC DEL COM	Purchase Sale	3000 -3000	-44865	32477.81
C203349105	COMWLTH TEL ENTERPRISES INC NEW COM	Purchase Sale	800 -800	-30366	31532.94
C205887102	CONAGRA INC COM	Purchase Sale	400 -2900	-9925	80803.53
C20589R107	CONCENTRIC NETWORK CORP DEL COM	Free Receipt Purchase Sale	7030 9765 -16695	0 -637604.53	354890.72
C206156101	CONCORD CAMERA CORP COM	Purchase Sale	3000 -3000	-33215	31440.19

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C206186108	CONCORD COMMUNICATIONS INC COM	Purchase Sale	2600 -2600	-118427.95	112593.2
C206197105	CONCORD EFS INC COM	Free Receipt Purchase Sale	11200 22645 -22245	0 -794959.35	845491.49
C206710204	CONCURRENT COMPUTER CORP NEW COM NEW	Sale	-6000		62817.89
C206772105	CONDOR TECH SOLUTIONS INC COM	Purchase	6000	-12180	
C206827206	CONNECTISYS CORP COM NEW	Purchase Sale	1000 -1000	-787.99	720.02
C206829202	CONNECTIV INC CL A	Sale	-12		429.03
C206829103	CONNECTIV INC COM STK	Sale	-75		1657.49
C207142100	CONEXANT SYS INC COM	Free Delivery Free Receipt Purchase Sale	-200 4450 32443 -21925	0 -1806413.57	0 1323464.95
C207410101	CONMED CORP COM	Purchase Sale	18530 -3200	-559266.56	89761.25
C208192104	CONNETICS CORP COM	Purchase	1600	-11209.9	
S208110U	CONOCO INC 6.95% SNR NTS15.04.2029 USD	Purchase Sale	200000 -200000	-200000	200604
C208251405	CONOCO INC CL B COM STK	Free Receipt Purchase Sale	6383.8 67000 -0.85	0 -1788631	23
C208251306	CONOCO INC COM STK	Purchase	400	-10304.95	
C209115104	CONS EDISON INC COM	Purchase Sale	200 -1850	-9312.5	85094.7
C209232107	CONS FREIGHTWAYS CORP COM	Purchase Sale	7700 -7700	-114579	83578.24
C209341106	CONS GRAPHICS INC COM	Purchase Sale	8330 -8330	-370859.27	280132.11
S2419983	CONS RAIL CORP 7.875 DEB DUE 5-15-2043 REG	Purchase	90000	-95416.2	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C210149100	CONS STORES CORP COM	Purchase Sale	100 -700	-3556.25	17568.14
C208464107	CONSECO INC COM	Purchase Sale	15900.913 -8503.401	-414106.7	199277.24
C210371100	CONSTELLATION ENERGY GROUP INC COM	Free Receipt Purchase Sale	6061.39 120.03 -400	0 -3564.21	11855.83
C21075V107	CONTIFINANCIAL CORP COM	Purchase Sale	15000 -14000	-51943.95	24029.18
C210795308	CONTL AIRL INC CL B	Purchase Sale	6300 -53100	-237190.29	2033751.63
C216640102	COOPER CAMERON CORP	Purchase Sale	1000 -1000	-38342.45	38343.75
C216669101	COOPER IND INC COM	Sale	-1300		64857.79
C216831107	COOPER TIRE & RUBBER CO COM, NO PAR	Purchase Sale	300 -500	-6509.82	11049.6
C217016104	COORS ADOLPH CO CL B	Purchase Sale	8200 -8400	-401914.8	475430.38
C217204106	COPART INC COM	Purchase Sale	1600 -1600	-37914.75	35582.81
C217510106	COPPER MTN NETWORKS INC COM	Purchase Sale	2890 -2390	-294352.05	247999.55
C217721109	COPYTELE INC COM	Purchase Sale	500 -500	-967.45	954.36
C217753102	COR THERAPEUTICS INC	Purchase Sale	37300 -6800	-644591.21	104211.67
C218103109	CORAM HEALTHCARE CORP COM	Purchase	17590	-11424.63	
C218412104	CORDANT TECHNOLOGIES INC COM STK	Free Delivery Free Receipt Purchase Sale	-3500 3500 3500 -3500	0 -149730	0 96449.78

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
CN22717107	CORE LAB COM	Purchase Sale	2000 -42500	-31265.95	723646.3
C21868Q109	COREL CORP COM	Purchase Sale	5200 -3300	-28334.11	16657.59
C21887F100	CORIXA CORP COM	Free Receipt	55	0	
C219023108	CORN PRODS INTL INC COM	Purchase Sale	10100 -6500	-305286.65	156519.97
C21923C103	CORNERSTONE INTERNET SOLUTIONS CO COM	Purchase Sale	2700 -3700	-6543.75	9190.52
C219350105	CORNING INC COM	Purchase Sale	1621.261 -17321	-87760.85	1016405.42
C221485105	COST PLUS INC CAL COM	Free Receipt Purchase Sale	17415 14930 -38600	0 -500857.07	1358970.76
C22160K105	COSTCO WHSL CORP NEW COM	Free Receipt Purchase Sale	47122 8950 -11122	0 -615305.42	824482.2
C22163N106	COTT CORP QUE COM	Purchase Sale	3000 -3150	-10714.95	16149.81
C222116105	COULTER PHARMACEUTICAL INC COM	Purchase Sale	13200 -72151	-294481.24	1980862.32
C222372104	COUNTRYWIDE CR IND INC COM	Purchase Sale	18877.563 -18702.068	-744444.88	649318.24
C222814204	COVAD COMMUNICATIONS GROUP INC COM	Free Receipt Purchase Sale	1960 12208 -14068	0 -424516.26	915554.99
C222816100	COVANCE INC COM	Purchase Sale	23070 -34970	-629738.91	769909.42
C222862104	COVENTRY HLTH CARE INC COM	Purchase	8700	-112644.99	
C222892101	COVER-ALL TECHNOLOGIES INC COM	Sale	-2400		6818.36
S213369W	COX COMMUN INC 7.875% NT 15/08/2009 (FAIS)	Purchase	110000	-109871.3	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C224044107	COX COMMUNICATIONS INC NEW CL A	Free Delivery	-3900		0
		Free Receipt	4430	0	
		Purchase	3900	-143807.82	
		Sale	-4546		176493.56
C22406P108	COYOTE NETWORK SYS INC COM	Purchase	4500	-28833.5	
		Sale	-4500		21951.75
C224071100	COYOTE SPORTS INC COM	Purchase	700	-2037.42	
		Sale	-700		2244.96
C12616P105	C-PHONE CORP COM	Purchase	800	-1073.97	
		Sale	-800		1419.98
C12616N100	CPX CORP COM ISIN US12616N100	Free Receipt	800	0	
C224174102	CRAIG CORP COM	Sale	-100		734.01
C224399105	CRANE CO COM	Purchase	1800	-50065.25	
		Sale	-500		13968.27
C225270107	CREATIVE BIOMOLECULES INC COM	Purchase	20900	-66000.4	
		Sale	-19900		68866.95
C22527E107	CREATIVE COMPUTERS INC COM	Purchase	164	-6235.66	
		Sale	-564		24530.08
S2232469	CREATIVE TECH LTD ORD	Purchase	12800	-128808.35	
CY1775U107	CREATIVE TECH LTD ORD	Sale	-550		6260.47
S4230870	CREDIT COMMERCIAL EUR5	Free Receipt	949	0	
		Sale	-650		75723.53
S5713477	CREDIT LYONNAIS ORD NPV	Purchase	5480	-146792.22	
		Sale	-5480		169612.28
C225429109	CREDITRUST CORP COM	Purchase	2900	-73368	
C225447101	CREE INC FORMERLY CREE RESH INC EFF 01/03/2000 COM COM	Purchase	1600	-74970.85	
		Sale	-2000		96629.11
C225756105	CRESCENT REAL ESTATE EQUITIES TR TEX COMSTK	Purchase	736.783	-16089.65	
C226153104	CRESTLINE CAP CORP COM	Purchase	3200	-65066.88	
S4182249	CRH ORD EUR0.32(DUBLIN LISTING)	Purchase	12000	-214789.53	



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C22674V100	CRITICAL PATH INC COM	Purchase Sale	6000 -4900	-196938.79	388787.04
C227573102	CROSS TIMBERS OIL CO COM	Purchase Sale	200 -200	-1679.95	1470
C228186102	CROWN AMERN RLTY TR COM	Purchase	21000	-130504.95	
S2419637	CROWN CASTLE INTL CORP SR DISC NT STEP 5-15-11/04 0 5/04 10.375 AFTER	Purchase	49000	-29566.11	
S2419659	CROWN CASTLE INTL CORP SR NT 9 DUE 05-15-2011/05-15-2004 BEO	Purchase	13000	-13000	
C228255105	CROWN CORK & SEAL CO INC COM	Purchase Sale	100 -1700	-3500	50717.84
C22942F101	CRYSTALLEX INTL CORP COM	Sale	-1500		1454.94
S4162791	CSF(THOMSON) FRF20	Free Receipt Purchase Sale	7515 1200 -1600	0 -35291.31	57188.17
C126349109	CSG SYS INTL INC COM	Free Receipt Purchase Sale	13910 16650 -30520	0 -963413.81	940554.63
C125965103	CSK AUTO CORP COM	Purchase Sale	22000 -6700	-578936.73	208356.78
S5594597	CSM NV CVA NLG1(NON EXCH)(STK DIV)	Free Receipt Sale	2155 -2155	0	0
C232046102	CSTMTRKS CORP #REORG CSTMTRKS CORP N/C ZIXIT CORP EFF 10-1-99 SEE SEC# 2950665	Free Delivery Purchase Sale	-2195 18500 -17305	-747717.99	739557.97
C126408103	CSX CORP COM	Purchase Sale	200 -1300	-10000	57085.56
C222361404	CTRY STAR RESTAURANTS INC COM PAR \$0.01	Free Delivery Free Receipt	-0.5 0.5	0	0
C126501105	CTS CORP COM	Free Receipt Purchase Sale	4400 6375 -1025	0 -307851.99	53714.59

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C229678107	CUBIST PHARMACEUTICALS INC COM	Purchase Sale	1000 -1000	-9404.95	7344.8
C229899109	CULLEN FROST BANKERS INC COM	Free Receipt Purchase	4240 7810	0 -318679.06	
C231021106	CUMMINS ENGINE CO INC COM	Purchase Sale	26900 -11700	-1159617.9	620123.05
C231082108	CUMULUS MEDIA INC CL A	Purchase	500	-14286.05	
C231264102	CURATIVE HLTH SVCS INC COM	Purchase Sale	1400 -17100	-37975	230351.52
C232217109	CUTTER & BUCK INC COM	Purchase Sale	1600 -1600	-51160.16	47402.38
C126650100	CVS CORP COM STK	Purchase Sale	15875.293 -13995.293	-746397.9	627850.57
C23243T105	CYBER-CARE INC COM	Free Receipt Sale	500 -500	0	782.52
C232462101	CYBERCASH INC COM	Purchase Sale	2800 -2700	-52492.2	42130.08
C23246N105	CYBERGOLD INC COM COM STK	Purchase Sale	10000 -10000	-90000	129995.66
C231914102	CYBERIAN OUTPOST INC OC-COM	Purchase Sale	30953 -37795	-749717.59	845746.24
C23251J106	CYBERSOURCE CORP DEL COM	Purchase	8760	-522603.79	
C232522102	CYBEX COMPUTER PRODS CORP COM	Purchase Sale	15000 -5600	-408125.21	224888.29
C232560102	CYGNUS INC COM	Purchase Sale	1000 -1000	-9029.95	12594.62
C232565101	CYLINK CORP COM	Purchase	200	-1506.45	
C232572107	CYMER INC COM	Purchase Sale	44680 -19200	-1161888.98	570418.81

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C232806109	CYPRESS SEMICONDUCTOR CORP COM	Purchase Sale	107650 -71450	-1814373.45	912014.46
C232817106	CYRK INC COM	Sale	-200		1544.99
C232820100	CYTEC IND COM	Purchase Sale	100 -100	-2879.95	3094.94
C232946103	CYTYC CORP COM	Purchase Sale	10000 -7600	-392813	314521.05
C23331A109	D R HORTON INC COM	Purchase Sale	20990 -90	-442341.47	1848.73
S6250025	DAIFUKU Y50	Sale	-3000		14989.28
S6250218	DAIICHI PHARM CO JPY50	Sale	-2000		32235.92
CD1668R123	DAIMLER CHRYSLER AG STK ISIN SEDOL # 5529027	Free Delivery Free Receipt Purchase Sale	-1510 1510 494 -876.2		0
				0	
				-40872.52	78450.45
S6251028	DAINIPPON SCREEN Y50	Sale	-5000		13338.51
S6251448	DAIWA SEC CO Y50	Sale	-90000		313161.55
C23426R108	DAL-TILE INTL INC COM	Purchase Sale	22900 -26100	-230429.49	300751.18
C235811106	DANA CORP COM	Purchase Sale	22300 -30600	-830559.52	1142824.95
C235851102	DANAHER CORP COM	Purchase Sale	300 -700	-19043.5	39892.4
S4070236	DANONE EUR2	Free Receipt Purchase Sale	400 1200 -290		0
				-300632.58	74104.61
S6287131	DAO HENG BK GROUP COM STCK	Purchase	6000	-26722.54	
C237015102	DAOU SYS INC COM	Purchase Sale	3400 -4400	-19117.87	23689.27

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C237194105	DARDEN RESTAURANTS INC COM	Purchase Sale	100 -30400	-2275	549211.62
C237596101	DATA BROADCASTING CORP	Purchase Sale	4345 -2705	-90909.36	45305.59
C237654207	DATA DIMENSIONS INC COM PAR \$0.001	Purchase Sale	2500 -6500	-13059.45	19057.7
C237688106	DATA GEN CORP COM STK	Free Delivery Free Receipt Purchase	-2500 2000 500	0 -11498.7	0
C237823109	DATA PROCESSING RES CORP COM	Purchase Sale	2700 -2700	-63672.75	51919.26
C238108203	DATARAM CORP COM PAR \$1	Free Receipt Sale	500 -1000	0	8844.75
C237920103	DATAWARE TECHNOLOGIES INC	Purchase Sale	4000 -4000	-12448	8364.1
C23833N104	DAVE & BUSTERS INC COM	Sale	-200		4074.81
C239208101	DAVOX CORP COM	Purchase Sale	500 -500	-7654.95	5282.37
C233089309	DCGR INTL HLDGS INC COM NEW	Free Receipt Sale	350 -350	0	0
C233092105	DCH TECHNOLOGY INC COM STK ISIN#	Purchase	2000	-1935	
S6248990	DDI CORP JPY5000	Sale	-6		21098.8
C242728103	DEB SHOPS INC COM	Purchase Sale	200 -200	-3429.95	3494.93
C999599GH0	DEC 99 S&P 500	Free Delivery Free Receipt Free Delivery Free Receipt	-167 328 -9 82	0 0	0 0
C243458106	DECISIONONE HLDGS CORP COM	Purchase Sale	1000 -1000	-2581	1938.68
C244199105	DEERE & CO COM	Purchase Sale	5882.829 -33703.066	-199982.75	1351876.29

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S5617427	DEGUSSA-HULS AG ORD NPV	Purchase	8000	-342227.21	
C24522P103	DEL MONTE FOODS CO COM	Purchase	21300	-325285.08	
C246688204	DELHAIZE AMER INC CL B	Free Receipt	335	0	
		Purchase	2.188	-41.71	
C246885107	DELIA*S INC COM	Purchase	21426	-581334.28	
		Sale	-21426		428602.58
C247025109	DELL COMPUTER CORP COM	Free Delivery	-400		0
		Free Receipt	227129	0	
		Purchase	207698	-10276081.43	
		Sale	-286264		14842919.35
C247126105	DELPHI AUTOMOTIVE SYS CORP COM	Free Delivery	-16285.07		0
		Free Receipt	70017.77	0	
		Purchase	26583.296	-501481.87	
		Sale	-19595.948		364880.69
C247131105	DELPHI FINL GROUP INC CL A	Purchase	8920	-484656.88	
		Sale	-12286		541901.52
C247357106	DELTA \$ PINE LD CO COM	Purchase	300	-8729.95	
		Sale	-300		9419.73
C247361108	DELTA AIR LINES INC COM	Free Delivery	-13400		0
		Free Receipt	13400	0	
		Purchase	46925.17	-2531631.02	
		Sale	-74150.076		4414672.23
C24785A108	DELTEK SYS INC COM	Purchase	200	-1992.45	
		Sale	-200		2169.97
C248019101	DELUXE CORP COM	Purchase	2.082	-75.71	
		Sale	-25506.703		936418.1
C248239105	DENDRITE INTL INC COM	Free Receipt	7555	0	
		Purchase	39090	-1135234.19	
		Sale	-29580		732593.89
S6640381	DENSO CORP JPY50	Sale	-4000		77241.68
C249509100	DEPT 56 INC COM	Sale	-4300		131979.79
S5662966	DEUTSCHE BANK AG NPV(RFD 1/1/99)	Free Delivery	-1690		0
		Purchase	1690	-68121.31	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S5662944	DEUTSCHE BANK AG NPV(SUB RIGHTS 22/4/99)	Free Delivery	-6210		0
		Free Receipt	6215	0	
		Sale	-5		4.06
S5287488	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	Free Receipt	9500	0	
		Purchase	5200	-99442.43	
C251566113	DEUTSCHE TELEKOM AG SPONSORED ADR RT EXP6-22-99 ISIN US2515661138	Free Receipt	300	0	
		Sale	-300		60.92
S5703843	DEUTSCHE TELEKOM NPV( SUB RIGHTS 23/6/99)	Free Delivery	-3008.6		0
		Free Receipt	20513	0	
		Sale	-17504.4		3407.73
S5119387	DEUTSCHE TELEKOM ORD NPV	Free Receipt	33763	0	
		Purchase	307	-11901.07	
		Sale	-15450		644453.51
S6265513	DEV BK SINGAPORE SGD1 (ALIEN MKT)	Purchase	7000	-47192.58	
		Sale	-36500		449271.2
C251799102	DEVON ENERGY CORP COM	Free Delivery	-2100		0
		Purchase	10000	-310612.56	
		Sale	-7900		198747.09
C25179M103	DEVON ENERGY CORPORATIOIN NEW COM	Free Delivery	-2100		0
		Free Receipt	4871	0	
		Purchase	19053.27	-770927.28	
		Sale	-2100		92725.34
C251893103	DEVRY INC DEL COM	Purchase	37380	-986223.11	
		Sale	-37380		885892.4
S4228518	DEXIA FRANCE NPV	Free Receipt	225	0	
		Sale	-225		32608.22
C252165105	DEXTER CORP COM	Purchase	6500	-188187.35	
		Sale	-6500		188795.95
S0237400	DIAGEO ORD GBX28.935185	Sale	-17900		171575.23
C25271C102	DIAMOND OFFSHORE DRILLING INC COM	Purchase	835	-24358.24	
		Sale	-500		15458.32

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C252762109	DIAMOND TECH PARTNERS INC CL A	Free Receipt	1100	0	
		Purchase	2200	-140647	
C252787106	DIAMONDS TR SER 1 UNIT	Purchase	501.095	-54305.08	
		Sale	-200		21540.93
C253651103	DIEBOLD INC COM	Purchase	8300	-237540.43	
		Sale	-49200		1296065.62
C253675102	DIEDRICH COFFEE INC COM	Purchase	2333	-13978.19	
		Sale	-1333		7068.65
C253756100	DIGEX INC DEL CL A COMMON STOCK	Purchase	14480	-523049.46	
C253838106	DIGITAL COURIER TECHNOLOGIES INC COM	Purchase	1000	-6211.78	
C25385F207	DIGITAL GAS INC COM NEW	Purchase	2000	-1872.4	
C25385N101	DIGITAL IS INC DEL COM	Purchase	100	-3229.95	
		Sale	-100		5869.85
C253859102	DIGITAL MICROWAVE CORP COM	Free Delivery	-210		
		Free Receipt	210	0	0
		Purchase	27200	-469524.8	
		Sale	-1410		16759.73
C25388B104	DIGITAL RIV INC COM	Purchase	12990	-380022.99	
		Sale	-13061		444014
C254067101	DILLARDS INC CL A COM	Purchase	100	-3206.25	
		Sale	-2520		71678.61
C25429Q102	DIME BANCORP INC NEW COM	Sale	-5700		96725.77
C254546104	DIONEX CORP COM	Purchase	1700	-59543.18	
		Sale	-1700		75640.67
C254931108	DIRECT FOCUS INC COM	Purchase	10000	-216875	
C25467V104	DISCREET LOGIC INC COM	Sale	-17500		241678.76
C254687106	DISNEY WALT CO DISNEY (WALT) CO	Free Receipt	93100	0	
		Purchase	9000	-255292.2	
C254687205	DISNEY WALT CO GO COM COM	Free Delivery	-1150		
		Free Receipt	1495	0	0

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C254927106	DISPATCH MGMT SVCS CORP COM	Purchase Sale	700 -700	-2266.15	2188.71
C25469V102	DISPLAY TECHNOLOGIES INC COM	Purchase	33	-260.95	
C25500M103	DITECH COMMUNICATIONS CORP COM STK	Purchase Sale	5000 -5000	-257500	275440.81
C23321W202	DLJ CAP TR I TR PFD SECS 8.42	Sale	-1960		50401.22
C256159104	DOCUMENTUM INC COM	Purchase Sale	6060 -14400	-230606.34	445526.74
C256605106	DOLE FOOD INC COM	Purchase Sale	26418 -29600	-831287.47	819321.02
C256669102	DOLLAR GEN CORP COM	Free Receipt Purchase Sale	2046.25 450.122 -1845.25	0 -13367.6	54682.45
C256743105	DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM STK	Purchase Sale	32900 -45300	-435174	817672.01
C256747106	DOLLAR TREE STORES INC COM	Purchase Sale	13600 -13600	-560403.75	568043.53
C257651109	DONALDSON INC COM	Purchase Sale	5200 -5200	-129232.7	130866.63
C257661504	DONALDSON LUFKIN & JENRETTE INC NEW US2576615049	DLJDIRECT COM ISIN Purchase Sale	850 -850	-22766.68	19342.04
C257826107	DONNA KARAN INTL INC COM	Purchase Sale	300 -300	-2261.2	2632.46
C257867101	DONNELLEY R R & SONS CO COM	Purchase Sale	15300 -6400	-380498.34	238307.51
C25811P100	DORAL FINL CORP COM	Purchase Sale	25190 -19690	-433931.88	270292.52
C25848T109	DOT HILL SYS CORP COM	Purchase Sale	500 -500	-3529.95	2844.95
C258609304	DOUBLECLICK INC COM	Free Receipt Purchase Sale	4788 21456 -22054	0 -1276550.29	2474408.99



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C260003108	DOVER CORP COM	Purchase	100	-3881.25	
		Sale	-1700		64463.14
C260086103	DOVER DOWNS ENTMT INC COM	Sale	-3600		47603.3
S2518181	DOW CHEM CO 7.375 DUE 11-01-2029 BE0	Purchase	250000	-247175	
		Sale	-100000		98391
C260543103	DOW CHEM CO COM	Free Delivery	-27400		0
		Free Receipt	27400	0	
		Purchase	14900	-1903140.55	
		Sale	-7400		833543.11
C260561105	DOW JONES & CO INC COM	Purchase	100	-5412.5	
		Sale	-12100		639563.26
C23329J104	DQE INC COM	Purchase	3.654	-152.66	
		Sale	-203.654		8485.04
C261570105	DRESS BARN INC COM	Purchase	1000	-14498.71	
		Sale	-1000		14969.55
C261876106	DREXLER TECH CORP COM	Purchase	100	-979.95	
		Sale	-100		720.02
C262037104	DRIL-QUIP INC COM	Purchase	200	-3626.19	
		Sale	-9350		183708.65
C262098106	DRK00P COM INC COM STK	Purchase	3100	-63374.57	
		Sale	-2600		45464.22
C262241102	DRUGSTORE COM INC COM ISIN #US2622411021	Purchase	100	-5317.45	
		Sale	-100		3113.69
C262408107	DRY DAIRY INTL INC COM STK	Free Delivery	-40490		0
		Free Receipt	490	0	
C262504103	DSET CORP COM	Purchase	35400	-427543.69	
		Sale	-25600		441439.19
C262506108	DSL NET INC COM STOCK	Purchase	125	-2061.2	
S4249100	DSM NV NLG20	Free Delivery	-2300		0
		Purchase	2300	-295414.28	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S5773987	DSM NV NLG6.67	Free Receipt	6900	0	
		Purchase	3200	-122103.91	
C233326107	DST SYS INC COM	Purchase	11600	-627532.52	
		Sale	-15900		954310.17
C233331107	DTE ENERGY CO COM	Free Delivery	-21500		0
		Free Receipt	21500	0	
		Purchase	21600	-835614.05	
		Sale	-800		32730.14
C263534109	DU PONT E I DE NEMOURS & CO COM STK	Free Delivery	-2164		0
		Free Receipt	2539.76	0	
		Purchase	1149.385	-78665.9	
		Sale	-25429.066		1546744.81
C263572109	DUALSTAR TECHNOLOGIES CORP COM ISIN #US2635721093	Purchase	735	-4807.45	
		Sale	-735		3741.47
C26432F109	DUFF & PHELPS CR RATING CO COM	Purchase	800	-46686.8	
		Sale	-800		57891.66
C264399106	DUKE ENERGY CORP COM STK	Purchase	800	-44034.11	
		Sale	-2400		136751.87
C264411844	DUKE RLTY INVTS INC	Purchase	500	-12359.9	
C264411505	DUKE-WEEKS RLTY CORP INC COM NEW	Purchase	48.683	-1074.04	
		Sale	-314.055		7232.3
C26483B106	DUN & BRADSTREET CORP DEL COM STK (NEW)	Purchase	100	-3818.75	
		Sale	-1300		42863.9
C265903104	DURA AUTOMOTIVE SYS INC COM	Purchase	15800	-494808.6	
C26632S109	DURA PHARMACEUTICALS INC COM	Purchase	800	-11534.9	
		Sale	-800		12639.67
C266354109	DURAMED PHARMACEUTICALS INC COM	Purchase	200	-1961.98	
		Sale	-600		7542.16
C267475101	DYCOM INDS INC COM	Free Receipt	6885	0	
		Purchase	19390	-764488.09	
		Sale	-27035		1147101.56
C267575108	DYERSBURG CORP COM	Purchase	2000	-1802.5	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C267917607	DYNAGEN INC COM NEW	Sale	-1200		587.97
C267888105	DYNAMIC MATLS CORP COM EF 8-15-97	Sale	-300		1233.56
C268060209	DYNAMICWEB ENTERPRISES INC COM NEW	Purchase Sale	5025 -5025	-43748.56	40271.93
C26841Y103	E DIGITAL CORP COM	Purchase	300	-809.95	
C26873Q101	E MEDSOFT COM COM	Purchase	4500	-15603.75	
C26881V100	E PIPHANY INC COM	Purchase Sale	150 -150	-9779.95	18194.44
C269153102	E SPIRE COMMUNICATIONS INC COM	Purchase Sale	25600 -22800	-260517.84	215013.63
C269242103	E TOWN CORP COM	Sale	-1000		48798.36
C269246104	E*TRADE GROUP INC COM	Free Receipt Purchase Sale	17932 52723 -58922	0 -2653093.16	3509787.43
C269514105	EAGLE FOOD CTRS INC COM	Sale	-300		877.56
C269524104	EAGLE GEOPHYSICAL INC COM	Free Delivery Free Receipt Sale	-0.41 411.41 -411	0	0 398.16
C270018104	EAGLE USA AIRFREIGHT INC COM	Sale	-500		14157.07
C270319106	EARTHGRAINS CO COM	Purchase Sale	7320 -32410	-215428.61	779345.62
C27032B100	EARTHSHELL CORP COM	Purchase	614	-3265.85	
C27032C108	EARTHWEB INC COM	Sale	-200		7894.78
S6298542	EAST JAPAN RAILWAY JPY50000	Sale	-1		6012.66
C277276101	EASTGROUP PPTYS INC COM	Sale	-2600		44165.31
C277432100	EASTMAN CHEM CO COM	Purchase Sale	100 -1600	-5862.5	76451.16
C277461109	EASTMAN KODAK CO COM	Purchase Sale	771.967 -3258.471	-57308.28	232166.07

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C27637F100	EASTN ENTERPRISES COM	Purchase	100	-4692.5	
		Sale	-7400		286142.45
C276369105	EASTN ENVIRONMENTAL SVCS INC COM	Free Delivery	-12800		0
		Sale	-14980		375820.18
C277848107	EASYRIDERS INC COM	Purchase	12600	-17703	
C277849105	EAT AT JOES LTD COM	Purchase	28000	-21170	
C278058102	EATON CORP COM	Purchase	8000	-712931.5	
		Sale	-5000		475680.91
C278265103	EATON VANCE CORP COM NON VTG	Sale	-3700		75658.03
C278642103	EBAY INC COM	Purchase	10885	-1711651.64	
		Sale	-7637		1236556.49
C278762109	ECHOSTAR COMMUNICATIONS CORP NEW CL A	Free Receipt	6126	0	
		Purchase	2145	-166082.1	
		Sale	-2650		173934.71
C278865100	ECOLAB INC COM	Purchase	100	-4143.75	
		Sale	-700		28174.03
C28139T101	ED MGMT CORP COM	Free Receipt	10500	0	
		Purchase	25000	-428468.11	
		Sale	-43300		691491.9
C279285100	EDAC TECHNOLOGIES CORP COM	Sale	-1000		4469.9
S6304892	EDGARS STORES ZAR0.10	Free Receipt	1609	0	
		Sale	-1609		6718.78
C281020107	EDISON INTL COM	Purchase	316.899	-8162.45	
		Sale	-2858.216		75885.26
C281667105	EDWARDS J D & CO COM	Purchase	6360	-120282.39	
		Sale	-5960		99969.24
C26842V207	EEX CORP COM NEW	Free Receipt	50	0	
		Purchase	12500	-39459.64	
		Sale	-250		1574.41
C282012103	EFAX COM INC COM	Purchase	6330	-128269.26	
		Sale	-5230		101380.2

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C282253103	EGAMES INC COM	Free Receipt Sale	1000 -1000	0	2469.96
C282329101	EGGHEAD COM INC NEW COM	Free Receipt	410	0	
C282577105	EINSTEIN / NOAH BAGEL CORP COM	Sale	-1000		1470
S0723147	EIRCOM ORD EUR0.25	Purchase	7300	-29181.74	
C282911106	EL MISTI GOLD LTD COM	Free Delivery	-15000		0
C283905107	EL PASO ENERGY CORP DEL COM	Free Delivery Free Receipt Purchase	-15700 19400 35800	0	0
C284275104	ELBIT COMPUTERS LTD ORD	Sale	-1000		5219.87
CM37605108	ELBIT MED IMAGING LTD COM STK	Sale	-1000		8469.76
C284434107	ELCOM INTL INC COM	Purchase	500	-5836.2	
C284443108	ELCOR CORP COM	Purchase Sale	3500 -3500	-76667.5	97291.76
C284470101	ELDER BEERMAN STORES CORP NEW COM	Sale	-3500		42366.08
S5249187	ELEC DE PORTUGAL EUR5	Purchase	1400	-21353.08	
C284895109	ELEC LIGHTWAVE INC CL A	Purchase Sale	500 -500	-6279.95	6844.82
C285512109	ELECTR ARTS COM	Purchase Sale	17000 -6300	-859977.83	531476.79
C285554101	ELECTR BUSINESS SVCS INC COM	Free Receipt	1000	0	
C285661104	ELECTR DATA SYS CORP NEW COM	Purchase Sale	3240 -10940	-203242.65	570737.46
C285869103	ELECTR TRANSFER ASSOCS INC COM	Purchase Sale	300 -300	-5054.95	5144.87
C284868106	ELECTRIC CITY CORP COM	Purchase	200	-1474.76	
C285229100	ELECTRO SCIENTIFIC INDS INC COM	Purchase Sale	10870 -10870	-445175.99	460239.61

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C285324109	ELECTROGLAS INC COM	Purchase	29000	-638524.99	
		Sale	-2800		52292.17
S5466782	ELECTROLUX AB SER'B'SEK5	Sale	-1170		23792.77
C286045109	ELECTRONICS BOUTIQUE HLDGS CORP COM	Purchase	18800	-374601.79	
		Sale	-44800		741521.43
C286082102	ELECTRONICS FOR IMAGING INC COM	Purchase	34690	-1459308.81	
		Sale	-34690		1760534.86
S4824080	ELF AQUITAINE EUR8	Free Delivery	-858		0
		Free Receipt	790	0	
		Purchase	80	-14994.81	
C532457108	ELI LILLY & CO COM	Purchase	6621.883	-506509.03	
		Sale	-46940.726		3752421.74
C28659M106	ELITE INFORMATION GROUP INC COM STK	Purchase	1000	-5892.46	
S4148810	ELSEVIER NV EUR0.06	Free Receipt	13962	0	
		Sale	-6100		85544.69
C268648102	EMC CORP MASS COM	Free Receipt	82186.25	0	
		Purchase	66502	-5497791.6	
		Sale	-110262.25		9568987.54
C291011104	EMERSON ELEC CO COM	Purchase	400	-27850	
		Sale	-2800		171000.53
C291087203	EMERSON RADIO CORP COM NEW	Purchase	2000	-1184.9	
		Sale	-2000		1064.96
S0044473	EMI GROUP ORD GBP0.14	Sale	-41000		341704.33
C291641108	EMPIRE DIST ELEC CO COM	Purchase	1603.009	-35098.43	
		Sale	-1706.026		41782.95
C292475209	EMULEX CORP COM NEW	Purchase	5530	-806964.74	
		Sale	-300		54187.18
C292476108	EMUSIC COM INC COM	Purchase	1120	-19977.89	
		Sale	-1120		14525.9
C292499100	ENAMELON INC COM	Purchase	1700	-3988.55	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C292503109	ENCAD INC COM	Purchase	60	-479.95	
C29256E109	ENCORE MED CORP COM	Sale	-200		545.03
S5271782	ENDESA SA EUR1.2	Free Receipt	28034	0	
		Purchase	2520	-53830.77	
		Sale	-5000		126038.1
C29264P104	ENDOCARE INC COM	Purchase	2000	-8060	
C29264K105	ENDOSONICS CORP COM	Purchase	1600	-6797.92	
		Sale	-1600		6851.75
C29266M109	ENERGY E. CORP COM	Free Delivery	-40800		0
		Free Receipt	40930	0	
		Purchase	40807.409	-1043599.89	
		Sale	-3200		181929.93
C292827102	ENGAGE INC COM ISIN US2928271020	Purchase	24	-1445.95	
C292845104	ENGELHARD CORP COM	Purchase	100	-1950	
		Sale	-1500		29888.96
S0490140	ENGLISH CHINA CLAY ORD 25P (ASSD IMETAL CASH)	Free Receipt	167773	0	
		Sale	-167773		684162.24
C292872108	ENGR ANIMATION INC COM	Purchase	7829	-328418.27	
		Sale	-7744		178836.41
C293310108	ENHANCE FINL SVCS GROUP INC COM	Sale	-29920		722385.65
S4436399	ENI ITL1000(REGD)	Free Receipt	67000	0	
		Purchase	21000	-131564.97	
C29336A101	ENLIGHTEN SOFTWARE SOLUTIONS INC COM ISIN #US29336A1016	Purchase	100	-1024.98	
C293561106	ENRON CORP COM	Free Receipt	12522	0	
		Purchase	2629.486	-181944.07	
		Sale	-4000		276146.79
C26874Q100	ENSCO INTL INC COM	Purchase	2600	-28996.86	
		Sale	-1400		23005.83
C293639100	ENTERCOM COMMUNICATIONS CORP CL A	Purchase	21100	-722336.39	
		Sale	-3900		123080.63

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C29364G103	ENTERGY CORP NEW COM	Purchase	26200	-787072.86	
		Sale	-1400		42654.79
S0318866	ENTERPRISE OIL ORD GBP0.25	Purchase	54700	-356960.29	
C29380Q101	ENTMNT INTERNET INC COM	Purchase	100	-329.95	
		Sale	-100		238.79
C293810107	ENTMNT TECHNOLOGIES & PROGRAMS INC COM	Purchase	127500	-30577.7	
C29382F103	ENTREMED INC COM	Purchase	500	-8654.95	
		Sale	-500		8719.75
C294100102	ENZO BIOCHEM INC COM	Purchase	14546	-281097.4	
		Sale	-1194		12992.58
C26875P101	EOG RESOURCES INC COM	Free Receipt	48900	0	
S507261U	EPCOS AG COMMON STK NPV	Free Delivery	-1500		0
		Purchase	1500	-50043.05	
S5785993	EPCOS AG ORD NPV	Free Receipt	1500	0	
		Purchase	1200	-43910.13	
C29426L108	EPICOR SOFTWARE CORP COM	Free Receipt	357	0	
		Sale	-357		2677.64
C294741103	EQTY OFFICE PPTYS TR COM STK	Purchase	24.161	-590.21	
C29476L107	EQTY RESDNTL PPTYS TR SH BEN INT	Purchase	56.151	-2358.7	
		Sale	-265		10751.88
S5497135	EQUANT NV NLG0.02	Purchase	680	-53050.9	
C294429105	EQUIFAX INC COM	Purchase	300	-10742.44	
		Sale	-1000		34524.06
C294549100	EQUITABLE RES INC COM	Purchase	8200	-291694.5	
		Sale	-33600		882142.01
C29477J101	EQUITYALERT COM INC COM ISIN	Purchase	700	-3272.4	
	US29477J1016				
S4321558	ERICSSON(LM)TEL SEK2.50 SER'B'	Purchase	13400	-394554.53	
		Sale	-16500		469102.92
C296054109	ESAT INC COM	Free Receipt	230	0	
		Purchase	40	-679.95	
		Sale	-270		4099.95



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C296428105	ESHARE TECHNOLOGIES INC GA COM	Purchase	100	-979.95	
CM40990109	E-SIM LTD	Purchase	200	-2017.45	
C296443104	ESKIMO PIE CORP	Purchase Sale	1000 -1000	-8717.45	7469.8
C296904105	ESOFT INC COM	Purchase Sale	2500 -3500	-21073.65	19973.1
C269129102	ESPS INC COM	Purchase Sale	300 -300	-3634.06	4087.23
C269151106	ESS TECH INC COM	Sale	-1000		9532.23
S4317308	ESSELTE 'B' FREE SWKR12.5	Sale	-950		7568.97
C297425100	ESTERLINE TECHNOLOGIES CORP COM STK	Purchase Sale	1600 -1600	-34869.44	23029.12
C269240107	E-TEK DYNAMICS INC COM	Purchase Sale	18120 -18020	-617216.02	743340.72
C297602104	ETHAN ALLEN INTERIORS INC COM	Free Receipt Purchase Sale	50 11450.486 -1100	0 -362555.02	35664.6
C297862104	ETOYS INC COM	Purchase	400	-24716.45	
C298801101	EUROWEB INTL CORP COM	Purchase Sale	1000 -1000	-4654.95	4469.9
C299211102	EVAVS SYS INC COM	Purchase Sale	100 -100	-1571.37	1762.93
C299900308	EVERGREEN RES INC COM NO PAR	Purchase	1000	-21029.95	
S4295374	EVN AG NPV	Purchase Sale	800 -800	-104740.71	116501.81
C30067T103	EXCEL TECH INC COM	Purchase	500	-6061.2	
C302088109	EXODUS COMMUNICATIONS INC COM STK ISIN# US3020881096	Free Receipt Purchase Sale	5822 17685 -18776	0 -1167445.89	1737124.09

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C302125109	EXPEDIA INC CL A	Purchase Sale	600 -500	-32977.35	27620.42
C302130109	EXPEDITORS INTL WASH INC COM	Purchase	15900	-526225.85	
C302182100	EXPRESS SCRIPTS INC CL A	Free Delivery Purchase Sale	-100 3900 -3700	-241349.8	0 259285.12
C30224P101	EXTD STAY AMER INC COM	Purchase Sale	9400 -19200	-106032	183017.88
C30226D106	EXTREME NETWORKS INC COM	Purchase Sale	7650 -350	-670503.23	28078.49
C302571104	F P L GROUP INC COM	Purchase Sale	100 -1100	-5656.25	62110.4
C302712104	F Y I INC COM	Purchase Sale	1800 -1900	-58761	61947.43
C303075105	FACTSET RESH SYS INC COM	Free Receipt Purchase Sale	1150 2300 -3450	0 -144405	145345.63
C303250104	FAIR ISAAC & CO INC COM	Purchase Sale	2600 -2600	-128128	91905.32
C303698104	FAIRCHILD CORP CL A	Purchase Sale	4400 -4400	-68420.44	62911.3
C303726103	FAIRCHILD SEMICONDUCTOR INTL INC CL A	Purchase Sale	38800 -16300	-746975.24	399566.45
C304231301	FAIRFIELD CMNTYS INC COM PAR \$0.01	Purchase Sale	1931 -1931	-31315.99	30474.99
C307000109	FAMILY DLR STORES INC COM	Purchase Sale	23900 -24200.737	-589237.77	550713.38
C30701A106	FAMILY GOLF CTRS INC COM	Purchase Sale	7000 -36900	-46490.41	272742.3
C311889109	FATBRAIN COM INC COM	Purchase Sale	2000 -2000	-42716.25	43126.05

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C35063R100	FDRY NETWORKS INC COM	Purchase Sale	940 -940	-149606.02	150650.94
C313549107	FED MOGUL CORP COM	Purchase	200	-4679.95	
S5261352	FED NATL MORT ASSC 7.25% EMTN 20/6/02 NZD(REG)	Purchase Sale	4000000 -2000000	-2097281.64	1053113.07
C313747206	FED RLTY INVT TR SH BEN INT	Sale	-200		4530.67
C31410H101	FEDT DEPT STORES INC DEL COM	Purchase Sale	26900 -66400	-1234129.39	3023550.88
C31430F101	FELCOR LODGING TR INC COM	Purchase	18.425	-373.6	
C315405100	FERRO CORP COM	Purchase Sale	22790 -29990	-499468.96	639684.86
S205104U	FHA 221D4 BFGN L3-5 5 LEGALY W CLC 6.5 DUE 10-30-2028 REG	Purchase Sale	1898467 -1898467	-1926721.53	1878295.79
S900838W	FHLMC 6% 97.265625 C/OPTN 9/6/99 OTC	Purchase Sale	5000000 -5000000	0	25781.25
S900917W	FHLMC 6.0% 96.53125 C/OPT 09/06/99 OTC	Purchase Sale	5000000 -5000000	0	21289.06
C313396DE0	FHLMC DISC NT 03-18-1999	Sale	-2000000		2000000
S2540054	FHLMC MULTICLASS SER 2095 CL 2095-TI 7 11-15-2024	Purchase	1500000	-247031.25	
S9008520	FHLMC TBA GOLD POOL #9999999 7 05-01-2029	Purchase Sale	1600000 -1600000	-1621000	1619562.5
C313400301	FHLMC VTG COM	Free Delivery Free Receipt Purchase Sale	-15200 15200 66800.94 -62812.166	0 0 -3703446.81	0 3542264
S4335764	FIAT SPA DI RISP ITL1000 (NON CNV)	Free Delivery Free Receipt Purchase Sale	-400000 230000 1500 -60000	0 0 -2674.1	0 102023.23
S4335601	FIAT SPA ITL1000	Free Delivery Free Receipt Sale	-69990 110000 -40010	0	127524.06

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C316326107	FID NATL FINL INC COM	Free Receipt Purchase Sale	4367.2 600 -48639.2	0 -15327.34	900804.67
C316866102	FILENES BASEMENT CORP COM	Sale	-1500		2471.26
C317705AE1	FING CORP 9.8 DUE 04-06-2018 REG	Purchase Sale	2800 -2500	-35954.95	31173.95
C31787A101	FINISAR CORP COM	Purchase	147	-15970.26	
C317492106	FINL FED CORP COM	Sale	-28400		549783.71
C317928109	FINOVA GROUP INC COM	Sale	-5000		271584.02
C318120102	FIREARMS TRAINING SYS INC CL A	Sale	-1000		3251.14
C318522307	FIRST AMERN FINL CORP CAL COM	Purchase Sale	200 -18550	-2507.39	328618.62
C318652104	FIRST AUSTRALIA FD INC	Sale	-305		1987.81
C318653938	FIRST AUSTRALIA PRIME INC FD INC	Free Delivery	-353		0
C319963104	FIRST DATA CORP COM	Purchase Sale	400.214 -24501.329	-18333.04	1110758.33
C32090F100	FIRST DEP BANCSHARES INC COM	Purchase Sale	800 -800	-9887.57	9469.73
C320228109	FIRST FINL FD INC COM	Purchase Sale	161 -671	-1558.17	5702.4
C320960107	FIRST HLTH GROUP CORP COM	Sale	-19200		309333.13
C335914206	FIRST PRTY GROUP INC COM PAR \$0.015	Purchase	13000	-23265	
C336294103	FIRST SEC CORP COM	Purchase	201.258	-5145.45	
C337358105	FIRST UN CORP COM ISIN #US3373581053	Purchase Sale	3570.781 -45661.648	-193731.72	2584469.97
C337610109	FIRST YRS INC COM	Purchase Sale	100 -100	-1554.95	1644.99

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C33763V109	FIRSTAR CORP NEW WIS COM	Free Receipt Purchase Sale	28291.4 9500 -4400.4	0 -843087.11	150616.4
C337932107	FIRSTENERGY CORP COM	Purchase Sale	200 -1500	-6187.5	45030.97
C337915102	FIRSTMERIT CORP COM	Purchase Sale	16210 -3040	-444972.47	83577.21
C33763B103	FIRSTPLUS FINL GROUP COM	Purchase Sale	4900 -1900	-9874.85	2310.6
C337738108	FISERV INC COM	Purchase Sale	500 -500	-14123.7	17438.21
C341140101	FL ROCK INDS INC COM	Purchase	2900	-101083.11	
C341109106	FLA PROGRESS CORP COM	Free Delivery Free Receipt Purchase Sale	-22500 22500 26000 -22700	0 0 -1075375.1	0 1046289.77
C337930101	FLAGSTAR BANCORP INC COM	Sale	-1900		29124.88
C339030108	FLEETBOSTON FINL CORP COM STK	Free Receipt	70465	0	
C339099103	FLEETWOOD ENTERPRISES INC COM	Purchase Sale	10200.884 -10200.884	-257948.53	243508.05
C339130106	FLEMING COS INC COM	Sale	-19000		214322.6
S6342933	FLETCHER CHALLENGE PAPER SHARES NPV	Purchase	95457	-59927.89	
CY2573F102	FLEXTRONICS INTL LTD COM STK	Purchase	50	-2351.83	
C343468104	FLOW INTL CORP COM	Purchase Sale	200 -1200	-2179.95	12102.19
C343496105	FLOWERS INDS INC COM	Purchase Sale	69130 -58330	-1459590.66	1255425.35
C343861100	FLUOR CORP COM	Purchase Sale	9783.245 -2200	-389145.66	87420.55
C302491303	FMC CORP COM (NEW)	Purchase Sale	21800 -28600	-1160813.22	1905907.72

Page 120 of 257

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C31769P100	FNCL SEC ASSURN HLDGS LTD COM	Sale	-3800		194934.23
C350404109	FNDTN HLTH SYS INC COM STK CL A	Purchase	30700	-440521.61	
S2427618	FNMA 6.375 DUE 06-15-2009 REG	Purchase Sale	2160000 -2160000	-2114136	2118337.05
C313586109	FNMA COM STK	Free Delivery Free Receipt Purchase Sale	-17500 17500 39542.042 -30202.241	0 0 -2663854.39	0 1993000.47
S217677U	FNMA CPN 10-01-2029	Purchase Sale	1081528.94 -1081528.94	-1082035.9	1083641.3
S215882U	FNMA DEB 6.21 08-06-2038	Purchase	80000	-71072	
C313588FC4	FNMA DISC NT 05-03-1999	Sale	-1000000		978711.67
S2479471	FNMA FED NATL MTG ASSN 6.25 05-15-2029	Purchase Sale	600000 -80000	-554406	73224
S2511641	FNMA NT 6.625 09-15-2009	Purchase Sale	2509000 -1659000	-2501098.57	1666239.19
C344155106	FOCAL COMMUNICATIONS CORP COM	Purchase	22600	-375066.93	
C343909107	FOCAL INC COM	Sale	-1000		7969.78

C344437108	FONAR CORP COM	Purchase	12046.595	-27471.96	
		Sale	-10262.463		22340.17
C344912100	FOOTSTAR INC COM	Purchase	14080	-552034.76	
		Sale	-14080		492492.53
S3024770	FORD MTR CO DEL 7.5 DUE 08-01-2026 REG	Sale	-670000		665752.2
C345370100	FORD MTR CO DEL COM	Free Delivery	-38800		0
		Free Receipt	38800	0	
		Purchase	157866.194	-9022379.65	
		Sale	-76568.312		4579629.15
S5634802	FORD MTR CR CO 5.75 DUE 02-23-2004 BEO	Purchase	1330000	-1278914.7	
S203709U	FORD MTR CR CO NT 5.8 DUE 01-12-2009 BEO	Purchase	1340000	-1210452.8	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S2528050	FORD MTR CR CO NT 7.375 DUE 10-28-2009 BEO	Purchase Sale	480000 -480000	-479097.6	482745.6
S3145988	FORD MTR CR DEL 7.125 BD DUE 11-15-2025	Sale	-190000		180769.8
S4846523	FORENINGSSPARBK SEK20 SER'A'	Free Receipt Purchase	6000 4800	0 -73498.83	
C346091606	FOREST OIL CORP COM NEW	Purchase Sale	8900 -8900	-124549.6	108898.46
S504405W	FORTIS STK DIV 99	Free Receipt Sale	4814 -4814	0	0
C349631101	FORTUNE BRANDS INC COM STK	Purchase Sale	106.616 -2236.726	-4601.62	79101.42
C349644104	FORTUNE ENTMT CORP COM	Purchase Sale	2000 -2000	-1935	620.39
C349882100	FOSSIL INC COM	Free Receipt Purchase Sale	2350 4700 -4600	0 -171637.75	137926.56
C350244109	FOSTER WHEELER CORP COM	Purchase Sale	5400 -200	-64513.26	2637.4
S6349268	FOSTERS BREWING GP NPV	Purchase Sale	13400 -49800	-35609.36	136418.59
C35138T107	FOX ENTMT GROUP INC CL A COM	Sale	-15500		330126.94
C302543103	FPA MED MGMT INC COM	Sale	-200		2.99
C302563101	FPIC INS GROUP INC COM	Purchase Sale	2300 -2300	-95283.5	101999.75
C351807102	FRANCHISE FIN CORP AMER COM STK	Purchase	76.235	-1739.58	
C351860101	FRANCO NEV MNG LTD COM	Free Receipt Purchase	154 100	0 -2144.5	
C354728305	FRANKLIN/TEMPLETON GLOBAL TR HARD CURRENCY PORTFOLIO	Purchase Sale	2129.997 -2129.997	-20126.98	19659.87
S5344101	FRED OLSEN ENERGY NOK20	Sale	-9000		72656

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C35671D857	FREEMPORT MCMORAN C & G CL B COM STK	Purchase Sale	20900 -67300	-346242.94	653212.56
C357288109	FREMONT GEN CORP COM	Purchase	12700	-298792.9	
C357658103	FRENCH FRAGRANCES INC COM	Sale	-1000		8157.26
C358430106	FRIEDE GOLDMAN HALTER INC	Free Receipt	1026	0	
C358433100	FRIEDMAN BILLINGS RAMSEY GROUP INC CL A	Purchase Sale	1250 -1250	-21652.35	19814.43
C353469109	FRKLN COVEY CO COM	Purchase	2600	-44226	
C354613101	FRKLN RES INC COM	Purchase Sale	27200.135 -1500	-1001860.08	54573.15
C359065109	FRONTIER AIRLS INC NEW COM	Purchase Sale	39700 -40830	-434198.56	431130.63
S2292957	FRONTIER CORP DUE 10-15-2013/10-15-2003 BEO PUT	Free Delivery Purchase	-140000 140000	-132867	0
C35921T108	FRONTLINE COMMUNICATIONS CORP COM	Purchase Sale	376 -376	-5442.9	3753.95
C359360104	FROZEN FOOD EXPRESS INDS INC COM	Purchase Sale	0.797 -206.868	-6.18	1487.98
CG3682L105	FRUIT OF LOOM INC CL A GCI	Free Receipt Sale	2700 -2700	0	10590.12
C302633102	FSI INTL INC COM	Purchase Sale	27900 -27900	-328885	158912.8
C347471104	FT JAMES CORP COM	Purchase Sale	200 -39800	-7787.5	1377260.94
S6356945	FUJITSU Y50	Purchase	14000	-399193.67	
C359680105	FULL TILT SPORTS INC COM STK	Purchase	1000	-2779.95	
C359694106	FULLER H B CO COM	Purchase	2000	-104440	
C360271100	FULTON FINL CORP PA COM	Free Receipt Purchase Sale	306 3069.585 -6999.859	0 -72283.88	147795.31



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C360921100	FURNITURE BRANDS INTL INC COM	Purchase Sale	10700 -10700	-282457.71	208909.67
C30266P100	FVC COM INC COM	Purchase Sale	900 -900	-13522.4	7614.83
C349853101	FWD AIR CORP COM	Purchase Sale	20450 -7610	-418905.06	233164.45
C361268105	G & K SVCS INC CL A	Sale	0	0	0
C373200203	GA GULF CORP COM PAR \$0.01	Purchase Sale	16910 -16910	-334479.01	426290.23
C373298108	GA PAC CORP COM-GEORGIA PAC GROUP	Free Delivery Free Receipt Purchase Sale	-8400 13600 11600 -6200	0 0 -639868.93	0 327206.03
C373298702	GA PAC CORP COM-TIMBER GROUP	Free Delivery Free Receipt Purchase	-25700 25700 33600	0 0 -873308.86	0
C362553109	GADZOOKS INC COM	Purchase Sale	580 -400	-4479.9	2969.95
C362555104	GADZOOX NETWORKS INC COM STK	Purchase Sale	1490 -1490	-109631.63	106529.74
C363547100	GALILEO INTL INC COM	Purchase Sale	500 -500	-27654.95	27531.63
CM47298100	GALILEO TECH LTD COM	Free Receipt Purchase Sale	250 3450 -3700	0 -87351.58	95144.45
C363576109	GALLAGHER ARTHUR J & CO COM	Purchase Sale	2800 -700	-129912.93	33062.69
C364730101	GANNETT INC COM	Purchase Sale	21900 -1945	-1591054.23	134650.54
C364760108	GAP INC COM	Free Receipt Purchase Sale	71627.5 133328.809 -74033.766	0 -7556899.08	3324690.77

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S0445515	GARBAN-INTERCAPITA ORD GBP0.50	Free Receipt Sale	0 -1629	0	0 6316
C365199108	GARDEN COM INC COM STCK	Purchase Sale	12470 -12470	-166602.13	250162.55
C365235100	GARDEN FRESH RESTAURANT CORP COM	Purchase Sale	500 -1600	-7779.95	29950.99
C365476100	GARDENBURGER INC COM	Purchase	100	-1129.95	
C366651107	GARTNER GROUP INC NEW CL A	Free Delivery Free Receipt Purchase	-300 300 1000	0 0 -11154.95	0
C366651206	GARTNER GROUP INC NEW CL B	Free Delivery Free Receipt Sale	-8931 19346.92 -10363.92	0	0 224111.76
C366651974	GARTNER GROUP INC NEW GARTNER GROUP INC CL A W/D	Free Delivery Free Receipt	-300 300	0	0
S5297993	GAS NATURAL SDG ESP500	Free Delivery Free Receipt Sale	-596 996 -400	0	0 40694.52
S4361952	GAS Y ELECTRICIDAD ESP1000'2'/'3'	Free Receipt Sale	3820 -3820	0	1301.97
C367626108	GATEWAY INC COM	Free Receipt Sale	13500 -300	0	23224.22
C361448103	GATX CORP COM	Purchase Sale	4400 -4400	-148757.84	131813.88
C368145108	GAYLORD CONTAINER CORP CL A	Sale	-5000		29224.02
S506664W	GAZPROM OAO ADS REG S	Free Receipt Sale	1390 -1390	0	9521.5
C043743202	GDR ASHANTI GOLDFIELDS LTD GLOBAL DEPOS RCPT	Free Receipt	2	0	
S5174342	GDR ASUSTEK COMPUTER INC	Purchase	23280	-264219.22	
S2481669	GDR HON HAI PRECISION IND LTD GLOBAL DEPOS RCPT	Purchase	10434	-145454.03	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S5772661	GDR HYUNDAI MTR CO ISIN # US4491877076	Purchase	16980	-185421.6	
C36157TZV6	GE CAP MTG SVCS INC SER 1996-11 CL-A9 7.5 REMIC MC PASSTHRU CTF 7-25-26 BEO	Free Delivery	-1940921.98		0
		Free Receipt	1942655.88	0	
		Purchase	-1733.9		0
S5509773	GEA AG ORD NPV	Free Receipt	8000	0	
		Sale	-4500		152632.84
C368538104	GELTEX PHARMACEUTICALS INC COM	Purchase	200	-2929.95	
CG3788V106	GEMSTAR INTL GROUP LTD COM ISIN # VGG3788V1067	Purchase	900	-57976.05	
		Sale	-380		21403.13
C369300108	GEN CABLE CORP DEL NEW COM	Purchase	2000	-14434.9	
		Sale	-54950		994786.27
C369487103	GEN DATACOMM INDS INC COM	Purchase	4700	-12214.1	
		Sale	-4700		10446.49
C369550108	GEN DYNAMICS CORP COM	Free Delivery	-23500		0
		Free Receipt	23700	0	
		Purchase	26200	-1626938.95	
		Sale	-1100		70218.97
C36962GTK0	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY 7 DUE 06-29-2009	Free Delivery	-25000		0
		Purchase	25000	-25000	
C369604103	GEN ELEC CO COM	Purchase	17973.069	-1915241.91	
		Sale	-66236.591		6974776.47
S0365334	GEN ELECTRIC CO ORD GBP0.05	Free Delivery	-7600		0
		Purchase	7600	-96267.51	
C370253106	GEN MAGIC INC COM	Purchase	16900	-55987.95	
		Sale	-19000		61617.73
C370334104	GEN MILLS INC COM	Free Receipt	11500	0	
		Purchase	7000	-566408.27	
		Sale	-13400		954510.45
S2430003	GEN MTRS ACCEP CORP NT 6.85 DUE 06-17-2004 BEO	Purchase	1700000	-1699218	
		Sale	-1700000		1703716.9

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C370442832	GEN MTRS CORP CL H NEW	Sale	-100		3755.81
C368682100	GENCORP INC COM	Purchase Sale	8350 -7200	-166207.18	171443.12
C368706107	GENELABS TECHNOLOGIES INC COM	Sale	-1000		1782.48
C368707105	GENEMEDICINE INC COM EXCH MEGABIOS CORP @.571 MGR 3-18-99 2-548863	Free Delivery	-200		0
C368710307	GENENTECH INC SPL COM	Sale	-4500		346672.29
C370442105	GENERAL MOTORS CORP COMMON STOCK	Purchase Sale	31176.514 -79865.437	-2296137.98	6115399.31
C371475104	GENERATION ENTMT CORP COM	Purchase Sale	36000 -31000	-10800	3006.89
C371532102	GENESCO INC COM	Purchase	10100	-132020.39	
C371935107	GENESIS DIRECT INC COM	Purchase Sale	1630 -1730	-10157.31	7673
C371912106	GENESIS HLTH VENTURES INC COM	Purchase Sale	12000 -12000	-108087.6	82844.03
C371933102	GENESIS MICROCHIP INC COM	Purchase Sale	7700 -6400	-176491.86	149863.04
C372282103	GENICOM CORP COM	Purchase	5000	-1770.06	
C372430108	GENOME THERAPEUTICS CORP COM	Purchase Sale	1000 -2000	-3904.95	7189.85
C371901109	GENTEX CORP COM	Sale	-500		11894.48
C372460105	GENUINE PARTS CO COM	Purchase Sale	10110.217 -4200	-324852.39	130714.41
C372917104	GENZYME CORP COM	Purchase Sale	22700 -29150	-952852.93	1525953.02
C372917500	GENZYME CORP COM-MOLECULAR ONCOLOGY DIV	Purchase Sale	1000 -4386	-4904.95	12641.82
C372917609	GENZYME CORP SURGICAL PRODS DIVISIONCOM	Free Receipt Sale	5352.39 -5352.39	0	31619.21

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C37247V106	GEOCITIES COM	Purchase Sale	100 -100	-6579.95	8069.78
C37246W105	GEON CO COM	Purchase Sale	27260 -21060	-647372.89	709344.46
C373692102	GEOWORKS COM	Purchase Sale	6000 -7000	-20917.36	39101.23
S5401589	GERMANY(FED REP) 5.625% BDS 4/1/2028 DEM	Purchase Sale	1500000 -1500000	-990339.24	990784.1
C374163103	GERON CORP COM	Sale	-200		2151.57
C374266104	GETTHERE COM INC COM	Purchase	300	-8092.45	
C374276103	GETTY IMAGES INC COM	Purchase	14	-592.58	
C36237H101	G-III APPAREL GROUP LTD COM	Purchase Sale	4000 -4000	-34320	10969.72
CM50876107	GILAT COMMUNICATIONS COM STK	Purchase	150	-3461.2	
CM51474100	GILAT SATELLITE NETWORKS LTD ORD SH COM	Purchase Sale	7000 -7000	-399000	372471.38
C375558103	GILEAD SCI INC COM	Purchase Sale	7500 -7500	-604797.52	484831.08
C375766102	GILLETTE CO COM	Purchase Sale	40051.552 -48360	-1942731.96	2493648.52
C375908100	GILMAN & CIOCIA INC COM	Purchase Sale	200 -200	-2954.95	2182.47
C376360103	GISH BIOMEDICAL INC COM	Sale	-200		479.07
S0258304	GKN ORD GBP0.50	Purchase	18000	-286247.71	
C376775102	GLAMIS GOLD LTD COM	Purchase Sale	10000 -12000	-17175	24014.18
C377316104	GLATFELTER P.H CO COM	Purchase Sale	5100 -5250	-71183.25	73688.46

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C377899109	GLENAYRE TECHNOLOGIES INC COM	Purchase	4200	-19441.1	
		Sale	-4200		17401.95
C379302102	GLIMCHER RLTY TR COM	Purchase	270.152	-4144.99	
CG3921A100	GLOBAL CROSSING LTD COM FOR A/C 2639191 NDSIB ONLY	Free Delivery	-25995		0
		Free Receipt	12095	0	
		Purchase	13900	-364006.25	
		Free Delivery	-82		0
		Free Receipt	30540	0	
		Purchase	22665	-860756.91	
		Sale	-17551		906597.66
C379336100	GLOBAL INDS LTD COM	Purchase	5370	-36061.08	
		Sale	-14200		152622.94
C379352404	GLOBAL MARINE INC DEL COM (NEW)	Purchase	15610	-163622.37	
		Sale	-24510		329039.78
C378949101	GLOBAL TECHNOLOGIES LTD CL A	Free Receipt	446	0	
		Sale	-36		78.04
C37936U104	GLOBAL TELESYSTEMS INC CDT-COM	Free Receipt	100	0	
		Purchase	380	-13498.65	
		Sale	-380		17649.55
CG3930H104	GLOBALSTAR TELECOMMUNICATIONS LTD COM ISIN # BMG39830H104	Free Delivery	-200		0
		Purchase	43216	-799948.5	
		Sale	-38291		1014345.4
C379571102	GLOBESPAN INC COM ISIN US3795711023	Purchase	10230	-308610.19	
		Sale	-5200		394311.7
C383486107	G02NET INC COM	Free Delivery	-200		0
		Free Receipt	100	0	
		Purchase	9178	-735993.77	
		Sale	-1249		145970.97
C381197102	GOLDEN ST BANCORP INC COM STK	Purchase	78950	-1449357.83	
		Sale	-66650		1496573.79
C381197136	GOLDEN ST BANCORP INC LITIGATION TRACKING WT	Sale	-40100		129593.89
C381317106	GOLDEN W. FNCL CORP COM	Free Delivery	-12200		0
		Free Receipt	12200	0	
		Purchase	12300	-1177877.96	
		Sale	-10600		1015906.39

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C38141G104	GOLDMAN SACHS GROUP INC COM	Purchase Sale	37915 -2000	-2435450.02	125698.3
C382091106	GOOD GUYS INC COM	Purchase Sale	200 -500	-1329.95	2631.15
S6336549	GOODMAN FIELDR NPV	Purchase Sale	193554 -26000	-196512.43	25214.64
C382388106	GOODRICH B F CO COM	Purchase Sale	3300 -500	-105922.58	19574.33
C382550101	GOODYEAR TIRE & RUBBER CO COM	Purchase Sale	1140.255 -1539.51	-60401.85	83757.13
C38348T107	GOTO COM INC COM STK	Purchase Sale	3120 -3120	-188713.3	204826.65
C36225V104	GP STRATEGIES CORP COM	Purchase Sale	100 -100	-1854.95	1563.74
C36225X100	GPU INC COM	Free Delivery Free Receipt Purchase Sale	-38100 38100 38200 -900	0 -1303708.69	0 35637.53
C38388F108	GRACE W R & CO DEL NEW COM STK	Purchase Sale	40620 -51920	-721511.59	814132.35
C384802104	GRAINGER W W INC COM	Purchase Sale	300 -900	-15723.7	42106.11
C386087209	GRAND MET DEL L P GTD PFD SECS SER A 9.42	Sale	-200		5257.37
C387328107	GRANITE CONST INC COM	Sale	-18660		489643.05
C390064103	GREAT ATLC & PAC TEA CO INC COM	Purchase Sale	80.496 -280.496	-3000.97	8970.55
C390124105	GREAT BASIN GOLD LTD COM	Purchase	6000	-10731	
C390568103	GREAT LAKES CHEM CORP COM	Purchase Sale	100 -400	-4831.25	17955.63

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C39115R100	GREAT PEE DEE BANCORP INC COM	Purchase Sale	500 -500	-6654.95	6407.33
C39119E105	GREAT PLAINS SOFTWARE INC COM	Purchase Sale	2400 -2400	-108559.68	114248.19
C397888108	GREY WOLF INC COM	Purchase	2000	-5414.54	
C398905109	GROUP 1 AUTOMOTIVE INC COM	Sale	-4000		86136.92
C39943E107	GROUP MAINTENANCE AMER CORP OC-COM	Sale	-2600		36021.79
S4358794	GROUPE GTM EUR8	Free Receipt Sale	260 -260	0	23354.62
S2392545	GRUMA S.A.-B COM	Purchase Sale	142 -8690	0	9388.55
S214435W	GRUMA SA DE CV RTS 20/09/1999	Free Receipt Sale	560 -560	0	0
S214543W	GRUPO IND GRUMA RTS 23/09/1999	Free Receipt Sale	2361 -2361	0	0
C361942105	GST TELECOMMUNICATIONS INC COM	Purchase Sale	28490 -26940	-376206.3	231719.46
S2239965	GTE CORP 6.94 DUE 04-15-2028 REG	Sale	-1015000		1084842.15
C362320103	GTE CORP COM	Purchase Sale	6056.958 -38365.312	-405704.06	2698043.82
C391648102	GTR BAY BANCORP COM	Purchase	1200	-50499.2	
C36237J107	GTS DURATEK INC COM	Sale	-1000		5844.85
C400910303	GUARDIAN TECHNOLOGIES INTL INC COM NEW	Purchase Sale	1000 -2000	-2654.95	4862.44
C401698105	GUIDANT CORP COM STK	Free Receipt Purchase Sale	5940 2600 -2180	0 -129639.18	132159.21
C402040109	GUITAR CTR INC COM	Purchase Sale	27000 -27000	-410712.39	289989.75
S4398820	GUYENNE & GASCOGNE EUR20	Free Receipt Sale	550 -550	0	278832.92



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C403777105	GYMBOREE CORP COM	Sale	-600		3869.92
C403926108	H T E INC COM	Purchase Sale	12500 -5500	-31124.98	22521.73
C404681108	HADCO CORP COM	Purchase Sale	200 -200	-6221.08	9537.58
C405219106	HAIN FOOD GROUP INC COM	Purchase Sale	5100 -1520	-127898.41	32411.5
C406216101	HALLIBURTON CO COM	Purchase Sale	8266.787 -9006.479	-276994.9	324178.61
C404429102	HA-LO INDS INC COM	Purchase Sale	7078 -30878	-232714.34	778263.04
C406369108	HALSEY DRUG INC COM	Sale	-5000		9774.66
C410252100	HANDLEMAN CO DEL COM	Purchase Sale	35800 -12500	-470852.78	202938.95
S6408374	HANG SENG BANK HKD5	Sale	-3000		23026.54
C41043F208	HANGER ORTHOPEDIC GROUP INC COM NEW	Purchase Sale	9600 -68000	-183472.9	1172238.79
C410522106	HANNA M A CO COM	Purchase Sale	21940 -21940	-352689.7	349711.89
C410550107	HANNAFORD BROS CO COM	Purchase Sale	10.069 -1564.972	-490.56	71743.73
C411310105	HANSEN NAT CORP COM	Purchase Sale	200 -200	-954.95	1032.51
C41145C103	HARBINGER CORP COM	Purchase Sale	200 -200	-2417.45	3082.44
C41163G101	HARCOURT GEN INC COM	Purchase Sale	100 -500	-4793.75	24674.16
C412552101	HARKEN ENERGY CORP COM	Purchase Sale	300 -300	-667.45	476.28

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C412822108	HARLEY DAVIDSON INC COM	Purchase	3902.454	-216990.68	
		Sale	-3900.619		210833.75
C413086109	HARMAN INTL INDS INC NEW	Sale	-650		24549.41
C413160102	HARMONIC INC COM	Free Receipt	7650	0	
		Purchase	7800	-811115.49	
		Sale	-7650		437163.37
C413345109	HARNISCHFEGER IND INC COM	Purchase	11000	-31947.4	
		Sale	-12022		15687.55
C413619107	HARRAH S ENTMT INC COM STK	Purchase	1800	-29346.15	
		Sale	-2550		56937.63
C413875105	HARRIS CORP COM	Purchase	100	-3906.25	
		Sale	-3200		76674.67
C416515104	HARTFORD FINL SVCS GROUP INC COM	Purchase	200	-12800	
		Sale	-1600		92583.2
C416592103	HARTFORD LIFE INC CL A	Free Delivery	-27700		0
		Free Receipt	27700	0	
		Purchase	27701.909	-1363424.4	
		Sale	-27700		1331693.69
C418056107	HASBRO INC COM	Free Receipt	20300	0	
		Purchase	20801.427	-619844.51	
		Sale	-10301.427		341414.36
C419131107	HAUPPAUGE DIGITAL INC COM	Purchase	7168	-176075.38	
		Sale	-7668		179241.14
C419596101	HAVERTY FURNITURE COS INC COM	Free Receipt	1900	0	
		Purchase	1900	-48891.04	
C420123101	HAWKER PAC INC COM STK	Sale	-500		1578.77
S0416102	HAYS ORD 1P	Purchase	2000	-20983.76	
		Sale	-500		6430.09
C411901101	HBR FLA BANCSHARES INC COM	Purchase	1000	-11705	
		Sale	-9440.37		102418.39
C404132102	HCC INS HLDGS INC COM	Sale	-6200		149435.7

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C404134108	HCR MANOR CARE #REORG HCR MANOR CARE N/CMANOR CARE EFF 9-30-99 SEC# 2527746	Free Delivery Purchase Sale	-3750 200 -700	-4667.45	0 16994.41
C42217K106	HEALTH CARE REIT INC COM	Purchase Sale	6 -6	-184.5	103.54
C42220K101	HEALTHCARE RECOVERIES INC COM	Purchase Sale	7600 -43600	-103209.1	190968.47
C422209106	HEALTHEON/WEBMD CORP	Free Receipt	399	0	
C421924101	HEALTHSOUTH CORP COM STK	Purchase Sale	12700 -15700	-158768.55	201074.21
C422360305	HEARX LTD COM NEW	Free Receipt	400	0	
S5458154	HEINEKEN HOLDING 'A' NLG5	Free Delivery Free Receipt Purchase	-10000 10000 3900	0 -156518.02	0
S5455821	HEINEKEN NV NLG5	Purchase	4700	-242368.73	
C423074103	HEINZ H J CO COM	Purchase Sale	300 -2300	-15918.75	114316.16
CG4388N106	HELEN TROY LTD COM STK	Purchase	200	-2904.95	
C423319102	HELIX TECH CORP COM	Purchase Sale	500 -500	-9404.95	15157.04
C423328103	HELLER FINL INC CL A COM STK	Purchase Sale	30400 -43700	-854642.8	1091425.97
C423402106	HELLO DIRECT INC COM	Purchase Sale	1000 -1000	-10154.96	10969.68
C423452101	HELMERICH & PAYNE INC COM	Free Delivery Free Receipt Purchase Sale	-9700 9700 10400 -1000	0 -306508.85	0 26694.14
S6420538	HENDERSON LAND DEV HKD2	Purchase	3000	-16566.09	
S5076705	HENKEL KGAA NON VTG PRF NPV	Purchase	3500	-272300.84	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S5195224	HENNES & MAURITZ SER'B' SEK1	Free Delivery Sale	-2490 -370		0 28587.42
C427056106	HERCULES INC VTG COM	Purchase Sale	35110 -35210	-1135694.7	1037804.11
S5253973	HERMES INTL FRF10 (POST SPLIT)	Purchase	570	-59748.63	
C427866108	HERSHEY FOODS CORP COM	Purchase Sale	202,766 -1045	-11103.75	59787.42
C428040109	HERTZ CORP CL A	Purchase	5500	-222034.45	
C42804Y303	HERTZ TECH GROUP INC COM NEW	Purchase Sale	100 -100	-914.32	445.03
C428236103	HEWLETT-PACKARD CO COM	Purchase Sale	6051,291 -17448,275	-538341.29	1504564.75
S0423812	HEYWOOD WILLIAMS ORD GBP0.25	Sale	-5370		23002.19
C428358105	HI / FN INC COM STK	Purchase Sale	1200 -1100	-47025.55	45273.71
C42979U102	HI SPEED ACCESS CORP COM STK	Purchase Sale	10990 -10990	-154247.3	215720.44
C428656102	HIBERNIA CORP CL A COM	Sale	-16000		254735.49
C431284108	HIGHWOODS PPTYS INC COM	Purchase Sale	19,607 -400	-477.83	9509.83
C431573104	HILLENBRAND IND INC COM	Purchase Sale	135,157 -51,002	-4938.12	2586.57
C431692102	HILLS STORES CO COM	Sale	-1000		1461
C431COM991	HILLS STORES CO DEFD CONTR RT EXP	Free Receipt	1000	0	
C432848109	HILTON HOTELS CORP COM	Purchase Sale	4608,902 -5305,626	-64850.35	77438.99
C43357B104	HISPANIC BROADCASTING CORP COM	Purchase Sale	6500 -6500	-445092.7	527452.2
S6429104	HITACHI JPY50	Purchase Sale	35000 -5000	-255172.09	48972.59

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C421915109	HLTH CARE PPTY INVS INC COM	Purchase Sale	182.655 -1000	-5080.15	26871.42
C421933102	HLTH MGMT ASSOC INC NEW CL A COM	Purchase Sale	32400 -32200	-245992.41	359375.45
C403917107	HMT TECH CORP COM	Sale	-1000		3094.94
S5070376	HOECHST AG ORD NPV	Free Delivery Free Receipt Sale	-2350 7100 -4750	0	0 214105.03
S5707232	HOLDERBK FN GLARUS NEW CHF50(S/R 23/06/99)	Free Receipt Sale	550 -550	0	8044.72
S5227804	HOLLANDSCHE BETON NLG2	Free Receipt Purchase	12751 728	0 -9349.26	
S504381W	HOLLANDSCHE BETON STK DIV 04/06/1999	Free Receipt Sale	12751 -12751	0	-9340.95
C435569108	HOLLINGER INTL INC CL A	Sale	-22900		317039.9
C436141105	HOLLYWOOD ENTMT CORP COM	Purchase Sale	33880 -33780	-966241.17	788879.38
C437076102	HOME DEPOT INC COM	Purchase Sale	76296.083 -164395.044	-4515583.4	10711466.18
C43738E108	HOMEBASE INC COM	Purchase Sale	28400 -23320	-128204.01	113175.71
C43739D208	HOMEFED CORP COM NEW	Free Receipt	396	0	
C437605108	HOMESEEKERS COM INC COM	Purchase Sale	25362 -18856	-158241.5	113976.94
C437614100	HOMESTAKE MNG CO CAP	Purchase Sale	2901.042 -50200	-28263.57	516710.23
C437852106	HOMESTORE COM INC COM	Purchase Sale	15000 -15000	-300000	378737.37
C438092108	HON INDS INC COM	Sale	-400		8869.75
S6435145	HONDA MOTOR CO Y50	Sale	-4000		177246.89

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S6435327	HONG KONG ELECTRIC HKD1	Purchase	47296	-142744.74	
C439104100	HOOPER HOLMES INC COM	Free Receipt	200	0	
		Purchase	7000	-112210	
		Sale	0	0	0
C440327104	HORACE MANN EDUCATORS CORP COM	Purchase	1.475	-37.9	
		Sale	-206.009		5107.22
C44043T103	HORIZON ORGANIC HLDG CORP OC-COM	Purchase	300	-2204.95	
		Sale	-500		4298.46
C440452100	HORMEL FOODS CORP COM	Purchase	6100	-271781.84	
S4693194	HORNBACH BAUMARKT ORD NPV	Free Receipt	502	0	
		Sale	-502		13947.58
S4693815	HORNBACH HLDG AG NON VTG PRF DEM5	Free Receipt	450	0	
		Sale	-450		17034.46
C44106M102	HOSPITALITY PROPS TR COM	Sale	-1400		34931.82
C44107P104	HOST MARRIOTT CORP REIT	Purchase	2023.014	-21707.4	
		Sale	-1000		9094.73
C441339108	HOT TOPIC INC COM	Purchase	975	-38794.56	
		Sale	-75		1273.13
S208186U	HOUGHTON MIFFLIN 5.99 NTS 03.12.2001 SER MTN	Purchase	1000000	-1000000	
C441560109	HOUGHTON MIFFLIN CO COM	Purchase	27500	-1242846.63	
		Sale	-13600		576215.39
C443208103	HOWMET INTL INC COM	Sale	-3200		62404.31
S6441506	HOYA CORP JPY50	Sale	-11000		608655.62
C40426W101	HRPT PPTYS TR COM SH BEN INT	Purchase	306.022	-2686.39	
		Sale	-386.79		5708.06
C404297103	HS RES INC COM	Purchase	2400	-34991.52	
C40428N109	HSB GROUP INC COM	Sale	-5200		189629.35
CG4634U102	HSBC HLDG PLC COM STK	Free Receipt	200	0	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S6436502	HSBC HLDGS HK\$10(HK REG)	Free Delivery Purchase	-5706 1251	-44091.98	0
S0400495	HSBC HLDGS HKD10(UK REG)	Sale	-8200		204870.9
S6158163	HSBC HLDGS USD0.50(HONGKONG REG)	Free Receipt Sale	8718 -8718	0	106368.14
C441815107	HSEHD INTL INC COM	Purchase Sale	400 -49300	-19000	2160840.21
C442120101	HSTN EXPL CO COM	Purchase	2800	-48678	
C444165104	HUDSON UTD BANCORP COM	Free Receipt Purchase Sale	13179 10420 -15050	0 -330412.96	476862.89
C444356109	HUFFY CORP COM	Sale	-3600		50738.86
C44485Q203	HUMAN PHEROMONE SCIENCES INC COM NEW	Free Receipt	333	0	
C444859102	HUMANA INC COM	Purchase Sale	92800 -101200	-974453.93	1044534.59
C445542103	HUNGARIAN TEL & CABLE CORP COM	Purchase	2000	-11916.25	
S5642366	HUNTER DOUGLAS NV NLG0.50(STK DIV-4/6/99)	Free Receipt Sale	10118 -10118	0	-8270.69
S5291810	HUNTER DOUGLAS NV NLG0.50	Free Receipt Purchase	7618 2746	0 -69850.91	
C446150104	HUNTINGTON BANCSHARES INC COM	Free Receipt Purchase Sale	750 200 -1300	0 -6962.5	42429.8
C44779E106	HURRICANE HYDROCARBONS LTD CL A	Free Delivery Purchase	-15000 14000	-12482.15	0
C448110106	HUSSMANN INTL INC COM	Purchase Sale	2100 -8600	-37880.64	144862.16
C448407106	HUTCHINSON TECH INC COM	Purchase Sale	36110 -36110	-1422175.36	991883.98
S6448068	HUTCHISON WHAMPOA HKD0.25	Purchase Sale	42000 -3000	-384894.43	28792.96

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C448954107	HYPERDYNAMICS CORP COM	Purchase	2000	-3935	
C44913S102	HYPERFEED TECHNOLOGIES INC COM	Purchase Sale	100 -100	-879.95	795.02
C44914M104	HYPERION SOLUTIONS CORP COM	Purchase Sale	38200 -37700	-1074963.63	708683.69
C44914V104	HYPERTENSION DIAGNOSTICS INC COM	Purchase Sale	450 -450	-1829.95	1207.5
C449342104	I CRYSTAL INC COM	Free Receipt	1000	0	
C465754109	I2 TECHNOLOGIES INC COM	Purchase Sale	1600 -1350	-57758.14	38290.11
C449194109	IA CORP I COM	Purchase Sale	1000 -1000	-3029.95	2344.95
C44920B100	IAS COMMUNICATIONS INC CL A	Purchase Sale	1000 -1000	-1529.95	970.01
C450732102	IBASIS INC COM STK	Purchase Sale	1750 -1150	-43059.9	44906.04
S4424640	IBERDROLA SA EUR3	Free Receipt Purchase	4909 2280	0 -37064.82	
C45103B106	IBIZ TECH CORP COM	Purchase Sale	1000 -1000	-1779.96	1626.19
C449223106	IBP INC COM	Free Delivery Free Receipt Purchase	-60100 60100 82800	0 0 -2062862.59	0
C449246107	ICG COMMUNICATIONS INC COM	Purchase Sale	27440 -27440	-642976.56	526545.35
C448924100	ICN PHARMACEUTICALS INC NEW COM	Purchase Sale	71100.651 -69900	-1750209.22	1588490.01
CG4705T109	ICO GLOBAL COM STK	Purchase	200	-1417.45	
C449295104	ICOS CORP COM	Purchase Sale	6200 -7600	-226122.15	275620.13



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C44929Y101	ICT GROUP INC COM	Purchase Sale	500 -500	-1592.45	2469.96
C449370105	IDEC PHARMACEUTICALS CORP COM	Purchase Sale	13540 -8760	-846718.92	972105.03
C45168D104	IDEXX LABS INC	Purchase Sale	1640 -31190	-41000	604305.72
C448947101	IDT CORP COM	Purchase Sale	6400 -57130	-123531.06	809368.23
C449491109	IDX SYS CORP COM	Purchase Sale	300 -300	-7829.95	6494.83
C449520303	I-FLOW CORP COM NEW	Sale	-1000		2969.95
C451713101	IKON OFFICE SOLUTIONS INC COM STK	Purchase Sale	1300 -3997	-14301.67	47427.79
C451716203	IKOS SYS INC COM NEW	Free Delivery Purchase Sale	-1000 4000 -3500	-16244.08	0 13472.82
C452308109	ILL TOOL WKS INC COM	Purchase Sale	7800 -5400	-508319.22	407723.75
C45244U104	IMAGING TECHNOLOGIES CORP COM	Purchase Sale	10000 -4000	-15283.76	4098.64
C45246K104	IMAGINON INC COM	Purchase Sale	9700 -8200	-48046.65	77200.65
C45245Y105	IMANAGE INC COM STK	Purchase Sale	11000 -11000	-121000	263991.2
C45245A107	IMATION CORP COM	Purchase	7585	-243128.86	
C452906100	IMATRON INC COM	Purchase	6000	-20039.18	
C45245E109	IMAX CORP COM	Purchase Sale	100 -100	-1944.06	1976.23
C449669100	IMC GLOBAL INC	Purchase Sale	11795 -73595	-235638.3	1420092.13

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C45245W109	IMCLONE SYS INC COM	Purchase	18000	-288472.25	
		Sale	-18000		461053.35
C452528102	IMMUNEX CORP NEW COM	Free Receipt	1892	0	
		Purchase	8352	-810962.27	
		Sale	-8325		891876.69
C45253H101	IMMUNOGEN INC COM	Purchase	1520	-3757.35	
		Sale	-1420		5049.92
C449693209	IMP INC COM NEW	Free Receipt	300	0	
C452556103	IMPERIAL BANCORP COM	Purchase	23300	-503255.26	
S0459497	IMPERIAL CHEM INDS ORD GBP1	Sale	-18100		160388.83
C452729106	IMPERIAL CR INDS INC COM	Purchase	67700	-435925.62	
C453096109	IMPERIAL SUGAR CO NEW COM STK	Free Receipt	307	0	
		Sale	-307		1907.92
C45321W106	IMRGLOBAL CORP COM STK	Purchase	19600	-301051.28	
		Sale	-19600		242077.14
C449934108	IMS HLTH INC COM STK	Free Delivery	-1432.2		0
		Free Receipt	39877.2	0	
		Purchase	34300	-979118.46	
		Sale	-36290		1296502.39
C452919103	IN FOCUS SYS INC COM	Purchase	6400	-77093.87	
S4534936	INA(IST NAZ ASS) ITL1000	Free Delivery	-38000		0
		Free Receipt	38000	0	
		Purchase	22000	-54817.19	
		Sale	-24000		73259.11
C453235103	INAMED CORP COM	Purchase	10860	-336473.2	
S6461504	INAX Y50	Sale	-4000		22878.85
C453258402	INCO LTD COM	Purchase	1400	-25148.5	
		Sale	-1400		22322.1
C453365207	INCOMMNET INC COM NEW	Purchase	1000	-1654.95	
C453414104	INDEPENDENCE CMNTY BK CORP COM	Purchase	12100	-194090.05	
		Sale	-83500		1293274.28

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C456053107	INDL DATA SYS CORP COM	Purchase	300	-2690.99	
		Sale	-300		2188.49
C453838104	INDPT BK CORP MICH COM	Free Receipt	840	0	
C456607100	INDYMAC MTG HLDGS INC COM STK	Purchase	16640.261	-209371.17	
		Sale	-35700		377922.25
C45662Y109	INFINIUM SOFTWARE INC COM	Purchase	1233	-6074.93	
C45664R102	INFOCALL COMMUNICATIONS CORP COM	Free Delivery	-10000		0
		Purchase	10000	-13112	
C45664S100	INFOCAST CORP COM	Purchase	19000	-217226.2	
		Sale	-19000		160018.43
C45665A108	INFOCURE CORP COM	Free Receipt	100	0	
		Purchase	100	-4231.56	
		Sale	-200		3369.93
C456662105	INFONAUTICS CORP CL A	Purchase	2000	-8888.7	
		Sale	-2000		8659.85
C45666Q102	INFORMATICA CORP COM	Purchase	1440	-23040	
		Sale	-1440		39010.16
C45669R107	INFORMATION ARCHITECTS CORP COM	Free Receipt	500	0	
C45675F303	INFORMATION RES ENGR INC COM PAR \$0.01	Purchase	5400	-83517.31	
		Sale	-12400		286560.51
C456779107	INFORMIX CORP COM	Free Receipt	180	0	
		Purchase	111400	-921913.84	
		Sale	-26100		294341.91
C45678T102	INFOSPACE INC COM	Purchase	50	-2886.2	
S5686115	ING GROEP (STK DIV 99)	Free Receipt	12513	0	
		Sale	-12513		-3688.56
S506186W	ING GROEP N.V NLG1 (STK DIV 07/09/1999)	Free Receipt	15677	0	
		Sale	-15622		-2017.26
S5058877	ING GROEP NV CVA NLG1	Free Receipt	7923	0	
		Purchase	10199	-563715.94	
		Sale	-910		51542.4

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C456866102	INGERSOLL-RAND CO COM	Purchase Sale	100 -7200	-6887.5	508908.62
C457153104	INGRAM MICRO INC CL A	Purchase Sale	540 -130	-14609.95	4430.89
C457191104	INHALE THERAPEUTIC SYS INC COM	Purchase Sale	15500 -4200	-407205.07	140721.95
C457277101	INKTOMI CORP COM	Purchase Sale	6150 -1350	-581874.7	150147.58
C45764D102	INNERDYNE INC COM	Purchase	740	-2527.45	
C4576J0104	INNKEEPERS USA TR COM	Purchase Sale	1000 -3500	-10529.95	33304.34
C457647105	INNOVEX INC COM	Purchase Sale	2000 -1000	-23566.16	14094.57
C45766C102	INPRISE CORP COM	Purchase Sale	17400 -7100	-84982.2	35588.11
C457652105	INPUT/OUTPUT INC COM	Purchase Sale	300 -1300	-1829.95	9564.9
C45768V108	INSIGHT COMMUNICATIONS INC CL A	Purchase Sale	12250 -12250	-302604.98	290269.3
C45765U103	INSIGHT ENTERPRISES INC COM	Free Receipt Purchase Sale	5230 25940 -44820	0 -765068.87	1216958.36
C457660108	INSITE VISION INC COM	Purchase Sale	3000 -2000	-4946.45	2020.92
C457667103	INSITUFORM TECHNOLOGIES INC CL A COM	Purchase	1600	-38666.08	
C457674109	INSO CORP COM	Purchase Sale	5700 -5700	-35710.5	33219.62
C457732105	INSPIRE INS SOLUTIONS INC COM	Purchase Sale	16800 -34530	-220500	479313.07
C45774W108	INSTEEL INDS INC COM	Purchase Sale	16.734 -491.734	-115.78	4118.9

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C458118106	INTEGRATED DEVICE TECH INC COM	Purchase Sale	71350 -22050	-1201669.58	175477.84
C45812C106	INTEGRATED HLTH SERVICES INC COM	Purchase Sale	28500 -35700	-105629.2	351817.08
C45812P107	INTEGRATED SILICON SOLUTION INC COM	Purchase Sale	5800 -6100	-26552.8	27211.41
C45812Y108	INTEGRATED SURGICAL SYS INC COM ISIN# US45812Y1082	Purchase	1500	-3636.4	
C458140100	INTEL CORP CAP	Free Delivery Free Receipt Purchase Sale	-500.722 175449 142161.97 -199796.32	0	0 16813584.96
C45814T107	INTELIDATA TECHNOLOGIES CORP COM	Purchase	1400	-3047.4	
C45815C103	INTELLICALL INC COM	Purchase Sale	10000 -10000	-18405	7758.96
C45816A106	INTELLIGROUP INC COM	Purchase Sale	2000 -2000	-19878.84	19939.33
C45837D105	INTERACTIVE TECHNOLOGIES COM LTD COM	Purchase Sale	800 -800	-8744.8	9891.05
C45838A209	INTERACTIVE TELESIS INC COM NEW	Purchase Sale	5000 -5000	-2050	1503.44
C45866A105	INTERDIGITAL COMMUNICATIONS CORP COM	Purchase	100	-1104.95	
C458665106	INTERFACE INC CL A	Sale	-54420		517895.32
C458683109	INTERGRAPH CORP COM	Purchase Sale	5000 -5000	-32731.5	25236.3
C458742103	INTERLIANT INC COM ISIN #US4587421037	Purchase Sale	300 -200	-4853.66	4182.4
C458747102	INTERLINK COMPUTER SCIENCES INC COM	Purchase Sale	1000 -1000	-3873.71	4969.88
C458801107	INTERMEDIA COMMUNICATIONS INC COM	Purchase Sale	29780 -14410	-716855.02	384613.62

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C45881K104	INTERMET CORP COM	Sale	-2200		24155.19
C45885A102	INTERNAP NETWORK SVCS CORP COM STK	Purchase Sale	3800 -3800	-76000	224844.9
C459028106	INTERNATIONAL ASSETS HLDG CORP COM	Purchase Sale	1000 -1000	-13611.21	6719.82
C45953X208	INTERNATIONAL FUEL TECHNOLOGY INC COM NEW	Purchase Sale	500 -500	-2529.95	1769.99
C46058Y109	INTERNET AMER INC COM	Purchase Sale	210 -210	-7413.08	8263.52
C46059C106	INTERNET CAP GROUP INC COM ISIN US46059C1062	Purchase Sale	620 -620	-82617.35	85984.76
C46059C999	INTERNET CAP GROUP INC RT EXP 12-31-2040	Free Delivery Free Receipt	-30 30	0	0
C46058F100	INTERNET STK MKT RES INC FORMERLY INT 08/17/1998 STK EXCHANGE CORP	Free Delivery Free Receipt Purchase	-111 -889 1000		0 0
C460573108	INTERNEURON PHARMACEUTICALS INC COM	Purchase Sale	1000 -1000	-1779.95	1719.99
C46062W107	INTERPORE INTL COM	Sale	-3000		18285.82
C460690100	INTERPUBLIC GROUP COMPANIES INC COM	Free Receipt Purchase Sale	4900 200 -800	0 -11708.47	48992.1
C46088R108	INTERSTATE HOTELS MGMT INC COM	Free Receipt	7	0	
C461142101	INTERVOICE INC COM	Purchase Sale	3200 -3200	-51166.95	46831.48
C46114T102	INTERWOVEN INC COM ISIN # US6114T1025	Purchase	500	-21423.9	
C461156101	INTIMATE BRANDS INC CL A	Free Receipt Purchase Sale	10 875 -775	0 -35945.11	31891.62
C459200101	INTL BUSINESS MACH CORP CAP	Free Delivery Free Receipt Purchase Sale	-19900 79317 71046.435 -92573.057	0 -10146255.81	0 12136032.94

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S3332072	INTL BUSINESS MACHS CORP 6.5 DUE 01-15-2028 REG	Sale	-800000		744216
C45950T101	INTL FIBERCOM INC COM	Purchase	300	-2137.38	
		Sale	-100		738.77
C459506101	INTL FLAVORS & FRAGRANCES INC COM	Purchase	100	-3937.5	
		Sale	-700		28392.77
C459655106	INTL HOME FOODS INC COM	Purchase	4900	-96147.8	
C460043102	INTL MULTIFOODS CORP COM	Purchase	4600	-107579.28	
C460146103	INTL PAPER CO COM	Free Delivery	-14300		0
		Free Receipt	18013	0	
		Purchase	37789.571	-1953895.31	
		Sale	-33011.351		1672291.68
C460254105	INTL RECTIFIER CORP COM	Purchase	10600	-223173.22	
C460337108	INTL SPECIALITY PRODS INC NEW COM	Sale	-1100		16764.93
C460335201	INTL SPEEDWAY CORP CL A	Purchase	2900	-161726.18	
		Sale	-300		13501.98
C46118M103	INTRAWARE INC COM	Purchase	1000	-40357.07	
		Sale	-1000		40453.19
C460915200	INTRAWEST CORP COM NEW	Purchase	5100	-86597.49	
C460944101	INTREPID MINERALS CORP COM	Purchase	15000	-2784	
C461202103	INTUIT COM	Free Receipt	1430	0	
		Purchase	10415	-936105.31	
		Sale	-11190		822680.73
C461203101	INVACARE CORP COM	Purchase	100	-2411.2	
		Sale	-200		4444.9
S0807041	INVENSYS ORD GBP0.25	Purchase	115600	-520651.07	
C461915100	INVESTORS FINL SVCS CORP DEL COM	Purchase	1900	-66913.08	
		Sale	-700		32300.77

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C462030107	IOMEGA CORP COM	Free Delivery	-8100		0
		Purchase	58677	-354486.69	
		Sale	-51834		272257.43
C450046107	IR OPER CORP COM STK	Free Receipt	885	0	
C45004F107	IRI INTL CORP COM	Purchase	200	-1029.95	
		Sale	-1000		3981.36
CG49398103	IRIDIUM WORLD COMMUNICATIONS LTD COM	Purchase	4850	-59637.32	
		Sale	-1730		23945.62
C450071105	I-ROCK INDS INC COM	Free Delivery	-885		0
		Purchase	885	-1567.4	
C463664102	IRVINE SENSORS CORP COM	Purchase	30000	-47653.92	
		Sale	-2000		3221.13
C464330109	ISIS PHARMACEUTICALS COM	Purchase	500	-5029.95	
		Sale	-900		9139.78
C450306105	ISS GROUP INC OC-COM	Free Receipt	50	0	
		Purchase	50	-2654.95	
		Sale	-100		4682.39
C465266104	IT GROUP INC COM STK	Purchase	4400	-67436.6	
C45031T104	ITC DELTACOM INC COM	Purchase	70230	-1578510.06	
		Sale	-76120		1511817.82
C465647204	ITEX CORP COM PAR \$0.01	Sale	-1500		1079.96
S6467944	ITO-YOKADO CO Y50	Sale	-5000		364031.08
C450911102	ITT INDS INC COM	Purchase	10100	-391001.68	
		Sale	-1700		65506.64
C465823102	IVAX CORP COM	Purchase	95000	-1462933.58	
		Sale	-16200		282665.54
C465855104	IVEX PACKAGING CORP DEL COM	Purchase	26400	-508091.74	
		Sale	-66290		924783
C46588H105	IVILLAGE INC COM COM ISIN # US6588H1059	Purchase	200	-13229.95	
C466313103	JABIL CIRCUIT INC COM	Free Receipt	4850	0	
		Purchase	14100	-578446.66	
		Sale	-25300		1279210.48



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C466367109	JACK IN BOX INC COM	Free Delivery	-1200		0
		Free Receipt	78440	0	
		Sale	-22900		493480.24
C466392107	JACKPOT ENTERPRISES INC COM	Purchase	200	-1929.95	
		Sale	-200		1682.49
C469814107	JACOBS ENGR GROUP INC COM	Purchase	5900	-248043.87	
		Sale	-13750		551525.94
C47012E106	JAKKS PAC INC COM	Free Receipt	2450	0	
		Purchase	4900	-132429.42	
		Sale	-3300		48194.89
C470457102	JAMESON INNS INC COM	Sale	-1500		14045.85
C466107109	JB OXFORD HLDGS INC COM	Purchase	4950	-49777.74	
		Sale	-3600		35503.31
C46612K108	JDA SOFTWARE GROUP INC COM	Purchase	1000	-13529.95	
		Sale	-1450		19208.55
C46612J101	JDS UNIPHASE CORP COM ISIN US46612J1016	Free Delivery	-200		0
		Free Receipt	1508	0	
		Purchase	5430	-1084749.59	
		Sale	-1832		245323.29
C475070108	JEFFERSON-PILOT CORP COM	Free Delivery	-16800		0
		Free Receipt	16800	0	
		Purchase	16900	-1176573.59	
		Sale	-17400		1183984.09
S5619252	JERONIMO MARTINS BABY SHS	Free Delivery	-848		0
		Purchase	848	-4674.34	
S4477235	JERONIMO MARTINS EUR5	Free Receipt	3394	0	
		Purchase	1150	-39032.07	
S5611032	JERONIMO MARTINS NEW PTE1000(S/R19/2/99)'SHS	Free Delivery	-2544		0
		Free Receipt	2546	0	
		Sale	-2		20.63
C477155105	JETFORM CORP	Purchase	3000	-10636.17	
		Sale	-3000		10784.62

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C477366108	JFAX COM INC ISIN #US4773661081	Purchase	500	-5029.95	
		Sale	-500		3157.44
C466210101	JLG INDS INC COM	Purchase	0.256	-4	
C466226105	JNI CORP COM	Purchase	650	-67671.1	
		Sale	-650		64976.72
S6467074	JOHN FAIRFAX HLDGS NPV	Sale	-17000		34824.14
C478129109	JOHNS MANVILLE CORP COM STK	Sale	-7500		135245.2
C478160104	JOHNSON & JOHNSON COM	Free Receipt	1917	0	
		Purchase	18525.089	-1616950.99	
		Sale	-16885.986		1604291.88
C478366107	JOHNSON CTL INC COM	Purchase	100	-7156.25	
		Sale	-1060		68956.51
C480074103	JONES APPAREL GROUP INC COM	Purchase	42600	-1252577.38	
		Sale	-11000		338792.81
C480236108	JONES PHARMA INC COM	Free Receipt	8360	0	
		Purchase	2220	-79920	
		Sale	-6100		202773.73
C48203R104	JUNIPER NETWORKS INC COM	Purchase	1017	-227502.64	
		Sale	-1017		217483.43
C482171105	JUSTIN INDS INC COM	Purchase	0.736	-10.31	
		Sale	-206.948		2453.33
S4479963	JYSKE BANK DKK100(REGD)	Free Delivery	-2459		0
		Purchase	800	-67935.58	
C482584109	K MART CORP COM	Purchase	38745	-530938.88	
		Sale	-82145		1263063.64
C482724200	K TEL INTL INC COM	Purchase	1000	-10338.79	
		Sale	-1000		9359.73
C482732104	K2 INC COM	Purchase	4000	-39870	
C483003109	KAIRE HLDGS INC COM	Purchase	10000	-1355.23	
C485134100	KAN CY PWR & LT CO COM STK	Purchase	200	-4717.45	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C483600102	KANA COMMUNICATIONS INC COM	Purchase	500	-25779.95	
S6483809	KA0 CORP JPY50	Purchase Sale	11000 -15000	-307529.34	380136.8
C486168107	KAUFMAN & BROAD HOME CORP COM	Purchase Sale	17700 -400	-462374.29	9088.43
S4497749	KBC BANKVERZEKERIN NPV	Free Receipt Sale	3750 -470	0	37135.67
C482434AD9	KCS ENERGY INC 8.875 SR SUB NT DUE 01-15-2008/03 BEO	Purchase	80000	-17147.82	
C482434206	KCS ENERGY INC	Purchase	318.547	-1147.42	
C486665102	KEANE INC COM	Purchase Sale	16200 -16850	-405707.93	393775.29
C487256109	KEEBLER FOODS CO COM	Purchase Sale	12100 -17000	-447623.99	535101.34
C487836108	KELLOGG CO COM	Purchase Sale	300 -2400	-10931.25	86109.6
C488044108	KELLWOOD CO COM	Purchase Sale	4300 -2000	-98179.75	54478.18
C488360108	KEMET CORP COM	Purchase Sale	8200 -500	-184920.66	6969.81
C48880L107	KENDLE INTL INC COM	Purchase Sale	500 -17190	-7403.28	248047.8
C489170100	KENNAMETAL INC CAP	Sale	-11600		276668.09
C490553104	KENT ELECTRS CORP COM	Purchase Sale	5900 -2000	-102027.8	18689.43
C492061106	KERAVISION INC COM	Purchase Sale	1810 -1400	-26182.54	33217.29
C492386107	KERR MCGEE CORP COM	Free Receipt Purchase Sale	1845 100 -500	0 -4412.5	20455.55
S4490005	KESKO OYJ NPV SER'B'	Free Receipt Purchase	16200 1200	0 -16261.98	

Page 150 of 257

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C492914106	KEY ENERGY SVCS INC	Purchase Sale	97800 -97800	-298777.45	443858.19
C493138101	KEY PRODTN INC COM	Purchase Sale	500 -500	-3373.7	3719.92
C493267108	KEYCORP NEW COM	Purchase Sale	16200 -77300	-545283.99	2394735.23
C49337W100	KEYSPAN CORP COM	Free Receipt Purchase	100 100	0 -2854.95	
C49427F108	KILROY RLTY CORP COM	Purchase Sale	100 -25700	-2036.2	570678.63
C494274103	KIMBALL INTL INC CL B	Purchase Sale	1.9 -103.635	-32.71	1710.43
C494368103	KIMBERLY-CLARK CORP COM	Purchase Sale	28660 -6810	-1671321.19	393602.72
C495582108	KING PHARMACEUTICALS INC COM	Free Receipt Purchase	3300 6600	0 -198128.73	
S0262015	KINGFISHER ORD GBP0.125	Purchase Sale	20000 -4000	-297787.7	47740.87
C497266106	KIRBY CORP COM	Sale	-1700		30503.44

C498326107	KITTY HAWK INC COM	Purchase	1000	-10341.15	
		Sale	-1000		8939.79
C482480100	KLA-TENCOR CORP	Purchase	13450	-758271.89	
		Sale	-14350		824823.3
S5511712	KM EUROPA METAL AG ORD NPV	Free Receipt	2100	0	
		Sale	-2100		111009.42
C498778208	KMART FIN CONV PFD STK	Sale	-3300		201128.29
C499040103	KNIGHT-RIDDER INC COM STK	Free Delivery	-16700		0
		Free Receipt	16700	0	
		Purchase	16800	-898388.86	
		Sale	-500		26374.09

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
CG5299G106	KNIGHTSBRIDGE TANK LTD COM	Purchase	500	-8654.95	
C499866101	KOALA CORP COM	Purchase Sale	180 -180	-3854.95	3434.93
C500255104	KOHLS CORP COM	Purchase Sale	10790 -32990	-531937.43	2296014.61
C500453105	KOMAG INC COM	Purchase Sale	81400 -60600	-813240.4	398535.19
S6496584	KOMATSU Y50	Sale	-8000		40564.57
S5655999	KON KPN NV NLG1(STK DIV-07/99)	Free Receipt Sale	1145 -1145	0	0
S506223W	KON KPN STK DIV 99	Free Receipt Sale	1145 -1145	0	0
S2685223	KONINKLIJKE PHILIP EL NV ADR	Free Delivery	-44200		0
C500472105	KONINKLIJKE PHILIP EL NV ADR	Free Receipt	41900	0	
S2685223	KONINKLIJKE PHILIP EL NV ADR	Sale	-1500		113017.22
C500927108	KOPP FDS EMERGING GROWTH FD CL A COM	Purchase Sale	2065.728 -2065.728	-22000	22011.73
S2123530	KOREA DEV BNK 7.375 BD DUE 09-17-2004 BEO	Purchase Sale	2000000 -2560000	-1933600	2437021.6
S2496340	KOREA DEVEL BANK 9.6% BDS 1/12/2000	Purchase	1000000	-1024680	
S2496425	KOREA ELEC PWR CORP 7.75 BD DUE 4-1-2013REG	Purchase	100000	-93058	
S2235844	KOREA(REPUBLIC OF) 8.875% BDS 15/4/2008 USD100	Sale	-100000		104766.4
C500643200	KORN FERRY INTL COM NEW	Purchase Sale	31700 -31700	-443800	383223.95
C025151820	KPN QWEST NV COM STK	Purchase Sale	0 0	0 0	0 0
CN50919104	KPNQWEST B V CLASS C COMMON STOCK	Purchase Sale	7000 -7000	-145670	196540.14

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C501044101	KROGER CO COM	Free Receipt Purchase Sale	104650 39350 -52300	0 -1796723.06	1919343.78
C501052104	KRONOS INC COM	Purchase Sale	1500 -1500	-39015	62072.42
C485170104	KS CY SOUTHN INDS INC COM	Purchase Sale	4100 -400	-231960.2	23274.2
C482686102	K-SWISS INC CL A	Free Receipt Purchase Sale	2700 5900 -8600	0 -299138.78	280906.38
C501242101	KULICKE & SOFFA INDS INC COM	Purchase Sale	18600 -250	-630512.01	7079.19
C501337406	KUSHNER-LOCKE CO COM NEW	Purchase Sale	31000 -2250	-177674.95	21453.69
S6499260	KYOCERA CORP COM	Purchase Sale	1000 -6100	-90967.67	328862.09
C501708101	L A GEAR INC COM	Free Delivery	-1000		0
C502424104	L-3 COMMUNICATIONS HLDG CORP COM	Purchase Sale	9240 -9240	-429708.15	381402.05
C505401208	LABOR READY INC COM NEW	Free Receipt Purchase Sale	5883 19840 -25798	0 -581966.22	523491.09
C505447102	LABRANCHE & CO INC COM ISIN US554471025	Purchase Sale	400 -400	-5729.95	4894.88
C505588103	LACLEDE GAS CO COM	Sale	-1400		33654.66
C505754200	LADISH INC COM NEW	Purchase	100	-729.95	
C50730K503	LAIDLAW INC NEW COM STK	Purchase Sale	300 -1900	-2025	13405.77
C512807108	LAM RESH CORP COM	Purchase Sale	33485 -23755	-981724.05	940093.87
C512815101	LAMAR ADVERTISING CO CL A COM	Sale	-5200		199588.65

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C514614106	LANCER CORP TEX COM	Sale	-100		1216.13
C514936103	LANDAMERICA FINL GROUP INC COM	Purchase Sale	400 -5100	-13437.7	146677.73
C51506S100	LANDMARK SYS CORP COM	Purchase	100	-1054.95	
C51508L103	LANDRYS SEAFOOD RESTAURANTS INC COM	Purchase Sale	24000 -25000	-145781.15	159214.35
C515086106	LANDS END INC COM	Purchase Sale	8900 -300	-531662.25	15419.53
S4510152	LAPEYRE EUR2(BR)	Free Receipt Sale	785 -785	0	57807.75
C65383Q101	LASALLE RE HOLDING LTD COM STK ISIN #BMG5383Q1015	Purchase	100	-1304.95	
C51806K104	LASER PWR CORP COM	Purchase Sale	10000 -10000	-12175	9205.42
C51807H100	LASER VISION CTR INC COM DBTFL	Free Receipt Purchase Sale	2375 4383 -6400	0 -216831.51	104082.33
C51808R107	LASON HLDGS INC COM	Sale	-6000		267883.86
C518292107	LATITUDE COMMUNICATIONS INC COM	Purchase	240	-4091.15	
C518415104	LATTICE SEMICONDUCTOR CORP COM	Free Receipt Purchase Sale	8660 9360 -9740	0 -433029	434818.34
C501803209	LCA-VISION INC COM NEW	Purchase Sale	6500 -575	-41333.36	3552.47
C521087106	LCS GOLF INC COM	Purchase Sale	2500 -2500	-2575	5862.3
C521863100	LEAP WIRELESS INTL INC COM	Purchase	925	-19281.31	
C521864108	LEAPNET INC COM	Purchase Sale	11500 -11500	-24782.4	30253.47
C521865105	LEAR CORP COM STK PAR \$0.01	Purchase Sale	30400 -20200	-1217274.93	941106.34

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C522002104	LEARN2 COM INC COM STK	Free Receipt Purchase Sale	2100 3000 -1000	0 -9808.55	2969.95
C522006105	LEARNING CO COM	Purchase	0	0	0
C522015106	LEARNING TREE INTL INC COM	Purchase	2400	-45723.12	
C522113109	LEASING SOLUTIONS INC COM	Purchase Sale	900 -1400	-3922.4	5272.46
C524651106	LEGATO SYS INC COM	Purchase Sale	20640 -27100	-876207.25	1429740.63
C524901105	LEGG MASON INC COM	Purchase Sale	16390 -7885	-519109.08	279414.41
C524660107	LEGGETT & PLATT INC COM	Purchase	7000	-156227.69	
S4558583	LEGRAND EUR2	Free Receipt Purchase	269 340	0 -73009.76	
C52518B200	LEHMAN BROS HLDGS CAP TR I 8 PFD SECS SER I	Purchase Sale	500 -500	-12592.45	11719.65
C524908100	LEHMAN BROS HLDGS INC COM	Free Delivery Free Receipt Purchase Sale	-10200 10200 11000.001 -1300	0 -593218.96	0 70903.76
S3746868	LEHMAN BROS INC 10.00 DEB DUE 5-15-1999 REG	Sale	-370000		370000
S6512004	LEND LEASE CORP ORD A\$0.50	Free Receipt Purchase Sale	30622 1420 -25000	0 -17829.49	335632.06
C526057104	LENNAR CORP COM	Purchase Sale	1500 -500	-29309.9	12375.88
C526107107	LENNOX INTL INC COM	Purchase Sale	40040 -40040	-753207.75	393093.53
CB5628B104	LERNOUT & HAUSPIE SPEECH PRO COM	Purchase Sale	1000 -3500	-33123.71	114041.21



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C527288104	LEUCADIA NATL CORP COM	Free Delivery	-15500		0
		Free Receipt	15500	0	
		Purchase	22000	-478726.64	
		Sale	-16000		336666.55
C52729N100	LEVEL 3 COMMUNICATIONS INC COM STK	Free Delivery	-500		0
		Purchase	2876	-174605.97	
		Sale	-2043		111447.43
S2287890	LEVEL 3 COMMUNICATIONS INC SR NT 9.125 DUE 05-01-2008/05-01-2003 BEO	Purchase	105000	-98037.5	
		Sale	-61000		57432.5
C528869100	LEXICO RES INTL INC COM	Purchase	40000	-23217.67	
C529771107	LEXMARK INTL GROUP INC CL A	Free Delivery	-4700		0
		Free Receipt	5174	0	
		Purchase	9494	-678868.51	
		Sale	-5730		473165.27
C501917108	LG&E ENERGY CORP COM	Purchase	112.921	-2676.69	
		Sale	-512.921		11574.5
C501938104	LHS GROUP INC COM	Purchase	100	-4469.06	
C530154103	LIBERTE INVS INC REIT	Purchase	5200	-19992.45	
		Sale	-200		645.02
C531172104	LIBERTY PPTY TR SH BEN INT	Purchase	8.562	-196.43	
C53215R100	LIFE PT INC COM STK	Purchase	5000	-9337.3	
C53219L109	LIFEPOINT HOSPS INC COM ISIN	US53219L1098	Free Receipt	1214.88	0
		Sale	-1209.88		13349.45
C53220K207	LIGAND PHARMACEUTICALS INC CL B	Purchase	37400	-389731.94	
		Sale	-37400		266027.99
C532257102	LIGHTPATH TECHNOLOGIES INC CL A	Purchase	2350	-5181.8	
		Sale	-250		923.14
C389540428	LIMITED INC	Free Receipt	100	0	
		Sale	-100		2061
C532791100	LINCARE HLDGS INC COM	Purchase	50250	-1673771.85	
		Sale	-41100		117795.89
C534187109	LINCOLN NATL CORP COM	Free Delivery	-1900		0
		Free Receipt	5500	0	
		Purchase	2000	-101191.47	
		Sale	-2800		148949.06

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C535171102	LINDBERG CORP COM	Sale	-150		1863.73
C535678106	LINEAR TECH CORP COM	Free Receipt	4401	0	
		Purchase	3901.977	-378350.24	
		Sale	-8202.15		477190.95
C535679104	LINENS N THINGS INC COM	Purchase	34740	-1375107.46	
		Sale	-64750		2573212.2
C536252109	LIONBRIDGE TECHNOLOGIES INC COM	Purchase	1000	-12442.47	
		Sale	-1000		15969.5
C53631T102	LIQUID AUDIO INC COM	Purchase	2800	-67752.44	
		Sale	-2800		66901.98
C536769201	LITEGLOW INDS INC COM NEW	Purchase	150	-118.45	
		Sale	-150		102.04
C536808306	LITHIUM TECH CORP COM	Purchase	15000	-4350	
C538021106	LITTON IND INC COM	Free Delivery	-20700		0
		Free Receipt	20700	0	
		Purchase	20700	-1344827.25	
		Sale	-20700		900732.47
C539320101	LIZ CLAIBORNE INC COM	Purchase	3900	-137362.99	
		Sale	-23700		900664.98
S0870612	LLOYDS TSB GROUP ORD GBP0.25	Purchase	40600	-537056.33	
S2524434	LOCKHEED MARTIN CORP BD 8.5 DUE	12-01-2029 BEO		-597715	
C539830109	LOCKHEED MARTIN CORP COM	Free Receipt	17290	0	
		Purchase	58404.031	-2059518.88	
		Sale	-35600		1305044.41
C540424108	LOEWS CORP COM	Free Delivery	-13500		0
		Free Receipt	13500	0	
		Purchase	18300	-1435680.63	
		Sale	-4200		356952.68
C540473105	LOG ON AMER INC COM	Purchase	200	-6060.89	
		Sale	-200		3677.19

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C542307103	LONE STAR STEAKHOUSE SALOON COM	Purchase Sale	13100 -2150	-134699.85	16571.98
C543162101	LONGS DRUG STORES CORP COM	Sale	-200		6356.02
C543213102	LONGVIEW FIBRE CO COM	Purchase Sale	6900 -6900	-99532.5	82978.01
CG56462107	LORAL SPACE & COMMUNICATIONS LTD	Purchase Sale	24165 -4265	-460444.72	76117.38
S4534787	L'OREAL EUR2	Free Receipt Sale	85 -40	0	26039.08
C546011107	LOUIS DREYFUS NAT GAS CORP COM	Purchase	6600	-123815.87	
C546347105	LOUISIANA-PACIFIC CORP COM	Purchase Sale	53300 -57400	-1092831.39	1058811.13
C548661107	LOWES COS INC COM	Free Receipt Purchase Sale	448 97654.196 -66508.142	0 -4972586.53	3708040.07
C502161102	LSI LOGIC CORP COM	Free Receipt Purchase Sale	75 1780 -5080	0 -55847.97	184982.72
C532716107	LTD INC COM	Free Delivery Free Receipt Purchase Sale	-2500 2458 4100 -3469	0 -172403.4	0 140765.84
C501921100	LTV CORP NEW COM	Sale	-38300		216723.64
C502392103	LTX CORP COM	Purchase Sale	19200 -3800	-289994.88	73607.43
S0538686	LUCAS VARIETY ORD GBP0.25	Purchase Sale	856 -142052	-3070.39	658993.87
C549463107	LUCENT TECHNOLOGIES INC COM STK	Free Delivery Free Receipt Purchase Sale	-600.92 186280 79463.899 -163232.007	0 -6252405.55	0 12143246.4
C550260103	LUMINANT WORLWIDE CORP COM	Purchase Sale	11000 -11000	-198000	310739.64

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S4535649	LVMH MOET HENNESSY EUR1.5	Purchase	200	-61917.09	
C550818108	LYCOS INC COM	Free Receipt	225	0	
		Purchase	6971	-558441.28	
		Sale	-27091		2032760.06
C552078107	LYONDELL CHEMICAL CO COM STK	Sale	-14800		213360.86
C55261F104	M & T BK CORP COM	Free Delivery	-900		0
		Free Receipt	900	0	
		Purchase	900	-440570.75	
		Sale	-900		404680.41
C553533100	M S CARRIERS INC COM	Purchase	1300	-34966	
		Sale	-5400		145042.47
C590188710	M.LYNCH & CO INC 2002 NIKKEI 225 MKT SECS	INDEX TARGET TERM			
		Sale	-3600		34990.83
C590188694	M.LYNCH S&P 2002 MAJ 8 EUROPEAN INDEX	MITTS			
		Sale	-3600		50290.32
C590188686	M.LYNCH S&P 2007 INFLATION ADJ MITTS				
		Sale	-3600		37240.75
S6551030	MABUCHI MOTOR CO JPY50	Sale	-2200		305869.65
C554273102	MACDERMID INC COM	Purchase	24850	-921286.4	
		Sale	-13660		493370.35
C555903103	MACROCHEM CORP DEL COM STK	Purchase	11600	-116834.9	
		Sale	-11600		110980.63
C556100105	MACROMEDIA INC COM	Purchase	26090	-909472.23	
		Sale	-26090		1004500.84
C555904101	MACROVISION CORP COM	Purchase	50	-1723.7	
		Sale	-100		3594.92
C556269108	MADDEN STEVEN LTD COM	Purchase	3800	-49388.6	
CN5424G106	MADGE NETWORKS N.V COM	Purchase	250	-904.95	
		Sale	-250		813.77
C55744F101	MADISON ENTERPRISES CORP COM	Sale	-10000		4109.95
C559166103	MAGIC SOFTWARE ENTERPRISES LTD ORD	Purchase	2100	-28573.97	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C560311102	MAIL COM INC CL A COM STK	Purchase Sale	920 -920	-13829.95	13602.09
C560345308	MAIN ST & MAIN INC COM NEW	Purchase	575	-2024.45	
S6556682	MALAY AIRLINE SYST MYR1	Sale	-48000		31489.75
C561232109	MALLINCKRODT INC NEW COM	Purchase Sale	8900 -42400	-304508.3	1417635.58
S2292300	MAN PROV CDA DEB SER EE 9.5 DUE 09-15-2018 BE0	Sale	-520000		710928.4
C562567107	MANDALAY RESORT GROUP COM	Free Receipt Purchase Sale	550 19700 -150	0 -387942.25	2894.95
S6574833	MANILA ELEC CO B COM	Purchase	33000	-100788.22	
C563571108	MANITOWOC INC COM	Purchase	5800	-232081.2	
C563771104	MANNATECH INC COM	Purchase	200	-1392.45	
S5767504	MANNESMANN AG NPV(REGD)	Free Receipt Purchase	1810 660	0 -116169.77	
S5460955	MANNESMANN AG ORD NPV	Free Delivery Free Receipt Sale	-16220 20620 -4400	0	0 624307.81
C564055101	MANOR CARE INC NEW COM STK	Free Receipt Sale	3750 -100	0	2063.73
C565011103	MANUGISTICS GROUP INC COM	Purchase Sale	10000 -10000	-83300	110946.22
S2492519	MANULIFE FINL CORP COM	Purchase	14000	-163712.89	
C564910107	MAPICS INC COM	Sale	-5000		70938.88
C999599GH0	MAR 00 S&P 500	Free Receipt	26	0	
C56781Q109	MARIMBA INC COM	Purchase Sale	400 -400	-28929.95	19969.38
C568240204	MARINE DRILLING COS INC COM PAR \$0.01	Purchase Sale	2200 -6400	-20892.14	81839.41

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C570387100	MARK IV INDS INC COM	Purchase	10100	-207252	
C570907105	MARKETING SVCS GROUP INC COM	Purchase	300	-5058.72	
C571903202	MARRIOTT INTL INC NEW COM STK CL A	Purchase Sale	1500 -1800	-51338.95	66264.51
C571748102	MARSH & MC LENNAN CO'S INC	Purchase Sale	5006.964 -1499.999	-337854.68	107753.92
C571834100	MARSHALL & ILSLEY CORP COM	Purchase	16100	-1109155.67	
C573284106	MARTIN MARIETTA MATLS INC COM	Purchase Sale	17040 -18960	-811946.5	995105.12
S6569464	MARUBENI CORP JPY50	Purchase	30000	-63969.73	
C573913100	MARVEL ENTMT GROUP INC COM	Free Delivery	-1000		0
C574599106	MASCO CORP COM	Purchase Sale	22398 -2100	-667843.32	61166.67
C576798102	MATHSOFT INC COM	Purchase Sale	1850 -850	-9175.54	3821.44
C576674105	MATL SCIENCES CORP COM	Purchase	2900	-40459.35	
C576844104	MATRIX PHARMACEUTICAL INC	Purchase Sale	300 -300	-2284.9	1021.29
S6572581	MATSUMOTOKIYOSHI C JPY50	Sale	-500		35566.59
C577081102	MATTEL INC COM	Free Receipt Purchase Sale	90960 84000.995 -81800.337	0 -1652973.33	1776068.27
C577223100	MATTSON TECH INC COM	Purchase	123	-1628.95	
C577914104	MAVERICK TUBE CORP COM	Purchase Sale	1170 -1300	-6957.4	15833.31
C57772K101	MAXIM INTEGRATED PRODS INC COM	Purchase Sale	6978 -6978	-361167.38	406727.37

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C577933104	MAXIMUS INC COM	Purchase	2500	-82200.8	
		Sale	-2500		72709.57
C577729205	MAXTOR CORP COM NEW	Purchase	4800	-51678.72	
		Sale	-41800		408177.06
C577778103	MAY DEPT STORES CO COM	Free Receipt	10262	0	
		Purchase	5900	-348527.2	
		Sale	-31650		1416016.08
C578592107	MAYTAG CORP COM	Purchase	2200	-122516.96	
		Sale	-1504		92902.35
C55262C100	MBIA INC COM	Purchase	100	-7043.75	
		Sale	-600		37954.97
C55262L100	MBNA CORP COM	Purchase	92718.94	-2257770.32	
		Sale	-47950		1245374.05
C579780206	MC CORMICK & CO INC COM NON-VTG	Sale	-8000		247406.73
C580037109	MC DERMOTT INTL INC COM \$1 PAR	Purchase	100	-2762.5	
		Sale	-400		10680.88
C580135101	MC DONALDS CORP COM	Free Receipt	42934	0	
		Purchase	12908.639	-609605.51	
		Sale	-25188.117		1081055.8
C579489105	MCCLATCHY CO CL A	Purchase	1000	-34957.2	
C580645109	MCGRAW HILL COMPANIES INC COM	Free Receipt	3830	0	
		Purchase	200	-11050	
		Sale	-1260		72234.8
S210044U	MCI WORLDCOM INC CPN 01-27-2000	Purchase	1000000	-963671.1	
		Sale	-1000000		965193.33
C58155Q103	MCKESSON HBOC INC COM	Free Receipt	53106.753	0	
		Purchase	138626.353	-8391120.73	
		Sale	-179406.754		6149848.21
S2481238	MCLEODUSA INC SR NT 8.125 DUE 02-15-2009/02-15-2004 BEO PUT	Purchase	30000	-28350	
C582266102	MCLEODUSA INC	Purchase	35060	-1158046.94	
		Sale	-16900		859555.79
C55267J100	MCN ENERGY GROUP INC COM STK	Sale	-53300		890428.26
C552690109	MDU RES GROUP INC COM	Sale	-31730		765099.05

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C582834107	MEAD CORP COM	Purchase	22830	-930067.42	
		Sale	-50400		1629224.88
C583538103	MECH TECH INC COM	Free Receipt	187	0	
		Purchase	300	-5092.45	
C583538988	MECH TECH INC RT EXP 7-9-99	Free Delivery	-29		0
		Free Receipt	120	0	
		Sale	-91		1328
S0575650	MEDEVA ORD GBP0.10	Purchase	3167	-5682.09	
		Sale	-62245		166830.17
C58439C102	MEDIA ARTS GROUP INC COM	Purchase	2500	-17731.25	
C584404107	MEDIA GEN INC CL A	Purchase	6500	-327594.82	
		Sale	-6500		325912.48
C58440X103	MEDIA METRIX INC OC-COM	Purchase	21	-1045.83	
		Sale	-21		946.51
C58440J104	MEDIAONE GROUP INC COM	Purchase	86800	-6204664.83	
		Sale	-34400		2541400.99
C584690309	MEDICIS PHARMACEUTICAL CORP CL A NEW	Free Receipt	4940	0	
		Purchase	1480	-61703.12	
		Sale	-19600		754036.7
C58469J100	MEDICONSULT COM INC COM	Purchase	2100	-28961.44	
		Sale	-13500		78432.34
C584699102	MEDIMMUNE INC COM	Free Receipt	100	0	
		Purchase	19430	-1189692.82	
		Sale	-15170		1350213.58
S5535198	MEDIOLANUM ITL200(POST SUBD)	Free Receipt	14150	0	
		Sale	-5000		37563.14
C58501T306	MEDITRUST PAIRED CTF NEW COM STK	Purchase	203.708	-1852.91	
		Sale	-107.974		1355.12
C584949101	MEDQUIST INC COM	Purchase	6500	-278244.72	
		Sale	-100		3407.43
C585055106	MEDTRONIC INC COM	Free Receipt	21554	0	
		Purchase	12917.49	-669341.6	
		Sale	-15000.923		1089820.9



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
CM6786D104	MEGAL SEC SYS LTD COM	Purchase	800	-2929.95	
S6576356	MEITEC CORPORATION JPY50	Sale	-5000		107287.74
C58551A108	MELLON FINL CORP COM	Free Receipt	54000	0	
C552715104	MEMC ELECTR MATLS INC COM	Purchase Sale	17300 -17500	-209602.5	239292.62
C552715112	MEMC ELECTR MATLS INC RT EXP 04-16-1999	Free Delivery Free Receipt	-143 143	0	0
C587118100	MEN S WEARHOUSE INC COMMOM	Purchase Sale	21600 -20940	-552634.8	581503.11
C587200106	MENTOR GRAPHICS CORP COM	Purchase Sale	2500 -2500	-34824.95	32423.96
C589331107	MERCK & CO INC COM	Free Receipt Purchase Sale	95902 41255.36 -103636.245	0 -3691855.91	8037028.9
S4741844	MERCK KGAA DEM5	Free Receipt Purchase	7800 4100	0 -145964.81	
C589378108	MERCURY COMPUTER SYS INC COM	Purchase Sale	5900 -3000	-212822.58	79999.83
C589405109	MERCURY INTERACTIVE CORP	Purchase Sale	27050 -26240	-1006606.57	1545179.21
C589433101	MEREDITH CORP COM	Sale	-300		10512.14
C589602101	MERIDIAN DIAGNOSTICS INC COM	Sale	-185		1111.52
C58977Q109	MERIDIAN RES CORP COM	Purchase Sale	14400 -11900	-66439	43413.51
C58984Y103	MERISTAR HOSPITALITY CORP REIT	Purchase Sale	13700 -13700	-277928.12	212151.12
C590188108	MERRILL LYNCH & CO INC COM	Purchase Sale	35501.34 -38669.464	-2807574.75	2931802.54
C590188678	MERRILL LYNCH & CO INC RUSSELL 2000 INDEX MITTS	Sale	-3600		34765.83

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C59021C203	MERRILL LYNCH PFD CAP TR II TR	ORIGINATED PFD SECS Sale	-200		4944.88
C59021F206	MERRILL LYNCH PFD CAP TR III TR SECS 7	ORIGINATED PFD Sale	-200		4344.9
C590441101	MERRY LD PPTYS INC COM	Free Delivery Free Receipt Sale	-25 25 -25	0	0 96.08
C590479101	MESA AIR GROUP INC COM	Purchase Sale	5500 -6200	-38766.64	44203
C59066B102	MESABA HLDGS INC COM	Purchase Sale	34067 -29160	-443574.05	448090.1
C590787107	MESSAGEMEDIA INC COM	Purchase Sale	500 -500	-10748.7	6032.34
C591002100	META GROUP INC COM	Sale	-5350		131319.82
C591097100	METAL MGMT INC COM	Purchase	1000	-1716.15	
C59133P100	METAMOR WORLDWIDE INC COM	Purchase Sale	10000 -8400	-231634.92	200459.31
C591393103	METASOLV SOFTWARE INC COM	Purchase Sale	4000 -4000	-76000	143495.21
S5706693	METO AG COM STK	Free Receipt Sale	950 -950	0	7225.78
C591596101	METRICOM INC COM	Purchase Sale	14355 -3540	-571132.83	58951.03
C591598107	METRIS COS INC COM	Free Receipt Purchase Sale	11060 25560 -17910	0 -1187715.95	725897.73
C591689104	METROMEDIA FIBER NETWORK INC CL A	Free Receipt Purchase Sale	12957 38878 -67310	0 -1552161.16	3091866.25
S2521918	METROMEDIA FIBER NETWORK INC SR NT 10	DUE 12-15-2009 BEO Purchase	59000	-58528.59	
C591695101	METROMEDIA INTL GROUP INC COM	Purchase Sale	16150 -16150	-96585.31	84202.27

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C592688105	METTLER-TOLEDO INTL INC COM	Purchase Sale	2050 -8400	-54081.48	214601.32
S4587219	MEXICO UNITED MEXICAN STS EUROCLEAR AT FLOATING RATE NT DUE 3-31-2008 REG	Purchase	-160000		0
S2386407	MEXICO(UTD MEX ST) 10.375% BDS 17/2/09 USD(XW)	Purchase Sale	240000 -50000	-255120	50500
S2896306	MEXICO-UNITED MEXICAN STS 11.5 DISC BD DUE 05-15-2026 BE0	Purchase Sale	860000 -160000	-941450	178000
C51828D104	MFC LATIN AMER SMALLER COMPANIES FD	Sale	-583		3451.36
C55272N104	MFN FINL CORP COM	Free Delivery Free Receipt Sale	-18 47 -12	0	0 92.99
C55272N112	MFN FINL CORP WT SER A EXP 03-23-02	Free Receipt Sale	34 -14	0	20.99
C55272N120	MFN FINL CORP WT SER B EXP	Free Receipt Sale	34 -14	0	0
C55272N138	MFN FINL CORP WT SER C EXP	Free Receipt Sale	34 -14	0	13.99
S4557104	MG TECHNOLOGIES AG NPV	Purchase Sale	15000 -2000	-333333.65	37611.65
C552763302	MGC COMMUNICATIONS INC COM	Purchase Sale	500 -500	-22774.75	20412.04
C552880106	MGI PHARMA INC COM	Purchase	2000	-23060	
C552885105	MGI PPTYS COM	Purchase Sale	2000 -2000	-19435	19439.35
C552848103	MGIC INVT CORP WIS COM	Purchase Sale	2600 -900	-119648	38656.23
C552953101	MGM GRAND INC COM	Purchase	3900	-208767	
C594079105	MICHAEL FOODS INC NEW COM	Purchase Sale	151.235 -18870.829	-2977.17	459285.85

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C594087108	MICHAELS STORES INC COM	Purchase	23000	-743045.02	
		Sale	-1800		51680.77
C594793101	MICREL INC COM	Free Receipt	6300	0	
		Purchase	9670	-658735.45	
		Sale	-19690		1283837.89
C594847105	MICRO LABS INC COM	Purchase	200	-542.45	
		Sale	-200		407.53
C594928103	MICROAGE INC COM	Purchase	5400	-89107.56	
		Sale	-6300		34058.66
C595017104	MICROCHIP TECH INC COM	Purchase	9865	-404406.71	
		Sale	-36465		1192257.43
C595094103	MICROMUSE INC COM	Purchase	23540	-1168342.33	
		Sale	-14340		547159.72
C595100108	MICRON ELECTRONICS INC COM	Purchase	1605	-25828.22	
		Sale	-1550		20461.48
C595112103	MICRON TECH INC COM	Purchase	54185	-3047706.77	
		Sale	-50575.078		2590608.99
C594901100	MICROS SYS INC COM	Purchase	3300	-163416	
C594918104	MICROSOFT CORP COM	Free Delivery	-400		0
		Free Receipt	182449	0	
		Purchase	94241	-9819398.66	
		Sale	-115480		12708358.75
C594972101	MICROSTRATEGY INC CL A	Purchase	700	-55546.1	
		Sale	-700		55270.08
C594941106	MICROTEST INC COM	Sale	-200		1132.51
C595626102	MIDAS INC COM	Purchase	1500	-50314.2	
		Sale	-4400		110010.85
C595635103	MIDCAP SPDR TR UNIT SER 1 COM	Purchase	100	-8067.45	
C598126100	MIDWAY AIRLS CORP COM	Purchase	2450	-18200.07	
		Sale	-17280		190073.66
C598148104	MIDWAY GAMES INC COM	Purchase	10100	-198215.36	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C597911106	MIDWEST EXPRESS HLDGS INC COM	Purchase Sale	5000 -9050	-159569.05	235630.63
C59862K108	MIKOHN GAMING CORP	Sale	-20000		93981.29
C598709103	MILACRON INC COM STK	Sale	-300		5137.32
C599903101	MILLENNIUM CHEMICALS INC COM	Purchase Sale	22400 -9400	-435893.16	249606.79
C599902103	MILLENNIUM PHARMACEUTICALS INC COM	Purchase Sale	1400 -26500	-68068.3	1323062.24
C600533103	MILLER EXPL CO COM	Purchase	2000	-4997.4	
C600544100	MILLER HERMAN INC COM	Purchase Sale	17800.851 -17800	-450308.23	439526.62
C601073109	MILLIPORE CORP COM	Sale	-200		6649.77
C601148109	MILLS CORP COM STK PAR \$0.01	Purchase Sale	10.068 -310.068	-203.54	5604.45
C603158106	MINERALS TECHNOLOGIES INC COM	Sale	-5200		231309.08
C60365K108	MINIMED INC COM	Free Receipt Purchase Sale	2990 12510 -9550	0 -1038816.7	768898.01
C604059105	MINN MNG & MFG CO COM	Purchase Sale	7973.463 -3919.042	-765697.58	326161.69
C604567107	MIPS TECHNOLOGIES INC CL A	Purchase Sale	13095 -26685	-377784.49	954451.58
C60462E104	MIRAGE RESORTS INC COM	Purchase Sale	39800 -39900	-786801.5	525743.53
C604690107	MIRAVANT MED TECHNOLOGIES COM	Purchase Sale	1000 -1000	-11227.44	9969.71
C606501104	MITCHAM INDS INC COM	Purchase	2000	-11001	
C606592301	MITCHELL ENERGY & DEV CORP CL B	Purchase Sale	1700 -1700	-33804.5	40293.85
S6596785	MITSUBISHI CORP Y50	Sale	-3000		25222.98

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S6597067	MITSUBISHI HEAVY IND LTD	Purchase	52000	-206848.04	
S6597368	MITSUI CHEMICALS Y50	Purchase	33000	-218921.59	
C01855A101	MLP ALLIANCE CAP MGMT HLDG L P UNIT LTD PARTNERSHIP INT	Free Receipt	2400	0	
C030975106	MLP AMERIGAS PARTNERS L P UNIT LTD PARTNERSHIP INT	Purchase Sale	23100 -23100	-566298.2	466062.64
C118230101	MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS	Purchase Sale	6.094 -106.094	-165.84	2778.76
C150185106	MLP CEDAR FAIR L P DEPOS UNIT	Purchase Sale	1000 -1000	-24529.96	25719.19
C228439105	MLP CROWN PAC PARTNERS L P UNIT REPSTG LTD PARTNERSHIP INT	Purchase Sale	15.675 -215.675	-344.64	4545.5
C664785102	MLP NORTHN BORDER PARTNERS L P UNIT LTD PARTNERSHIP INT	Sale	-1000		32775.43
C881005201	MLP TERRA NITROGEN CO L P COM UNIT	Sale	-100		1113.76
C55308N102	MMC NETWORKS INC COM	Purchase Sale	720 -720	-12629.85	11543.5
C604110106	MN PWR INC COM	Free Receipt Purchase	5600 5701.518	0 -240113.02	
C607533106	MODEM MEDIA POPPE TYSON INC CL A	Purchase Sale	150 -150	-6929.95	6466.71
C607552106	MODERN COMPUTER SYS INC COM	Purchase	3975	-28039.88	
C607830106	MODIS PROFESSIONAL SVCS INC COM	Purchase Sale	100 -200	-1278.38	2969.95
C608190104	MOHAWK INDS INC COM	Free Delivery Free Receipt Purchase Sale	-19700 19700 35750 -43050	0 -966149.29	0 1357063.79
C608513107	MOLECULAR BIOSYSTEMS INC COM	Purchase Sale	1000 -1000	-2779.95	2407.44

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C60877P108	MOMENTUM BUSINESS APPLICATIONS INC CL A	Free Delivery	-176		0
		Free Receipt	399	0	
		Sale	-197		2264.31
C60886R103	MONACO COACH CORP COM	Free Receipt	2600	0	
		Purchase	4900	-143791.7	
		Sale	-9100		210299.38
C609200100	MONDAVI ROBERT CORP CL A	Purchase	85	-2898.7	
		Sale	-135		4633.51
C612085100	MONTANA PWR CO COM	Free Receipt	100	0	
		Purchase	100.575	-7189.5	
		Sale	-26590.575		1612549.79
C615337102	MONY GROUP INC COM	Purchase	6800	-186236.6	
C615785102	MOORE LTD COM	Sale	-3400		30612.7
S0602729	MORGAN CRUCIBLE CO ORD GBP0.25	Purchase	72595	-302355.51	
		Sale	-50991		235241.65
C616880100	MORGAN J P & CO INC COM	Purchase	12464.573	-1627561.27	
		Sale	-14154.419		1682626.23
S2397841	MORGAN J P & CO INC MEDIUM TERM SUB NTS BOOK ENTRY 6 DUE 01-15-2009 BEO	Purchase	230000	-228102.5	
C617410105	MORGAN KEEGAN INC COM	Sale	-200		3187.85
C617446448	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486	Free Delivery	-9700		0
		Free Receipt	9700	0	
		Purchase	82845.447	-7595507.42	
		Sale	-27244		2719704.51
C61844A109	MORRISON KNUDSEN CORP NEW COM	Purchase	5900	-56168	
		Sale	-500		5001.13
C61844A117	MORRISON KNUDSEN CORP NEW WT EXP	Sale	-371		1194.22
C61910V102	MORTGAGE COM INC COM	Purchase	100	-1217.45	
		Sale	-100		1357.5
C620071100	MOTORCAR PTS & ACCESSORIES INC COM	Purchase	1000	-12404.95	
		Sale	-1000		11407.15

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C620076109	MOTOROLA INC COM	Free Delivery	-1200		0
		Free Receipt	1200	0	
		Purchase	33422.335	-3076137.44	
		Sale	-32297.225		2882684.98
C624580106	MOVADO GROUP INC COM	Purchase	1400	-36050	
C553444100	MPW INDL SVCS GROUP INC COM	Sale	-62300		731320.66
C553477100	MRV COMMUNICATIONS INC COM	Purchase	2500	-41017.86	
		Sale	-3100		57047.98
C605288208	MS CHEM CORP COM NEW	Sale	-3600		35991.19
C553530106	MSC INDL DIRECT INC CL A COM	Sale	-11600		256473.9
C553903105	MTI TECH CORP COM	Purchase	1100	-14333	
		Sale	-1100		15772.71
C624756102	MUELLER INDS INC COM	Purchase	8800	-251773.28	
C625147103	MULBERRY STR GOURMET INC COM STK	Free Receipt	350	0	
		Sale	-350		0
C624906103	MULTIPLE ZONES INTL INC COM	Purchase	2720	-47137.73	
		Sale	-2620		32850.95
S5610813	MUNCHENER RUCKVERS NPV(RFD 1/1/99)	Free Receipt	997	0	
		Sale	-997		193825.97
S5514573	MUNCHENER RUCKVERS WTS 3/6/2002(TO PURCHASE OR	Free Receipt	57	0	
		Sale	-57		2110.76
S5294121	MUNCHENER RUECKVER NPV(REGD)	Free Receipt	997	0	
		Sale	-997		197235.2
S6610403	MURATA MFG CO JPY50	Sale	-13000		1305645.88
C626717102	MURPHY OIL CORP COM	Purchase	3000	-154849.5	
C62758B109	MUSICLAND STORES CORP COM	Purchase	43700	-441613.59	
		Sale	-35800		370705.57
C62757C108	MUSICMAKER COM INC COM	Purchase	300	-7117.45	
		Sale	-300		5988.59



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C628351108	MUT RISK MGMT LTD COM	Purchase	300	-4700.59	
		Sale	-36060		1177294.16
C628464109	MYERS INDS INC COM	Free Receipt	100	0	
		Purchase	1000	-19641	
		Sale	-2700		58422.69
C628530107	MYLAN LAB INC COM	Purchase	27700	-580702.96	
C62855T102	MYPOINTS.COM INC COM STK	Purchase	29000	-232000	
		Sale	-29000		543921.44
C664334109	N E OPTIC NETWORK INC COM	Purchase	1855	-69391.31	
		Sale	-600		21000.59
C667655104	N W NAT GAS CO COM	Purchase	4100	-103717.76	
C659424105	N. FORK BANCORPORATION INC COM	Purchase	23600	-506225.42	
		Sale	-23080		478700.75
C667280101	N.W. AIRLS CORP CL A COM STK PAR \$0.01	Purchase	75300	-2220998.05	
		Sale	-99200		3018157.31
S3777047	N.Y. ST PWR AUTH REV & GEN PURP SER D 5.875 BD DUE 02-15-1999 TAXABLE	Sale	-490000		490000
C62952P102	NABISCO GROUP HLDG CORP COM STK	Free Receipt	11939.517	0	
		Purchase	201.103	-2296.43	
		Sale	-705.003		13152.79
C629526104	NABISCO HLDGS CORP CL A COM	Purchase	9400	-400788.99	
		Sale	-9400		398735.38
C629568106	NABORS IND INC COM	Purchase	1400	-27663.55	
		Sale	-460		7121.84
C62872L108	NAM CORP COM	Purchase	200	-1567.45	
		Sale	-200		1732.49
C629865205	NAM TAI ELECTRS INC COM PAR \$0.01	Sale	-300		3494.93
S6620941	NAMCO LTD JPY50	Purchase	1600	-39390	
C630079101	NANOPHASE TECHNOLOGIES CORP COM	Sale	-8000		18259.36
C628935108	NAR RES LTD COM	Purchase	1500	-1942.4	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C631100104	NASDAQ 100 TR UNIT SER 1	Purchase Sale	4084 -1404	-492564.48	160559.87
C638842302	NAT ALTERNATIVES INTL INC COM NEW	Purchase Sale	10085 -270	-43810.05	1198.09
C638882100	NAT MICROSYSTEMS CORP COM	Purchase Sale	2000 -2000	-22060	22439.34
S0625395	NAT WEST ORD GBP1	Sale	-22646		518302.51
S6624608	NATIONAL AUST BANK NPV	Purchase Sale	50 -1305	-745.47	19527.44
C637071101	NATIONAL-OILWELL INC COM	Sale	-600		5369.87
C638612101	NATIONWIDE FINL SVCS INC CL A COM	Purchase Sale	300 -300	-12311.2	10282.2
C635449101	NATL COMM BANCORPORATION COM	Purchase Sale	29730 -11100	-686069.65	207127.09
C635519101	NATL COMPUTER SYS INC COM	Purchase Sale	23600 -12100	-762684.16	416843.66
C635405103	NATL CY CORP COM	Free Receipt Purchase Sale	11000 300 -3200	0 -21337.5	175337.12
C635621105	NATL DATA CORP COM	Purchase Sale	11950 -10950	-552783.48	467852.37
C635646102	NATL DISC BROKERS GROUP INC COM	Purchase Sale	12160 -12060	-433354.7	499901.25
C636180101	NATL FUEL GAS CO COM	Free Delivery Free Receipt Purchase Sale	-15800 15800 15800 -6700	0 -728074	0 326384.97
C636236109	NATL GOLF PPTYS INC COM STK	Purchase Sale	100 -1325	-2292.45	35914.13
C63633D104	NATL HLTH INVS INC COM	Purchase	753.739	-18288.72	
C637215104	NATL PRESTO INDS INC COM	Free Receipt Sale	0.002 -0.002	0	0.05

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C637277104	NATL R V HLDGS INC COM	Purchase Sale	13400 -9500	-298217.31	240683.36
C637479106	NATL SCIENTIFIC CORP COM	Purchase Sale	15000 -27000	-2055.3	47791.62
C637640103	NATL SEMICONDUCTOR CORP COM	Purchase Sale	79340 -145440	-1569055	2813371.62
C637657107	NATL SERVICE IND INC COM	Sale	-300		10099.65
C638108100	NATL TECHTEAM INC COM	Purchase	1000	-6529.95	
C639089101	NAUTICA ENTERPRISES INC	Sale	-41000		623948.09
C639208107	NAVARRE CORP COM	Purchase Sale	12100 -11500	-158973.17	164424.73
C63934Q101	NAVIDEC INC COM	Purchase	155	-1718.74	
C63935N107	NAVIGANT CONSULTING INC COM	Purchase Sale	23200 -23200	-732939.9	450015.74
C63935M109	NAVISITE INC COM	Purchase Sale	400 -400	-20629.95	18919.41
C63934E108	NAVISTAR INTL CORP NEW COM	Purchase Sale	200 -40850	-10100.53	1456485.84
C628956203	NB CAP TR I TR ORIGINATED PFD SECS 7.84	Sale	-200		4869.88
C62873Q106	NBG RADIO NETWORK INC COM STK	Purchase	2250	-5653.38	
C628782104	NBTY INC COM	Purchase Sale	23600 -5500	-173054.95	53704.07
C628852105	NCI BLDG SYS INC COM	Purchase Sale	1870 -29160	-48790.73	633901.22
C628858102	NCO GROUP INC COM	Purchase Sale	44030 -27100	-1626618.54	1080637.21
C62886E108	NCR CORP COM	Purchase Sale	20375 -25917	-861607.06	1203456.27

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C62888Q109	NCT GROUP INC COM	Free Delivery	-4000		0
		Free Receipt	4000	0	
		Sale	-4000		928.86
S6640400	NEC CORP Y50	Purchase	56000	-765540.57	
		Sale	-1000		17213.01
C670999911	NEG MICON COM	Purchase	228	-10062.49	
C640204301	NEIMAN-MARCUS GROUP INC CL B	Free Receipt	723.12	0	
		Sale	-723.12		15615.31
C640497103	NEOMAGIC CORP COM	Purchase	1500	-14309.9	
		Sale	-8000		140479.73
S4616696	NESTLE SA CHF10(REGD)	Purchase	73	-141109.41	
		Sale	-225		417926.65
C64107U101	NET PERCEPTIONS INC COM ISIN				
	#US64107U1016	Purchase	20870	-456344.93	
		Sale	-6600		201470.27
C64108N106	NET2PHONE INC COM	Purchase	1120	-46407.25	
		Sale	-1120		60323.15
C640933107	NETBANK INC COM	Free Receipt	112	0	
		Purchase	186	-18943.65	
		Sale	-168		3959.91
C64108P101	NETCENTIVES INC COM STK	Purchase	2000	-44934.9	
C64110S101	NETCRUISE COM INC COM	Free Receipt	500	0	
C64110P107	NETTEGRITY INC COM	Purchase	10760	-432412.98	
		Sale	-500		12625.87
C641144100	NETMANAGE INC COM	Purchase	4400	-13750.53	
		Sale	-4400		11236.23
C64114K104	NETOPIA INC COM	Purchase	300	-5711.2	
		Sale	-300		6194.84
C64114R109	NETRO CORP COM ISIN US64114R1095	Purchase	3550	-102458.88	
		Sale	-2400		72920.2
C64115X105	NETSILICON INC COM	Purchase	2000	-26216.25	
		Sale	-2000		24939.16

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C64115J106	NETSOLVE INC COM STK	Purchase Sale	9800 -9800	-127400	173944.2
C64115D109	NETSPEAK CORP CDT-COM	Purchase Sale	3000 -3000	-40496.25	38896.19
C64120S109	NETWORK ACCESS SOLUTIONS CORP COM STK	Purchase Sale	52350 -52350	-577375.6	583997.4
C64120L104	NETWORK APPLIANCE INC COM	Free Receipt Purchase Sale	5020 30505 -38065	0 -1574039.21	2308256.61
C64120N100	NETWORK COMPUTING DEVICES INC COM	Purchase	1000	-5529.95	
C64121R100	NETWORK PERIPHERALS INC COM	Purchase Sale	4200 -4200	-74094.82	75121.48
C64122D506	NETWORK PLUS CORP COM	Purchase Sale	21240 -1300	-402887.27	25024.16
C64121Q102	NETWORK SOLUTIONS INC DEL	Free Receipt Purchase Sale	7970 1100 -8570	0 -96068.33	632960.5
C640938106	NETWORKS ASSOC INC COM STK	Purchase Sale	34260 -32660	-1345098.37	716412.77
C64122W108	NETZEE INC COM STK	Purchase Sale	28000 -28000	-392000	439235.35
C64122R109	NETZERO INC COM	Purchase Sale	16600 -2800	-398183.14	87600.25
C64352U103	NEW CENTURY ENERGIES INC COM STK	Purchase Sale	400 -700	-17264.96	26755.32
CM74295102	NEW DIMENSION SOFTWARE LTD COM	Purchase Sale	100 -100	-5054.95	4582.39
C643872104	NEW ENG BUSINESS SVC INC COM	Sale	-1200		42799.57
C644312100	NEW ERA OF NETWORKS INC COM	Free Receipt Purchase Sale	5810 33110 -29480	0 -1554791.59	1541597.17

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C644398109	NEW FRONTIER MEDIA INC COM	Purchase	300	-1216.79	
C644465106	NEW GERMANY FD INC COM	Purchase	269.839	-3676.56	
C648053106	NEW PLAN EXCEL RLTY TR INC	Purchase Sale	4399.915 -700.001	-85153.31	13713
S6163929	NEW WORLD CHINA LA HKD0.10	Purchase Sale	75 -75	-92.76	60.1
S6633767	NEW WORLD DEVEL CO HK\$1	Purchase Sale	19000 -19000	-53121.17	37060
C650111107	NEW YORK TIMES CO CL A ISIN #US6501111073	Purchase Sale	300 -1800	-10367.45	62691.98
S6634696	NEW ZEALAND(GOVT) 10% BDS 15/3/02 NZD100	Purchase Sale	8000000 -7000000	-4526301.9	3952996.16
S2634645	NEWBRIDGE NETWORKS COM NPV	Purchase	10700	-326340.25	
C650901101	NEWBRIDGE NETWORKS CORP COM	Purchase Sale	700 -600	-17233.6	13888.01
S2634032	NEWCOURT CR GROUP INC COM	Sale	-16200		265536.46
C651229106	NEWELL RUBBERMAID INC COM	Free Receipt Purchase Sale	10293.65 500 -1000.65	0 -20754.95	44867.2
C651639106	NEWMONT MINING CORP NEW COM	Purchase Sale	6650 -7112	-176805.48	177404.38
C651824104	NEWPORT CORP COM	Purchase Sale	300 -300	-4567.45	4657.39
C652228107	NEWPORT NEWS SHIPBUILDING INC COM STK	Purchase Sale	100 -100	-3254.95	3063.69
S2000785	NEWS CORP FIN TR TR ORIGINATED PFD 5	Purchase	6000	-390240	
S6886925	NEWS CORPORATION NPV(AUST LISTING)	Purchase	60	-445.93	
S6620758	NEWS CORPORATION PRF AUD0.50	Purchase Sale	279 -16815	-1899.79	122774.78

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C65249Q106	NEWSEDGE CORP COM	Purchase Sale	500 -500	-4842.45	6719.82
C65332P106	NEXAR TECHNOLOGIES INC COM STK	Sale	-500		4.96
C65332H104	NEXELL THERAPEUTICS INC COM	Free Receipt	1700	0	
C65333U104	NEXT LEVEL COMMUNICATIONS INC COM STK	Purchase Sale	2000 -2000	-40000	113746.2
C65332K107	NEXTCARD INC COM	Purchase Sale	11225 -11150	-281494.35	482347.71
C65332V103	NEXTEL COMMUNICATIONS INC CL A COM STK	Purchase Sale	12584 -15505	-530549.44	554391.44
C65332E101	NEXTERA ENTERPRISES INC CL A CL A ISIN #US65332E1010	Purchase Sale	15500 -15500	-155000	115543.39
C65333H707	NEXTLINK COMMUNICATIONS INC CL A	Free Receipt Purchase Sale	490 7070 -30695	0 -335027.03	1768441.5
S2430940	NEXTLINK COMMUNICATIONS INC CORP SR NT 10.75 DUE 06-01-2009/06-01-2004 BEO PUT	Purchase	109000	-110362.5	
CM74919107	NEXUS TELECOM SYSTEMS	Purchase	200	-479.95	
C653520106	NIAGARA MOHAWK HLDGS INC COM ISIN# US6535201064	Free Receipt Purchase Sale	91100 25600 -80400	0 -353032.95	1207535.64
S206245U	NIAGARA MOHAWK PWR CORP SER E 7.375 SR NT DUE 07-01-2003	Purchase Sale	1000000 -243902.22	-1019990	243902.22
S6638892	NICHIEI Y50(OTC LISTING)8577	Purchase Sale	2000 -900	-157024.46	20720.53
C654086107	NICOR INC COM	Purchase Sale	100 -11960	-3717.45	500266.18
C654106103	NIKE INC CL B COM	Purchase Sale	202.732 -3920.389	-12984.05	211338.68
S6642321	NIKON CORP JPY50	Purchase	2000	-24473.15	
S6639550	NINTENDO CO JPY50	Sale	-2000		257157.72

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S6642127	NIPPON EXPRESS CO Y50	Purchase	85000	-572540.76	
S6641373	NIPPON TEL&TEL CP JPY50000	Purchase Sale	48 -12	-682801.79	93285.79
S6642860	NISSAN MOTOR CO Y50	Sale	-60000		360034.51
C629156407	NL INDS INC COM NEW	Sale	-30430		405240.86
C654889104	NOBEL LEARNING CMNTYS INC COM	Free Receipt	200	0	
C654894104	NOBLE AFFILIATES INC COM	Sale	-2400		56905.09
C655042109	NOBLE DRILLING CORP COM	Purchase Sale	1600 -800	-23942.66	11234.76
S5655212	NOKIA (AB) OY EUR0.24	Free Receipt Purchase Sale	27200 1290 -6000	0 -107998.39	488500.59
S5444498	NOKIA (AB) OY SER'A'FIM2.5	Free Delivery Free Receipt Sale	-28200 16380 -4280	0	0 514546.44
S6643108	NOMURA SECURITIES Y50	Purchase Sale	30000 -30000	-343071.25	331429.73
C655370104	NOODLE KIDOODLE INC COM	Sale	-1000		9844.72
C655663102	NORDSON CORP COM	Purchase Sale	0.944 -209.265	-50	12661.11
C655664100	NORDSTROM INC COM	Purchase Sale	2250 -23200	-68170.33	894512.17
C655844108	NORFOLK SOUTHN CORP COM	Purchase Sale	300 -2200	-10706.25	65197.8
S4645805	NORSK HYDRO AS NOK20	Sale	-8920		344268.87
S2647966	NORTEL NETWKS CORP NEW COM STK	Sale	-6100		289584.08
S2647944	NORTEL NETWORKS CORP COM ISIN	Purchase	570	-30320.62	
C664397106	NORTHEAST UTILITIES COM	Sale	-26600		415079.14



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C666499108	NORTHLAND CRANBERRIES INC CL A	Purchase Sale	200 -300	-1829.95	2515.18
C665772109	NORTHN STS PWR CO MINN COM	Purchase Sale	200 -900	-4887.5	22280.49
C665859104	NORTHN TR CORP COM	Purchase Sale	100 -600	-9025	54445.03
C666610100	NORTHPOINT COMMUNICATIONS HLDGS INC COM	Purchase	100	-3229.95	
C666807102	NORTHROP GRUMMAN CORP COM	Purchase Sale	12600.895 -12827.608	-797207.96	883622.84
C668074107	NORTHWESTN CORP COM	Purchase	3000	-73347.5	
C66977W109	NOVA CHEMICALS CORP COM	Free Receipt	7800	0	
C669784100	NOVA CORP GA COM	Purchase Sale	42360 -16540	-1166339.56	367316.66
C669937104	NOVADIGM INC	Purchase Sale	200 -200	-1804.95	1619.99
S5047831	NOVARTIS AG CHF20(REGD)	Purchase Sale	240 -351	-383165.98	600255.99
C670006105	NOVELL INC COM	Purchase Sale	10740 -16640	-221119.08	399778.25
C670008101	NOVELLUS SYS INC COM	Purchase Sale	22990 -37600	-1390979.07	2168709.65
C628916108	NS GROUP INC COM	Sale	-200		2166.75
S2430865	NTL COMMS CORP 12.375% STP 1/10/08 SER'B	Purchase	20000	-14250	
C629407107	NTL INC COM	Purchase Sale	3900 -3900	-305906.25	322439.24
S6129277	NTT DOCOMO INC NPV	Free Receipt Purchase Sale	53 32 -5	0 -864629.28	155752.27
C670346105	NUCOR CORP COM	Purchase Sale	302.027 -500	-14210.64	25255.39

Page 180 of 257

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C670509108	NUEVO ENERGY CO COM	Purchase Sale	11400 -6000	-152703	52432.84
C670533207	NUMEX CORP COM PAR \$0.10	Sale	-1350		3112.54
S5655234	NUMICO (KON) NV CVA NLG0.50(PART EXCH)(STK)	Free Receipt Sale	1680 -1680	0	0
S5753387	NUMICO (KON) NV CVA(PARTEX)NLG0.5(STK 31/9)	Free Receipt Sale	1680 -1680	0	0
S5402601	NUMICO (KON) NV CVA(PART-EXCH)EUR0.25	Free Receipt Sale	2420 -2420	0	99554.44
C67060Y101	NUTRACEUTICAL INTL CORP COM	Sale	-5000		19902.35
C67060V107	NUTRACEUTIX INC COM STK	Purchase	4600	-2520.4	
C62944W207	N-VIRO INTL CORP COM NEW	Purchase	800	-2004.91	
C67076P102	NYMOX PHARMACEUTICAL CORP COM	Sale	-6000		35754
C686091109	O REILLY AUTOMOTIVE INC COM	Purchase Sale	4300 -4300	-191662.04	191526.36
C671802106	OAK TECH INC COM	Purchase Sale	2800 -3500	-8443.31	12144.58
C673662102	OAKLEY INC COM	Purchase	400	-2934.9	

		Sale	-200		1619.99
C674424106	OBJECTIVE SYS INTEGRATORS INC COM	Sale	-1000		2844.95
C674599105	OCCIDENTAL PETE CORP COM	Purchase	39900	-703603.71	
		Sale	-52500		1024647.51
C67481E106	OCEAN ENERGY INC TEX COM	Free Receipt	50712	0	
		Purchase	400	-3965.47	
		Sale	-9730		94790.56
C675234108	OCEANFIRST FINL CORP COM	Free Receipt	7000	0	
C675727101	OCTEL CORP COM	Sale	-11100		150891.83
C675744106	OCULAR SCIENCES INC COM	Sale	-4600		114970.4

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C67082N109	ODS NETWORKS INC COM	Sale	-200		957.66
C670826106	OEА INC COM	Purchase	500	-6421.9	
		Sale	-500		2626.21
C676220106	OFFICE DEPOT INC COM	Free Receipt	125	0	
		Purchase	15053	-327069.54	
		Sale	-1828		32799.28
C67622M108	OFFICEMAX INC COM	Purchase	100000	-1085096.32	
		Sale	-148500		1033820.11
C676255102	OFFSHORE LOGISTICS INC COM	Purchase	9900	-116497.8	
		Sale	-7400		69598.67
C677240103	OH CAS CORP COM	Sale	-5300		197212.56
C679833103	OLD KENT FNCL CORP COM	Purchase	21043	-825426.35	
		Sale	-43		1875.42
C680033107	OLD NATL BANCORP IND COM	Free Receipt	575	0	
		Sale	-1575		46936.61
C680223104	OLD REP INTL CORP COM	Purchase	201	-3968.42	
		Sale	-201		3613.05
C681936100	OMEGA HEALTHCARE INVS INC COM	Purchase	2200	-58038.65	
		Sale	-2000		39469.01
C68210P107	OMEGA PROTEIN CORP COM	Purchase	2000	-10362.14	
CY6476W104	OMI CORP NEW COM	Purchase	3000	-7964.95	
		Sale	-3000		4784.83
C681904108	OMNICARE INC COM	Purchase	4700	-59567.9	
C681919106	OMNICOM GROUP INC COM	Purchase	850	-59850.67	
		Sale	-1450		102890.15
C682159108	ON ASSIGNMENT INC	Sale	-4000		135802.96
C68219P108	ON TECH CORP COM	Sale	-10000		81359.73
C68338A107	ON2 COM INC COM	Purchase	1907	-35360.29	
		Sale	-1907		23391.26

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C68267P109	ONEMAIN COM INC ISIN US68267P1093	Purchase Sale	27170 -11370	-540524.45	286882.21
C682680103	ONEOK INC COM STK	Purchase Sale	100 -200	-2793.75	5712.3
C68272J106	ONESOURCE INFORMATION SVCS INC COM	Purchase Sale	300 -300	-2834.9	2583.74
C682917307	ONEWORLD SYS INC COM NEW	Free Receipt Sale	100 -100	0	607.52
C68272W107	ONHEALTH NETWORK CO COM	Purchase Sale	400 -100	-4534.9	1457.5
C683402101	ONYX SOFTWARE CORP COM	Purchase Sale	1000 -1000	-29209.9	29614.1
C68370M100	OPEN MKT INC COM	Purchase Sale	8400 -8400	-110674.32	122793.98
C686079104	OR STL MLS INC COM	Purchase	1300	-11920.35	
C685932105	OR TRAIL FINL CORP COM	Purchase Sale	500 -500	-6373.7	6438.58
C68389X105	ORACLE CORP COM	Free Receipt Purchase Sale	22954 77742 -78309	0 -2992948.17	2153082.89
S0661496	ORANGE ORD GBP0.20	Free Delivery Purchase Sale	-17400 26400 -9000	-363158.47	0 218907.02
C685564106	ORBITAL SCI CORP COM	Purchase	700	-21705.05	
CM75253100	ORBOTECH LTD SH COM	Purchase Sale	10800 -3000	-687513.32	234956.87
CM7531S107	ORCKIT COMMUNICATIONS LTD COM	Purchase Sale	700 -700	-12597.4	13314.64
C685934101	ORIENT PACKAGING HLDGS LTD COM STK	Purchase	6580	-10477.4	
C68618W100	ORIENTAL FINL GROUP INC COM	Sale	-1100		32843.8
S5794397	ORKLA ASA NEW'A'NOK6.25(S/R 22/11/99)	Free Receipt Sale	16870 -8974	0	16330.44

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S5459715	ORKLA ASA NOK6.25 ORD	Sale	-38320		585123.63
S5459737	ORKLA ASA NOK6.25 'B'	Purchase	4000	-47062.79	
C686904103	OROPERU RES INC COM	Free Delivery	-1000		0
C68750P103	ORTHODONTIC CTRS AMER INC COM	Purchase Sale	7600 -57300	-112435.3	774430.21
C68750J107	ORTHOLOGIC CORP NEW COM	Sale	-200		510.98
C68763X101	ORYX TECH CORP COM	Purchase Sale	5000 -5000	-10525	9849.66
C688222207	OSHKOSH B GOSH INC CL A	Purchase Sale	201.107 -2900	-4802.06	52294.21
C688239201	OSHKOSH TRUCK CORP COM	Purchase Sale	18100 -4400	-521906.72	114404.09
C688271501	OSICOM TECHNOLOGIES INC COM PAR \$0.30	Purchase Sale	1000 -2000	-14092.46	31907.76
C688582105	OSTEOTECH INC COM	Purchase Sale	1200 -1550	-46286.52	40382.2
S2018227	OTE(HELLENIC TLM) GDS-REP 1/2 ORD GRD750	Free Delivery Purchase	-10000 1000	0	0
C689899102	OUTBACK STEAKHOUSE INC COM	Free Receipt Purchase Sale	3625 12480 -25985	0 -437657.16	787528.94
C690368105	OVERSEAS SHIPHOLDING GROUP INC COM	Purchase Sale	2900 -2900	-35384.35	38014.37
C69073F103	OWENS CORNING COM	Purchase Sale	910 -800	-29704.9	28637.82
C690768403	OWENS ILL INC COM NEW	Purchase Sale	200 -900	-5650	25674.11
C691471106	OXFORD HLTH PLANS INC COM	Purchase Sale	66100 -36100	-1037804	482390.49

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S2325035	P & L COAL HLDGS CORP SR SUB NT 9.625 DUE 05-15-2008/05-15-2003 BEO	Purchase	70000	-69250	
CY6801N100	PAC CENTY CYBERWORKS COM STK ISIN 600882X	Purchase	50000	-47500	
C694058108	PAC CENTY FINL CORP COM	Purchase Sale	15000 -15000	-297739.81	322590.72
C694327107	PAC GATEWAY EXCHANGE INC COM	Purchase Sale	13430 -12430	-553712.23	419117.81
C694396102	PAC GULF PPTYS INC COM	Sale	-200		4532.39
C694873100	PAC SUNWEAR CAL INC COM	Purchase Sale	10600 -100	-297893.92	3419.93
C693718108	PACCAR INC COM	Free Delivery Free Receipt Purchase Sale	-2100 2100 20902.654 -16400.619		0
S6164007	PACIFIC CEN CYBER COMMON STK HKD .005	Purchase	38000	-29075.79	
C695112102	PACIFICARE HLTH SYS INC DEL COM	Free Receipt Sale	6600 -6600	0	415960.28
C695257105	PACTIV CORP COM	Free Receipt	5819	0	
C695542100	PAGING NETWORK INC COM	Purchase Sale	7700 -2200	-14727.85	10034.79
C695629105	PAINE WEBBER GROUP INC COM	Free Delivery Free Receipt Purchase Sale	-7100 7100 12200.005 -200.897		0
C695934109	PAIRGAIN TECHNOLOGIES INC	Purchase Sale	65100 -5500	-840104.3	62476.11
C696429307	PALL CORP COM	Purchase Sale	700 -800	-15766.15	15713.23
C697758100	PAN AM CORP FLA COM DBTFL	Free Delivery	-4000		0
C697900108	PAN AMERN SILVER CORP COM	Purchase Sale	3000 -3000	-18464.95	15284.47

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S5659281	PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375 DUE 04-01-2029 BEO	Purchase	100000	-99919	
S5108642	PANAMA(REP OF) FRN 7/2016 USD10000	Purchase	250000	-197723.73	
S2674469	PANAMERICAN BEVERAGES INC CL A (NONVTG) COM STK	Sale	-1900		32252.9
C698657103	PANTRY INC COM ISIN #US6986571031	Purchase Sale	37400 -8800	-483903.93	143457.69
S2228532	PAO DE ACUCAR CIA ADR-REPR 1000 PRF	Purchase	1236	-21073.8	
C698813102	PAPA JOHNS INTL INC COM	Purchase Sale	34076 -25676	-1318549.69	952509.99
C699116107	PARADYNE CORP COM	Purchase Sale	4850 -4850	-86379.95	203263.26
C699173100	PARAMETRIC TECH CORP COM	Purchase Sale	23270 -2172	-552202.39	34126.17
C699462107	PAREXEL INTL CORP COM	Purchase Sale	21440 -32820	-529769.9	813939.82
S5471731	PARIBAS FRF100	Free Delivery Purchase	-2000 2000	-222474.45	0
C701081101	PARKER DRILLING CO COM	Purchase Sale	8700 -2500	-30425.8	9941.02
C701094104	PARKER-HANNIFIN CORP COM	Purchase Sale	3400 -900	-152913.58	36893.8
CG6852T113	PARTNERRE LTD SER A PFD STK	Sale	-200		4594.89
S5021341	PATHE EUR23.06	Free Receipt Sale	227 -227	0	61014.67
C70321E104	PATHOGENESIS CORP COM	Purchase Sale	14800 -14800	-646349.94	180285.4
C703224105	PATINA OIL & GAS CORP COM	Purchase	2900	-18689.85	
C703412106	PATTERSON DENTAL CO COM	Purchase Sale	35345 -20535	-1400410.11	893483.23
C703414102	PATTERSON ENERGY INC COM	Sale	-1000		13875.81

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C704231109	PAXSON COMMUNICATIONS CORP COM	Purchase Sale	300 -200	-2872.4	1732.49
C704326107	PAYCHEX INC COM	Free Receipt Purchase Sale	16814 19061.487 -9209.231	0 -616017.99	360803.43
C69316H791	PBHG LARGE CAP 20 FD	Purchase Sale	870.04 -1362	-18299.63	32524.56
C69316G108	PBOC HLDGS INC COM	Sale	-450		4143.5
C69318J100	PC CONNECTION INC COM	Purchase Sale	5300 -5300	-63997.5	120885.78
C693262107	P-COM INC COM	Purchase Sale	2800 -1800	-18966.68	10433.78
C70453H107	PCORDER COM INC CL A	Purchase Sale	1100 -300	-67929.95	14639.6
C69332S201	PE CORP COM CELERA GENOMICS GROUP COM	Free Receipt Sale	900 -900	0	17391.91
C69332S102	PE CORP PE BIOSYSTEMS GROUP COM	Free Receipt Sale	3600 -100	0	6874.77
C704718105	PEAPOD INC COM	Purchase	800	-7543.57	
S4943792	PECHINEY 'A'EUR15.25(ORD)	Free Receipt Sale	4300 -2600	0	154442.41
C693304107	PECO ENERGY CO COM	Purchase Sale	5400 -2747	-198132.12	121336.5
C705324101	PEDIATRIX MED GROUP COM	Purchase Sale	6480 -6480	-338356.84	205177.7
C705536100	PEERLESS SYS CORP COM	Purchase	1000	-8911.2	
C705904100	PEGASUS COMMUNICATIONS CORP CL A	Purchase Sale	3000 -3000	-123804.3	131394.6
C707874103	PENN TREATY AMERN CORP COM	Sale	-13630		277168.82



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C708046107	PENNACO ENERGY INC COM	Sale	-500		4679.87
C708160106	PENNEY J.C CO INC COM	Purchase Sale	20400 -20400	-772081.15	941661.38
C709323109	PENNZOIL-QUAKER ST CO COM	Free Receipt Purchase Sale	2521 700 -2975	0 -9698.7	45110.45
C709631105	PENTAIR INC COM	Purchase Sale	7100 -17100	-298927.75	790022.53
C709668107	PENTON MEDIA INC COM	Purchase Sale	50 -50	-1161.2	701.27
C711030106	PEOPLES ENERGY CORP COM	Sale	-5900		204040.99
C711147108	PEOPLES HERITAGE FNCL GROUP INC COM	Purchase Sale	30590 -2800	-544438.16	51448.28
C712713106	PEOPLESOFT INC COM	Purchase Sale	22588 -23378	-381876.67	395874.22
C713278109	PEP BOYS-MANNY MOE & JACK COM	Purchase Sale	39135 -40435	-669369.89	606617.22
C713409100	PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	Purchase Sale	14870 -14870	-326896.71	250316.83
C713448108	PEPSICO INC COM	Purchase Sale	80969.488 -24518.317	-3059295.51	900983.04
C71366Q101	PEREGRINE SYS INC COM	Purchase Sale	20908 -20908	-512162.45	483728.57
S2681931	PEREZ COMPANC SA 'B'ARS1	Sale	-6440		28876.66
C713755106	PERFORMANCE FOOD GROUP CO COM	Purchase	1600	-39032	
C713831105	PERICOM SEMICONDUCTOR CORP COM	Purchase Sale	2000 -2000	-29060	27370.31
C714046109	PERKINELMER INC COM	Free Receipt	2121	0	
C714265105	PEROT SYS CORP CDT-CL A COM STK	Purchase Sale	780 -780	-48453.05	27073.51

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C714290103	PERRIGO CO COM	Purchase	3000	-23670	
C713569309	PER-SE TECHNOLOGIES INC COM NEW	Free Receipt	166	0	
C715338109	PERSONNEL GROUP OF AMER INC COM	Purchase	9600	-144792	
		Sale	-9600		130804.68
S2254322	PERU(REP OF) VAR% NTS 7/3/2017 USD1000	Purchase	380000	-240695	
C716016100	PETCO ANIMAL SUPPLIES INC COM	Purchase	4600	-57746.04	
C716335104	PETERSEN COMPAINES INC CL A COM	Sale	-11400		368259.76
S2683410	PETROL BRASILEIROS SPON ADR EA REP 100 PRF	Purchase	5600	-85163.68	
S218107U	PETROLEOS MEXICANO 9.5% UNSUB 15.09.2027	Purchase	40000	-39350	
S5381302	PETROLEOS MEXICANOS 8.85 DUE 09-15-2007 REG	Sale	-950000		864653
C716768106	PETSMART INC COM	Purchase	73920	-725750.13	
		Sale	-202540		1393131.05
S4683827	PEUGEOT SA EUR6	Free Receipt	4100	0	
		Purchase	1950	-291744.99	
		Sale	-2600		453120.88
		Free Delivery	-4100		0
		Sale	-400		59826.4
C717081103	PFIZER INC COM	Free Receipt	248977	0	
		Purchase	52994.077	-4831902.91	
		Sale	-189571.456		12097703.01
C743168106	PFT RECOVERY GROUP INTL INC COM	Free Receipt	4015	0	
		Purchase	28950	-1053386.8	
		Sale	-17140		697676.05
C69331C108	PG& E CORP COM	Purchase	410.73	-12916.03	
		Sale	-2300		73097.54
C717124101	PHARMACEUTICAL PROD DEV INC COM	Purchase	200	-4629.95	
S2685955	PHARMACIA & UPJOHN INC COM	Sale	-3100		164955.74
C717265102	PHELPS DODGE CORP CAP	Free Delivery	-2100		0
		Free Receipt	3167.5	0	
		Purchase	10873.72	-698288.57	
		Sale	-9470		559568.48

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C718009608	PHIL SUBN CORP COM PAR \$0.50	Free Receipt Purchase Sale	330 1800 -330	0 -38278.8	7486.72
C718154BQ9	PHILIP MORRIS 7.50 NT DUE 1-15-2002 REG	Purchase	35000	-37105.92	
S2134736	PHILIP MORRIS COS INC 7.75 DEB DUE 01-15-2027	Purchase	1260000	-1440129.6	
C718154107	PHILIP MORRIS COS INC COM	Free Delivery Purchase Sale	-200 375576.674 -351004.136	-13823673.74	0 13952785.83
C71819M103	PHILIP SVCS CORP COM	Sale	-2000		220.04
S2504652	PHILIPPINES REP GLOBAL BD 9.5 DUE 10-21-2024 BEO PUT	Purchase	230000	-229284.7	
S5671434	PHILIPS ELEC(KON) EUR1	Free Receipt Purchase	1913 620	0 -62722.09	
S4685209	PHILIPS ELEC(KON) NLG10	Free Delivery Free Receipt Purchase Sale	-2080 2020 390 -4530	0 -28589.63	0 291238.4
S504423W	PHILIPS ELEC(KON) SCRIPS	Free Delivery Free Receipt Sale	-191300 191360 -60	0	0 53.26
C718507106	PHILLIPS PETRO CO COM	Free Delivery Free Receipt Purchase Sale	-17700 17700 24815.347 -1700	0 -1282759.69	0 80488.19
C71920Q100	PHONE.COM INC COM	Purchase Sale	10870 -10870	-344085.76	562658.75
C719320103	PHOTOELECTRON CORP COM	Purchase	1000	-5279.95	
C719405102	PHOTRONICS INC COM	Purchase Sale	13850 -13850	-330394.09	285360.04
C71940F100	PHYCOR INC COM	Sale	-460		2269.97
C71940K109	PHYSICIAN COMPUTER NETWORK INC COM	Free Delivery	-500		0

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C71941S101	PHYSICIANS RES GROUP INC COM	Purchase	5280	-4781.2	
C719569204	PICK COMMUNICATIONS CORP COM NEW	Free Receipt	80	0	
C720035302	PICTURETEL CORP COM NEW	Purchase	3500	-14980	
C720186105	PIEDMONT NAT GAS INC COM	Purchase	4.437	-142.25	
C720279108	PIER 1 IMPORTS INC COM	Purchase Sale	3000 -3200	-23839.86	29679.19
C720773100	PIERCING PAGODA INC COM	Purchase Sale	500 -200	-4754.17	1869.98
C721467207	PILGRIMS PRIDE CORP CL A	Free Receipt Sale	1750 -1750	0	12225.09
C721467108	PILGRIMS PRIDE CORP COM	Sale	-3500		29313.12
C721501104	PILLOWTEX CORP COM	Purchase Sale	3500 -20900	-84210	319682.94
C721596104	PILOT NETWORK SVCS INC COM	Purchase Sale	2900 -1300	-46773.45	13689.63
C72346N101	PINNACLE HLDGS INC COM	Purchase Sale	28780 -2200	-707102.71	54998.16
C723481107	PINNACLE SYS INC COM	Free Receipt Purchase Sale	11700 21680 -41480	0 -728208.94	1369127.49
C723484101	PINNACLE W. CAP CORP COM	Purchase	2900	-109990.33	
S5505072	PIN-PRINTEMPS-REDO FRF20	Free Receipt Sale	1505 -1050	0	192406.7
S6688745	PIONEER ELEC JPY50	Sale	-2000		37883.41
C723787107	PIONEER NAT RES CO COM STK	Purchase	18500	-207227.75	
C724479100	PITNEY BOWES INC COM	Purchase Sale	300 -1900	-20587.5	122077.16
C725811103	PIXAR COM	Purchase Sale	50 -50	-2092.45	2094.97

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C700416209	PK ELECTROCHEMICAL CORP COM	Purchase	3000	-83798	
C700690100	PK PL ENTMT CORP COM	Free Receipt	13451	0	
		Purchase	4900	-38332.35	
		Sale	-17205		122536.21
C725906101	PLACER DOME INC COM	Purchase	3900	-46462.45	
		Sale	-2620		30811.25
C727049108	PLANETRX COM INC COM STK	Purchase	15460	-317884	
C728117300	PLAYBOY ENTERPRISES INC (HOLDINGS CO) 1 NEW CL B	Free Receipt	5400	0	
		Sale	-5400		154832.27
C69341D104	PLC SYS INC COM	Purchase	3840	-11066.99	
		Sale	-6851		28346.42
C729132100	PLEXUS CORP COM	Purchase	2900	-114928.16	
		Sale	-2900		88751.53
C72919P103	PLUG PWR INC COM	Purchase	200	-3854.95	
C69344F106	PMC SIERRA INC COM	Free Receipt	7385	0	
		Purchase	20647	-1891465.89	
		Sale	-29277		2057088.8
C69344M101	PMI GROUP INC COM	Purchase	17300	-828167.3	
		Sale	-46200		2571520.78
C693475105	PNC FINANCIAL SERVICES GROUP COM STK	Purchase	300	-17100	
		Sale	-19800		1109829.46
C730234101	POCAHONTAS BANCORP INC COM	Sale	-1569		12052.73
C731108106	POL MGMT SYS CORP COM	Sale	-22280		945655.85
C731068102	POLARIS INDS INC COM	Sale	-3525		103254.5
C731095105	POLAROID CORP COM	Purchase	17100	-355024	
		Sale	-17300		362867.23
C731572103	POLO RALPH LAUREN CORP CL A	Sale	-14400		263874.22
C73172K104	POLYCOM INC COM	Purchase	16860	-434700.4	
		Sale	-2950		94058.61
S4692232	POLYGRAM NV NLG0.50	Sale	-3028		185248.04

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C731738100	POLYMEDICA INDS INC COM	Purchase	100	-2267.45	
		Sale	-1100		11927.19
C731916102	POLYMET MNG CORP COM	Purchase	5000	-5450	
C731805107	POLYVISION CORP COM	Purchase	2200	-6023.04	
C732827100	POPE & TALBOT INC COM	Purchase	1600	-16716	
C736126103	PORTAL SOFTWARE INC COM	Purchase	1800	-95903.43	
		Sale	-1800		91024.07
S4676203	PORTUGAL TELECOM EUR5(REGD)	Free Delivery	-13200		0
		Purchase	13200	-553098.32	
S5704062	PORTUGAL TELECOM NEW EUR5(S/R 2/7/99)	Free Receipt	5500	0	
		Sale	-5500		0
C737407106	POSSIS MED INC COM	Purchase	400	-4904.95	
		Sale	-400		4069.91
C737464107	POST PPTYS INC COM	Sale	-1150		43677.65
C73755L107	POTASH CORP SASK INC COM	Purchase	100	-5529.95	
		Sale	-100		6019.84
C737628107	POTLATCH CORP COM	Purchase	4800	-186090.88	
		Sale	-9500		356566.13
C737679100	POTOMAC ELEC PWR CO COM	Purchase	200	-6054.95	
		Sale	-200		5157.37
S0443746	POWERGEN ORD GBP0.50	Free Receipt	32190	0	
		Purchase	4000	-48924.48	
C73936C109	POWERTEL INC COM	Purchase	6100	-499322	
C739363109	POWERWAVE TECHNOLOGIES INC COM	Purchase	8400	-417632.76	
		Sale	-4000		137923.48
C693506107	PPG IND INC COM	Purchase	21100	-1088056.96	
		Sale	-22100		1365297.02
C73972W100	PRANDIUM INC COM	Free Receipt	5100	0	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C74005P104	PRAXAIR INC COM	Purchase Sale	60500 -64200	-2648174.42	2711519.81
C740065107	PRE PAID LEGAL SVCS INC COM	Purchase Sale	1700 -1600	-51536.16	46629.92
C74022D100	PRECISION DRILLING CORP COM	Purchase	14770	-313436.2	
C740522107	PREMIER LASER SYS INC CL A	Purchase Sale	1000 -500	-2029.95	1032.51
C740540208	PREMIER PKS INC COM	Purchase Sale	28800 -28800	-874763.79	829614.05
C740706106	PRENTISS PTTYS TR COM	Sale	-17000		336169.42
C741113104	PRESSTEK INC COM	Sale	-5810		44938.69
C69357H106	PRI AUTOMATION INC COM	Purchase Sale	14340 -2250	-535909.55	76723.14
C741437305	PRICE COMMUNICATIONS CORP COM	Purchase Sale	12400 -12400	-245943.15	309819.3
C741472104	PRICE NET U S A INC COM	Purchase	5500	-15054.7	
C741477103	PRICE T ROWE ASSOC INC COM	Purchase	4100	-130431.25	
C741503106	PRICELINE COM INC COM	Purchase Sale	9099 -8820	-837432.47	805623.29
C741932107	PRIDE INTL INC COM	Purchase	1000	-5573.93	
S4678771	PRIMAGAZ FRF10	Free Receipt Sale	301 -301	0	22279.4
C741597108	PRIMEX TECHNOLOGIES INC COM	Purchase Sale	500 -500	-10454.95	9125.95
C741929103	PRIMUS TELECOMMUNICATIONS GROUP INC COM	Purchase Sale	36280 -11074	-756414.35	195064.68
C742718109	PROCTER & GAMBLE CO COM	Purchase Sale	5368.953 -31240	-488376.17	2923368.37
C74283P107	PRODIGY COMMUNICATIONS CORP COM	Purchase Sale	1369 -1269	-48398.07	36598.76

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C742942105	PROGINET CORP COM STK	Sale	-2000		1275.89
C743312100	PROGRESS SOFTWARE CORP COM	Purchase Sale	25100 -13600	-788798.31	437554.35
C743315103	PROGRESSIVE CORP OH COM	Sale	-5500		904100.21
C74339P101	PROJ SOFTWARE & DEV INC COM	Purchase Sale	300 -300	-9941.15	9758.51
C743410508	PROLOGIS TR PFD SH BEN INT SER D	Purchase	153.633	-3540.23	
C74342L105	PROMEDCO MGMT CO COM	Purchase Sale	1600 -1400	-5592.18	5133.87
S5252884	PROSIEBEN MEDIA AG NON VTG PRF NPV	Purchase	2800	-122137.47	
C74369L103	PROTEIN DESIGN LABS INC	Purchase Sale	16200 -16200	-308736.22	437904.11
C743977100	PROV HEALTHCARE CO COM	Purchase Sale	100 -2900	-1429.95	97060.8
C743724106	PROVANT INC COM	Purchase	4300	-59874.75	
C743866105	PROVIDENT FNCL GROUP INC COM STK	Purchase	28000	-1115562.68	
C74406A102	PROVIDIAN FINL CORP W/I COM STK	Free Receipt Purchase Sale	1850 600 -1300	0 -51036.2	117678.58
C744284100	PROXIM INC	Purchase Sale	150 -50	-5116.15	1420
C744290107	PROXYMED INC COM	Purchase Sale	45 -1914	-654.33	24741.9
C74264T201	PRTY HEALTHCARE CORP CL A	Free Delivery Free Receipt Sale	-5107 5107.2 -0.2	0	0 6.55
C74264T102	PRTY HEALTHCARE CORP CL B	Free Receipt Purchase Sale	8160.5 1700 -9860.5	0 -55224.95	228488
S217885W	PSI NET INC US\$ SR NT 11 DUE 08-01-2009/08-01-2004 BEO	Free Receipt Sale	38000 -38000	0	38760



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C74437C101	PSINET INC COM	Purchase	22760	-788032.06	
		Sale	-21860		933158.05
C69366A100	PSS WORLD MED INC COM	Purchase	5000	-51024.77	
		Sale	-5000		53098.36
C69364J103	PSW TECHNOLOGIES INC COM	Sale	-300		1159.59
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM	Free Delivery	-12900		0
		Free Receipt	12900	0	
		Purchase	32300	-1266129.22	
		Sale	-1800		71528.5
C74460D109	PUB STORAGE INC COM	Free Receipt	173	0	
S6637082	PUBLISHING & BROAD NPV	Purchase	4000	-21586.74	
C745332106	PUGET SOUND ENERGY COM STK	Purchase	726.493	-18069.56	
		Sale	-1142.279		28126.66
C74586Q109	PULSE DATA INC CL A	Free Receipt	800	0	
C745867101	PULTE CORP COM	Purchase	14200	-363175.44	
		Sale	-20200		573833.46
C746144104	PURCHASEPRO COM INC COM STK	Purchase	500	-14029.95	
		Sale	-500		19495.89
C74267D104	PVT BUSINESS INC COM ISIN 3US74267D1046	Purchase	40260	-324516.54	
		Sale	-40260		219573.87
S2301574	PVTPL ADR SONERA GROUP PLC SPONSORED ADR	Purchase	-500		0
S2444394	PVTPL ALLIED WASTE N AMER INC SR SUB NT 144A 10 DUE 08-01-2009/08-01-2004 BEO	Purchase	104000	-103654.72	
S2445739	PVTPL AVIS RENT A CAR INC SR SUB NT 144A11 DUE 05-01-2009/05-01-2004 BEO	Free Delivery	-65000		0
		Purchase	65000	-65000	
S213640U	PVTPL BLOUNT INC 13 DUE 08-01-2009/08-01-2004 BEO	Purchase	65000	-65000	
S2311506	PVTPL CHANCELLOR MEDIA CORP L A 8 DUE 11-01-2008 BEO	Free Delivery	-36000		0
		Purchase	36000	-36945	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S210992W	PVTPL CHANCELLOR MEDIA CORP L A SR NT DTD 11/16/1998 8 DUE 11-01-2008 BEO PUT	Free Receipt Purchase Sale	36000 30000 -38000	0 -28725	38000
S2404848	PVTPL CHARTER COMMUNICATIONS HLDGS LLC /CAP CRP SR NT 144A 8.625 04-01-2009	Free Delivery Purchase	-60000 60000	-61350	0
S207134U	PVTPL CMS PANHANDLE HLDG CO CMS 144A 6.125 DUE 03-15-2004 BEO	Free Delivery Purchase	-300000 300000	-299052	0
S2522676	PVTPL CROWN CASTLE INTL CORP SR NT 144A 9.5 DUE 08-01-2011/08-01-2004 BEO	Purchase	65000	-65000	
S2442440	PVTPL CSC HLDGS INC SR NT 144A 8.125 DUE 07-15-2009 BEO	Free Delivery Purchase	-60000 60000	-59720.4	0
S2423780	PVTPL DRESDNER FDG TR I 144A 8.151 DUE 06-30-2031 BEO	Purchase	240000	-240000	
S2404387	PVTPL ECHOSTAR DBS CORP SR NT 144A 9.375 DUE 02-01-2009/02-01-2004 BEO	Free Delivery Purchase	-35000 35000	-35175	0
S2005519	PVTPL GDR ASUSTEK COMPUTER INC ISIN US04648R2094 GLOBAL DEPOS RCPT	Purchase	15	-95.7	
S2528146	PVTPL GLOBAL CROSSING HLDGS LTD 9.5 DUE 11-15-2009 BEO	Purchase	89000	-87601.81	
S2420338	PVTPL HORSESHOE GAMING LLC SR SUB NT 8.625 DUE 05-15-2009/05-15-2004 BEO	Free Delivery Purchase	-55000 55000	-54535.35	0
S2521048	PVTPL HUNTSMAN ICI HLDGS LLC ZERO CPN SRDISC NT 144A 12-31-09/7-31-04 BEO	Purchase	405000	-108211.95	
S206159U	PVTPL HYPERION TELECOMMUNICATIONS INC 12 DUE 11-01-2007/11-01-2003 BEO	Free Delivery Purchase	-23000 23000	-23862.5	0
S2417158	PVTPL INTL GAME TECH SR NT 144A 8.375 DUE 05-15-2009 BEO	Free Delivery Purchase	-40000 40000	-39589.6	0
S2426262	PVTPL J L FRENCH AUTOMOTIVE CASTINGS INCSR SUB NT 144A 11.5 DUE 06-01-2009	Purchase	50000	-50000	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S2428235	PVTPL LEAR CORP SR NT 144A 7.96 DUE 05-15-2005 BEO	Purchase	160000	-160000	
S2428224	PVTPL LEAR CORP SR NT 144A 8.11 DUE 05-15-2009 BEO	Purchase	440000	-440000	
S2417170	PVTPL LYONDELL CHEM CO SR SECD NT CL B 144A 9.875 DUE 05-01-2007 BEO	Free Delivery Purchase	-20000 20000	-20000	0
S2431471	PVTPL NORTEK INC 144A 8.875 DUE 08-01-08/03 BEO	Free Delivery Purchase	-60000 60000	-61500	0
S215244U	PVTPL OMNIPOINT CORP SR NT 144A 11.5 DUE09-15-2009/09-15-2004 BEO	Purchase	15000	-15000	
S2385330	PVTPL PEPSI BOTTLING GROUP INC GTD SR NT144A 7 DUE 03-01-2029 BEO	Purchase Sale	640000 -640000	-635648	642201.6
S2423694	PVTPL PETROLEOS MEXICANOS MTN BEO 144A 9.5 DUE 09-15-2027	Purchase	440000	-428032	
S2510541	PVTPL PRIMUS TELECOMMUNICATIONS GROUP INC SR NT 144A 12.75 10-15-2009/04 BEO	Purchase	62000	-62000	
S2527057	PVTPL PSINET INC SR NT 10.5 DUE 12-01-2006 BEO	Purchase	48000	-48000	
S2438773	PVTPL PSINET INC SR NT 144A 11 DUE 08-01-2009/08-01-2004 BEO	Free Delivery Purchase	-38000 38000	-38000	0
S2428213	PVTPL RJR NABISCO INC NT 144A 7.75 DUE 05-15-2006 BEO	Purchase	740000	-736633	
S2419187	PVTPL RJR NABISCO INC NT 144A 7.875 DUE 05-15-2009 BEO	Purchase	500000	-492870	
S2417192	PVTPL SAFETY-KLEEN CORP NEW SR NT 9.25 DUE 05-15-2009/05-15-2004 BEO PUT	Free Delivery Purchase	-65000 65000	-65165	0
C81211K209	PVTPL SEALED AIR CORP NEW PFD CONV SER A\$2	Purchase Sale	1600 -3700	-81038.4	205771.12
S2502838	PVTPL TENNECO INC SR SUB NT 144A 11.625 DUE 10-15-2009/10-15-2004 BEO	Purchase	30000	-30000	
S208871U	PVTPL TEREX CORP NEW 8.875 DUE 04-01-2008/04-01-2003 BEO	Free Delivery Purchase	-94000 94000	-92762.5	0
S2442451	PVTPL U S W CAP FDG INC FLTG RATE 144A VAR RT DUE 06-15-2000/03-15-2000 BEO	Purchase	700000	-700000	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S2524939	PVTPL US UNWIRED INC SR SUB DISC NT	Purchase	61000	-31906.66	
S212765U	PVTPL WORLDWIDE FIBER INC SR NT 144A 12 DUE 08-01-2009/08-01-2004 BEO	Purchase	30000	-30000	
S211291U	PVTPL ZSC SPECIALTY CHEMICALS PLC SR NT 144A 11 DUE 07-01-2009/07-01-2004 BEO	Purchase	73000	-73000	
C69366F208	PWG CAP TR II PFD TR SECS 8.08	Sale	-200		4882.38
C69366E201	PWG CAP TR PFD STK	Sale	-154		3872.27
C739262103	PWR DIRECT INC COM	Purchase	100	-82.95	
C739276103	PWR INTEGRATIONS INC COM	Purchase Sale	100 -7700	-2509.9	229772.83
C747277101	QLOGIC CORP COM	Free Receipt Purchase Sale	7660 16520 -23120	0 -1594769.46	2324389.46
C746927102	QLT PHOTOTHERAPEUTICS INC COM	Free Receipt Purchase Sale	8280 62850 -54570	0 -2767827.22	2498722.09
C74726X105	QRS CORP COM	Free Receipt Purchase	1350 2700	0 -170638.36	
C74730W101	QUADRAMED CORP COM	Purchase Sale	41040 -41040	-944687.29	419967.23
C747402105	QUAKER OATS CO COM	Purchase Sale	8000 -8800	-476394.14	554632.32
C747525103	QUALCOMM INC COM	Free Delivery Free Receipt Purchase Sale	-2000 12593 44353 -42977	0 -5800358.15	6787188.82
C747620102	QUANEX CORP COM	Purchase Sale	6500 -4000	-155728.1	106177.25
C74762E102	QUANTA SVCS INC COM	Purchase Sale	42850 -24890	-1081892.33	786868.56

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C747906204	QUANTUM CORP DSSG COM	Free Receipt Sale	19400 -19400	0	411754.3
C747906303	QUANTUM CORP HDDG COM	Free Receipt Sale	9910 -9700	0	70437.57
C747712107	QUARTERDECK CORP QUARTERDECK CORPORATIONCOM ISIN US7477121070	Free Receipt Sale	3000 -3000	0	1560
C748242104	QUEENS CNTY BANCORP INC COM	Sale	-1800		53977.2
C74835B200	QUEST NET CORP COM NEW	Purchase Sale	245 -245	-5174.95	2358.72
C74834T103	QUEST SOFTWARE INC COM ISIN US74834T1034	Purchase Sale	1200 -1200	-50223.5	50774.79
C748356102	QUESTAR CORP COM	Purchase	200	-3854.95	
C74838J101	QUIDEL CORP COM	Purchase Sale	1200 -200	-6672.41	770.02
C74838L304	QUIGLEY CORP COM NEW	Sale	-5560		29517.85
C74838C106	QUIKSILVER INC COM	Free Receipt Purchase Sale	3000 3800 -11100	0 -107185.84	168936.35
C748767100	QUINTILES TRANSNATIONAL CORP COM	Free Receipt Purchase Sale	79 14100 -41100	0 -519798.58	1301812.78
C748798105	QUINTUS CORP COM	Purchase Sale	500 -500	-22554.95	24019.24
C749084109	QUORUM HLTH GROUP INC COM	Purchase Sale	15400 -33800	-178451.99	332909.73
C749121109	QWEST COMMUNICATIONS INTL INC COM	Free Receipt Purchase Sale	2906 14116 -12924	0 -551672.27	462949.34
C74912E101	R & B FALCON CORP COM	Free Receipt Purchase Sale	2193 7660 -9258	0 -62114.94	82334.81

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C74956K104	R G S ENERGY GROUP INC COM	Free Receipt	13900	0	
C749573101	R H PHILLIPS INC COM	Purchase	1000	-3029.95	
C750069106	RACING CHAMPIONS CORP COM	Purchase Sale	200 -2300	-1429.95	16730.7
C750236101	RADIAN GROUP INC COM	Free Receipt Purchase Sale	33870 24760 -5000	0 -1144683.63	240836.76
C750241101	RADIANCE MED SYS INC COM	Free Receipt	40	0	
C75040P108	RADIO ONE INC CL A	Purchase	4990	-295657.5	
C750459109	RADISYS CORP COM	Purchase Sale	270 -150	-16061.57	8219.77
C75086K104	RAINFOREST CAFE INC COM	Purchase	1000	-4529.95	
C750875106	RAINMAKER SYS INC COM	Purchase	100	-1667.45	
C751028101	RALCORP HLDGS INC NEW COM	Sale	-200		3344.61
C751277302	RALSTON-RALSTON PURINA GROUP	Purchase Sale	900 -2250	-26121.03	65287.95
C750917106	RAMBUS INC DEL COM	Purchase Sale	3200 -11420	-280699	1056930.96
C751907304	RAMTRON INTL CORP COM NEW	Free Receipt Sale	600 -600	0	2669.96
C751907106	RAMTRON INTL CORP COM	Free Delivery Purchase	-3000 3000	-2058.6	0
S0724076	RANK GROUP ORD GBP0.10	Sale	-3820		13334.3
C753820109	RARE HOSPITALITY INTL INC COM	Purchase	4300	-85548.5	
C75382N109	RARE MEDIUM GROUP INC COM	Purchase Sale	2200 -2200	-23559.55	18321.93
C75409P202	RATIONAL SOFTWARE CORP COM NEW	Purchase Sale	30700 -15800	-1082193.52	531347.81

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C754730109	RAYMOND JAMES FNCL INC COM STK	Purchase Sale	10000 -10000	-209263	232763.23
C754907103	RAYONIER INC COM	Purchase Sale	10120 -10120	-457980.79	457601.77
C755081106	RAYOVAC CORP COM	Purchase Sale	2500 -5100	-69258.75	127126.01
S2227959	RAYTHEON CO 6.75 DEB DUE 03-15-2018	Sale	-1100000		1127830
S3450877	RAYTHEON CO 7.2 DUE 08-15-2027 REG	Purchase	150000	-136210.5	
C755111309	RAYTHEON CO CL A COM STK	Purchase Sale	401.746 -86.056	-15921.7	4116.47
C755111408	RAYTHEON CO CL B COM STK	Purchase Sale	900 -2700	-40291.15	157241.07
C755236106	RAZORFISH INC CL A COM STK	Purchase Sale	22070 -13500	-856389.88	444888.46
C749361101	RCN CORP COM	Purchase Sale	770 -44060	-24086.9	1506517.8
C755246105	READ-RITE CORP COM	Purchase Sale	57090 -56290	-961220.73	588846.15
C75605L104	REALNETWORKS INC COM	Free Receipt Purchase Sale	1570 7420 -16060	0 -470463.85	1372990.54
S0727871	RECKITT BENCKISER ORD GBP0.105263	Purchase Sale	7239 -26039	-102643.24	295685.76
C756268108	RECOTON CORP COM	Purchase	150	-2759.9	
C756577102	RED HAT INC COM	Purchase Sale	7507 -7275	-219179.75	385729.66
C757209101	REDBACK NETWORKS INC COM ISIN US7572091012	Free Receipt Purchase Sale	40 4510 -4450	0 -199296	449445.86
C757473103	REDHOOK ALE BREWERY INC COM	Purchase	20000	-58787.36	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C758075402	REDWOOD TR INC COM	Sale	-3000		43814.53
C758110100	REEBOK INTL COM	Purchase	100	-2187.5	
		Sale	-400		6955.99
S0730835	REED INTERNATIONAL ORD GBP0.125	Purchase	7000	-53593.52	
C758940100	REGIONS FNCL CORP COM	Purchase	502.573	-19457.53	
		Sale	-1402.573		52617.86
C758932107	REGIS CORP MINN COM	Free Receipt	2050	0	
		Purchase	36900	-963042.33	
		Sale	-12100		247518.27
C759148109	REHABCARE GROUP INC COM	Purchase	2100	-35733.6	
C759351109	REINS GROUP AMER INC COM	Purchase	4400	-187339.24	
		Sale	-4400		165757.87
C759903107	RELIABILITY INC COM	Sale	-200		1043.82
C759464100	RELIANCE GROUP HLDG INC COM	Purchase	30200	-283436.72	
		Sale	-114100		888883.29
C759509102	RELIANCE STL & ALUM CO COM	Sale	-2500		66832.77
C75952J108	RELIANT ENERGY INC COM	Free Receipt	10769	0	
		Purchase	1000	-28166.95	
		Sale	-1300		36805.01
C75952U103	RELIASTAR FINL CORP COM	Purchase	10650	-489146.6	
		Sale	-2910		119142.77
C759548100	REMEDY CORP COM	Purchase	500	-7215.2	
C759594302	REMINGTON OIL & GAS CORP COM	Purchase	500	-2154.95	
		Sale	-500		2282.47
C759930100	RENAL CARE GROUP INC COM	Purchase	39000	-710552.74	
		Sale	-50600		1012341.23
C759741101	RENO AIR INC COM	Free Delivery	-2000		0
		Sale	-4000		29910.23
C76009N100	RENT A CTR INC NEW COM	Purchase	2900	-92314.25	
		Sale	-2900		71214.17



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C760174102	RENTRAK CORP COM	Purchase	1000	-2717.45	
		Sale	-1000		3282.42
C76009U104	RENT-WAY INC COM	Purchase	9900	-252369	
		Sale	-11900		216955.34
C87924V507	REORG TCI NEW COM LIBERTY MEDIA GROUP A EXCH AT&T CORP LIBERTY MEDIA A 2000831	Free Delivery	-49643		0
		Sale	-8500		418536.03
C760282103	REP BANCORP INC COM	Purchase	61	-914.45	
C759929102	REP BANCSHARES INC COM	Sale	-400		6495.99
C041521675	REP OF BRAZIL ISIN #XS0049993552 DUE 04-15-2014/04-15-1998 REG	Free Delivery	-6964		0
C760758102	REP SEC FINL CORP COM	Purchase	27530	-262753.75	
		Sale	-1000		8594.76
C760759100	REP SVCS INC	Free Receipt	36800	0	
		Purchase	18900	-339864.29	
		Sale	-55700		732509.79
C759916109	REPLIGEN CORP COM	Purchase	650	-2020.58	
		Sale	-650		2702.72
S5669354	REPSOL SA (RG) EUR1(REGD)	Free Receipt	3213	0	
		Purchase	1263	-25826.77	
C76026W109	REPTRON ELECTRS INC COM	Sale	-1000		4969.88
C761195205	RES AMER INC CL A	Purchase	26000	-381719.95	
		Sale	-2300		22791.32
C760943100	RES-CARE INC	Purchase	34210	-781139.42	
		Sale	-34210		515760.02
C76110FQ09	RESDNLT ACCREDIT LNS INC MTG SER 98-QS2 CL A7 7.0 PASS THRU CTF DUE 2-25-28	Free Delivery	-1000000		0
C760947UU3	RESDNLT FDG MTG SECS I INC SER 1996-S6 CL A-10 7% MTG PASSTHRU CTFS 3-25-26 BEO	Free Delivery	-971870.73		0
		Sale	-904.69		904.69
C760975102	RESEARCH IN MOTION LTD EURO COM STK ISINCA7609751028 SDL 207766X	Purchase	1000	-26404.95	
		Sale	-1000		22844.28

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C761152107	RESMED INC COM	Purchase Sale	14040 -14040	-523858.64	373135.87
S209433U	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS 0.00001 DUE 10-15-2019 REG	Purchase	1440000	-395208	
C761230101	RESPIRONICS INC COM	Purchase Sale	2132 -2432	-31737.4	33938.99
C760981100	RESTORATION HARDWARE INC DEL COM	Purchase Sale	26100 -26100	-459607.99	440209
S0236913	REUTERS GROUP ORD GBP0.25	Purchase Sale	29000 -10000	-355422.4	140861.25
S212220U	REV REP W/GOLDMAN BB1449201 14.07.1999	Purchase Sale	1048000 -1048000	-1048000	1048000
S208789U	REV REP W/GOLDMAN BB3MM 29.04.1999	Purchase Sale	2348000 -2348000	-2348000	2348000
S206119U	REV REP W/MORGAN BB942446 FNMA6.374%01.12.24	Purchase Sale	942000 -942000	-942000	942000
S216198U	REV REPO W/G SACHS BB\$1277M 6.125 31.12.2099	Purchase Sale	1277000 -1277000	-1277000	1277000
S216196U	REV REPO W/G SACHS BB\$1457M 9% 31.12.2099	Purchase Sale	1457000 -1457000	-1457000	1457000
S208791U	REV REPO W/GOLDMAN BB13141M 29.04.1999	Purchase Sale	1726000 -1726000	-1726000	1726000
S208793U	REV REPO W/GOLDMAN BB17753198 29.04.1999	Purchase Sale	898000 -898000	-898000	898000
S208643U	REV REPO W/GOLDMAN BB2.6MM 27.04.1999	Purchase Sale	789000 -789000	-789000	789000
S204636U	REV REPO W/GOLDMAN BB2407458 FNMA 7.5% 1.09.27	Purchase Sale	2408000 -2408000	-2408000	2408000
S204637U	REV REPO W/GOLDMAN BB2600M FNMA ARMS 01.12.24	Purchase Sale	895000 -895000	-895000	895000
S208641U	REV REPO W/GOLDMAN BB2MM 27.04.1999	Purchase Sale	1442000 -1442000	-1442000	1442000

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S208644U	REV REPO W/GOLDMAN BB4MM 27.04.1999	Purchase Sale	1434000 -1434000	-1434000	1434000
S204634U	REV REPO W/GOLDMAN BB5000M FNMA ARMS 01.09.28	Purchase Sale	1967000 -1967000	-1967000	1967000
S208724U	REV REPO W/GOLDMAN BB558422 24.06.1999	Purchase Sale	488000 -488000	-488000	488000
S208679U	REV REPO W/GOLDMAN BB5MM 27.04.1999	Purchase Sale	1992000 -1992000	-1992000	1992000
S208795U	REV REPO W/GOLDMAN BB694205.70 29.04.1999	Purchase Sale	708000 -708000	-708000	708000
S206117U	REV REPO W/MERRILL BB1095370FNMA7.5%01.05.2028	Purchase Sale	1014000 -1014000	-1014000	1014000
S206112U	REV REPO W/MERRILL BB1449201 FNMA 26.02.99	Purchase Sale	2629000 -2629000	-2629000	2629000
S206113U	REV REPO W/MERRILL BB2241019 FNMA 14.04.1999	Purchase Sale	3539000 -3539000	-3539000	3539000
S216194U	REV REPO W/MORGAN BB\$2075M 6.631% 31.12.2099	Purchase Sale	2075000 -2075000	-2075000	2075000
S209949U	REV REPO W/MORGAN BB1288355 24.06.1999	Purchase Sale	1012000 -1012000	-1012000	1012000
S209956U	REV REPO W/MORGAN BB13141600	Purchase Sale	6310000 -6310000	-6310000	6310000
S208729U	REV REPO W/MORGAN BB145M 24.06.1999	Purchase Sale	285000 -285000	-285000	285000
S206316U	REV REPO W/MORGAN BB1485M 5% 24.03.1999	Purchase Sale	2956000 -2956000	-2956000	2956000
S209961U	REV REPO W/MORGAN BB17753198	Purchase Sale	1642000 -1642000	-1642000	1642000
S209965U	REV REPO W/MORGAN BB2000000	Purchase Sale	5318000 -5318000	-5318000	5318000

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S206118U	REV REPO W/MORGAN BB2285413 FNMA 01.09.2027	Purchase Sale	2285000 -2285000	-2285000	2285000
S209946U	REV REPO W/MORGAN BB2384277 24.06.1999	Purchase Sale	1268000 -1268000	-1268000	1268000
S209964U	REV REPO W/MORGAN BB2600000	Purchase Sale	1510000 -1510000	-1510000	1510000
S206115U	REV REPO W/MORGAN BB2600M FNMA 23.02.99	Purchase Sale	857000 -857000	-857000	857000
S206116U	REV REPO W/MORGAN BB2MM 5.37% 25.01.1999	Purchase Sale	1696000 -1696000	-1696000	1696000
S206114U	REV REPO W/MORGAN BB2MM FNMA 23.02.1999	Purchase Sale	1566000 -1566000	-1566000	1566000
S209963U	REV REPO W/MORGAN BB3000000	Purchase Sale	10192000 -10192000	-10192000	10192000
S208727U	REV REPO W/MORGAN BB305M 24.06.1999	Purchase Sale	599000 -599000	-599000	599000
S209959U	REV REPO W/MORGAN BB4000000	Purchase Sale	5373000 -5373000	-5373000	5373000
S209967U	REV REPO W/MORGAN BB5000000	Purchase Sale	7535000 -7535000	-7535000	7535000
S206111U	REV REPO W/MORGAN BB5MM 24.03.1999	Purchase Sale	1940000 -1940000	-1940000	1940000
S208731U	REV REPO W/MORGAN BB654M 24.06.1999	Purchase Sale	1280000 -1280000	-1280000	1280000
S212217U	REV RPO W/GOLDMAN BB2241019 BB2241019 14.7.99	Purchase Sale	1591000 -1591000	-1591000	1591000
S3321152	REV.REPO W/UBS BB8335M USTN 7.125% 30/9/99	Purchase Sale	1654000 -1654000	-1654000	1654000
S208722U	REV/REPO W/MORGAN BB255M 24.06.1999	Purchase Sale	158000 -158000	-158000	158000
S216193U	REVERSE REPO W/GOL BB\$1808M 31.12.2099	Purchase Sale	1808000 -1808000	-1808000	1808000

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C761525500	REVLON INC CL A	Purchase	600	-11828.65	
		Sale	-500		11907.15
C761648104	REXALL SUNDOWN INC COM	Free Delivery	-500		0
		Purchase	33300	-372570.42	
		Sale	-1500		25360.28
S0425045	REXAM ORD GBX64.285714	Purchase	77350	-274130.22	
C76182K105	REYNOLDS R J TOB HLDGS INC COM	Free Delivery	-3866.67		0
		Free Receipt	7845.33	0	
		Purchase	500	-13842.45	
		Sale	-4434.66		137203.5
S2742913	REYNOLDS R J TOB HLDGS INC NT DTD 07-15-2001 BEO				
		Sale	-225000		233365.5
S2733917	REYNOLDS R J TOB HLDGS INC NT DTD DUE 12-01-2002 BEO				
		Sale	-220000		235521
C749941100	RF MICRO DEVICES INC COM	Free Receipt	11820	0	
		Purchase	14630	-1065588.58	
		Sale	-26090		1499196.87
C762430205	RHYTHMS NETCONNECTIONS INC COM	Purchase	23350	-820640.75	
		Sale	-7000		275189.69
S4738211	RICHEMONT(CIE FIN) 'A'CHF100(BR) EQUITY UNIT	Purchase	240	-405446.74	
C764556106	RICHMOND CNTY FINL CORP COM	Purchase	4900	-90308.96	
C76547T106	RICHMONT MINES INC COM STK	Purchase	200	-484.71	
C766570105	RIGGS NATL CORP COM	Sale	-12600		197140.86
S4740034	RINASCENTE(LA) ITL1000	Free Receipt	2200	0	
		Sale	-2200		17967.36
S6740582	RINNAI CORP Y50	Sale	-2800		64956.32
S0718875	RIO TINTO PLC ORD 10P(REGD)	Sale	-6000		87379.9
C767754104	RITE AID CORP COM	Purchase	53684.623	-2178189.48	
		Sale	-89354.623		2155215.49

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C74960LAQ9	RJR NABISCO INC GTD SR 8.30 NT DUE 4-15-1999 REG	Sale	-19000		19000
C749607107	RLI CORP COM	Sale	-1375		44730.69
C749938106	RMH TELESERVICES INC COM	Purchase	6000	-22179.8	
		Sale	-5000		18474.41
C769742107	ROADWAY EXPRESS INC DEL COM	Purchase	2900	-54375	
C770323103	ROBERT HALF INTL INC COM	Purchase	300	-9854.95	
		Sale	-300		7319.8
C771074101	ROBOTIC VISION SYS INC COM	Purchase	500	-1389.3	
C772632105	ROCK OF AGES CORP DEL CL A	Sale	-35200		399611.66
C773903109	ROCKWELL INTL CORP NEW COM	Purchase	5200	-291065.53	
		Sale	-1200		63511.64
C775102205	ROGERS CANTEL MOBILE COMMN INC CL B VTG	Purchase	50	-973.7	
S2125268	ROGERS COMMS INC CLASS'B'COM NPV	Sale	-30000		482808.86
C775371107	ROHM & HAAS CO COM	Free Delivery	-1585.74		0
		Free Receipt	3171.47	0	
		Purchase	601.668	-22017	
		Sale	-1601.891		57506.31
S6747204	ROHM CO JPY50	Purchase	2000	-180192.01	
		Sale	-800		182522.44
C775711104	ROLLINS INC COM	Purchase	1.225	-20.56	
S0747761	ROLLS-ROYCE ORD 20P	Sale	-6777		25675.08
C776696106	ROPER INDS INC NEW COM	Purchase	3400	-125474.7	
C778162107	ROSLYN BANCORP INC COM	Purchase	81500	-1417874.44	
		Sale	-12900		243131.14
C778296103	ROSS STORES INC COM	Sale	-795		36567.97
C778303107	ROSS SYS INC COM	Sale	-300		1298.27
C779382100	ROWAN COMPANIES INC COM	Purchase	2850	-30986.22	
		Sale	-3950		57987.04

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C77957X108	ROWECOM INC COM	Purchase Sale	500 -500	-16605.81	21568.45
S2754383	ROYAL BANK CAN MONTREAL QUE COM	Sale	-14100		587604.83
C780097879	ROYAL BK SCOTLAND GROUP PLC SPONSORED ADR SER H REPSTG PREF H	Purchase Sale	500 -500	-12467.45	10844.68
S0754783	ROYAL BK SCOTLAND ORD GBP0.25	Purchase Sale	18872 -1200	-376924.24	27640.3
CV7780T103	ROYAL CARIBBEAN CRUISES COM STK ISIN# LR0008862868	Purchase Sale	28700 -9200	-1000848.82	438206.22
C780257804	ROYAL DUTCH PETRO N.Y REGISTRY SH PAR N 1.25 GLDR	Purchase Sale	2065 -13000	-121477.35	728588.59
S5202704	ROYAL DUTCH PETROL NLG1.25	Free Receipt Sale	5142 -1260	0	56641.81
C779915107	ROYAL GROUP TECHNOLOGIES LTD SUB VTG SH	Sale	-400		8739.79
S2755676	ROYAL KPN NV SPON ADR REP 1 ORD NLG1	Purchase Sale	161.63 -1800.63	-5704.67	87304.05
C78051D105	ROYAL OAK MINES INC COM	Purchase	10000	-2800	
S0859633	ROYAL&SUN ALLIANCE ORD GBP0.25	Free Delivery Purchase	-94081 50681	-411003.52	0
S0661689	ROYAL&SUN ALLIANCE ORD GBP0.275	Free Receipt Purchase	85527 13116	0 -92608.72	
C749685103	RPM INC COM	Purchase	3302.627	-47855.75	
C749719100	RSA SEC INC COM	Free Receipt Purchase	500 60	0 -2373.7	
CG7702U102	RSL COMMUNICATIONS LTD CL A COM STK	Purchase Sale	20040 -20040	-603401.77	390638.75
C78116B102	RUBIOS RESTAURANTS INC COM ISIN #US78116B1026	Purchase Sale	100 -100	-1498.7	832.52
C781182100	RUBY TUESDAY INC COM	Purchase Sale	36500 -5300	-701171.49	98256.6

Page 210 of 257

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C781904107	RURAL CELLULAR CORP CL A	Purchase	500	-35478.75	
C782352108	RUSSELL CORP COM	Sale	-10900		225212.65
C783519101	RYANS FAMILY STEAK HSES INC COM	Sale	-6800		82872.23
C783549108	RYDER SYS INC COM	Purchase Sale	14800 -15500	-413212.1	375929.15
C78375P107	RYERSON TULL INC NEW COM	Free Receipt Purchase Sale	311 6000 -200	0 -127298.5	4919.88
C783764103	RYLAND GROUP INC COM	Sale	-400		11369.67
C838518108	S JERSEY INDS INC COM	Purchase	500	-14944.5	
C84476R109	S W BANCORPORATION TEX INC COM	Sale	-2000		28015.06
C844895102	S W GAS CORP COM	Sale	-7200		189565.8
C845224104	S W SECS GROUP INC COM	Free Receipt Purchase Sale	10 225.103 -235.103	0 -13918.73	12798.64
C844741108	S.W. AIRL CO COM	Free Receipt Purchase Sale	7559.5 18465.245 -13742.94	0 -394306.52	318717.18

C78463B101	S1 CORP COM STK	Free Receipt	100	0	
		Sale	-100		5144.87
C784849101	S3 INC COM	Free Receipt	260	0	
		Purchase	14100	-150030.06	
		Sale	-12000		120480.22
C78571U108	SABRATEK CORP COM	Purchase	25300	-493428.43	
		Sale	-25300		439648.9
C785905100	SABRE HLDGS CORP	Free Receipt	500	0	
		Sale	-500		28493.5
C786429100	SAFECO CORP COM	Purchase	303.647	-12897.37	
		Sale	-1303.647		49882.7



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C786449108	SAFEGUARD SCIENTIFICS INC COM	Purchase	417	-30851.53	
		Sale	-300		20969.35
C78648R203	SAFETY-KLEEN CORP NEW COM NEW	Free Receipt	250	0	
		Purchase	16650	-226394.32	
		Sale	-1000		13314.65
C786514208	SAFEWAY INC COM NEW	Purchase	92645	-4732663.18	
		Sale	-106088		5019290.89
S0049241	SAFEWAY PLC ORD GBP0.25	Purchase	14070	-57770.33	
		Sale	-7000		22202.74
S5248184	SAFRA REPUBLIC HLD USD2.50	Sale	-2000		82000
S4768025	SAGA PETROLEUM ASA NOK15 ORD	Sale	-1170		17384.76
C79377W108	SAKS INC COM	Purchase	300	-5411.2	
C794093104	SALEM COMMUNICATIONS CORP DEL CL A COM STK	Purchase	14120	-333644.84	
		Sale	-14120		339238.81
C794661108	SALES ONLINE DIRECT INC COM	Purchase	80	-654.95	
		Sale	-80		101.27
C79549B628	SALOMON SMITH BARNEY HLDGS INC NIKKEI 225 INDEX SECS	Sale	-550		4746.51
C795757103	SALTON INC COM	Purchase	3600	-104007.95	
		Sale	-3600		102938.56
C79604V105	SAMSONITE CORP NEW COM	Purchase	8000	-50252.5	
		Sale	-8000		54758.15
S6771689	SAMSUNG ELEC MECH KRW5000	Purchase	7000	-308899.11	
S0771652	SAMSUNG ELECTRONIC 0.25% CNV BDS 12/2006(REG'S	Purchase	35000	-42187.5	
		Sale	-35000		68950
S6771720	SAMSUNG ELECTRONIC KRW5000	Purchase	2702	-140756.13	
		Sale	-8952		611256.01
S6773812	SAMSUNG ELECTRONIC KSWN5000 PRF	Sale	-15000		857485.88
S5556575	SAN PAOLO-IMI SPA ITL6000	Free Delivery	-8600		0
		Sale	-0.35		5.28

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C799702105	SANCHEZ COMPUTER ASSOCS INC COM	Purchase Sale	2320 -2320	-88950.9	91804.76
C80004C101	SANDISK CORP COM	Purchase Sale	112 -90	-7610.4	5729.85
S6774655	SANGETSU CO JPY50	Sale	-1000		15315.91
S6775283	SANKYO CO JPY50	Purchase	17000	-387125.02	
S6775432	SANKYO CO LTD NPV(OTC)	Sale	-10500		641053.74
S4887704	SANOFI FRF25	Free Delivery Free Receipt Sale	-1030 1210 -180	0	0 31873.12
C801833104	SANTA CRUZ OPN INC COM	Purchase Sale	300 -300	-3179.95	3569.93
CG7805C108	SANTA FE INTL CORP COM STK	Purchase	2000	-37612.24	
C80218K105	SANTA FE SNYDER CORP COM	Free Receipt Purchase Sale	1500 72900 -1900	0 -637395.95	18450.09
S2479396	SANWA FIN ARUBA A E C GTD NT 144A 8.35 DUE 07-15-2009 BEO ISIN US803035AA20	Purchase Sale	300000 -20000	-299829	20414.4
S4846868	SAP AG NON-VTG PRF NPV	Free Receipt Sale	870 -870	0	320011.35
S5255850	SAPA AB SEK25	Sale	-1020		20161.88
CN7716A102	SAPIENS INTL CORP NV SHS COM	Purchase Sale	315 -715	-3209.9	6494.2
C803062108	SAPIENT CORP COM	Purchase Sale	340 -100	-25797.4	5457.36
C803111103	SARA LEE CORP COM	Free Receipt Purchase Sale	18000 2840 -7700	0 -67323.64	199167.47
S6777450	SASOL NPV	Purchase	27500	-135553.68	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C805468105	SAWTEK INC COM	Sale	-500		20353.21
C783876103	SBC COMMUNICATIONS INC COM	Free Delivery	-18700		0
		Free Receipt	67733.2	0	
		Purchase	76967.322	-4355450.53	
		Sale	-19278.2		1030666.62
C78387P103	SBS TECHNOLOGIES INC COM	Purchase	600	-11367.45	
		Sale	-700		13488.84
S5038932	SCANIA AB SEK10 SER'A'	Sale	-2750		74462.39
S5038943	SCANIA AB SEK10 SER'B'	Sale	-18750		558052.49
C80603P107	SCANSOFT INC COM	Purchase	1000	-12467.45	
C806039103	SCANTEK MED INC COM	Purchase	500	-406.25	
		Sale	-1500		972.6
C807863105	SCH SPECIALTY INC COM	Purchase	20500	-441346.06	
		Sale	-20500		302739.75
C806403101	SCHEID VINEYARDS INC CL A	Purchase	1000	-4635.94	
C806407102	SCHEIN HENRY INC COM	Purchase	27590	-899504.05	
		Sale	-39670		1047218.36
C806605101	SCHERING-PLOUGH CORP COM	Free Receipt	92635	0	
		Purchase	75240.175	-3720470.03	
		Sale	-65271.558		3219763.17
C806857108	SCHLUMBERGER LTD COM ISIN AN8068571086	Purchase	12062.013	-598801.28	
		Sale	-5105.415		305570.51
C807066105	SCHOLASTIC CORP COM	Purchase	2700	-136657.26	
		Sale	-2700		139996.27
C808194104	SCHULMAN A INC COM	Purchase	5700	-110672.63	
		Sale	-5700		85611.71
C808513105	SCHWAB CHARLES CORP COM NEW	Free Delivery	-1		0
		Free Receipt	38675	0	
		Purchase	54904.015	-3979526.45	
		Sale	-70294.44		3975469.35
C783890106	SCI SYS INC COM	Purchase	750	-36809.9	
		Sale	-1250		49922.8

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C80864H109	SCIENT CORP COM	Purchase Sale	2200 -2200	-44000	83047.23
C808655104	SCIENTIFIC-ATLANTA INC COM	Purchase Sale	20111.013 -20610.404	-692055.68	1035097.56
C808905103	SCIOS INC	Purchase Sale	3100 -50100	-13351.05	472373.58
C809090103	SCITEX LTD	Purchase Sale	1000 -1000	-11279.95	9094.72
C784018103	SCM MICROSYSTEMS INC COM	Purchase Sale	100 -100	-9004.95	8207.27
S0790873	SCOT & SOUTHERN EN ORD GBP0.50	Purchase	25800	-253584.97	
CG79314129	SCOTTISH PWR PLC SHS ISIN# GB0007908287	Sale	-500		4298.61
C81052T103	SCOTTSDALE SCIENTIFIC INC COM	Purchase Sale	2000 -2000	-2122.4	1454.95
C81052R107	SCOTTSDALE TECHNOLOGIES INC COM	Purchase	2000	-1997.4	
C784028102	SCP POOL CORP COM	Purchase Sale	4100 -12500	-60949.25	221340.61
C811054204	SCRIPPS E.W INC NEW CL A COM	Purchase	7200	-358025.76	
CG7885T104	SCTLF COM STK	Sale	-23300		242377.95
C784076101	SDL INC COM	Purchase Sale	7925 -2765	-431770.55	296924.48
C811371707	SEA CONTAINERS LTD CL A	Sale	-23900		675051.86
C811699107	SEACHANGE INTL INC COM	Purchase Sale	2000 -2000	-26010	38938.7
C811904101	SEACOR HLDGS INC COM	Sale	-4200		194785.1
C811804103	SEAGATE TECH COM	Purchase Sale	20550 -93650	-584608.2	3038687.94
S2326276	SEAGRAM JOSEPH E & SONS INC 6.4 DUE 12-15-2003 BE0	Purchase	460000	-458256.6	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S2362894	SEAGRAM JOSEPH E & SONS INC 6.8 DUE 12-15-2008 BEO	Purchase Sale	330000 -110000	-328491.9	102150.4
S2362827	SEAGRAM JOSEPH E & SONS INC 7.6 DUE 12-15-2028 BEO	Purchase	170000	-174183.8	
C811850106	SEAGRAM LTD COM	Purchase Sale	21200 -3000	-949767.35	142784.08
S2326306	SEAGRAM(JOSEPH E) 7.5% CNV NTS 15/12/18 USD	Purchase Sale	920000 -920000	-918399.2	918338.3
C81211K100	SEALED AIR CORP NEW COM STK	Sale	-3700		214152.89
C812387108	SEARS ROEBUCK & CO COM	Purchase Sale	20753.236 -45090.678	-857761.96	1854459.79
C81413P204	SEC CAP GROUP INC CL B	Sale	-11700		147520.37
C813705100	SECURE COMPUTING CORP COM	Purchase Sale	1440 -1000	-15028.83	3626.12
S5554041	SECURITAS SER'B'SEK1	Purchase	4010	-63491.77	
C784117103	SEI INVTS CO COM	Purchase Sale	1292.256 -8570.262	-116597.36	850973.62
C816074306	SEITEL INC COM NEW	Purchase Sale	6400 -7700	-84064	59049.06
S6793821	SEKISUI CHEM Y50	Sale	-5000		30794.37
S6793906	SEKISUI HOUSE Y50	Sale	-43000		428776.08
C816851109	SEMPRA ENERGY INC COM STK	Purchase Sale	1000 -2000	-22775.2	43661.75
C816850101	SEMTECH CORP	Purchase	7000	-286446.05	
C816854103	SEMX CORP COM	Purchase Sale	3000 -3300	-9042.27	15641.16
C817253107	SENSAR CORP COM	Free Receipt	240	0	
C817265101	SENSORMATIC ELECTRS CORP COM	Sale	-1000		11396.02
C816918106	SENTO TECH INNOVATIONS CORP COM	Purchase Sale	2000 -2000	-4060	4814.93

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C999599GH0	SEP 99 S&P 500	Free Delivery	-588		0
		Free Receipt	588	0	
		Free Delivery	-168		0
		Free Receipt	168	0	
C817315104	SEPRACOR INC COM	Sale	-11800		1439405.45
C817523103	SEROLOGICALS CORP COM	Purchase	300	-1773.7	
		Sale	-300		2069.98
C817565104	SERVICE CORP INTL COM	Purchase	43750	-744116.09	
		Sale	-44550		648616.68
C81760N109	SERVICEMASTER CO COM	Purchase	85.177	-1444.34	
		Sale	-315		5777.45
S6797179	SEVEN ELEVEN NPV	Free Receipt	1000	0	
		Sale	-1000		91054.05
C784178105	SFX ENTMT INC CL A	Purchase	6000	-193011.1	
C819486101	SHARED MED SYS CORP COM	Purchase	100	-6043.75	
		Sale	-200		12168.33
C820280105	SHAW GROUP INC	Purchase	1600	-21025.6	
		Sale	-1600		25876.73
C820286102	SHAW IND INC COM	Purchase	20000	-360946	
		Sale	-20000		408364.36
S0803414	SHELL TRNSPT&TRDG ORD GBP0.25(REGD)	Sale	-9000		48534.4
C822809109	SHELLS SEAFOOD RESTAURANTS INC COM	Purchase	3000	-12214.85	
C824348106	SHERWIN-WILLIAMS CO COM	Purchase	400	-12467.45	
		Sale	-1400		40317.24
S6804585	SHIN-ETSU CHEM CO Y50	Sale	-3000		98134.04
S6805715	SHOHKOH FUND & CO JPY50	Sale	-900		342926.98
C825066301	SHOP AT HOME INC COM NEW	Purchase	4575	-43756.53	
		Sale	-4500		45176.03
C824911101	SHOPKO STORES INC COM	Purchase	6300	-197371	
		Sale	-6300		239553.92

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C82509Q106	SHOPPING COM STK	Purchase	1000	-19717.45	
		Sale	-1000		18250
C826170102	SIEBEL SYS INC COM	Free Receipt	1150	0	
		Purchase	17300	-748582.09	
		Sale	-16500		805667.97
C826176109	SIEBERT FINL CORP COM	Purchase	650	-27889.6	
		Sale	-650		19741.49
S5047734	SIEMENS AG DEM5	Free Delivery	-16900		0
		Free Receipt	17000	0	
		Purchase	1500	-104247.57	
		Sale	-1600		128371.34
S5727973	SIEMENS AG NPV(REGD)	Free Receipt	4400	0	
		Sale	-500		49231.32
C826565103	SIGMA DESIGNS INC COM	Purchase	500	-2811.2	
		Sale	-500		3344.93
C826552101	SIGMA-ALDRICH CORP COM	Purchase	2900	-92964.61	
		Sale	-3400		96502.98
C82661L101	SIGMATRON INTL INC COM	Sale	-100		279.73
C827054107	SILICON GAMING INC COM	Sale	-770		266.39
C827056102	SILICON GRAPHICS INC COM	Purchase	60676	-800604.95	
		Sale	-50006		766723.33
C82705T102	SILICON IMAGE INC COM STK	Purchase	1000	-12000	
		Sale	-1000		25249.15
C827064106	SILICON VAL BANCSHARES COM N.P	Purchase	500	-8302.01	
		Sale	-500		17969.45
C828806109	SIMON PPTY GROUP INC COM	Purchase	108.732	-2878.23	
		Sale	-100		2919.95
C829073105	SIMPSON MFG INC COM	Purchase	600	-28547.1	
C829158401	SIMS COMMUNICATIONS INC COM	Purchase	2900	-3146.2	
		Sale	-2900		2516.18
S7922930	SINGAPORE PRESS HD NEW SHARES(LOCAL)	Purchase	-9000		0

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S6133966	SINGAPORE PRESS HD SGD1(POST REC LOT OF 1000)	Purchase Sale	27000 -9000	-385062.01	103888.95
S6043214	SINGAPORE TECH ENG SGD0.10	Purchase	361000	-363254.99	
S6810753	SINGAPORE TELECOMM SGD0.15	Purchase	17000	-30955.8	
C82930F109	SINGER CO N V COM	Purchase Sale	1000 -2450	-4029.95	9593.97
C829909100	SIPEX CORP COM	Purchase Sale	265 -265	-3392.14	2611.67
C78427G105	SJI GROUP INC COM	Purchase Sale	4400 -6050	-1232	4166.49
S6495655	SK TELECOM CO KRW5000	Purchase Sale	37 -37	-47557.82	36711.42
C830859104	SKYMALL INC COM	Purchase Sale	260 -260	-9517.35	5889.94
C830879102	SKYWEST INC COM	Purchase Sale	24659.122 -24367.088	-656023.8	698822.28
C78440X101	SL GREEN RLTY CORP COM STK	Sale	-17700		344802.18
C78442T108	SLI INC COM	Purchase Sale	35990 -36500	-971501.49	441685.45
C78442A109	SLM HLDG CORP COM STK	Purchase Sale	200 -1200	-8725	53210.69
S2251215	SLMA 5.63 MTN NT DUE 6-02-1999 BEO	Sale	-3910000		3910000
C83169Q105	SMARTDISK CORP COM	Purchase Sale	5000 -5000	-65000	129995.66
C83169M203	SMARTSERV ONLINE INC COM NEW	Purchase	400	-4379.95	
C831865209	SMITH A O CORP	Purchase	1500	-36577.5	
C832248108	SMITHFIELD FOODS INC COM	Purchase	12000	-407716.94	
S0135656	SMITHKLINE BEECHAM ORD GBP0.0625	Sale	-15700		210971.72



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C832727101	SMURFIT-STONE CONTAINER CORP COM	Purchase Sale	57870 -57870.26	-789731.78	1240700.42
C833034101	SNAP-ON INC COM	Purchase Sale	300 -400	-10977.75	14074.51
S4817756	SOC GENERALE EUR5	Free Receipt Sale	2494 -1320	0	283836.98
S4818306	SODEXHO ALLIANCE EUR16	Free Receipt Sale Free Delivery Purchase	1174 -170 -1174 50	0	31181.82 0
C833793102	SODEXHO MARRIOTT SVCS INC COM STK	Sale	-11		226.37
CJ75963108	SOFTBANK CORP COM STK ISIN # 6770620				
					#JP3436100006SEDOL
		Purchase Sale	1200 -700	-277980.35	248153.5
S6770620	SOFTBANK CORP JPY50	Purchase Sale	100 -4700	-23365.29	329034.44
C83402R100	SOFTNET INDS INC COM	Free Delivery Purchase	-1000 1000	-2154.95	0
C833964109	SOFTNET SYS INC COM	Purchase Sale	20237 -17837	-580552.65	388870.73
C834182107	SOLETRON CORP COM	Free Receipt Purchase Sale	4700 27250 -6400	0 -1890542.36	471073.88
C834376105	SOLUTIA INC COM STK	Purchase Sale	28810 -58910	-604704.59	1125133.34
C83545G102	SONIC AUTOMOTIVE INC CL A	Free Receipt Purchase Sale	2100 29800 -12200	0 -482284.25	146012.61
C835451105	SONIC CORP COM	Purchase Sale	6000 -2400	-178473.96	65199.82
C83545R108	SONIC FDRY INC COM	Purchase Sale	300 -300	-3596.34	3157.44
C83568G104	SONOSITE INC COM	Purchase Sale	200 -200	-3617.45	3769.92

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S6821506	SONY CORP Y50	Purchase Sale	3100 -5200	-260080.82	703752.09
C836153304	SOURCE MEDIA INC COM NEW	Purchase	500	-10842.45	
S6145240	SOUTH AFRICAN BREW USD0.10	Free Receipt Purchase	44000 1399	0 -10019.11	
C841297104	SOUTHDOWN INC COM	Purchase Sale	8240 -22220	-457353.44	1192826.97
C842587107	SOUTHERN CO COM STK	Purchase Sale	728.313 -5500	-19799.82	150230.55
C844730101	SOUTHTRUST CORP COM	Free Delivery Free Receipt Purchase Sale	-9700 9700 30700 -700	0 0 -1208431.85	0 27186.57
C845905108	SOVEREIGN BANCORP INC COM	Purchase Sale	56253.344 -33450.476	-501939.65	546204.84
C847497203	SPECIALTY EQUIP COS INC COM NEW	Purchase Sale	1100 -1100	-32696.73	28645.79
C847561107	SPECTRA FD INC COM STK	Free Receipt Purchase Sale	2430.966 798.154 -2180.937	0 -20055.09	19781.1
C847580107	SPECTRALINK COM	Purchase Sale	15500 -15500	-74240	98129.29
C84760E202	SPECTRASCIENCE COM NEW	Purchase Sale	1000 -1000	-4029.95	4219.9
C847608106	SPECTRIAN CORP COM	Purchase Sale	2000 -2000	-22367.62	22439.34
C847705100	SPEEDFAM-IPEC INC COM	Free Receipt Sale	8800 -8800	0	105664.42
C847723103	SPEEDUS COM	Purchase Sale	4980 -4980	-25997.38	23415.71
C847788106	SPEEDWAY MOTORSPORTS INC COM	Purchase Sale	100 -100	-3948.7	3576.17

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C848457107	SPIEGEL INC CL A NON-VTG	Purchase	12400	-107035.8	
		Sale	-12400		130601.95
C848497103	SPIEKER PPTYS INC	Purchase	134.847	-5441.22	
C848623104	SPLASH TECH HLDGS INC COM	Sale	-100		713.77
C849176102	SPORTS AUTH INC COM	Purchase	800	-2629.95	
		Sale	-800		2319.97
C848907200	SPORTSMANS GUIDE INC COM NEW	Purchase	900	-5009.9	
		Sale	-900		6764.86
C851783100	SPRINGS IND INC CL A COM	Purchase	4800	-169269.1	
		Sale	-300		10949.62
S208790U	SPRINT CAP CORP DEB 6.9 DUE 05-01-2019 BEO	Purchase	210000	-198634.8	
S201363U	SPRINT CAP CORP NT 6.125 DUE 11-15-2008 BEO	Purchase	0	0	0
		Sale	-330000		335537.4
C852061100	SPRINT CORP COM	Free Receipt	16000	0	
		Purchase	84400	-6287214.91	
		Sale	-12400		1130199.31
C852061506	SPRINT CORP PCS COM SER 1	Free Receipt	8350	0	
		Purchase	8291	-287929.8	
		Sale	-9011		415673.48
C784626103	SPS TECHNOLOGIES INC COM	Sale	-2300		92669.65
C78462K102	SPSS INC COM	Purchase	2000	-53122.41	
		Sale	-2000		51250.88
C784635104	SPX CORP COM	Purchase	3410	-243261.9	
		Sale	-9020		676203.5
C852192103	SPYGLASS INC COM	Free Delivery	-1000		0
		Purchase	22070	-372357.33	
		Sale	-19970		320390.03
C81721M109	SR HSG PPTYS TR SH BEN INT	Free Receipt	20	0	
C784646200	SSBH CAP I TR PFD SECS 7.20	Sale	-200		4332.4

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C856855101	ST FINL SVCS CORP CL A	Free Receipt Sale	8683 -8683	0	121235.23
C790849103	ST JUDE MED INC COM	Purchase Sale	1050 -400	-32950.88	12449.58
C792860108	ST PAUL COS INC COM	Purchase Sale	26582.345 -46400	-915710.67	1525561.56
C857477103	ST STR CORP COM	Purchase Sale	10900 -2000	-800324.17	149351.23
C857689103	STA CASINOS INC COM	Purchase	13600	-227259.96	
C852389105	STAFFMARK INC COM	Purchase Sale	2000 -2000	-31872.41	14064.52
C85254C107	STAGE STORES INC COM	Purchase Sale	5200 -5200	-34066.76	17692.92
S0838427	STAKIS ORD 10P	Sale	-130000		328395.86
C852857101	STAMPS COM INC COM ISIN US8528571016	Purchase	90	-1199.95	
S0840370	STANDARD CHARTERED ORD GBP0.25	Sale	-70000		1007533.15
C854616109	STANLEY WKS COM	Sale	-500		13812.02
C855030102	STAPLES INC (RETAIL & DELIVERY)	Free Receipt	15700	0	
S6868718	STAR CITY HLDGS NPV	Sale	-28200		26233.12
C85511R103	STAR ENTMT GROUP INC COM	Purchase	5000	-3900	
C854923109	STAR TELECOMMUNICATIONS INC COM	Purchase Sale	1400 -1000	-12395.23	5468.05
C855244109	STARBUCKS CORP COM	Free Delivery Free Receipt Purchase Sale	-400 14889 28745 -38900	0 -1138917.4	0 1219492.8
C855546107	STARMEDIA NETWORK INC COM	Purchase Sale	500 -500	-20967.45	26312.92
C855552105	STARNET COMMUNICATIONS INTL INC COM	Purchase Sale	11665 -9665	-108109.78	49296.4

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C85590A203	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD	Free Receipt Purchase	248.853 101.342	0 -2271.4	
C857550107	STATEN IS BANCORP INC COM	Purchase Sale	1000 -1000	-18059.9	18844.42
C85375C101	STD PAC CORP NEW COM	Purchase Sale	10992.439 -10692.439	-136478.73	113718.07
C858375108	STEIN MART INC COM	Purchase Sale	34100 -34100	-333119.22	226671.65
C858495104	STEINWAY MUSICAL INSTRS INC ORD COM	Sale	-1100		23221.32
C859152100	STERIS CORP COM	Purchase Sale	3200 -52900	-104495.32	1288519.18
C859158107	STERLING BANCORP COM	Purchase	300	-5105.25	
C860370105	STEWART ENTERPRISES INC CL A COM	Purchase Sale	57100 -57100	-974403.89	504268.88
C860372101	STEWART INFORMATION SVCS CORP COM	Free Receipt Purchase Sale	1900 1900 -4300	0 -80449.15	239136.52
S6822101	STH AFRICAN BREW REDEEMABLE PREF SHS	Free Receipt Sale	22000 -22000	0	35.78
C86074Q102	STILLWATER MNG CO COM	Free Receipt Purchase Sale	3950 700 -10050	0 -17072.4	319371.31
S5701386	STMICROELECTRONICS EUR3.12(SICOVAM)	Free Receipt Purchase	1780 7682	0 -553080.3	
S2801342	STMICROELECTRONICS N V SHS-M REGISTRY	Purchase	2400	-178956.92	
CL8873E103	STOLT OFFSHORE S A COM	Sale	-44300		296084.82
C861572105	STONE & WEBSTER INC COM	Purchase Sale	3100 -3100	-76430.5	43065.55
C861642106	STONE ENERGY CORP COM	Purchase Sale	5100 -200	-248234.34	6369.83

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C86183P102	STONERIDGE INC COM	Purchase	1700	-35096.5	
		Sale	-22190		355695.61
C862111200	STORAGE TECH CORP COM (NEW)	Purchase	51600	-1119660.72	
		Sale	-38500		782683.31
S0852494	STOREHOUSE ORD GBP0.10	Purchase	17483	-37310.73	
S4925701	STORK NV EUR5	Free Receipt	6600	0	
		Purchase	5748	-117033.83	
S5643983	STORK NV NLG10 (STK DIV 4/99)	Free Receipt	10467	0	
		Sale	-10467		-12573.33
C863239109	STREAMLINE COM INC COM STK	Purchase	750	-7654.5	
		Sale	-700		8913.77
C863555108	STRUCTURAL DYNAMICS RESH CORP COM	Purchase	75	-1394.01	
C863667101	STRYKER CORP COM	Purchase	85	-4545.58	
		Sale	-85		4878.63
C864159108	STURM RUGER & CO INC COM	Purchase	1807.814	-16172.73	
C864444104	SUBN LODGES AMER INC COM	Sale	-100		582.52
C864482104	SUBN PROPANE PARTNERS L P UNIT LTD PARTNERSHIP INT COM	Purchase	1000	-18779.96	
		Sale	-1000		18969.41
C864906102	SUITE SOFTWARE COM STK	Sale	-2500		0
C865077101	SUIZA FOODS CORP COM	Purchase	11890	-476093.77	
		Sale	-11969		401927.17
S4854719	SULZER AG CHF80(REGD)	Sale	-90		62011.81
S6858526	SUMITOMO BANK JPY50	Purchase	8000	-123406.14	
S6858708	SUMITOMO ELECT IND Y50	Sale	-5000		63771.02
S6858861	SUMITOMO FORESTRY JPY50	Sale	-6000		39267.88
C866005101	SUMMIT BANCORP COM	Purchase	300	-10660	
		Sale	-1100		43498.52

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C86627E101	SUMMIT TECH INC COM	Purchase Sale	3100 -2858	-32836.05	35166.87
C866933104	SUN HEALTHCARE GROUP INC COM	Purchase Sale	21000 -21000	-25941.46	24744.81
S6859927	SUN HUNG KAI PROP HKD0.50	Purchase Sale	4000 -38000	-33764.33	288250.46
C866810104	SUN MICROSYSTEMS INC COM STK \$.00067 PAR	Free Receipt Purchase Sale	27153 62899 -53655	0 -5243343.09	4792605.15
C867914103	SUN TR BANKS INC COM	Free Delivery Free Receipt Purchase Sale	-8700 8700 13301.387 -10602.112	0 -920322.49	0 700068.47
C867071102	SUNBEAM CORP COM	Purchase Sale	400 -31200.281	-2558.07	164874.62
C867363103	SUNGARD DATA SYS INC COM	Purchase Sale	345 -45	-8622.13	1618.12
C86736F106	SUNGLASS HUT INTL INC COM	Purchase Sale	40520 -7500	-655694.44	79892.56
C86764P109	SUNOCO INC COM	Purchase Sale	100 -8000	-3331.25	257224.65
C86768K106	SUNRISE ASSISTED LIVING INC COM	Purchase Sale	25100 -24600	-913181.6	576365.7
C86769L103	SUNRISE TECHNOLOGIES INTL INC COM	Purchase Sale	5150 -5150	-43109.65	27392.73
C867833501	SUNSHINE MNG & REFNG CO COM NEW	Free Receipt	375	0	
C868536103	SUPER VALU INC COM	Free Delivery Free Receipt Purchase Sale	-12100 12101 24000 -800	0 -568251.52	0 18280.6
C868059106	SUPERGEN INC COM	Purchase Sale	500 -500	-11154.95	11032.18

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C868157108	SUPERIOR ENERGY SVCS INC COM	Purchase	300	-974.3	
C868168105	SUPERIOR INDS INTL INC COM	Purchase Sale	14100 -14100	-390497.7	373609.5
C868365107	SUPERIOR TELECOM INC COM	Purchase Sale	1400 -4800	-57792	228845.86
C868042102	SUPERVISION INTL INC CL A COM STK	Sale	-2000		11164.72
S6865504	SUZUKI MOTOR CORP JPY50	Sale	-34000		364291.72
C817587108	SVC MERCHANDISE INC COM	Purchase Sale	22000 -10000	-9972.4	10324.64
C870738101	SWIFT ENERGY CO COM	Sale	-300		1676.24
C870756103	SWIFT TRANSN INC COM	Free Receipt Purchase Sale	2850 5700 -8550	0 -166641	140468.08
S4850029	SWISS REINSURANCE SZF10 (REGD)	Purchase	110	-212728.99	
S5533976	SWISSCOM AG CHF25(REGD)	Purchase Sale	1438 -350	-499310.32	158159.4
C871130100	SYBASE INC COM	Purchase Sale	26700 -26000	-192612.64	301664.38
C87114F106	SYBRON INTL CORP COM	Purchase	51900	-1423990.44	
C871206108	SYCAMORE NETWORKS INC COM	Purchase Sale	500 -500	-41654.95	110781.5
C871237103	SYKES ENTERPRISES INC COM	Purchase Sale	48000 -29700	-1255587.92	877393.06
C871399101	SYLVAN LEARNING SYS INC	Purchase Sale	22600 -22150	-617164.97	578208.82
C871503108	SYMANTEC CORP COM	Purchase Sale	29210 -46610	-773579.22	1345327.58
C871508107	SYMBOL TECHNOLOGIES INC COM	Free Receipt Purchase	50 50.071	0 -2157.2	



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C87155S108	SYMYX TECHNOLOGIES INC COM	Purchase	18650	-294450.81	
C871566105	SYNBIOTICS CORP COM	Purchase Sale	1864 -1864	-5709.37	6905.88
C87157J106	SYNCOR INTL CORP NEW	Purchase	1700	-50123.31	
C871607107	SYNOPSIS INC COM	Purchase Sale	6940 -15240	-332209.51	845597.76
C87161C105	SYNOVUS FINL CORP COM	Purchase Sale	400 -1500	-8951.08	32523.89
S4872896	SYNTHELABO FRF10	Free Delivery Free Receipt Sale	-2500 4000 -1500	0	0 319420.24
C871829107	SYSCO CORP COM	Purchase Sale	2300 -4200	-90253.75	143411.09
C871851101	SYSTEMAX INC COM	Purchase	700	-6954.36	
C871873105	SYSTEMS & COMPUTER TECH CORP COM	Purchase Sale	100 -100	-1398.7	1488.74
C87203C105	SYSTEMS OF EXCELLENCE INC COM	Sale	-22500		0
C871926101	SYSTEMSOFT CORP COM	Purchase Sale	5000 -500	-7680	34.99
S4876746	T.I.M.SPA EUR0.05	Free Receipt Purchase	33002 21000	0 -129994.61	
C873425102	TACO CABANA INC COM	Purchase Sale	11600 -45200	-100781.25	389566
C874036106	TAIWAN FD INC COM	Purchase Sale	425 -425	-8051.83	7301.05
S6870445	TAKEDA CHEMICAL IN Y50	Sale	-8000		384828.83
S6876067	TAKEFUJI CORP JPY50	Sale	-7000		532201.64
S5769470	TAKKT AG NPV	Free Receipt Sale	3250 -3250	0	22255.44

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C874161102	TALBOTS INC	Purchase Sale	6200 -500	-282002.42	15961.21
C874264104	TALK COM INC COM	Purchase	600	-9517.45	
C874264997	TALK COM INC RT EXP 02-12-2000	Free Receipt	1892	0	
C874263106	TALK CY INC COM ISIN IS8742631067	Purchase	50	-923.7	
C875382103	TANDY CORP COM	Free Receipt Purchase Sale	3556 400 -1400	0 -24292.45	72330.09
S4878849	TARKETT SOMMER AG NPV	Free Receipt Sale	4300 -4300	0	39844.14
C876289109	TARRANT APPAREL GROUP COM	Purchase Sale	1200 -1300	-39399	46669.49
S0875413	TATE & LYLE ORD GBP0.25	Sale	-15000		110130.47
C872169107	TAVA TECHNOLOGIES INC COM	Purchase Sale	850 -850	-5448.7	5919.85
C872241104	TCA CABLE TV INC COM	Free Delivery Purchase	-500 500	-20709.47	0
C872245105	TCBY ENTERPRISES INC COM	Purchase Sale	302.266 -608.243	-1845.25	3303.21
C872275102	TCF FNCL CORP COM	Purchase Sale	21180 -4060	-568128.44	110802.68
S3642183	TCI COMMUNICATIONS INC 7.875 DEB DUE 02-15-2026	Purchase	1540000	-1800738.8	
C87233R106	TCSI CORP COM	Sale	-300		448.48
C87815U105	TEAMSTAFF INC COM	Free Receipt Purchase	3000 2000	0 -2685	
C878190107	TEARDROP GOLF CO COM	Purchase Sale	1000 -1000	-3029.96	2907.45
C878237106	TECH DATA CORP COM	Purchase Sale	100 -27500	-2311.2	691913.59

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C878702109	TECH GUARDIAN INC COM	Free Delivery	-230		0
		Purchase	830	-17693.55	
		Sale	-600		13319.6
C878377100	TECHNE CORP COM	Purchase	3200	-85356.64	
C878517309	TECHNICLONE INTL CORP NEW COM	Purchase	50100	-39777.83	
		Sale	-29100		12232.67
S5697236	TECNOST INTNL NV GTD FRN 23/06/2004 EUR0.1	Free Receipt	75400	0	
		Sale	-75400		78973.49
C872375100	TECO ENERGY INC COM	Purchase	2890.557	-61777.89	
		Sale	-2113.046		42320.16
C878895200	TECUMSEH PRODS CO CL A	Free Delivery	-15900		0
		Free Receipt	15900	0	
		Purchase	17600	-1104784.39	
		Sale	-4400		245841.8
CM87482101	TEFRON LTD COM STK	Purchase	4000	-27307.4	
		Sale	-4000		27941.55
C879101103	TEKELEC COM	Purchase	33120	-501426.48	
		Sale	-6000		63692.89
C879131100	TEKTRONIX INC COM	Purchase	11400	-364523.99	
		Sale	-1500		41108.91
C879433100	TEL & DATA SYS INC COM STK NEW	Purchase	1500.76	-148501.99	
		Sale	-200		13907.08
S4889874	TELE DANMARK A/S DKK10 ORD	Free Delivery	-400		0
		Purchase	220	-25826.65	
C87925R0F7	TELEBANC FINCL COM STK CALL OPTION EXP 06/19/99 W/STRK PR \$75.00 PER SHR	Free Receipt	-2		0
S213491W	TELEBRAS TELEC BRA ADR POISON-PILL RIGHTS	Free Receipt	4407	0	
		Sale	-4407		24.68
S5297313	TELECOM ITALIA SPA DI RISP ITL1000	Free Delivery	-75000		0
		Free Receipt	75000	0	
		Purchase	10800	-56826.04	
		Sale	-21000		144805.44
S5297506	TELECOM ITALIA SPA ITL1000	Free Receipt	113885	0	
		Purchase	28000	-299867.46	
		Sale	-110000		1021048.53

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C878945203	TELECOM WIRELESS CORP COM NEW	Purchase	100	-2011.2	
		Sale	-100		1101.26
C87928B101	TELECOMM INDS CORP COM	Purchase	4000	-3784.9	
		Sale	-2000		1394.23
S4880822	TELEFONICA SA ESP500	Free Delivery	-23186		0
		Sale	-9500		417044.41
		Free Delivery	-19517		0
		Free Receipt	29427	0	
		Purchase	830	-38586.86	
		Sale	-10740		495297.91
S5595318	TELEFONICA SA NEW ESP500(B/R 30/01/1999)	Free Delivery	-28400		0
		Free Receipt	28478	0	
		Sale	-78		70.66
S5664445	TELEFONICA SA NEW EUR3.00506(B/R20/05/99)	Free Delivery	-19050		0
		Free Receipt	19136	0	
		Sale	-86		84.4
S2445610	TELEGLOBE INC 7.2% NOTES 20.07.2009	Purchase	179000	-178144.38	
S2125570	TELEGLOBE INC COM NPV	Purchase	100	-1715.57	
S2577825	TELEGLOBE INC COM	Purchase	15200	-518266.21	
C879516102	TELESCAN INC COM	Purchase	200	-4029.95	
		Sale	-200		4219.9
S208589W	TELESP RECEIPTS	Purchase	2877	-372.22	
		Sale	-2877		351.18
C879913200	TELEVIDEO INC COM NEW	Purchase	10000	-10143.5	
		Sale	-10000		6433.18
C87956P980	TELEWEST COMMUNICATIONS NEW PLC	Free Receipt	200	0	
C87959Y103	TELIGENT INC CL A COM STK	Purchase	20780	-684574.93	
		Sale	-21450		989678.23
C879664100	TELLABS INC COM	Free Receipt	7500	0	
		Purchase	22265	-1526480.5	
		Sale	-5520		364453.15

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S6181976	TELSTRA CORP INS REC(PPD AUD4.75 2/11/00	Free Receipt	3000	0	
		Purchase	2000	-5878.16	
S6179294	TELSTRA CORP INST.REC(PPD AUD4.5 2/11/00	Free Delivery	-3000		0
		Purchase	3000	-9234	
C87970T208	TELULAR CORP COM NEW	Purchase	300	-3198.7	
		Sale	-300		3251.19
C879868107	TEMPLE INLAND INC COM	Free Delivery	-6300		0
		Free Receipt	6300	0	
		Purchase	17750	-1190914.39	
		Sale	-17200		1137000.21
C88033K101	TENERA INC COM	Purchase	3500	-4698.75	
S2890878	TENET HEALTHCARE CORP 7.875 DUE 01-15-2003 REG	Purchase	1000000	-1002500	
C88033G100	TENET HEALTHCARE CORP COM	Purchase	35400	-820342.22	
		Sale	-71300		1185808.4
C880349105	TENNECO AUTOMOTIVE INC COM	Free Receipt	1163.8	0	
		Purchase	5000	-39525	
		Sale	-1163.8		8925.01
C880770102	TERADYNE INC COM	Purchase	6000	-288886.45	
		Sale	-13620		628041.86
C880775101	TERAYON COMMUNICATION SYS COM	Purchase	690	-26870.65	
		Sale	-440		17891.99
C880779103	TEREX CORP NEW COM	Sale	-8900		254394.1
C88100W103	TERRA NETWORKS S A SPONSORED ADR	Purchase	100	-5061.2	
S0884709	TESCO ORD 5P	Sale	-6900		18789.46
C881609101	TESORO PETE CORP COM	Purchase	15200	-260055.95	
		Sale	-25100		293512.63
C872386107	TESSCO TECHNOLOGIES INC COM	Purchase	500	-11290.13	
		Sale	-500		8199.68
C881694103	TEXACO INC COM	Purchase	48434.413	-2632886.49	
		Sale	-28374.254		1635502.29

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C883203101	TEXTRON INC COM	Purchase	100	-9462.5	
		Sale	-1400		113993.76
S4881160	TF1 - TV FRANCAISE EUR2	Free Receipt	5090	0	
		Purchase	100	-31142.11	
		Sale	-1500		263240.73
C88335R101	THEGLOBE COM INC COM	Free Receipt	644	0	
		Purchase	644	-46330.15	
		Sale	-1288		19264.45
C883375107	THERAGENICS CORP COM	Purchase	4500	-40228.6	
		Sale	-5300		40243.05
C883901100	THERMEDICS INC COM	Sale	-200		1696.16
C883556102	THERMO ELECTRON CORP COM	Purchase	30670	-555344.22	
		Sale	-1970		33917.25
C88360H101	THERMO TECH TECHNOLOGIES INC COM	Purchase	1000	-233.05	
C883624108	THERMOLASE CORP COM	Sale	-1500		2486.16
C883666109	THERMOTREX CORP COM	Sale	-200		1110.27
C88368Q103	THESTREET COM INC COM	Purchase	8930	-238976.99	
		Sale	-8650		198503.12
C884315102	THOMAS & BETTS CORP COM	Purchase	100	-4512.5	
		Sale	-400		17649.39
C872443403	T-HQ INC COM NEW	Purchase	507	-12166.26	
		Sale	-507		11408.85
C885535104	THREE COM CORP COMMON STOCK	Purchase	27120	-798501.21	
		Sale	-54999		1483135.43
C88554L108	THREE-FIVE SYS INC COM	Purchase	3000	-42758.75	
		Sale	-3000		65940.46
C88632Q103	TIBCO SOFTWARE INC COM	Purchase	100	-2244.06	
		Sale	-100		6769.82
C88633P203	TICKETMASTER ONLINE-CITYSEARCH INC CL B	Purchase	6452	-182503.5	
		Sale	-6452		273176.25

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C886423102	TIDEWATER INC COM	Purchase Sale	75511.518 -11247.866	-2202537.82	361592.74
C88650Q100	TIER TECHNOLOGIES INC CL B	Purchase Sale	200 -2222	-1254.95	14098.47
C886547108	TIFFANY & CO COM	Purchase Sale	11100 -50	-682815.9	3032.44
C887134104	TIMBERLINE SOFTWARE CORP COM	Free Receipt Purchase Sale	66 1340 -1140	0 -17783.26	16344.53
C887315109	TIME WARNER INC COM	Free Receipt Purchase Sale	38000 32100.205 -14900.13	0 -1995907.91	1008695.67
C887319101	TIME WARNER TELECOM INC CL A ISIN 3US8873191014	Purchase Sale	16060 -16060	-323482.36	443715.82
C887364107	TIMES MIRROR CO SER A NEW COM STK	Sale	-1000		58428.02
C887389104	TIMKEN CO COM	Purchase Sale	24300 -11400	-418869.2	212113.38
C88823T106	TIREX CORP COM	Free Receipt Sale	12892 -12892	0	1279.94
C888314101	TITAN PHARMACEUTICALS INC DEL COM	Purchase	240	-2519.95	
C888339108	TITANIUM METALS CORP COM	Purchase Sale	10100 -10100	-65119.75	98326.27
C872540109	TJX COS INC COM NEW	Purchase Sale	10500.252 -8820.423	-303025.86	272362.21
C872941109	TMP WORLDWIDE INC COM	Purchase Sale	12750 -23140	-734817.88	1472131.06
S5684517	TNT POST GROEP STK DIV 07/06/1999	Free Receipt Sale	1145 -1145	0	0
S506278W	TNT POST GRP STK DIV 99	Free Receipt Sale	1145 -1145	0	0
S6895675	TOKYO ELECTRON Y50	Purchase	2000	-95222.94	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S6895879	TOKYO STEEL MANU Y50	Sale	-5100		21499.38
C889478103	TOLL BROS INC COM	Purchase Sale	7900 -80	-178649.02	1599.99
S0576460	TOMKINS ORD 5P(ASSD TENDER CASH)	Free Delivery Free Receipt Sale	-992 8000 -7008	0	0 28327.97
S0896265	TOMKINS ORD GBP0.05	Sale	-22500		99271.81
CG8915Z102	TOMMY HILFIGER ORD SH	Free Receipt Purchase Sale	19100 55400 -39500	0 -2031166.11	1621726.63
C890333107	T00 INC COM STK	Free Receipt Sale	1387.3 -1379.3	0	23988.8
C890786106	TOPPS INC COM	Purchase Sale	16500 -500	-174918.4	4141.76
C891027104	TORCHMARK CORP COM	Purchase Sale	100 -1100	-3718.75	37464.73
C891092108	TORO CO COM	Purchase Sale	20200 -16300	-562238.14	572792.69
C891490302	TOSCO CORP COM NEW	Purchase Sale	5400 -200	-143491.5	5260.82
S6897217	TOSHIBA CORP Y50	Purchase Sale	20000 -11000	-149351.28	78420.53
S4905413	TOTAL FINA ELF EUR10	Free Receipt Sale	8790 -1290	0	156907.41
C89151A107	TOTAL RENAL CARE HLDGS INC COM	Purchase Sale	13080 -13080	-353786.53	119704.14
C891707101	TOWER AUTOMOTIVE INC COM	Purchase Sale	15690 -21990	-396915.35	508801.63
C892268103	TOYMAX INTL INC COM	Purchase Sale	70 -70	-1005.58	950.01
C892335100	TOYS R US INC (HOLDING COMPANY)	Purchase Sale	4300 -75900	-77100.26	1272267.07



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C89235C103	TRACKPOWER INC COM	Free Receipt	55000	0	
C89288R106	TRAMMELL CROW CO COM	Sale	-2000		45966.46
C893349837	TRANS WORLD AIRLS INC COM PAR \$.01 NEW	Purchase Sale	35100 -31575	-190393.89	162791.11
C89336Q100	TRANS WORLD ENTMT CORP COM	Purchase Sale	15150 -15150	-342333.29	240124.04
C893526103	TRANSCANADA PIPELINES LTD COM	Purchase Sale	150 -39000	-1970.58	508588.23
C893776104	TRANSNATIONAL FINL NETWORK INC COM	Purchase Sale	1000 -1000	-3029.95	1345
C893782102	TRANSNET CORP COM	Purchase Sale	60 -1000	-238.12	938.71
C893895102	TRANSTEXAS GAS CORP COM	Purchase Sale	1000 -1000	-1206	470.03
C894065101	TRANSWITCH CORP COM	Free Receipt Purchase Sale	5850 15230 -21180	0 -597689.92	974999.52
C89486M107	TREND MICRO INC SPN ADR ISIN US89486M1071	Purchase Sale	525 -525	-13023.7	14144.57
C89531P105	TREX INC COM	Purchase	2700	-52641.15	
C89579K109	TRIAD HOSPS INC COM ISIN US89579K1097	Free Receipt Sale	1214.88 -1209.88	0	13991.97
C89585W105	TRIANGLE IMAGING GROUP INC COM	Free Delivery Purchase	-1000 1000	-1447.09	0
C896047107	TRIBUNE CO COM	Free Receipt Purchase Sale	4000 3200 -800	0 -169135.12	61660.42
C896106101	TRICO MARINE SVCS INC COM	Purchase Sale	3100 -4200	-25417.3	33980.86
C895953107	TRICON GLOBAL RESTAURANT INC	Purchase Sale	100 -801	-6218.75	44719.22

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C896121100	TRICORD SYS INC COM	Sale	-20000		55526.84
C895919108	TRIDENT MICROSYSTEMS INC COM	Sale	-1000		8657.24
C89618L100	TRIGON HEALTHCARE INC CL A COM	Free Delivery	-12700		0
		Free Receipt	12700	0	
		Purchase	15600	-566683	
		Sale	-13920		440266.5
C89621J100	TRIMARK HLDGS INC COM	Purchase	200	-898.28	
		Sale	-200		657.52
C896239100	TRIMBLE NAV LTD COM	Sale	-50		573.47
C896259108	TRIMEDYNE INC COM	Sale	-300		715.26
C896522109	TRINITY IND INC COM	Purchase	12800	-410834.09	
		Sale	-20300		697096.35
C89674K103	TRIQUINT SEMICONDUCTOR INC COM	Purchase	11580	-510637.12	
		Sale	-3440		287736.42
CG90751101	TRITON ENERGY LTD CL A ORD	Purchase	35600	-514804.65	
		Sale	-17300		212762.4
C89677M106	TRITON PCS HLDGS INC CL A COM STK	Purchase	250	-9279.95	
		Sale	-150		5379.24
C896818101	TRIUMPH GROUP INC NEW COM	Purchase	15000	-448362.5	
		Sale	-17100		450613.17
C897844106	TRUE N. COMMUNICATIONS	Purchase	11810	-348016.19	
C898168109	TRUMP HOTELS CASINO RESORTS INC COM	Purchase	14400	-53814.24	
		Sale	-14400		79285.9
C898349105	TRUSTCO BK CORP N Y COM	Sale	-1500		42624.82
C898402102	TRUSTMARK CORP COM	Free Delivery	-11700		0
		Free Receipt	11700	0	
		Purchase	11700	-266263.92	
C872649108	TRW INC COM	Purchase	100	-4731.25	
		Sale	-700		35267.56
S214669U	TRW INC CPN 02-15-2000	Purchase	500000	-486177.78	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C898600101	TUBOSCOPE INC COM	Sale	-845		11864.94
C899035505	TUESDAY MORNING CORP COM NEW ISIN US8990355054	Purchase Sale	45040 -28620	-822335.56	592443.71
C899896104	TUPPERWARE CORP COM	Sale	-300		5912.29
C901103101	TUT SYS INC COM	Purchase	800	-28390.16	
S214007W	TV GUIDE INC SR SUB NT SER B 8.125 DUE 03-01-2009/03-01-2004 BEO PUT	Purchase	50000	-47125	
C901774109	TWINLAB CORP COM	Purchase Sale	25000 -22250	-215625	279928.19
C88221T104	TX BIOTECHNOLOGY CORP COM ISIN US88221T1043	Purchase Sale	1500 -1000	-5809.9	3594.92
C882491103	TX INDS INC	Purchase	5100	-173304.45	
C882508104	TX INSTRS INC COM	Free Receipt Purchase Sale	20950 41464.384 -17642	0 -4005626.63	1705470
C882673106	TX REGL BANCSHARES INC CL A VTG	Sale	-1685		46916.42
C902124106	TYCO INTL LTD NEW COM	Free Delivery Free Receipt Purchase Sale	-31589.84 177822.18 91337.407 -131232.514	0 -4787795.36	0 10526373.18
C90328W105	U S CAN CORP COM	Purchase Sale	3000 -3000	-69792	58195.35
C911920106	U S HOME CORP NEW COM	Purchase	2600	-90320.88	
C90334M992	U S INTERACTIVE INC RT EXP 12-31-2040	Free Delivery Free Receipt	-15 15	0	0
C902948108	U S PLASTIC LMBR CORP	Purchase	1000	-12029.95	
C902971100	U S RESTAURANT PPTYS INC COM	Purchase	500	-10757.9	
S2143613	U S TREAS 5.5 NT DUE 01-31-2003	Purchase Sale	16600000 -16600000	-16561880.4	16479413

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S211346U	U S W CAP FDG INC CPN 03-24-2000	Purchase Sale	1000000 -1000000	-955322.5	958658.33
C91273H101	U S WEST INC NEW COM	Purchase Sale	14850.287 -40649.074	-802898.97	2302451.51
C912899101	U S WIRELESS DATA INC	Purchase	20000	-20600	
C911905107	U.S AIR GROUP COM	Purchase Sale	15275 -13744	-598239.35	555306.88
C911684108	U.S. CELLULAR CORP COM	Free Delivery Free Receipt Purchase	-10700 10700 10750	0 0 -603922.52	0
S2235037	U.S. TREAS INFLATION INDEX 3.625 NT DUE 04-15-2028 REG	Sale	-130000		126119.83
C90254Y208	UAL CORP CAP TR I TR ORIGINATED PFD SECS13.25	Purchase	300	-9592.45	
C902549500	UAL CORP COM STK PAR \$0.01	Purchase Sale	453254 -1264568	-29119550.17	88813221.9
C9025490L9	UAL CORP COMMON STOCK CALL option W/STRK PR \$90.00 PER SHARE	EXP 12-20-97 Purchase	5	-353.9	
C902549708	UAL CORP DEPOS SH REPSTG 1/1000PFD B	12.25 Purchase	500	-17446.1	
C90347Q105	UBRANDIT COM COM	Purchase Sale	8480 -8480	-53198.35	52862.54
S5485958	UBS AG CHF20(REGD)	Purchase Sale	600 -100	-166666.74	31484.74
S5596991	UCB NPV NEW SHARES	Free Receipt Sale	1400 -960	0	43748.51
C902737105	UICI COM	Purchase Sale	3400 -100	-77572.18	2125.42
C024935405	UIT AMERN CENTY TARGET MATS TR BENHAM	TARGET MATS TR 2015 Sale	-411.777		18851.2
C46059W102	UIT INTERNET HOLDRS TR DEPOS UNDIV INT \$1000 UNIT VALUE	RCPT-INTERNET Purchase Sale	1300 -100	-174733.1	11144.67

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C78462F103	UIT SPDR TR UNIT SER 1 CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG	Purchase Sale	9675 -9772	-1224326.19	1259345.32
C903891109	ULTRADATA SYS INC COM	Sale	-4000		8765.57
C903899102	ULTRALIFE BATTERIES INC	Purchase	500	-3342.45	
C904000106	ULTRAMAR-DIAMOND SHAMROCK CORP COM STK	Purchase Sale	4600 -6300	-120572.9	152081.96
C904034105	ULTRATECH STEPPER INC COM	Purchase Sale	14900 -38440	-259427.28	580728.61
C905581104	UN CARBIDE CORP COM	Purchase Sale	9525 -4973	-434179.54	264525.41
S2381781	UN PAC CORP 6.625 DUE 02-01-2029 BE0	Purchase	900000	-894478.3	
C907818108	UN PAC CORP COM	Free Delivery Free Receipt Purchase Sale	-22500 22500 22700 -9900	0 -1211084.1	0 499293.33
C907834105	UN PAC RES GROUP INC COM	Purchase Sale	200 -6600	-2950	66406.49
C908068109	UN PLANTERS CORP COM	Purchase Sale	1036.828 -1100	-46677.23	48038.45
S2000837	UNIBANCO UNIAO BCO UNITS(COMP 1'B'PRF & 1 PRF	Sale	-359		12.03
C90459D108	UNICAPITAL CORP NEW COM	Purchase Sale	5200 -16500	-38454	124082.45
C904911104	UNICOM CORP COM	Free Delivery Free Receipt Purchase Sale	-11700 11700 2200 -25000	0 -77146.6	0 929464.2
S4232445	UNICREDITO ITALIAN ITL500	Free Receipt Sale	30194 -8000	0	39769.23
C904743101	UNIFY CORP COM	Purchase Sale	2700 -2700	-29873.16	38773.84

Page 240 of 257

SCHEDULE OF ACQUISITIONS AND DISPOSITIONS

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C904918208	UNIGLOBE TRAVEL ONLINE INC CL B	Free Receipt Sale	600 -600	0	2639.53
C904918109	UNIGLOBE TRAVEL ONLINE INC COM	Free Delivery Purchase	-600 600	-3339.82	0
S5689482	UNILEVER (SCRIPS)NLG0.01	Free Delivery Free Receipt Sale	-201936 202000 -64	0	0 38.8
S5640898	UNILEVER NV CVA NLG1.12	Free Receipt Sale	1803 -1803	0	108974.59
S5309746	UNILEVER NV CVA NLG1	Free Delivery Free Receipt Sale	-5420 3400 -1740	0	0 132951.62
S0134277	UNILEVER ORD GBP0.0125	Free Delivery Purchase	-16000 13000	-129226.45	0
S0574873	UNILEVER ORD GBP0.014	Free Receipt Purchase	14285 42000	0 -385696.79	
S5649334	UNILEVER STK DIV 04/06/99	Free Receipt Sale	2020 -2020	0	0
C908906100	UNIONBANCAL CORP COM	Free Delivery Free Receipt	-37400 37400	0	0

		Purchase	64800	-2358756.51	
		Sale	-11500		438958.02
C909205106	UNISOURCE ENERGY CORP COM	Purchase	500	-5668.18	
C909208100	UNISOURCE WORLDWIDE INC COM	Purchase	14200	-92584	
		Sale	-14200		139190.85
C909214108	UNISYS CORP COM	Purchase	3200	-125936.25	
		Sale	-2900		95619.42
C909907107	UNITED BANKSHARES INC COM	Sale	-2600		68683.2
C90980E104	UNITED CASINO CORP COM	Sale	-3000		54.59
S0916721	UNITED NEWS & MEDI ORD 25P	Sale	-8100		83133.66
C911312106	UNITED PARCEL SVC INC CL B	Purchase	6069	-394479.71	
		Sale	-3269		216710.56

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C911843894	UNITED STATES FILTER CORP NEW	Free Receipt Sale	470 -470	0	14766
C913247508	UNITEDGLOBALCOM CL A	Free Receipt Purchase Sale	13900 4300 -5900	0 -316848.84	543565.83
C913259107	UNITIL CORP COM	Purchase	445.035	-10042.12	
C915282206	UNIVIEW TECHNOLOGIES CORP COM PAR \$0.10	Sale	-200		238.78
C915289102	UNOCAL CORP COM	Purchase Sale	5900 -2100	-228811.97	80037.39
C91529B106	UNOVA INC COM	Purchase Sale	3700 -10700	-56152.31	163076.77
C91529Y106	UNUMPROVIDENT CORP COM	Free Receipt Purchase Sale	25997 19700 -37593	0 -736347.5	1550709.53
C913456109	UNVL CORP VA COM	Purchase	5100	-111027.64	
C913903100	UNVL HEALTH SERVICES INC CL B COM	Sale	-4000		169580.74
S5051252	UPM-KYMMENE CORP FIM10	Free Delivery Purchase	-19000 5800	-153784.78	0
C917047102	URBAN OUTFITTERS INC	Purchase	500	-11779.95	
C917273104	UROLOGIX INC COM	Purchase	2000	-8185	
C903236107	URS CORP NEW COM	Purchase Sale	5500 -3000	-140315.15	82237.4
C902973106	US BANCORP DEL INC COM	Purchase Sale	38500 -101800	-1240595.25	3397892.47
C90338W103	US ONCOLOGY INC COM	Free Receipt Purchase	300 500	0 -6248.7	
C91288L105	US TR CORP NEW	Purchase Sale	3200 -3200	-291644.8	261931.1
S2136356	US TREAS 5.625 NT DUE 12-31-2002	Purchase Sale	2330000 -2330000	-2421743.75	2354210.16

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S2109789	US TREAS INFL INDX 3.625 I/L 15/7/2002 REG	Free Receipt Purchase Sale	4250000 30250000 -30250000	0 -30940137.48	30882280.17
S2894944	US TREAS INFLATION INDEX 3.375 NT DUE 01-15-2007	Sale	-3430000		3452070.89
S2139601	US TREAS INFLATION INDEX 3.625 BD DUE 01-15-2008 REG	Purchase Sale	12900000 -19260000	-12890223.58	19214141.41
S2372086	US TREAS NTS INFLATION INDEX 3.875 DUE 01-15-2009 REG	Free Receipt Purchase Sale	1020000 5760000 -6780000	0 -5760463.68	6800520.51
C902938109	USA DETERGENTS INC COM	Sale	-200		1719.99
C902984103	USA NETWORKS INC COM STK	Purchase Sale	35400 -100	-1356114.58	3601.17
C90332H102	USA TALKS COM INC COM	Free Receipt Purchase Sale	348 11116 -2000	0 -149545.96	102249.08
C90328S401	USA TECHNOLOGIES INC COM NEW	Free Receipt	1000	0	
C917292104	USBANCORP INC PA COM	Sale	-300		5294.87
C90333E108	USEC INC COM	Purchase Sale	29600 -56200	-323818.35	659278.14
C916906100	USFREIGHTWAYS CORP COM	Purchase Sale	8701.762 -13005.041	-322095.04	508719.11
C903293405	USG CORP COM NEW	Free Delivery Free Receipt Purchase Sale	-10600 10600 10600 -12400	0 -542930.5	627705.42
C917311805	USINTERNETWORKING INC COM	Purchase	349	-14655.05	
S900914W	UST 4.75% 94.421875 C/OPT 09/06/1999	Purchase Sale	3000000 -3000000	-21328.13	0
S900837W	UST 4.75% 96.2478 C/OPTN 09/06/99 OTC	Purchase Sale	3000000 -3000000	-26250	0
S901326W	UST 5.25% 95 P/OPTN 15/10/1999 (OTC)	Purchase Sale	700000 -700000	0	2898.44



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C902911106	UST INC COM	Purchase Sale	3800 -5100	-108058	154866.54
C902905827	USX - MARATHON GROUP COM NEW	Purchase Sale	70506.791 -70100	-1722881.17	2130354.67
C90337T101	USX-US STEEL GROUP COM	Purchase Sale	56600 -45900	-1432707.7	1216538.04
C909440109	UTD AUTO GROUP INC COM	Purchase Sale	1000 -1000	-9967.45	9901.49
C909839102	UTD CMNTY FINL CORP OH COM	Purchase	100	-1542.45	
C909870107	UTD COS FINL CORP COM	Purchase Sale	17000 -17000	-63811.48	424.98
C910637107	UTD ILLUM CO COM	Sale	-3300		153148.55
C911163103	UTD NAT FOODS INC COM	Sale	-1300		26161.62
S6916770	UTD O/S BANK SGD1 (ALIEN MKT)	Free Delivery Free Receipt Purchase	-70752 3752 67000	0 0 -460311.77	0
S5752191	UTD PAN-EUROPE COM EUR2'A'SHS	Purchase	439	-28453.31	
C911363109	UTD RENTALS INC COM	Purchase Sale	26920 -45040	-848822.92	1150880.49
C913004107	UTD STATIONERS INC COM	Purchase Sale	800 -1600	-20267.45	38285.76
C913017109	UTD TECHNOLOGIES CORP COM	Free Receipt Purchase Sale	20700 33200 -48800	0 -2514686.98	4787998.6
C903387108	UTI ENERGY CORP COM	Purchase Sale	6300 -2700	-102209.05	21157.19
C918005109	UTILICORP UNITED INC COM	Free Receipt	6900	0	
C918204108	V F CORP COM	Purchase Sale	5500 -800	-166867.1	36067.52

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C91879Q109	VAIL RESORTS INC COM	Purchase Sale	2900 -2900	-53146.85	59226.17
C918866104	VALASSIS COMMUNICATIONS INC COM	Free Receipt Purchase Sale	10600 13500 -16100	0 -596812.04	737014.45
C918914102	VALENCE TECH INC COM	Purchase Sale	1400 -1000	-7759.9	5969.85
C91913E104	VALENTIS INC COM	Free Receipt Sale	114 -114	0	369.03
C91913Y100	VALERO ENERGY CORP COM STK NEW	Purchase Sale	29900 -62100	-624661.7	1440674.91
C920355104	VALSPAR CORP COM	Purchase Sale	14090 -9530	-515190.73	339872.15
C92038N102	VALUE AMER INC COM	Purchase	500	-6342.45	
C92047K107	VALUEVISION INTL INC COM	Purchase Sale	29700 -21900	-708747.24	643611.91
C922126107	VARCO INTL INC COM	Purchase Sale	18500 -1500	-207527.45	12486.15
C922206107	VARIAN INC COM	Free Receipt Sale	200 -200	0	1957.48
C92220P105	VARIAN MED SYS INC COM ISIN #US9222091057	Free Receipt Sale	200 -200	0	3332.43
C922207105	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	Free Receipt Purchase Sale	200 17760 -200	0 -356767.49	1869.98
C922150107	VARI-L INC COM	Purchase Sale	1000 -1000	-12529.95	14688.3
C922321104	VASOMEDICAL INC COM	Sale	-3000		2957.32
C917916108	VDI MULTIMEDIA COM	Purchase	200	-2204.95	
S4942904	VEBA AG NPV	Free Receipt Sale	11005 -1910	0	110623.17

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S5205361	VEDIOR CVA NLG0.05	Purchase	7900	-141910.2	
C922417100	VEECO INSTRS INC DEL COM	Purchase Sale	16200 -7200	-568598.24	280669.77
C922944103	VENATOR GROUP INC COM STK	Purchase Sale	99300 -75700	-925052.34	588386.94
C92260R102	VENCOR INC NEW COM	Purchase Sale	20000 -20000	-77900	38428.7
C923275101	VENTURE STORES INC COM	Free Delivery	-15000		0
C923433106	VERIO INC COM	Free Receipt Purchase Sale	4650 5050 -10100	0 -371450.16	328016.1
C92343E102	VERISIGN INC COM	Purchase Sale	8950 -3050	-507143.52	485791.47
C92343P107	VERITAS DGC INC COM	Purchase Sale	56320 -16380	-947636.06	261528.96
C923436109	VERITAS SOFTWARE CORP	Free Receipt Purchase Sale	8450 8600 -16900	0 -804188.04	857107.87
C92343C106	VERITY INC COM	Purchase Sale	900 -900	-32868	28781.04
C924907108	VERTEL CORP COM	Purchase Sale	3500 -3500	-6713.7	8536
C92532L107	VERTICALNET INC OC-COM	Free Receipt Purchase Sale	230 790 -960	0 -66453.35	72290.39
C925391104	VESTA INS GROUP INC COM	Purchase Sale	200 -200	-1194.6	957.51
C925460917	VESTAS WIND SYS COM ISIN# DK0010242056	Purchase	100	-11181.5	
C925514101	VETERINARY CTRS AMER INC COM	Purchase Sale	7400 -49560	-143321.84	793258.31
C925524308	VIACOM COM CL B	Free Receipt Purchase Sale	28600 19900 -5600	0 -1506880.01	277328.46

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S2938251	VIACOM INC 6.75 CO GUARNT DUE 01-15-2003	Sale	-1000000		1031920
S4929242	VIAG AG DM50	Free Delivery	-450		0
		Free Receipt	150	0	
		Purchase	600	-314095.6	
		Sale	-300		167283.02
S5761584	VIAG AG NPV	Free Receipt	7800	0	
		Purchase	7100	-132557.14	
		Sale	-3100		70094.54
C92553N107	VIANT CORP COM STK	Purchase	100	-2592.45	
		Sale	-100		3869.92
C925529208	VIATEL INC COM	Purchase	21460	-696080.67	
		Sale	-20560		665570.93
C925602104	VICAL INC COM	Purchase	200	-3110.9	
		Sale	-200		1985.72
C926530106	VIDAMED INC COM	Sale	-50		88.79
C92657V104	VIDEO UPDATE INC CL A	Purchase	2000	-1158.75	
		Sale	-2000		1333.7
C926706102	VIEW SYS INC COM	Purchase	2800	-7794.75	
C926713108	VIEWCAST COM INC COM	Purchase	2200	-22203.5	
		Sale	-2200		18373.97
C927460105	VINTAGE PETE INC COM	Purchase	15100	-161130.82	
C928241108	VIROPHARMA INC COM	Sale	-25200		159654.67
C92824Q103	VIRTUAL TECH CORP COM	Purchase	1000	-4311.15	
C92825Y105	VIRTUALELLERS COM INC COM	Free Receipt	1000	0	
C928298108	VISHAY INTERTECHNOLOGY INC COM	Purchase	500	-14811.2	
C92831N101	VISION 21 INC FLA COM	Purchase	300	-1240.37	
		Sale	-300		1450
CG9375A108	VISION GROUP PLC ISIN# GB0009304535	Free Delivery	-1200		0

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C928365204	VISTA INFORMATION SOLUTIONS INC COM NEW	Purchase	1000	-4967.45	
		Sale	-76500		695366.14
C928428200	VISUAL DATA CORP COM NEW	Purchase	200	-5566.95	
		Sale	-100		2769.95
C928444108	VISUAL NETWORKS INC COM	Purchase	13670	-475036.41	
		Sale	-24420		839196.01
C92844S105	VISX INC DEL COM	Free Receipt	15615	0	
		Purchase	24785	-1856482.91	
		Sale	-26220		1953730.45
C928497106	VITESSE SEMICONDUCTOR CORP COM	Free Receipt	1500	0	
		Purchase	12300	-608574.27	
		Sale	-12300		612151.81
C92849Q104	VITRIA TECHNOLOGY INC COM	Purchase	100	-8200	
S4175926	VIVENDI EUR16	Free Delivery	-1570		0
		Free Receipt	1740	0	
		Purchase	240	-62792.35	
		Sale	-410		105889.4
S5691131	VIVENDI EUR5.5(S/R 7/6/99)	Free Delivery	-4708		0
		Free Receipt	4710	0	
		Sale	-2		2.27
S5687237	VIVENDI EUR5.5	Free Receipt	4710	0	
		Purchase	428	-26568.45	
		Sale	-580		42723.17
C928551100	VIVUS INC COM	Purchase	2100	-9001.02	
		Sale	-3600		10551.47
C928552108	VIXEL CORP DEL COM STK	Purchase	3800	-68400	
		Sale	-3800		112773.31
C928559103	VLASIC FOODS INTL INC COM	Purchase	5100	-113628	
		Sale	-5135		60403.99
S4970950	VNU NV NLG0.50	Free Delivery	-2130		0
		Purchase	2130	-85470.99	
S0719210	VODAFONE AIRTOUCH ORD USD0.10	Free Receipt	136036	0	
		Purchase	24009	-174822.3	
		Sale	-100000		442303.53

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C92857T107	VODAFONE AIRTOUCH PLC	Free Receipt	41349	0	
		Purchase	19276	-3588944.27	
		Sale	-29130		3447071.65
S2529763	VOICESTREAM WIRELESS CORP / VOICESTREAM WIRELESS HLDGS VORP STEP 11-15-2009	Purchase	100000	-82424.4	
C928615103	VOICESTREAM WIRELESS CORP COM	Purchase	13270	-358271.42	
		Sale	-7710		360306.74
S5497102	VOLKSWAGEN AG ORD NPV	Free Delivery	-2800		0
		Free Receipt	3550	0	
		Purchase	4450	-270674.7	
		Sale	-750		47492.3
C918278102	V-ONE CORP COM	Purchase	100	-412	
		Sale	-100		251.29
C929042109	VORNADO RLTY TR COM	Purchase	19.276	-665	
C918333105	VTEL CORP	Purchase	9800	-42248.05	
C929160109	VULCAN MATERIALS CO COM	Purchase	3500	-168910	
		Sale	-100		4362.35
C954235107	W MARINE INC	Sale	-200		2907.45
C938837101	WA GAS LT CO COM	Sale	-6100		159235.18
C939322103	WA MUT INC COM	Purchase	44600.86	-1715023.66	
		Sale	-67538.579		2501068.04
C939653101	WA REAL ESTATE INVT TR SH BEN INT	Sale	-250		4063.66
C929771103	WACHOVIA CORP COM NEW	Purchase	300	-26492.45	
		Sale	-1400		120691
C929794105	WACKENHUT CORP COM	Purchase	1100	-31898.79	
		Sale	-1100		17381.07
C929798106	WACKENHUT CORRECTIONS CORP COM	Sale	-400		7594.79
C930059100	WADDELL & REED FINL INC CL A COM	Purchase	5360	-140716.18	
		Sale	-5400		118003.29

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C930128103	WADE COOK FINL CORP COM	Purchase Sale	10000 -11300	-6000	5039.36
S213274U	WAL MART STORES INC NT 6.875 DUE 08-10-2009 BEO	Purchase Sale	730000 -730000	-727138.4	725094.4
C931422109	WALGREEN CO COM	Free Delivery Free Receipt Purchase Sale	-2001.318 22911 86175.098 -38587.605	0 0 -2254957.76	0 1003046.93
S3332666	WAL-MART DE MEXICO 'C'NPV	Sale	-190000		315004.64
S2135212	WAL-MART DE MEXICO SER'V'NPV	Sale	-82727		104860.62
C931142103	WAL-MART STORES INC COM	Free Receipt Purchase Sale	143543 50935.592 -177090.498	0 -2618986.88	11891810.89
C934390105	WARNACO GROUP INC CL A COM	Sale	-22000		534703.55
C934488107	WARNER LAMBERT CO COM	Purchase Sale	138755.835 -51857.119	-9431900.07	3832060.76
C934648304	WARRANTECH CORP COM PAR \$0.007	Sale	-1000		3271.54
C938824109	WASH FED INC COM	Free Receipt	960	0	
C939640108	WASH POST CO CL B COM	Purchase	500	-288059.65	
C94106L109	WASTE MGMT INC DEL COM STK	Free Delivery Free Receipt Purchase Sale	-8199 16398.68 42160.415 -65459.68	0 0 -1954868.03	0 2878097.99
C941063AK5	WASTE MGMT INC STEP UP NT DUE 10-1-2002 REG 4.10 UNTIL 10-1-1994 THEN 7.7	Purchase	25000	-26494.15	
C941848103	WATERS CORP COM	Free Receipt Sale	10600 -33020	0	2133826.46
C942622200	WATSCO INC CL A	Purchase Sale	23100.425 -23160.659	-449316.25	363918.9
C942683103	WATSON PHARMACEUTICALS INC COM	Purchase Sale	4940 -1380	-228503.45	60130.61

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C942749102	WATTS INDS INC CL A	Purchase Sale	1.169 -102.636	-17.8	1597.71
C943315101	WAUSAU-MOSINEE PAPER CORP COM	Purchase Sale	2100 -2100	-35077.35	36759.9
C943526103	WAVE SYS CORP CL A	Purchase Sale	1765 -1400	-36928.97	23808.29
C944027101	WAVO CORP COM	Free Receipt Sale	2100 -2100	0	8405
C947074100	WEATHERFORD INTL INC NEW COM	Sale	-380		11649.82
C947423109	WEBB DEL CORP COM	Purchase	19800	-450820.32	
C92923H707	WEBS INDEX FD INC HONG KONG SER	Sale	-1000		11032.18
C92923H889	WEBS INDEX FD INC JAPAN WEBS INDEX SER	Purchase Sale	4000 -5000	-47620	57223.13
C92923H863	WEBS INDEX FD INC MEX FREE SER	Purchase Sale	1500 -1500	-17107.5	16079.46
C92923H848	WEBS INDEX FD INC SINGAPORE FREE SER	Sale	-1000		5969.85
C947890109	WEBSTER FNCL CORP WATERBURY CONN COM	Purchase	1700	-52557.63	
C94844D104	WEBTRENDS CORP COM	Purchase	100	-3992.45	
C94845V103	WEBVAN GROUP INC COM STK	Purchase Sale	5300 -5300	-144229.95	130009.44
C948741103	WEINGARTEN RLTY INVESTORS SH BEN INT	Purchase	3.448	-145.78	
C948849104	WEIS MKT INC COM	Free Delivery Free Receipt Purchase	-7900 7900 7900	0 0 -292412.04	0
C94973H108	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8-4-97	Purchase Sale	12535 -335	-803578.76	25398.31
C949746101	WELLS FARGO & CO NEW COM STK	Free Delivery Purchase Sale	-1000 6905.481 -47100.981	-259750.26	0 1940137.6



Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C950590109	WENDY S INTL INC COM	Purchase Sale	2700.033 -3600	-54093.29	77442
C95082P105	WESCO INTL INC COM	Free Delivery Purchase Sale	-700 62700 -62000	-1183466.99	0 439859.56
C957090103	WESTAMERICA BANCORPORATION COM	Purchase Sale	15960 -6200	-588850.02	213542.28
C957152101	WESTBRIDGE CAP CORP COM	Free Delivery	-2000		0
C957541105	WESTELL TECHNOLOGIES INC CL A	Purchase Sale	5500 -4500	-42550.96	33613.87
C959897DN6	WESTERNBANK P R DTD 12-16-1998 5.1 12-16-1999	Free Delivery Free Receipt	-50000 50000	0	0
C95805J105	WESTN COPPER HLDGS LTD COM	Purchase	33000	-43563	
C958102105	WESTN DIGITAL CORP COM	Purchase Sale	20700 -20700	-231424.64	180672.44
C958259103	WESTN GAS RES INC COM	Purchase	7000	-88766.6	
C959425109	WESTN RES INC COM	Purchase	250	-5217.45	
C95988E204	WESTN WIRELESS CORP CL A	Purchase Sale	30130 -20710	-678624.5	722211.72
S6076146	WESTPAC BKG CORP NPV	Purchase Sale	7680 -30900	-50936.26	206824.63
C961548104	WESTVACO CORP COM	Purchase Sale	53840 -17400	-1491547.19	476716.88
C962166104	WEYERHAEUSER CO COM	Free Delivery Free Receipt Purchase Sale	-4900 4500 9700 -8800	0 -600199.58	0 521335.11
C963320106	WHIRLPOOL CORP COM	Purchase Sale	26900 -21400	-1447164.71	1495543.06
C965042104	WHITEHALL ENTERPRISES INC COM	Free Receipt	500	0	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C966837106	WHOLE FOODS MKT INC COM	Purchase Sale	2430 -2380	-88670.89	106339.23
C929248102	WHX CORP COM	Purchase Sale	5500 -3900	-51040	35036.43
C96808B107	WILD OATS MKTS INC COM	Purchase Sale	10140 -1000	-360958.23	26969.15
C968223206	WILEY JOHN & SONS INC CL A	Free Receipt Sale	2500 -5000	0	86265.88
C969133107	WILLAMETTE IND INC COM	Purchase Sale	1800 -600	-78459.45	26461.6
C969136100	WILLAMETTE VY VINEYARD INC COM	Purchase	1000	-1895.45	
C969457100	WILLIAMS CO INC COM	Purchase Sale	840 -49104	-36753.02	2197566.2
C969455104	WILLIAMS COMMUNICATIONS GROUP INC COM	Purchase	100	-3293.25	
S215861U	WILLIAMS COMMUNICATIONS GROUP INC SR NT 10.875 DUE 10-01-2009/10-01-2004 BEO PUT	Purchase	49000	-48632.01	
C969457AU4	WILLIAMS COS INC BEO 6.2 DUE 08-01-2002 BEO	Purchase	25000	-25403.03	
C969465103	WILLIAMS CTLS INC COM	Purchase Sale	400 -1000	-1092.43	2969.94
C969904101	WILLIAMS SONOMA INC COM	Purchase Sale	500 -12550	-13529.95	365186.4
C970646105	WILLIS LEASE FIN CORP COM	Purchase Sale	400 -400	-1904.95	2469.96
C973149107	WIND RIV SYS INC COM	Purchase Sale	9660 -16200	-431761.3	562585.51
C974280109	WINN-DIXIE STORES INC COM	Purchase Sale	100 -900.555	-3468.75	34884.67
C974637100	WINNEBAGO INDS INC COM	Purchase Sale	7100 -11100	-169527.08	230394.85
C975515107	WINSTAR COMMUNICATIONS INC COM	Purchase Sale	27840 -33350	-1184582.48	1436693.93

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
S2301251	WINSTAR COMMUNICATIONS INC SR SUB DEFD INT NT 11 3-15-08 INT DEFD TIL 3-15-03	Purchase	86000	-78795	
C97563A102	WINSTON HOTELS INC COM	Purchase	200	-1879.95	
C97653A103	WIRELESS FACS INC COM	Purchase	200	-9829.95	
C976657106	WIS ENERGY COM	Sale	-9600		261144.68
C977284108	WISER OIL CO DEL COM	Purchase Sale	2000 -1000	-6747.4	4687.34
C97737K309	WIT CAP GROUP INC COM STK	Purchase Sale	1775 -675	-30703.41	9549.15
S6954985	WMC LTD NPV	Sale	-158565		697557.61
C929297109	WMS INDS INC COM	Purchase	9900	-119926.62	
S2524951	WMX TECHNOLOGIES INC 6.65 BD DUE 05-15-2005 PUT 5-15-2000	Purchase	320000	-314000	
S0976402	WOLSELEY ORD 25P	Purchase	51400	-419473.89	
S4977111	WOLTERS KLUWER CVA NTFL1	Free Delivery Free Receipt Sale	-5642 3036 -470	0	0 86161.48
S503732W	WOLTERS KLUWER STK DIV 28/04/99	Free Receipt Sale	2606 -2606	0	0
C978093102	WOLVERINE TUBE INC COM	Purchase Sale	1400 -1400	-28101.5	21408.78
C978097103	WOLVERINE WORLD WIDE INC COM	Sale	-400		5069.88
S6979728	WOODSIDE PETROLEUM NPV	Purchase Sale	15200 -20200	-81656.51	135908.07
C98141A101	WORLD ACCESS INC (NEW)	Free Receipt Purchase	1641 1500	0 -12387.23	
C98142H105	WORLD AWYS INC NEW COM	Sale	-1500		2111.17
C98155Q109	WORLD WIDE WIRELESS COMMUNICATIONS INC COM	Purchase	1200	-2222.34	

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C98155J105	WORLDPORT COMMUNICATIONS INC COM	Purchase Sale	1840 -1840	-13842.3	15977.1
C981811102	WORTHINGTON INDS INC COM	Purchase Sale	25090 -10500	-393502.07	150551.94
C92931B106	WPS RES CORP COM	Sale	-2100		73455.55
C982526105	WRIGLEY WM JR CO CAP	Purchase Sale	100 -700	-8831.25	59479.24
C983101106	WYNDHAM INTL INC CL A	Free Receipt	235	0	
C983101114	WYNDHAM INTL INC RT PUR PFD CONV SER A	Free Receipt	235	0	
C98388N105	XCEED INC COM	Purchase Sale	2325 -2325	-45611.83	46570.98
C984121103	XEROX CORP COM	Free Receipt Purchase Sale	34348 26920 -48340	0 -1092576.68	2200218.15
C983919101	XILINX INC COM	Free Receipt Purchase Sale	19600 15956 -54546	0 -1287735.07	3326683.15
C983922105	XIRCOM COM	Purchase Sale	10700 -30380	-242197.22	869993.44
CG98255105	XL CAP LTD-CL A	Free Receipt Purchase Sale	17184 3800 -20984	0 -212051.4	1126792.43
CG9825R107	XOMA CORPORATION COM BERMUDA	Free Receipt Purchase Sale	5000 600 -600	0 -2494.65	1862.42
C98413F101	XOOM INC COM	Purchase Sale	2130 -2130	-39849.95	74721.3
C984332106	YAHOO INC COM	Free Receipt Purchase Sale	318 9416 -7482	0 -1809744.73	1463099.72
S6985383	YAMANOUCHI PHARM JPY50	Purchase Sale	3000 -2000	-133593.82	90528.54

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C984757104	YANKEE CANDLE CO COM ISIN US9847571042	Purchase	33250	-636389.44	
		Sale	-16750		264601.88
S6986063	YASUDA FI & MAR Y50	Sale	-16000		71252.7
C985509108	YELLOW CORP COM	Purchase	4200	-67677.96	
C986670107	YORK INTL CORP NEW COM	Free Delivery	-12200		0
		Free Receipt	12200	0	
		Purchase	12200	-518866	
		Sale	-12200		278687.44
C987425105	YOUNG & RUBICAM INC COM	Purchase	5000	-215250	
C988858106	ZALE CORP NEW COM STK	Purchase	39180	-1497593.12	
		Sale	-22760		827994.68
C989012109	ZANE INTERACTIVE PUBG INC COM	Purchase	3000	-558.55	
C988904108	ZAPPA RES LTD	Free Delivery	-2000		0
C989207105	ZEBRA TECHNOLOGIES CORP CL A	Purchase	100	-2829.95	
		Sale	-100		4369.9
C989349105	ZENITH ELECTRS CORP COM	Sale	-3000		929.96
C988918108	ZI CORP COM	Purchase	2100	-17000.66	
		Sale	-2200		12671.12
C989511209	ZIFF-DAVIS INC COM ZDNET ZDNET ISIN US9895112095	Purchase	6500	-124564.33	
		Sale	-6450		253472.11
C989511100	ZIFF-DAVIS INC COM	Purchase	3000	-57445.9	
		Sale	-3000		47783.45
C989701107	ZIONS BANCORP COM	Purchase	11500	-640962.8	
		Sale	-11500		711333.98
C98974P100	ZIXIT CORP	Free Receipt	2195	0	
		Purchase	2000	-68097.72	
		Sale	-3195		113067.57
C989922109	ZOLL MED CORP COM	Purchase	100	-3004.95	
		Sale	-100		2582.46
C98975W104	ZOLTEK COS INC COM	Sale	-1170		8666.29

Asset ID	Security Description	Transaction	Shares	Cost of Acquisitions	Proceeds of Sales
C989929104	ZOMAX INC COM	Free Receipt	1300	0	
		Purchase	4400	-157813.1	
		Sale	-2600		78981.36
C98975L108	ZONAGEN INC COM	Purchase	100	-2899.5	
C98975F101	ZORAN CORP COM	Purchase	200	-6954.95	
		Sale	-2000		35338.52

Exhibit 23

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, 1999, 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.

Arthur Andersen LLP

Chicago, Illinois  
May 30, 2000