

HARRIS CORP /DE/
Form 11-K
December 23, 2003

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SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 11-K

(Mark One)

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

For the fiscal year ended June 30, 2003

OR

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

For the transition period from _____ to _____

Commission file number 1-3863

A. Full title of the plan and the address of the plan, if different from that of the issuer named below:

Harris Corporation Retirement Plan

B. Name of issuer of the securities held pursuant to the plan and the address of its principal executive office:

Harris Corporation
1025 West NASA Blvd.
Melbourne, Florida 32919

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**HARRIS CORPORATION
RETIREMENT PLAN**

Financial Statements
and Supplementary Information

June 30, 2003 and 2002

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HARRIS CORPORATION RETIREMENT PLAN

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INDEPENDENT AUDITOR S REPORT

To the Participants
and the Retirement Plan Administrative Committee of the
Harris Corporation Retirement Plan
Melbourne, Florida

We have audited the accompanying statements of net assets available for benefits of the Harris Corporation Retirement Plan (the Plan) as of June 30, 2003 and 2002, and the related statements of changes in net assets available for benefits for the years then ended. These financial statements are the responsibility of the Plan s management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audits 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 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 benefits of the Plan as of June 30, 2003 and 2002, and the changes in its net assets available for benefits with fund information for the years then ended, in conformity with accounting principles generally accepted in the United States of America.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedules of assets held for investment as of June 30, 2003, assets held for investment which were both acquired and disposed of within the plan year, and transactions or series of transactions in excess of five percent of the current value of Plan assets for the year then ended, together referred to as supplemental information , are presented for the purpose of additional analysis and are not a required part of the 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. This supplemental information is the responsibility of the Plan s management. The supplemental information has been subjected to the auditing procedures applied in the audit of the June 30, 2003 financial statements and, in our opinion, are fairly stated in all material respects in relation to the June 30, 2003 financial statements taken as a whole.

/s/ Bray/Beck & Koetter CPA, PA

Melbourne, Florida
October 22, 2003

Table of Contents**HARRIS CORPORATION RETIREMENT PLAN**

Statements of Net Assets Available for Benefits

June 30, 2003 and 2002

| | 2003 | 2002 |
|---|-------------------------|-------------------------|
| ASSETS | | |
| Investments, at fair value (Note 4): | | |
| Common stocks | \$ 625,947,940 | \$ 659,205,154 |
| Registered investment companies | 143,060,834 | 109,816,957 |
| Common/collective trust funds | 416,969,302 | 469,694,884 |
| Guaranteed Investment Contracts | 546,575,850 | 484,283,836 |
| Participant loans | 24,012,032 | 22,232,964 |
| Partnership interests | 116,441 | |
| Total investments | 1,756,682,399 | 1,745,233,795 |
| Receivables: | | |
| Contributions receivable: | | |
| Harris Corporation | 19,008,067 | 14,205,703 |
| Participants | 1,948,428 | 1,882,557 |
| Loan payments | 440,320 | 344,963 |
| Accrued interest and dividends | 755,807 | 885,764 |
| Securities sold | 2,907,719 | 3,488,306 |
| Total receivables | 25,060,341 | 20,807,293 |
| Cash and cash equivalents (Note 3) | 93,854,099 | 98,031,774 |
| Total assets | 1,875,596,839 | 1,864,072,862 |
| LIABILITIES | | |
| Due to participants | 4,961,144 | 5,226,762 |
| Accrued expenses | 25,998 | 3,425 |
| Securities purchased | 678,311 | 3,125,871 |
| Total liabilities | 5,665,453 | 8,356,058 |
| Net assets available for benefits | \$ 1,869,931,386 | \$ 1,855,716,804 |

See accompanying notes to financial statements.

Table of Contents**HARRIS CORPORATION RETIREMENT PLAN**

Statement of Changes in Net Assets Available for Benefits

Year Ended June 30, 2003 and 2002

| | 2003 | 2002 |
|---|------------------------|------------------------|
| Increases: | | |
| Interest | \$ 27,411,139 | \$ 32,497,776 |
| Dividends | 11,694,950 | 10,817,470 |
| Net appreciation (depreciation) in fair value of investments | (10,565,848) | (163,778,211) |
| Contributions: | | |
| Participant rollover | 3,730,871 | 3,511,126 |
| Employer profit sharing | 17,800,749 | 13,232,751 |
| Employer matching | 31,143,376 | 25,588,126 |
| Employee | 48,607,941 | 45,223,613 |
| Total increases | 129,823,178 | (32,907,349) |
| Decreases: | | |
| Benefits paid directly to participants | 111,622,061 | 134,776,852 |
| Administrative expenses | 3,986,535 | 4,860,365 |
| Total decreases | 115,608,596 | 139,637,217 |
| Net increase (decrease) in net assets available for benefits | 14,214,582 | (172,544,566) |
| Net assets available for benefits: | | |
| Beginning of year | 1,855,716,804 | 2,028,261,370 |
| End of year | \$1,869,931,386 | \$1,855,716,804 |

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HARRIS CORPORATION RETIREMENT PLAN

Notes to Financial Statements

June 30, 2003 and 2002

1. Description of the Plan

The following description of the Harris Corporation Retirement Plan (Plan) provides only general information. Participants should refer to the Plan document for a more complete description of the Plan s provisions.

General

The Harris Corporation Retirement Plan is a defined contribution plan covering substantially all domestic employees of Harris Corporation who are not covered by a collective bargaining agreement. It is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Contributions

The Harris Corporation Retirement Plan features a Profit-Sharing Program and a Deferred Income Savings Program. The Corporation s annual contribution to the Profit-Sharing Program is equal to 11.5% of the Corporation s adjusted and consolidated net income as defined under the plan document, plus any discretionary amount determined by the Board of Directors of the Corporation. The Profit-Sharing contribution is allocated, in the subsequent Plan year, among participating employees individual account balances based on eligible compensation. The Deferred Income Savings Program was designed to take advantage of Internal Revenue Code Section 401(k). Under the Deferred Income Savings Program, participants may contribute up to 20% of their regular eligible compensation to the Plan in 1% increments. The contributions can be in pre-tax or after-tax dollars at the participant s election. The employer contributes a matching amount equal to 100% of the participant s contributions, to a maximum of 6.857% of eligible compensation. Participants are eligible to make elective contributions on a pre-tax or after-tax basis during the first year of service. Participants become eligible to receive allocations under the Profit-Sharing Program and matching contributions under the Deferred Income Savings Program after completing one year of credited service.

Payments of Benefits

Distributions from the Plans can be made in the event of death, disability, termination of employment or financial hardship.

Participant Loans

The loan program permits employees to borrow against their 401(k) plan contributions. Employees may borrow in increments of \$100 from a minimum of \$500 to a maximum of \$50,000, within certain limitations established by the Plan. Payback periods range from one to five years at the option of the participant. Interest rates are established by the Corporation based on market rates. The outstanding loans have been established as a separate fund. Principal and interest paid on the loans are allocated to

the funds consistent with the allocation of 401(k) plan contributions.

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HARRIS CORPORATION RETIREMENT PLAN

Notes to Financial Statements

June 30, 2003 and 2002

1. Description of the Plan, continued

Vesting

A participant's right to profit-sharing funds and employer matched deferred income contributions becomes vested using a formula based upon service, with 20% vesting after two years of credited service, and an additional 20% vesting for each of the four following years of credited service. At the time of retirement, death, or termination of employment, a participant's vested share of the Plans assets, net of any participant loans outstanding, becomes distributable in a lump-sum payment or through installments over a period of time as requested by the participant and approved by the Retirement Plan Administrative Committee.

Forfeitures

A participant who terminates employment for reasons other than retirement or other specified circumstances and is not 100% vested, will forfeit the non-vested portion of the Corporation's contributions unless the participant returns to employment within five years. The forfeited contributions reduce the cash contributions from the Corporation. For the year ended June 30, 2003, employer contributions were reduced by \$987,935 from forfeited nonvested accounts. Forfeited amounts included in Plan assets at June 30, 2003 which are available to reduce company contributions totaled \$1,509,913. In 2003 and 2002 the forfeitures used reduced contributions in the Money Market Fund.

Plan Termination

Although it has not expressed any intent to do so, Harris Corporation has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. In the event of Plan termination participants will become 100 percent vested in their accounts.

Investment Options

Upon enrollment into the Plan, a participant may direct employer, employee, and profit sharing contributions in any of twelve investment options, except that profit sharing contributions may not be invested in the Harris Stock Fund. The investment options are fully described in the Employer Summary Plan Description. Elections to change funds can be made daily; however, amounts in the Stable Value Fund, which is comprised of unallocated insurance contracts, cannot be transferred directly to the Money Market Fund. A participant may not transfer amounts from other investment funds to the Harris Stock Fund.

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HARRIS CORPORATION RETIREMENT PLAN

Notes to Financial Statements

June 30, 2003 and 2002

2. Summary of Significant Accounting Policies

Basis of Accounting

The accounting records of the Plan are maintained on the accrual basis.

Use of Estimates

The preparation of financial statements in conformity with generally accepted accounting principles requires the plan administrator to make estimates and assumptions that affect certain reported amounts and disclosures. Accordingly, actual results may differ from those estimates.

Investment Valuation and Income Recognition

The Plan's investments are stated at fair value. Quoted market prices are used when available, to value investments. Investments for which a quoted market value is not available are stated at fair values reported by the trustee or investee company. Guaranteed investment contracts held in the Plan's Stable Value Fund are fully benefit-responsive. In accordance with Statement of Position No. 94-4 *Reporting of Investment Contracts Held by Health and Welfare Benefit Plans and Defined-Contribution Pensions Plans*, these contracts are recorded at contract value, which approximates fair value. The average effective yield for the years ended June 30, 2003 and 2002 was 3.82% and 5.07%, respectively. Crediting interest rates range from 1.79% - 7.53% at June 30, 2003 and 4.0% - 7.53% at June 30, 2002. Participant loans are stated at cost.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. The net appreciation (depreciation) in fair value of investments represents the sum of the unrealized appreciation or depreciation in aggregate fair value of investments and the realized gain or loss on sale of investments.

Administrative Expenses

Unless otherwise elected by Harris Corporation, all ordinary and extraordinary charges and expenses incurred by the Trustee in connection with the administration of the Plan are paid by the Trustee from the assets of the Trust.

Payment of Benefits

Benefits are recorded when paid.

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Notes to Financial Statements

June 30, 2003 and 2002

3. Transactions with Parties-in-Interest

Under Department of Labor regulations for reporting and disclosure, an employee benefit plan is required to report investment transactions and compensation paid to a party-in-interest .

The term party-in-interest is broadly defined but would include Harris Corporation as the Plan Sponsor; Deutsche Bank Trust Company as Trustee; and any person or corporation that renders services to the Plan.

Investments of the Plan at June 30, 2003 and 2002 include the following:

| | 2003 | | 2002 | |
|---|-----------|------------|------------|---------------|
| | Shares | Fair Value | Shares | Fair Value |
| Pyramid Broad Market Fixed Income Fund | | \$ | 80,116,477 | \$219,795,549 |
| Pyramid Equity Index Fund | | | 101,518 | 249,899,335 |
| Harris Corporation common stock | 1,470,415 | 44,185,971 | 1,285,222 | 46,576,445 |

Cash and cash equivalents of the Plan at June 30, 2003 and 2002 include (but is not limited to) the following:

| | 2003 | | 2002 | |
|--|------------|--------------|------------|--------------|
| | Shares | Fair Value | Shares | Fair Value |
| Pyramid Directed Account Cash Fund | 28,726,049 | \$28,726,049 | 33,935,724 | \$33,935,724 |

Pyramid Funds were managed by Deutsche Bank Trust Company, the Plan's Trustee, until November 2002, when the index equity and index bond monies were sold to Northern Trust. As more fully described in Note 6, Northern Trust is the Plan's new trustee, effective November 1, 2003.

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Notes to Financial Statements

June 30, 2003 and 2002

4. Investments

Investment income of the Plan during the years ended June 30, 2003 and June 30, 2002 is as follows:

| | 2003 | 2002 |
|--|----------------|-----------------|
| Net appreciation (depreciation) in fair value as determined by quoted market prices: | | |
| U.S. government securities | \$ (1,016,538) | \$ 4,788,060 |
| Corporate debt securities | | 576,952 |
| Foreign debt securities | | (14,608) |
| Partnership interests | 3,778 | |
| Corporate equity securities | (28,367,188) | (110,043,242) |
| Registered investment companies | 1,113,305 | (5,275,100) |
| Morgan Stanley International Magnum Fund | | (7,843,023) |
| Putnam New Opportunities Fund | | (2,173,184) |
| | (28,266,643) | (119,984,145) |
| Net appreciation (depreciation) in fair value as determined by investee company: | | |
| NTGI-QM Collective Daily Aggregate Bond Index | 18,995,239 | 13,470,302 |
| NTGI-QM Collective Daily S&P500 Equity Index | (1,294,444) | (57,264,368) |
| | 17,700,795 | (43,794,066) |
| Interest and dividends | 39,106,089 | 43,315,246 |
| Totals | \$ 28,540,241 | \$(120,462,965) |

The fair value of individual investments that represent 5% or more of plan net assets at June 30, 2003 are as follows:

| | |
|--|---------------|
| NTGI-QM Collective Daily S&P500 Equity Index Fund | \$240,212,919 |
| NTGI-QM Collective Daily Aggregate Bond Index Fund | \$176,756,383 |

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HARRIS CORPORATION RETIREMENT PLAN

Notes to Financial Statements

June 30, 2003 and 2002

5. Tax Status

The plan obtained its latest determination letter on August 18, 1998, in which the Internal Revenue Service stated that the plan, as then designed, was in compliance with the applicable requirements of the Internal Revenue Code. The plan has been amended since receiving the determination letter. The Plan administrator believes that the Plan currently is designed and being operated in compliance with the applicable requirements of the Internal Revenue Code and that, therefore, the Plan continues to qualify under Section 401(a) and the related trust is tax-exempt as of June 30, 2003. Therefore, no provision for income taxes has been included in the Plan's financial statements.

6. Subsequent Event

On October 24, 2003, the Company appointed Northern Trust Company as successor trustee for the Corporation's 401(k) Retirement Plan Master Trust, effective November 1, 2003.

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Supplemental Schedules

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SCHEDULE II

DEUTSCHE BANK TRUST COMPANY
AMERICAS
NEW YORK

SCHEDULE H ITEM 4I - SCHEDULE OF
ASSETS HELD FOR INVESTMENT
PURPOSES
JUNE 30, 2003

GLOBAL ASSETS - EB
PREPARED ON ACCRUAL BASIS
(TRADE -DATED)
07/21/03 E25A CAHASR PAGE 1

ACCOUNT 124079 - COMBINED

HARRIS COROPORATION
RETIREMENT PLAN
COMBINED REPORT

| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST | MARKET VALUE |
|---|-------------------------|--------------|--------------|
| FRAC CUSIP FOR KINDER MORGAN MGMT (494S5U100) | 64,960.000 | 0.00 | 2.40 |
| ARCH CAPITAL GROUP LTD COM STK USD0.01 | 4,200.000 | 157,220.24 | 145,656.00 |
| COOPER INDUSTRIES LTD COM USD5 CLASS A (FORMERLY COOPER INDUSTRIES INC) | 66,900.000 | 2,431,068.38 | 2,762,970.00 |
| FRONTLINE COM | 22,300.000 | 256,716.17 | 317,106.00 |
| INGERSOLL RAND CO CL A COM STK USD2 | 93,700.000 | 4,444,497.38 | 4,433,884.00 |
| IPC HLDGS LTD ORD | 4,400.000 | 140,307.07 | 147,444.00 |
| MARVELL TECHNOLOGY GROUP LTD ORD | 2,000.000 | 68,575.44 | 68,700.00 |
| MAX RE CAPITAL COM STK | 7,300.000 | 113,139.62 | 108,405.00 |
| NABORS INDUSTRIES LTD COM STK (FORMERLY NABORS INDUSTRIES INC) | 13,000.000 | 423,412.07 | 513,890.00 |
| 02MICRO INTERNATIONAL LIMITED COMMON STOCK | 47,875.000 | 675,929.24 | 772,223.75 |
| UTI WORLDWIDE INC ISIN# VGG872101032 COM | 3,300.000 | 85,907.09 | 101,805.00 |
| TOMMY HILFIGER COM STK USD0.01 | 22,700.000 | 203,752.36 | 209,748.00 |

EIN 34-0276860

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SCHEDULE II

DEUTSCHE BANK TRUST COMPANY
AMERICAS
NEW YORK

SCHEDULE H ITEM 4I - SCHEDULE OF
ASSETS HELD FOR INVESTMENT PURPOSES
JUNE 30, 2003

GLOBAL ASSETS - EB
PREPARED ON ACCRUAL BASIS
(TRADE -DATED)
07/21/03 E25A CAHASR PAGE 2

ACCOUNT 124079 - COMBINED

HARRIS COROPORATION

| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST | MARKET VALUE |
|--|------------------------------|------------------------------|------------------------------|
| TRANSOCEAN INC COM USD0.01 (FORMELY TRANSOCEAN SEDCO FOREX INC) | 14,800.000 | 665,854.37 | 325,156.00 |
| WEATHERFORD INTL LTD COM USD1 (FORMERLY WEATHERFORD INTERNATIONAL INC) | 11,500.000 | 572,530.40 | 481,850.00 |
| TARO PHARMACEUTICAL INDS LTD ORD | 11,450.000 | 377,182.98 | 630,093.50 |
| VERISITY LTD ORD | 32,925.000 | 511,357.24 | 390,819.75 |
| QIAGEN INC ADR COM | 36,125.000 | 231,975.98 | 293,335.00 |
| FLEXTRONICS INTL LTD PYRAMID DISCRETIONARY ACCOUNT CASH FUND | 28,900.000 1.660 | 299,809.13 1.66 | 301,427.00 1.66 |
| PYRAMID DIRECTED ACCOUNT CASH FUND | 28,726,047.550 | 28,726,047.55 | 28,726,047.55 |
| RESERVE INVSTMT FUND INC 05/20/2000 | 3,013,276.480 | 3,013,276.48 | 3,013,276.48 |
| HARRIS RETIREMENT PLAN LOAN AFLAC CORP | 24,012,032.570 11,600.000 | 24,012,032.570 302,654.80 | 24,012,032.570 356,700.00 |
| AOL TIME WARNER COMMON STOCK | 296,150.000 | 6,421,413.82 | 4,765,053.50 |
| AT&T COMCAST CORP CLA A COMMON STOCK | 73,850.000 | 1,864,770.39 | 1,421,612.50 |
| AT&T WIRELESS SVCS INC COMMON STOCK | 67,500.000 | 584,566.19 | 554,175.00 |

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SCHEDULE II

DEUTSCHE BANK TRUST COMPANY
AMERICAS
NEW YORK

SCHEDULE H ITEM 4I - SCHEDULE OF
ASSETS HELD FOR INVESTMENT
PURPOSES
JUNE 30, 2003

GLOBAL ASSETS - EB
PREPARED ON ACCRUAL BASIS
(TRADE -DATED)
07/21/03 E25A CAHASR PAGE 3

ACCOUNT 124079 - COMBINED

HARRIS COROPORATION

| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST | MARKET VALUE |
|--|-------------------------|---------------|---------------|
| ABBOTT LABORATORIES COM NPV | 77,200.000 | 3,139,861.15 | 3,378,272.00 |
| ACCREDO HEALTH INC COM | 22,062.000 | 611,523.41 | 477,642.30 |
| ACUITY BRANDS INC COMMON STOCK USD0.01 | 6,600.000 | 114,208.98 | 119,922.00 |
| ADOBE SYSTEMS COM NPV | 13,300.000 | 480,359.32 | 426,531.00 |
| ADTRAN INC COM STK USD.01 | 3,400.000 | 117,456.99 | 175,508.00 |
| ADVANCED DIGITAL INFORMATION COM | 29,300.000 | 315,199.17 | 290,656.00 |
| AGERE SYSTEMS INC CL A COM STK USD0.01 | 147,932.000 | 892,826.68 | 344,681.56 |
| AGERE SYSTEMS INC CL B COMMON STOCK USD. 0.01 | 44,975.000 | 398,945.77 | 103,442.50 |
| AGILENT TECHNOLOGIES INC COMMON STOCK USD0.01 | 23,800.000 | 1,049,272.29 | 465,290.00 |
| AIR PRODS & CHEMS INC COM | 55,220.000 | 2,582,190.55 | 2,297,152.00 |
| ALCOA INC COM | 26,600.000 | 773,818.26 | 678,300.00 |
| SSGA US EXTENDED MARKET INDEX FUND | 689,583.303 | 6,211,157.30 | 6,562,764.29 |
| SSGA RUSSELL 2000 GROWTH INDEX FUND | 1,457,671.795 | 11,469,404.55 | 11,643,882.30 |
| STI CLASSIC INSTITUTIONAL CASH MGMT MONEY MARKET FUND | 65,124,079.650 | 65,124,079.65 | 65,124,079.65 |
| ALLERGAN INC COM USD0.01 | 7,900.000 | 619,913.33 | 609,090.00 |

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SCHEDULE II

DEUTSCHE BANK TRUST COMPANY
AMERICAS
NEW YORK

SCHEDULE H ITEM 4I - SCHEDULE OF
ASSETS HELD FOR INVESTMENT
PURPOSES
JUNE 30, 2003

GLOBAL ASSETS - EB
PREPARED ON ACCRUAL BASIS
(TRADE -DATED)
07/21/03 E25A CAHASR PAGE 4

ACCOUNT 124079 - COMBINED

HARRIS COROPORATION

| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST | MARKET VALUE |
|--|-------------------------|--------------|--------------|
| ALLIANCE GAMING CORP COM COM | 19,370.000 | 281,861.33 | 366,286.70 |
| ALLSTATE CORP COM STK USD0.01 | 68,250.000 | 2,537,817.63 | 2,433,112.50 |
| ALLTEL COM USD1 | 41,900.000 | 1,661,680.34 | 2,020,418.00 |
| ALPHARMA INC CL A COM | 20,200.000 | 202,445.36 | 436,320.00 |
| ALTERA COM NPV | 115,080.000 | 1,321,175.34 | 1,890,764.40 |
| ALTRIA GROUP INC F/K/A PHILIP MORRIS COS INC NEW COM STK USD0.3333 | 65,300.000 | 2,403,749.95 | 2,967,232.00 |
| AMAZON COM INC COM | 9,400.000 | 245,793.05 | 341,408.00 |
| AMBAC INC COM | 6,500.000 | 399,830.05 | 430,625.00 |
| AMERADA HESS CORP COM | 41,400.000 | 2,384,904.62 | 2,036,052.00 |
| AMERICAN EXPRESS CO COM | 98,100.000 | 3,329,240.10 | 4,101,561.00 |
| AMERICAN FINANCIAL REALITY TRUST COMMON STOCK USD0.01 | 10,575.000 | 149,620.80 | 157,673.25 |
| AMERICAN HEALTHWAYS INC COMMON STOCK USD0.001 (FORMERLY AMER HEALTHCORP) | 10,500.000 | 204,264.39 | 378,210.00 |
| AMERICAN INTL GROUP INC COM | 141,026.000 | 6,950,497.97 | 7,781,814.68 |

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SCHEDULE II

DEUTSCHE BANK TRUST COMPANY
AMERICAS
NEW YORK

SCHEDULE H ITEM 4I - SCHEDULE OF
ASSETS HELD FOR INVESTMENT
PURPOSES
JUNE 30, 2003

GLOBAL ASSETS - EB
PREPARED ON ACCRUAL BASIS
(TRADE -DATED)
07/21/03 E25A CAHASR PAGE 5

ACCOUNT 124079 - COMBINED

HARRIS COROPORATION

| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST | MARKET VALUE |
|---|-------------------------|--------------|--------------|
| AMERICAN MED SYS HLDGS INC COM | 15,450.000 | 288,499.51 | 261,105.00 |
| AMERICAN PHARMACEUTICAL PARTNER INC COM USD0.01 | 4,500.000 | 99,368.96 | 152,550.00 |
| AMERUS GROUP CO COMMON STOCK | 7,200.000 | 244,388.59 | 202,968.00 |
| AMERISOURCEBERGEN CORP COM | 18,110.000 | 1,235,574.09 | 1,255,928.50 |
| AMERIGROUP CORP COM STK NPV | 14,375.000 | 361,934.52 | 534,750.00 |
| AMGEN CORP COM NPV | 40,600.000 | 2,129,788.43 | 2,677,164.00 |
| AMPHENOL CORP NEW CL A | 18,000.000 | 854,663.10 | 842,760.00 |
| AMSURG CORP COM STK | 32,600.000 | 939,224.07 | 995,278.00 |
| ANALOG DEVICES INCORPORATION COM STK USD0.16 2/3 | 23,700.000 | 1,401,322.87 | 825,234.00 |
| ANALOGIC CORP COM STK USD0.05 | 2,200.000 | 111,923.91 | 107,404.00 |
| ANCHOR BANCORP WISCONSIN INC COM | 5,100.000 | 115,253.32 | 121,839.00 |
| ANHEUSER BUSCH COS INC COM | 13,200.000 | 597,878.78 | 673,860.00 |
| AON CORP COM | 32,000.000 | 1,014,274.73 | 770,560.00 |
| APACHE CORP | 6,210.000 | 357,463.77 | 404,022.60 |
| APOLLO GROUP INC CLASS A COM STK NPV | 4,900.000 | 206,635.59 | 302,820.00 |

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SCHEDULE II

DEUTSCHE BANK TRUST COMPANY
AMERICAS
NEW YORK

SCHEDULE H ITEM 4I - SCHEDULE OF
ASSETS HELD FOR INVESTMENT
PURPOSES
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|---|--------------------------------|--------------|---------------------|
| APPLE COMPUTER COM.NPV | 25,300.000 | 440,590.74 | 482,218.00 |
| APPLIED MATLS INC COM | 26,400.000 | 628,085.59 | 418,176.00 |
| ARCH COAL INC COM | 9,200.000 | 162,067.91 | 211,416.00 |
| ASTRAZENECA PLC SPONSORED ADR | 13,700.000 | 577,895.18 | 558,549.00 |
| AUTOMATIC DATA PROCESSING INC COM STK USD0.10 | 5,700.000 | 218,991.10 | 193,002.00 |
| AVERY DENNISON CORP COM | 10,300.000 | 655,144.24 | 517,060.00 |
| AVON PRODS INC COM | 22,200.000 | 955,131.54 | 1,380,840.00 |
| B J SERVICES BP PLC | 17,000.000 | 551,907.01 | 635,120.00 |
| ADR COM | 56,456.000 | 2,099,774.58 | 2,372,281.12 |
| BAKER HUGHES COM US | 52,500.000 | 1,626,485.34 | 1,762,425.00 |
| BANCORPSOUTH INC COM | 9,300.000 | 207,683.53 | 193,905.00 |
| BANDAG INC COM | 2,900.000 | 113,905.24 | 108,083.00 |
| BANK OF AMERICA CORP COM STK USD0.01 (FRMLY BANKAMERICA CORP) | 44,100.000 | 2,643,937.04 | 3,485,223.00 |
| BANK OF NEW YORK COM USD7.5 | 108,560.000 | 3,390,812.75 | 3,121,100.00 |

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|--|--------------------------------|--------------|---------------------|
| BANC ONE CORP COM NPV | 107,200.000 | 4,006,588.90 | 3,985,696.00 |
| BANTA CORP COM NASD | 10,400.000 | 359,225.63 | 336,648.00 |
| BAXTER INTL INC COM | 88,900.000 | 2,814,236.22 | 2,311,400.00 |
| BEA SYS INC COM | 29,500.000 | 741,704.26 | 321,255.00 |
| BECTON DICKINSON & CO COM | 27,700.000 | 804,196.81 | 1,076,145.00 |
| BENCHMARK ELECTRICS INC COM | 10,700.000 | 264,673.92 | 329,132.00 |
| BEST BUY INC COM | 10,700.000 | 392,309.03 | 469,944.00 |
| BIG 5 SPORTING GOODS CORP COM USD0.01 | 11,450.000 | 145,770.74 | 144,041.00 |
| BIOGEN INC COM NA | 8,100.000 | 369,386.29 | 307,557.00 |
| BLACK & DECKER CORP COM USD0.50 | 18,500.000 | 574,297.79 | 803,825.00 |
| BOB EVANS FARMS INC COM | 5,190.000 | 134,186.92 | 145,268.10 |
| BOEING CO COM | 117,600.000 | 4,575,618.94 | 4,036,032.00 |
| BOSTON SCIENTIFIC CORP COM | 19,100.000 | 551,517.80 | 1,167,010.00 |
| BRINKER INTERNATIONAL COM STK US\$0.10 | 15,600.000 | 432,142.42 | 561,912.00 |
| BRISTOL MYERS SQUIBB CO COM | 150,400.000 | 6,258,446.87 | 4,083,360.00 |
| BROADCOM CORP CL A | 11,500.000 | 181,899.44 | 286,465.00 |

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|---|--------------------------------|--------------|---------------------|
| BROWN FORMAN CORP CL B | 18,300.000 | 940,084.56 | 1,438,746.00 |
| BURLINGTON RESOURCES | 9,800.000 | 448,091.37 | 529,886.00 |
| CDW CORP | 6,500.000 | 238,461.32 | 297,765.00 |
| COM STK USD0.01 | | | |
| C H ROBINSON WORLDWIDE INC COM | 6,350.000 | 187,859.92 | 225,044.00 |
| CIGNA CORP COM | 35,200.000 | 1,369,860.07 | 1,652,288.00 |
| CLECO CORP NEW COM | 21,200.000 | 315,083.60 | 367,184.00 |
| CVS CORP COM | 15,200.000 | 760,723.24 | 426,056.00 |
| CABOT MICROELECTRONICS COMMON STOCK | 19,200.000 | 967,996.04 | 968,256.00 |
| CAMPBELL SOUP CO COM | 74,000.000 | 2,504,967.67 | 1,813,000.00 |
| CAPITAL AUTOMOTIVE REIT | 16,900.000 | 422,476.78 | 473,031.00 |
| CARDINAL HEALTH INC COM STK NPV | 11,000.000 | 469,019.03 | 707,300.00 |
| CENDANT CORPORATION COMMON STOCK (REREF TO 2214638) | 16,200.000 | 307,512.04 | 296,784.00 |
| CEPHALON INC COM STK USD0.01 | 1,400.000 | 63,309.82 | 57,470.00 |
| CHARLES RIV ASSOCS INC COM STK | 16,575.000 | 315,777.05 | 468,575.25 |

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|--|-------------------------|--------------|---------------|
| CHARLES RIV LABS INTL INC COMMON STOCK | 10,750.000 | 317,781.91 | 345,935.00 |
| CHECKPOINT SYS INC COM | 10,800.000 | 150,002.52 | 152,820.00 |
| CHEVRONTEXACO CORP COM STK | 115,640.000 | 8,603,107.19 | 8,349,208.00 |
| CHICAGO MERCANTIL EXCHANGE HLDGS COMMON STOCK USD0.01 | 325.000 | 11,375.00 | 22,629.75 |
| CHICO S FAS INC COMMON STOCK USD0.01 | 22,327.000 | 340,907.40 | 469,983.35 |
| CHOICEPOINT INC COM | 4,000.000 | 138,274.98 | 138,080.00 |
| CHRISTOPHER & BANKS CORP COMMON STOCK USD0.01 (FORMERLY BRUANS FASHIONS) | 17,525.000 | 455,933.88 | 648,249.75 |
| CHUBB CORP COM | 30,700.000 | 1,939,374.12 | 1,842,000.00 |
| CISCO SYSTEMS COMMON STOCK NPV | 498,630.000 | 9,068,317.08 | 8,371,997.70 |
| CINTAS CORP COM | 6,700.000 | 305,150.18 | 237,381.00 |
| CITIGROUP INC COM | 266,057.000 | 8,416,652.16 | 11,387,239.60 |
| CLEAR CHANNEL COMMUNICATIONS INC COM | 18,400.000 | 1,050,240.01 | 779,976.00 |
| CLOROX CO COM | 30,900.000 | 974,107.59 | 1,317,885.00 |
| COCA COLA CO COM | 62,400.000 | 3,551,850.72 | 2,895,984.00 |

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|--|-------------------------|--------------|--------------|
| COGNIZANT TECHNOLOGY SOLUTIONS CORP COM STK USD0.01 | 19,181.000 | 331,767.91 | 467,824.59 |
| COLGATE PALMOLIVE CO COM | 25,100.000 | 1,310,534.40 | 1,454,545.00 |
| COLONIAL BANCGROUP INC COM | 10,510.000 | 146,471.49 | 145,773.70 |
| COMCAST CORP CLASS A CM | 95,318.000 | 2,949,831.54 | 2,876,697.24 |
| COMCAST CORP SPECIAL CL A COM STK NEW | 28,800.000 | 906,488.52 | 834,912.00 |
| COMMONWEALTH TEL ENTERPRISES INC NEW COM | 4,600.000 | 169,693.67 | 202,124.00 |
| COMPUTER SCIENCES COM \$US1 | 20,600.000 | 1,303,903.29 | 785,272.00 |
| CONNECTICUT BANCSHARES INC COMMON STOCK | 2,700.000 | 108,993.19 | 105,732.00 |
| CONOCOPHILLIPS COM \$US1.25 (FORMERLY PHILLIPS PETROLEUM CO) | 11,800.000 | 747,970.73 | 646,640.00 |
| CONSTELLATION ENERGY GROUP NPV | 65,300.000 | 1,744,115.05 | 2,239,790.00 |
| FRMLY (BALTIMORE GAS & ELECTRIC COM) | | | |
| COOPER COS INC COM STK USD0.10 | 10,940.000 | 258,729.99 | 380,383.80 |
| COPART INC COM STK NPV | 27,525.000 | 506,219.98 | 260,111.25 |
| CORPORATE OFFICE PPTYS TR | 6,600.000 | 91,571.68 | 111,738.00 |
| CORRECTION CORP OF AMERICA COMMON STOCK FRMLY (CCA PRISON REALTY CORP) | 42.000 | 0.00 | 1,063.86 |

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|--|-------------------------|---------------|---------------|
| COSTAR GROUP INC COM STK | 3,575.000 | 99,209.81 | 106,106.00 |
| COX COMMUNICATIONS INC CLASS A COM STK USD0.01 | 9,000.000 | 293,061.40 | 287,100.00 |
| CREE INC COMMON STOCK USD 0.005 (FORMERLY CREE RESEARCH INC) | 8,775.000 | 161,968.65 | 142,593.75 |
| CTI MOLECULAR IMAGING INC COM | 16,850.000 | 309,930.12 | 314,252.50 |
| CURTISS-WRIGHT CORP COM STK USD1 | 2,410.000 | 133,822.77 | 152,312.00 |
| DANAHER CORP COM | 4,600.000 | 255,466.42 | 313,030.00 |
| DEERE & CO COM \$US1 | 34,380.000 | 1,400,293.13 | 1,571,166.00 |
| DELL COMPUTER COM USD1 | 179,170.000 | 5,814,133.64 | 5,704,772.80 |
| DELPHI FINANCIAL GROUP INC CLASS A COM STK USD0.01 | 3,540.000 | 125,917.97 | 165,672.00 |
| DENBURY RES INC COM NEW | 9,200.000 | 99,985.67 | 123,556.00 |
| DEVON ENERGY CORPORATION NEW COM | 7,900.000 | 368,102.48 | 421,860.00 |
| DISNEY WALT CO DISNEY COM | 146,617.000 | 3,833,412.20 | 2,895,685.75 |
| DODGE & COX STK FD COM | 284,306.674 | 26,756,464.93 | 27,378,732.71 |
| DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM | 6,130.000 | 130,254.35 | 113,711.50 |

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|---|-------------------------|--------------|--------------|
| DOLLAR TREE STORES INC COM STK USD0.01 | 37,744.000 | 932,330.83 | 1,199,126.88 |
| DONNELLEY R R & SONS CO COM | 35,100.000 | 1,071,996.10 | 917,514.00 |
| DORAL FINL CORP COM | 5,762.000 | 145,368.84 | 257,273.30 |
| DOW CHEM CO COM | 88,100.000 | 2,562,975.00 | 2,727,576.00 |
| DOW JONES COM USD1 | 56,700.000 | 2,708,558.66 | 2,439,801.00 |
| DOWNEY FINL CORP COM | 5,820.000 | 239,616.85 | 240,366.00 |
| DU- PONT DE NEMOURS COM USD0.60 | 112,700.000 | 4,674,225.70 | 4,692,828.00 |
| DUKE ENERGY CORPORATION | 87,600.000 | 2,419,583.03 | 1,747,620.00 |
| DUN & BRADSTREET CORP DEL NEW COMMON STOCK | 24,500.000 | 439,495.45 | 1,006,950.00 |
| EMC CORP MASSACHUSETTS COM STK USD0.01 | 130,500.000 | 6,427,639.34 | 1,366,335.00 |
| EAST WEST BANCORP INC COM | 4,450.000 | 127,538.75 | 160,778.50 |
| EASTMAN KODAK CO COM | 57,800.000 | 2,792,235.07 | 1,580,830.00 |
| EATON CORP COM | 13,500.000 | 869,952.04 | 1,061,235.00 |
| EBAY INC COM STK USD0.01 | 5,800.000 | 392,967.17 | 603,200.00 |
| ECHOSTAR COMMUNICATIONS CORP CLASS A COM STK USD0.01 | 12,800.000 | 727,283.21 | 443,136.00 |

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|--|-------------------------|--------------|---------------|
| EL PASO CORPORATION COMMON STOCK USD3 (FORMERLY EL PASO ENERGY CORP) | 83,000.000 | 1,578,452.14 | 670,640.00 |
| ELECTRONIC ARTS COM STK NPV | 8,600.000 | 450,914.21 | 635,540.00 |
| EMCOR GROUP COM STK USD0.10 | 4,980.000 | 250,661.43 | 245,812.80 |
| EMERSON ELEC CO COM | 50,820.000 | 2,462,061.67 | 2,596,902.00 |
| ENTEGRIS INC COMMON STOCK | 12,000.000 | 92,960.40 | 161,880.00 |
| ERICSSON (LM) (TELEFONAKTIEBOLAGET) ADR B SEK 10 | 29,400.000 | 214,173.67 | 312,522.00 |
| EXPEDITORS INTERN OF WASHINGTON INC COM STK US\$0.01 | 7,375.000 | 211,613.69 | 254,142.50 |
| EXPRESS SCRIPTS INC CLASS A COMON STOCK USD0.01 | 11,700.000 | 568,035.58 | 800,397.00 |
| EXXON MOBIL CORP COMMON STOCK | 304,044.000 | 9,183,971.38 | 10,918,220.04 |
| FTI CONSOLTING INC COM | 10,575.000 | 158,233.72 | 264,057.75 |
| FACTSET RESH SYS INC COM | 13,675.000 | 424,599.33 | 602,383.75 |
| FAMILY DOLLAR STORES, INC COM STK USD0.10 | 11,270.000 | 295,602.60 | 429,950.50 |
| FREDDIE MAC COM | 57,600.000 | 2,546,239.47 | 2,924,352.00 |

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|---|-------------------------|--------------|--------------|
| FEDERAL NATIONAL MORTGAGE ASSOC COM NPV | 125,830.000 | 6,818,634.61 | 8,485,975.20 |
| FIFTH THIRD BANCORP COM STK NPV | 30,920.000 | 1,888,493.02 | 1,775,426.40 |
| FIRST BANCORP P R COM | 3,600.000 | 108,702.00 | 98,820.00 |
| FIRST DATA CORP COM | 49,900.000 | 1,793,826.63 | 2,067,856.00 |
| FLAGSTAR BANCORP INC COM | 16,460.000 | 170,804.09 | 402,447.00 |
| FIRST ENERGY CORP COMMON STOCK | 33,035.000 | 710,811.04 | 1,270,195.75 |
| FLEET BOSTON FIN CORP COM STK USD.01 (FORMERLY FLEET BOSTON CORP) | 88,899.000 | 2,429,438.37 | 2,641,189.29 |
| FORD MOTOR COMMON STOCK | 64,300.000 | 1,491,649.93 | 706,657.00 |
| FORD CAPITAL TRUST 6.500% CNV PREFERRED STOCK | 12,500.000 | 625,000.00 | 543,125.00 |
| FOREST LABS INC COM | 9,600.000 | 371,854.86 | 525,600.00 |
| FORTUNE BRANDS INC COM | 36,600.000 | 1,024,102.36 | 1,910,520.00 |
| FOX ENTERTAINMENT GROUP INC-A SHS COMMON STOCK | 15,900.000 | 416,551.25 | 457,602.00 |
| FRED S INC | 2,600.000 | 73,583.94 | 97,318.00 |
| FREMONT GEN CORP COM | 9,500.000 | 114,322.08 | 130,150.00 |

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|--|-------------------------|---------------|---------------|
| FRIEDMAN BILLINGS RAMSEY GROUP INC CLASS A COM USD0.01 (REIT) | 26,061.000 | 224,857.11 | 349,217.40 |
| FRONTIER OIL CORP COM | 6,700.000 | 108,652.73 | 101,840.00 |
| GENENTECH INC COM STK | 5,000.000 | 347,331.50 | 360,600.00 |
| GENERAL ELECTRIC CO (U.S.) | 570,500.000 | 17,230,139.12 | 16,361,940.00 |
| GENERAL MILLS INC COM | 33,300.000 | 1,169,114.51 | 1,578,753.00 |
| GENUINE PARTS CO COM | 42,400.000 | 1,260,511.18 | 1,357,224.00 |
| GENZYME CORP COM | 0.295 | 57.77 | 12.35 |
| GEORGIA GULF CORP COM PAR \$0.01 | 7,520.000 | 188,175.10 | 148,896.00 |
| GILLETTE CO COM | 118,600.000 | 4,120,269.81 | 3,778,596.00 |
| GOLDEN WEST FINANCIAL COM USD0.10 | 6,200.000 | 383,595.50 | 496,062.00 |
| GOLDMAN SACHS GROUP INC COMMOM STOCK | 47,610.000 | 3,916,366.45 | 3,987,337.50 |
| GRACO INC COM | 7,710.000 | 196,455.53 | 246,720.00 |
| GREAT LAKES CHEM COM USD1 | 53,400.000 | 2,265,596.12 | 1,089,360.00 |
| HRPT PPTYS TR COM SH BEN INT | 32,480.000 | 286,801.39 | 298,816.00 |
| HANCOCK JOHN FINL SVCS INC COM | 24,623.000 | 707,035.03 | 756,664.79 |
| HANDLEMAN CO COM STK USD0.01 | 5,400.000 | 81,990.73 | 86,400.00 |

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| HARBOR FLA BANCSHARES INC COM | 11,600.000 | 279,094.56 | 278,052.00 |
| HARRIS CORP DEL COM | 1,470,415.000 | 41,627,815.64 | 44,185,970.75 |
| HASBRO INC COM | 96,300.000 | 1,463,854.97 | 1,684,287.00 |
| HEALTH MANAGEMENT ASSOC CLASS A USD0.01 | 19,300.000 | 393,205.33 | 356,085.00 |
| HEADWATERS INC COM STK USD0.001 | 9,300.000 | 141,490.19 | 135,315.00 |
| HELMERICH & PAYNE INC COM | 3,600.000 | 95,045.62 | 105,120.00 |
| HERCULES INC COM | 91,300.000 | 2,845,590.52 | 903,870.00 |
| HERSHEY FOODS CORP COM | 6,500.000 | 351,394.38 | 452,790.00 |
| HEWLETT PACKARD CO COM | 163,704.000 | 4,257,331.19 | 3,485,895.20 |
| HIBBETT SPORTING GOODS INC COM STK USD0.01 | 10,425.000 | 212,631.48 | 343,399.50 |
| HIGHWOODS PPTYS INC COM | 9,000.000 | 232,620.12 | 200,700.00 |
| HILTON HOTELS CORP COM USD2.50 | 102,700.000 | 1,457,449.91 | 1,313,533.00 |
| HOME DEPOT INC COM | 214,190.000 | 6,629,970.46 | 7,093,972.80 |
| HONEYWELL INTERNATIONAL COM STK USD1 | 228,920.000 | 7,329,495.19 | 6,146,502.00 |
| FORMERLY ALLIEDSIGNAL INC | | | |
| HOUSTON EXPL CO COM | 6,300.000 | 211,767.40 | 218,610.00 |

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|--|-------------------------|--------------|--------------|
| HOVNIANIAN ENTERPRISES INC CL A COM | 3,000.000 | 103,702.46 | 176,850.00 |
| HUBBELL HARVEY INC CL B | 39,000.000 | 1,202,610.88 | 1,290,900.00 |
| ICU MEDICAL INC COMMON STOCK USD0.01 | 18,300.000 | 558,317.11 | 568,947.00 |
| ICON PUB LTD CO | 1,100.000 | 33,419.92 | 35,002.00 |
| IKON OFFICE SOLUTIONS INC (FORMERLY ALCO STANDARD CORP) | 39,800.000 | 368,889.45 | 354,220.00 |
| ILEX ONCOLOGY INC COMMON STOCK USD0.01 | 26,550.000 | 400,152.33 | 514,273.50 |
| ILLINOIS TOOL WKS INC COM | 7,700.000 | 461,729.01 | 507,045.00 |
| INDEPENDENT BK CORP MICH COM | 3,400.000 | 91,152.04 | 87,380.00 |
| INTERGRATED CIRCUIT SYSTEMS COMMON STOCK | 14,550.000 | 283,533.10 | 457,015.50 |
| INTEL CORP COMMON STOCK USD0.001 | 326,900.000 | 8,825,292.14 | 6,802,789.00 |
| INTERACTIVECORP USD 0.01 (FORMERLY USA INTERACTIVE) | 8,600.000 | 325,537.22 | 338,238.00 |
| INTERGRAPH COM USD0.10 | 13,200.000 | 237,167.33 | 279,048.00 |
| INTERNATIONAL BUSINESS MACHS CORP COM | 29,600.000 | 2,864,101.15 | 2,442,000.00 |
| INTERNATIONAL FLAVORS & FRAGRANCES INC COM | 41,600.000 | 1,642,296.19 | 1,328,288.00 |

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|--|-------------------------|--------------|--------------|
| INTERNATIONAL PAPER CO COM | 152,196.000 | 5,551,251.50 | 5,437,963.08 |
| INTERSIL CORP | 17,800.000 | 369,652.23 | 473,658.00 |
| CL A COMMON STOCK USD0.01 | | | |
| INVERESK RESH GROUP INC COM | 30,575.000 | 441,857.30 | 547,292.50 |
| INVISION TECHNOLOGY COM STK USD0.01 | 3,300.000 | 89,628.18 | 81,147.00 |
| IRWIN FINANCIAL CORP COM NPV | 10,000.000 | 214,590.35 | 259,000.00 |
| JP MORGAN CHASE & CO COMMON STOCK (FORMERLY CHASE MAHATTAN CORP) | 91,160.000 | 2,886,922.18 | 3,115,848.80 |
| JABIL CIRCUIT INC | 118,760.000 | 2,971,433.58 | 2,624,596.00 |
| JOHNSON & JOHNSON COMMON STOCK | 163,400.000 | 8,034,286.64 | 8,447,780.00 |
| JOHNSON CTLS INC COM | 14,600.000 | 1,178,248.22 | 1,249,760.00 |
| KLA-TENCOR CORPORATION COM STK USD0.001 (FORMERLY KLA INSTRUMENTS) | 12,600.000 | 703,766.81 | 585,396.00 |
| KANEB PIPELINE PARTNERS COM UNITS NPV | 3,620.000 | 125,911.51 | 157,651.00 |
| KELLOGG CO COM | 17,900.000 | 593,779.16 | 615,223.00 |
| KIMBERLY CLARK CORP COM | 37,700.000 | 1,895,915.30 | 1,965,678.00 |
| KINDER MORGAN MANAGEMENT LLC SHS | 4,277.000 | 141,388.28 | 160,216.42 |

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|---|-------------------------|--------------|--------------|
| KNIGHT RIDDER INC | 32,700.000 | 1,504,885.73 | 2,254,011.00 |
| KNIGHT TRANSPORTATION INC COM | 24,700.000 | 472,449.20 | 613,054.00 |
| KOHL S CORP COM | 47,870.000 | 3,072,077.01 | 2,459,560.60 |
| LNR PPTY CORP COM | 3,900.000 | 121,952.44 | 145,860.00 |
| LABORATORY CORP AMER HLDGS COM | 12,400.000 | 362,215.35 | 373,860.00 |
| LAM RESEARCH CORPORATION COM. STK. NPV | 11,500.000 | 318,984.26 | 209,415.00 |
| LANDAMERICA FINL GROUP INC COM | 7,300.000 | 267,357.14 | 346,750.00 |
| LANDRYS SEAFOOD RESTAURANTS COM | 11,850.000 | 243,358.60 | 279,660.00 |
| LANDSTAR SYS INC COM | 3,600.000 | 149,909.98 | 225,216.00 |
| LEGGET & PLATT INC COM | 18,100.000 | 389,430.84 | 371,050.00 |
| LENNAR CORP CL A COM | 4,500.000 | 225,121.10 | 321,750.00 |
| LILLY ELI & CO COM | 12,359.000 | 764,540.43 | 852,400.23 |
| LINCARE HOLDINGS INC COM | 7,500.000 | 224,169.18 | 237,075.00 |
| LINCOLN NATIONAL CORP COM USD1.25 | 50,523.000 | 1,609,728.17 | 1,800,134.49 |

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|--|-------------------------|--------------|--------------|
| LINEAR TECHNOLOGY CORP COM | 11,900.000 | 342,771.20 | 385,322.00 |
| LIZ CLAIBORNE COM USD1 | 14,000.000 | 367,540.93 | 493,500.00 |
| LOCKHEED MARTIN CORP COM | 31,200.000 | 1,243,051.76 | 1,484,184.00 |
| LOWES COS INC COM | 13,900.000 | 454,505.45 | 597,005.00 |
| LUCENT TECHNOLOGIES INC COM STK USD0.01 | 234,900.000 | 1,972,823.73 | 476,847.00 |
| LUCENT PFD CONV 8.00% | 1,055.000 | 867,095.90 | 1,079,539.30 |
| MBIA COM | 7,250.000 | 284,874.83 | 353,437.50 |
| MBNA CORP COM | 175,150.000 | 3,504,766.89 | 3,650,126.00 |
| MGIC INVT CORP WIS COM | 25,920.000 | 973,360.21 | 1,208,908.80 |
| MACROVISION CORP COM STK | 21,525.000 | 427,050.18 | 428,993.25 |
| MAGMA DESIGN AUTOMATION INC COM USD0.0005 | 13,900.000 | 146,448.56 | 238,385.00 |
| MANHATTAN ASSOCS INC COM | 12,650.000 | 284,251.70 | 328,773.50 |
| MARATHON OIL CORP COM STK (FORMERLY USX -MARATHON GROUP) | 35,500.000 | 892,900.45 | 935,425.00 |
| MASCO CORP COM | 195,240.000 | 4,857,135.55 | 4,656,474.00 |

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|---|-------------------------|---------------|---------------|
| MAXIM INTERGRATED PRODUCTS COM STK NPV | 34,470.000 | 563,473.09 | 1,175,427.00 |
| MAY DEPT STORES CO COM | 53,150.000 | 1,562,829.86 | 1,183,119.00 |
| MCCORMICK & CO, INC COM NON.V NPV | 20,600.000 | 270,704.60 | 560,320.00 |
| MCDONALDS CORP COM NPV | 119,700.000 | 2,712,367.67 | 2,640,582.00 |
| MCKESSON CORP COM | 13,000.000 | 425,590.75 | 464,620.00 |
| MEADWESTVACO CORPORATION COM NPV | 18,000.000 | 425,534.81 | 444,600.00 |
| MEDIACOM COMMUNICATIONS CORP CL A | 21,625.000 | 259,369.49 | 210,627.50 |
| MEDICIS PHARMACEUTICAL CORP CL A NEW | 5,025.000 | 195,721.64 | 284,917.50 |
| MEDIMMUNE INC COM | 6,300.000 | 214,391.84 | 229,131.00 |
| MEDTRONIC INC COM | 117,596.000 | 4,322,326.10 | 5,641,080.12 |
| MELLON FINL CORP COM | 77,000.000 | 1,662,619.79 | 2,136,750.00 |
| MERCANTILE BANKSHARES CORP COM | 36,700.000 | 1,027,630.27 | 1,444,145.00 |
| MERCK & CO INC COM | 199,110.000 | 10,927,668.61 | 12,056,110.50 |
| MERITAGE CORP COM | 5,825.000 | 174,127.76 | 286,939.50 |
| MERRILL LYNCH & CO INC COM | 23,700.000 | 1,499,723.36 | 1,106,316.00 |

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|--|-------------------------|---------------|---------------|
| METHANEX CORP COM NPV | 11,400.000 | 120,318.10 | 121,752.00 |
| MICREL INC COM | 59,800.000 | 668,947.94 | 621,920.00 |
| MICROSOFT CORP COMMON STOCK | 583,164.000 | 15,855,138.79 | 14,952,324.96 |
| MICROCHIP TECHNOLOGY INC COM | 7,200.000 | 164,875.26 | 178,200.00 |
| MICRON TECHNOLOGY INC COM STK USD0 .10 | 29,500.000 | 1,187,110.33 | 343,085.00 |
| MILLIPORE CORP COM | 6,400.000 | 322,471.00 | 283,968.00 |
| MONOLITHIC SYSTEMS TECHNOLOGY INC COM STK USD0.01 | 16,050.000 | 181,095.58 | 146,857.50 |
| MOODYS CORP COMMON STOCK | 16,500.000 | 403,437.68 | 869,715.00 |
| MORGAN STANLEY DEAN WITTER DISCOVER & CO COM NEW | 80,490.000 | 5,896,998.99 | 3,440,947.50 |
| MOTOROLA INC M COM USD3.00 | 211,478.000 | 3,968,348.83 | 1,994,237.54 |
| MOVIE GALLERY INC COM | 14,900.000 | 246,943.46 | 277,587.00 |
| MUELLER INDS INC | 3,710.000 | 122,836.90 | 100,578.10 |
| MYLAN LABORATORIES COM USD0.50 | 8,700.000 | 211,579.49 | 302,499.00 |
| MYRIAD GENETICS INC COM STK USD0.01 | 21,825.000 | 720,282.00 | 296,601.75 |

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| NVR INC COM STK USD0.01 | 1,310.000 | 347,251.52 | 538,410.00 |
| NASSDA CORP COM STK USD0.001 | 25,100.000 | 257,840.40 | 197,537.00 |
| NATIONAL CITY CORP COM USD4 | 33,700.000 | 695,292.89 | 1,102,327.00 |
| NATIONS FDS INC INTL VAL INV A | 3,816,553.080 | 57,287,503.65 | 56,179,661.33 |
| NETBANK INC COM | 11,600.000 | 156,247.95 | 151,380.00 |
| NETWORKS ASSOCS INC COM | 12,700.000 | 270,044.57 | 161,036.00 |
| NEW CENTURY FINANCIAL CORP COM | 9,110.000 | 246,815.64 | 395,738.40 |
| NEW PLAN EXCEL RLTY TR INC COM | 10,470.000 | 201,075.90 | 223,534.50 |
| NEW YORK TIMES CO CL A | 27,200.000 | 1,201,259.35 | 1,237,600.00 |
| NEWELL RUBBERMAID INC COM | 54,030.000 | 1,429,647.02 | 1,512,840.00 |
| NEXTEL PARTNERS INC COMMON STOCK .001 | 48,425.000 | 262,732.85 | 355,439.50 |
| NIKE INC COM STK CLASS B NPV | 9,400.000 | 484,886.09 | 502,806.00 |
| 99 CENTS ONLY STORES COM | 10,991.000 | 295,542.59 | 377,211.12 |
| NISOURCE INC COM | 92,100.000 | 2,001,050.55 | 1,749,900.00 |

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|---|-------------------------|----------------|----------------|
| NORFOLK SOUTHN CORP COM | 76,000.000 | 2,112,010.45 | 1,459,200.00 |
| NORTEL NETWORKS CORP NEW COMMON STOCK | 32,200.000 | 103,181.49 | 86,940.00 |
| NTGI-QM COLLECTIVE DAILY S&P500 EQUITY INDEX-FUND-LENDING | 97,104.026 | 251,766,046.10 | 240,212,919.40 |
| NTGI-QM COLLECTIVE DAILY AGGREGATE BOND INDEX FUND LENDING | 581,106.685 | 139,668,784.21 | 176,756,382.59 |
| NORTHERN TRUST CORP COM | 29,900.000 | 1,004,982.07 | 1,243,840.00 |
| NORTHROP GRUMMAN CORP COM NPV (FORMERLY NORTHROP CORP) | 8,400.000 | 946,733.42 | 724,836.00 |
| ODYSSEY HEALTHCARE INC COM USD0.001 | 22,862.000 | 439,512.87 | 845,894.00 |
| OFFICE DEPOT INC COMMON STOCK USD0.01 | 16,100.000 | 240,712.00 | 233,611.00 |
| OMNICOM GROUP COM USD0. 5 | 8,300.000 | 459,222.17 | 595,110.00 |
| ONEOK INC NEW COM | 8,900.000 | 166,305.98 | 174,707.00 |
| OPEN TEXT CORP COM NPV | 10,000.000 | 268,572.17 | 282,500.00 |
| ORACLE CORP COM | 262,250.000 | 7,259,621.39 | 3,149,622.50 |
| O REILLY AUTOMOTIVE INC COM STK USD0.01 | 47,492.000 | 1,409,674.16 | 1,589,557.24 |
| ORTHODONTIC CTRS AMER INC COM | 19,750.000 | 483,148.05 | 158,197.50 |

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|--|-------------------------|--------------|--------------|
| OVERSEAS SHIPHOLDING GP USD COMMON STOCK USD1 | 7,400.000 | 128,978.86 | 162,874.00 |
| OWENS & MINOR INC COM | 11,000.000 | 177,458.87 | 245,850.00 |
| OWENS ILLINOIS COM USD0.001 (REREF FROM 2664909) | 29,210,000 | 376,252.79 | 402,221.70 |
| PMI GROUP INC COM STK NPV | 82,000.000 | 1,391,998.46 | 2,200,880.00 |
| PPG INDUSTRIES COM USD1.666 | 32,860.000 | 1,651,577.63 | 1,667,316.40 |
| PPL CORP COMMON STOCK | 14,634.000 | 567,492.64 | 629,262.00 |
| PACIFIC CAP BANCORP NEW COM | 5,400.000 | 189,109.90 | 188,676.00 |
| PACIFICARE HEALTH SYSTEMS INC COM STK | 8,200.000 | 282,646.29 | 404,506.00 |
| PALL CORP COM USD0.25 | 83,800.000 | 1,857,286.91 | 1,885,500.00 |
| PAN PAC RETAIL PPTYS INC COM | 2,800.000 | 104,105.93 | 110,180.00 |
| PAPA JOHNS INTERNATIONAL INC COM STK NPV | 6,190.000 | 180,032.12 | 173,877.10 |
| PARKER HANNIFIN CORP COM NPV | 14,200.000 | 615,903.55 | 596,258.00 |
| PATINA OIL & GAS CORP COM | 13,125.000 | 240,834.39 | 421,968.75 |
| PAYCHEX INC COM | 14,800.000 | 518,371.49 | 434,972.00 |

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| PEC SOLUTIONS INC COMMON STOCK USD0.01 | 11,049.000 | 210,869.76 | 177,446.94 |
| PEDIATRIX MED GROUP COM | 6,825.000 | 205,007.94 | 243,311.25 |
| PENNEY (JC) COM USD0.50 | 15,000.000 | 635,985.27 | 252,750.00 |
| PEOPLESOFT INC COM | 5,400.000 | 133,309.61 | 94,824.00 |
| PEPSICO INC COM | 118,460.000 | 5,577,506.76 | 5,271,470.00 |
| PFIZER INC COM | 330,955.000 | 11,394,459.57 | 11,302,113.25 |
| PHARMACEUTICAL PRODUCT DEVELOPMENT COM STK USD0.01 | 17,975.000 | 487,821.18 | 516,062.25 |
| PHELPS DODGE CORP USD6. 2 5 | 42,360.000 | 1,096,233.98 | 1,624,082.40 |
| PIMCO FDS MULTI MANAGER SER RCM GLOBAL TECHNOLOGY FD | 317,883.070 | 6,635,354.58 | 7,819,923.52 |
| PRAXAIR INC. COM STK USD0.01 | 64,889.000 | 2,858,429.19 | 3,899,828.90 |
| PRIORITY HEALTHCARE CORP CL B | 17,000.000 | 439,506.13 | 316,200.00 |
| PROASSURANCE CORP COM (FORMERLY MEDICAL ASSURANCE INC) | 6,700.000 | 151,572.16 | 180,833.00 |
| PROCTER & GAMBLE CO COM | 46,530.000 | 3,911,454.37 | 4,149,545.40 |
| PROSPERITY BANCSHARES INC COM | 8,950.000 | 166,391.16 | 171,929.50 |

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| PRUDENTIAL FINANCIAL INC COM USD0.01 | 18,900.000 | 552,614.12 | 635,985.00 |
| QUALCOMM INC COM STK USD0.0001 | 72,040.000 | 3,772,443.34 | 2,589,117.60 |
| QUEST DIAGNOSTICS INC COM | 6,500.000 | 359,404.70 | 414,700.00 |
| QWEST COMMUNICATIONS INTL INC COM | 434,500.000 | 3,977,810.22 | 2,076,910.00 |
| R & G FINL CORP CL B | 3,900.000 | 93,722.61 | 115,830.00 |
| RADIAN GROUP INC COM | 80,783.000 | 1,775,190.53 | 2,960,696.95 |
| RAMBUS INC COMMON STOCK (USD0.001) | 13,900.000 | 186,822.70 | 229,628.00 |
| RAYTHEON CO NEW COM STK USD0.01 | 32,800.000 | 1,012,356.82 | 1,077,152.00 |
| READERS DIGEST ASSN INC COM FORMERLY CL A NON VTG | 52,900.000 | 1,042,296.37 | 713,092.00 |
| REHABCARE GROUP INC COM | 7,125.000 | 175,863.45 | 104,381.25 |
| RENAISSANCE LEARNNING INC COMMON STOCK USD0.01 (FORMERLY ADVANTAGE LEARNING SYS INC) | 4,675.000 | 95,997.77 | 101,447.50 |
| RENT A CTR INC COM | 3,525.000 | 134,642.79 | 267,230.25 |
| RESEARCH IN MOTION LTD COM | 9,900.000 | 167,475.30 | 214,038.00 |

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| RESOURCES CONNECTION INC COM | 18,000.000 | 372,058.15 | 429,660.00 |
| ROCKWELL AUTOMATION INC NEW COM STK USD1 | 54,700.000 | 862,154.83 | 1,304,048.00 |
| ROCKWELL COLLINS INC COM STK USD0.01 | 81,500.000 | 1,733,419.42 | 2,007,345.00 |
| ROLLINS, INC COM STK USD1 | 10,350.000 | 212,493.82 | 195,097.50 |
| ROYAL DUTCH PETE CO N Y REGISTRY SH PAR N CLDR 1.25 | 59,200.000 | 2,638,253.03 | 2,759,904.00 |
| SBC COMMUNICATIONS INC COM | 154,692.000 | 5,773,673.13 | 3,952,380.60 |
| SLM CORP COM STK (FORMERLY USA EDUCATION INC) | 15,600.000 | 537,528.96 | 611,052.00 |
| SAFECO CORP | 62,800.000 | 2,185,034.96 | 2,216,212.00 |
| ST.JUDE MEDICAL INC COM STK USD0.10 | 15,500.000 | 596,114.75 | 891,250.00 |
| ST PAUL COS INC COM | 40,454.000 | 1,286,338.28 | 1,476,975.54 |
| SALIX PHARMACEUTICALS LTD COMMON STOCK | 12,700.000 | 152,247.54 | 131,953.00 |
| SAN JUAN BASIN ROYALTY TRUST UNITS OF BNF INT NPV | 15,700.000 | 239,804.37 | 281,815.00 |
| SCHERING PLOUGH CORP COM | 156,000.000 | 4,996,198.95 | 2,901,600.00 |
| SCHLUMBERGER LTD COM | 61,650.000 | 2,912,834.31 | 2,932,690.50 |

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|---|-------------------------|--------------|--------------|
| SCHWAB CHARLES CORP NEW COM | 26,050.000 | 650,024.79 | 262,844.50 |
| SEMTECH CORP COM STK USD0.01 | 13,500.000 | 214,023.96 | 192,375.00 |
| SHOPKO STORES INC COM | 19,380.000 | 344,851.66 | 251,940.00 |
| SICOR INC COM | 10,075.000 | 197,035.05 | 204,925.50 |
| SIEBEL SYS INC COM | 7,200.000 | 77,404.55 | 68,277.60 |
| SIERRA HEALTH SERVICES INC COM STK USD0.01 | 14,700.000 | 193,850.83 | 294,000.00 |
| SILICON VY BANKSHARES COM | 9,100.000 | 230,934.19 | 216,671.00 |
| SIMON PPTY GROUP INC NEW COM | 37,368.000 | 913,057.32 | 1,458,473.04 |
| SMURFIT-STONE CONTAINER CORP COM | 19,100.000 | 274,075.32 | 248,491.00 |
| SOUTHWEST AIRLS CO COM COMMON STOCK | 28,900.000 | 529,359.79 | 497,080.00 |
| SOUTHWESTERN ENERGY CO COM STK USD2.50 | 10,900.000 | 138,729.36 | 163,609.00 |
| SPRINT CORP COM | 111,400.000 | 2,548,414.52 | 1,604,160.00 |
| STANLEY WORKS COM USD2.50 | 32,000.000 | 697,600.00 | 883,200.00 |
| STAR GAS PARTNERS L P UNIT LTD PARTNERSHIP INT | 5,300.000 | 112,663.14 | 116,441.00 |

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ACCOUNT 124079 - COMBINED

HARRIS COROPORATION

| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST | MARKET VALUE |
|--|-------------------------|---------------|---------------|
| STARWOOD HOTELS & RESORTS WORLDWIDE INC COM | 71,602.000 | 2,720,313.55 | 2,047,101.18 |
| STATE STREET PASSIVE BOND MARKET INDEX FUND | 1,976,678.628 | 28,810,793.57 | 30,462,594.34 |
| STATE STREET CORP COM | 64,770.000 | 2,732,572.52 | 2,551,938.00 |
| STATEN IS BANCORP INC COM | 13,240.000 | 241,581.05 | 257,915.20 |
| STEEL DYNAMICS INC COM STK USD0.01 | 9,400.000 | 127,654.57 | 129,626.00 |
| STEWART INFORMATION SERVICES CORP COM STK USD 0.01 | 7,900.000 | 183,704.50 | 220,015.00 |
| STONE ENERGY CORP COM | 10,200.000 | 347,739.45 | 427,584.00 |
| SUN MICROSYSTEMS COM USD0. 0006 | 51,600.000 | 756,929.03 | 239,940.00 |
| SUNRISE SENIOR LIVING INC COM (FORMERLY SUNRISE ASSISTED LIVING INC) | 9,340.000 | 261,164.33 | 209,029.20 |
| SYMYX TECHNOLOGIES INC COM | 13,425.000 | 191,163.21 | 221,378.25 |
| SYNOPSIS INC COM STK USD0.01 | 7,805.000 | 401,425.89 | 483,363.65 |
| SYSCO CORP USD1 | 23,800.000 | 705,632.37 | 714,952.00 |
| TCF FINANCIAL CORP COM | 5,350.000 | 228,774.05 | 213,144.00 |
| TXU CORP COM | 76,100.000 | 1,218,530.44 | 1,708,445.00 |

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|---|-------------------------|--------------|--------------|
| TARGET CORP COMMON STOCK USD.1667 FORMERLY DAYTON HUDSON CORP | 100,070.000 | 2,782,323.80 | 3,786,648.80 |
| TECHNE CORP COM | 25,525.000 | 768,860.20 | 774,683.75 |
| TERADYNE,INC COM | 9,000.000 | 349,594.10 | 155,790.00 |
| STK USD0.125 TETRA TECH INC NEW COM | 7,600.000 | 98,979.36 | 132,240.00 |
| TEXAS INSTRS INC COM | 115,900.000 | 3,495,809.60 | 2,039,840.00 |
| 3M CO COM STK NPV (FORMERLY MINNESOTA MINING & MFG) | 13,300.000 | 1,624,378.81 | 1,715,434.00 |
| TOLL BROS INC | 7,200.000 | 167,653.89 | 203,832.00 |
| TORO CO | 10,080.000 | 273,078.43 | 400,680.00 |
| TOYS R US COM USD0.10 | 92,300.000 | 1,605,055.24 | 1,118,676.00 |
| TRAVELERS PPTY CAS COM | 3,593.000 | 64,699.01 | 57,128.70 |
| STK USD0.01 CL A TRAVELERS PPTY CAS CORP COMMON STOCK CL B | 7,383.000 | 143,648.67 | 116,429.91 |
| TRIMBLE NAVIGATION COM STK NPV | 6,800.000 | 160,683.18 | 156,604.00 |
| TYCO INTL LTD NEW COM | 72,700.000 | 1,713,917.68 | 1,379,846.00 |
| UST INC COM USD0.5 | 50,100.000 | 1,499,210.78 | 1,755,003.00 |

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ACCOUNT 124079 - COMBINED

HARRIS COROPORATION

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|---|-------------------------|--------------|--------------|
| UNION PAC CORP COM | 46,000.000 | 2,441,699.47 | 2,668,920.00 |
| UNISOURCE ENERGY CORP COM | 8,400.000 | 144,459.92 | 157,920.00 |
| UNITED AUTO GROUP COM STK USD0.0001 | 12,600.000 | 233,239.96 | 274,428.00 |
| UNITED ONLINE INC COMMON STOCK | 4,700.000 | 47,709.68 | 119,098.00 |
| (FORMERLY NETZERO INC) UNITED PARCEL SERVICES CLASS B SHARS | 12,300.000 | 759,653.99 | 783,510.00 |
| UNITED RENTALS INC COM STK USD0.01 | 25,200.000 | 241,393.74 | 350,028.00 |
| UNITED TECHNOLOGIES CORP COM | 23,830.000 | 1,529,879.14 | 1,687,878.90 |
| UNITEDHEALTH GROUP INC COMMON STOCK USD0.01 | 35,200.000 | 1,416,402.47 | 1,768,800.00 |
| UNIVERSAL CORP VA COM | 4,710.000 | 165,983.87 | 199,233.00 |
| UNIVISION COMMUNICATIONS INC CL A | 14,700.000 | 423,325.98 | 446,880.00 |
| UNOCAL CORP COM | 58,500.000 | 2,039,705.70 | 1,678,365.00 |
| UNUMPROVIDENT CORP COM | 113,600.000 | 2,728,719.73 | 1,523,376.00 |
| USTARCOM INC USD0.00125 | 21,550.000 | 436,059.62 | 768,042.00 |
| (REREF FROM RUTSTAR) VALERO ENERGY CORP NEW COM | 2,000.000 | 85,664.56 | 72,660.00 |

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ACCOUNT 124079 - COMBINED

HARRIS COROPORATION

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|--|--------------------------|--------------------------|--------------------------|
| VERITAS DOC INC COM STK USD0.01 | 11,600.000 | 119,915.86 | 133,400.00 |
| VERIZON COMMUNICATIONS COMMON STOCK | 138,134.000 | 5,073,736.84 | 5,449,386.30 |
| VERITAS SOFTWARE CO COM | 17,599.000 | 916,784.58 | 507,203.18 |
| VIACOM INC CLASS B COMMON | 26,007.000 | 1,064,167.64 | 1,135,465.62 |
| VISX COM STK NPV | 10,000.000 | 161,184.18 | 173,500.00 |
| WGL HOLDINGS INC W HLDG CO INC COM | 12,300.000 11,200.000 | 318,135.63 189,847.41 | 328,410.00 189,504.00 |
| WACHOVIA CORP 2ND NEW COM | 18,800.000 | 688,518.85 | 751,248.00 |
| WAL MART STORES INC COM | 179,620.000 | 6,140,823.24 | 9,640,205.40 |
| WALGREEN CO COM | 96,560.000 | 2,381,809.33 | 2,906,456.00 |
| WASTE MGMT INC DEL COM | 107,172.000 | 2,709,590.01 | 2,581,773.48 |
| WATERS CORP COM | 13,200.000 | 409,845.42 | 384,516.00 |
| STK USD0.01 | | | |
| WELLS FARGO & CO NEW COM | 33,300.000 | 1,176,036.54 | 1,678,320.00 |
| WEST CORPORATION COMMON STOCK USD1 (FORMERLY WEST TELESERVICES CORP) | 19,950.000 | 417,396.06 | 531,667.50 |

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|---|-------------------------|--------------|--------------|
| WESTAR ENERGY INC COM STK USD5 (FORMERLY WESTERN RESOURCES INC) | 9,900.000 | 98,680.50 | 160,677.00 |
| WEYERHAEUSER CO COM | 37,620.000 | 1,731,934.70 | 2,031,480.00 |
| WHOLE FOODS MARKET INC COM STK NPV | 2,500.000 | 102,302.57 | 118,825.00 |
| WILLIAMS ENERGY PARTNERS L P COM UN PRT LTD | 3,500.000 | 110,950.00 | 165,760.00 |
| WILMINGTON TRUST CORPORATION NEW | 18,300.000 | 504,138.03 | 537,105.00 |
| WRIGLEY (WILLIAM) JUNIOR CO COM STK NPV | 43,250.000 | 2,378,479.50 | 2,431,947.50 |
| WYETH USD0.3333 (FORMERLY AMERICAN HOME PRODUCTS CORP) | 182,700.000 | 7,566,951.65 | 8,321,985.00 |
| XILINX INC COMMON STOCK | 13,600.000 | 505,411.10 | 344,080.00 |
| XEROX CORP COM | 41,000.000 | 944,991.26 | 434,190.00 |
| YAHOO INC COM STK USD0.01 | 23,000.000 | 786,492.59 | 752,100.00 |
| YANKEE CANDLE INC COM | 12,125.000 | 250,283.16 | 281,542.50 |
| ZALE CORP COM NEW | 3,280.000 | 120,634.19 | 131,200.00 |
| ZIMMER HLDGS INC COM | 8,560.000 | 275,117.25 | 385,628.00 |

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| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST | MARKET VALUE |
|--|-------------------------|---------------|---------------|
| ALLSTATE LIFE INSURANCE GIC #77064 5.430% | 63,206,133.130 | 63,206,133.13 | 63,206,133.13 |
| STATE STREET BANK & TRUST GAC #97019 SYNTHETIC GIC #172481 | 74,675,489.580 | 74,675,489.58 | 74,675,489.58 |
| PRUDENTIAL LIFE INSURANCE #10010-215 4.740% 02/11/2005 | 5,329,503.830 | 5,329,503.83 | 5,329,503.83 |
| GE LIFE & ANNUITY ASSURANCE CO 7.160% 12/08/2003 | 12,792,805.540 | 12,792,805.54 | 12,792,805.54 |
| MONUMENTAL LIFE INS CO MDA 00076FR 6.000% 04/19/2004 | 8,091,191.830 | 8,091,191.83 | 8,091,191.83 |
| MONUMENTAL LIFE CONTRACT #00245TR 6.410% DTD 01JUL2000 DUE 01JUL2002 | 83,451,008.760 | 83,451,008.76 | 83,451,008.76 |
| ALLSTATE LIFE INS #GA-6316 6.030% DTD 25JAN2001 DUE 27JAN2005 | 3,458,174.960 | 3,458,174.96 | 3,458,174.96 |
| CAISSE DES DEPOT BRIC 121-07 | 8,020,762.310 | 8,020,762.31 | 8,020,762.31 |
| ALLSTATE LIFE INS #GA-6326 5.930% DTD 19APR2001 DUE 19APR2005 | 5,675,599.530 | 5,675,599.53 | 5,675,599.53 |
| MASS MUTUAL #35083 4.000% DTD 16NOV2001 DUE 22NOV2004 | 5,326,680.900 | 5,326,680.90 | 5,326,680.90 |
| SECURITY LIFE OF DENVER #SA-0286 5.540% 07/12/2004 | 4,449,556.880 | 4,449,556.88 | 4,449,556.88 |

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ACCOUNT 124079 - COMBINED

HARRIS COROPORATION

| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST | MARKET VALUE |
|---|-------------------------|---------------|---------------|
| PRUDENTIAL CAP-MAC INSD #10010-214 4.960% DTD 09/06/2001 DUE 09/07/2004 | 5,455,951.280 | 5,455,951.28 | 5,455,951.28 |
| SECURITY LIFE OF DENVER #SA-0240 5.360% 04/07/2004 | 5,619,068.290 | 5,619,068.29 | 5,619,068.29 |
| METLIFE #GAC-28220 5.400% DTD 09AUG2001 DUE 10AUG2004 | 2,209,381.500 | 2,209,381.50 | 2,209,381.50 |
| UBS AG #5012 5.898% 05/03/2005 | 73,382,967.750 | 73,382,967.75 | 73,382,967.75 |
| NEW YORK LIFE GA30972-002 5.330% DTD 19JUN2001 DUE 28JUN2004 | 6,667,042.520 | 6,667,042.52 | 6,667,042.52 |
| BANK OF AMERICA NT&SA CONTRACT #99-220 GIC 5.96% | 74,131,426.880 | 74,131,426.88 | 74,131,426.88 |
| CHASE SYNTHETIC GIC# 433121-LT 5.710% DTD 01JUN2000 DUE 01SEP2003 | 60,514,495.050 | 60,514,495.05 | 60,514,495.05 |
| JOHN HANCOCK LIFE INS GAC #15017 7.420% 15AUG2005 | 9,582,862.180 | 9,582,862.18 | 9,582,862.18 |
| METROPOLITAN LIFE INS CO GAC 28845 1.790% DTD 25JUN2003 DUE 23JUN2005 | 5,251,531.350 | 5,251,531.35 | 5,251,531.35 |
| NEW YORK LIFE INS # 31340 4.190% 31JAN2005 | 5,355,024.540 | 5,355,024.54 | 5,355,024.54 |
| TRAVELERS INSURANCE COMPANY GR-18502 2.920% DTD 01JAN2003 DUE 28JAN2010 | 5,061,087.930 | 5,061,087.93 | 5,061,087.93 |

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ACCOUNT 124079 - COMBINED

HARRIS COROPORATION

| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST | MARKET VALUE |
|---|-------------------------|------------------|------------------|
| NEW YORK LIFE INS CO GA 31340-002 4.120% DTD 15APR2002 DUE 15APR2004 | 2,100,163.160 | 2,100,163.16 | 2,100,163.16 |
| METROPOLITAN LIFE INS CO CONTRACT #28813 2.830% DTD 01APR2003 DUE 27MAR2006 | 6,041,891.310 | 6,041,891.31 | 6,041,891.31 |
| METROPOLITAN LIFE INS CO GAC 28590 4.830% DTD 30APR2002 DUE 26APR2005 | 3,170,199.430 | 3,170,199.43 | 3,170,199.43 |
| MONUMENTAL LIFE INSURANCE COMPANY SV04304Q 2.190% DTD 26FEB2003 DUE 26FEB2013 | 7,555,849.830 | 7,555,849.83 | 7,555,849.83 |
| ACCOUNT TOTAL | | 1,831,373,283.71 | 1,850,532,530.23 |
| LESS AMOUNTS INCLUDED IN CASH AND CASH EQUIVALENTS ON THE BALANCE SHEET | | (93,850,131.23) | (93,850,131.23) |
| | | 1,737,523,152.48 | 1,756,682,399.00 |

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HARRIS COROPORATION
RETIREMENT PLAN
COMBINED REPORT

| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|--|----------------------------------|----------------------|--------------------------|
| FRESH DELMONTE PRODUCE COM STK | 10,700.000 24,200.000 | 247,479.04 | 583,815.40 |
| 02MICRO INTERNATIONAL LIMITED COMMON STOCK | 14,625.000 2,550.000 | 129,101.15 | 31,803.96 |
| TARO PHARMACEUTICAL INDS LTD ORD | 4,475.000 9,875.000 | 170,287.35 | 395,212.45 |
| QIAGEN INC ADR COM | 50,825.000 14,700.000 | 326,371.64 | 105,084.35 |
| RESERVE INVSTMT FUND INC 05/20/2000 | 8,512,305.140 10,121,000.000 | 8,512,305.14 | 10,121,000.00 |
| HARRIS RETIREMENT PLAN LOAN | 14,401,717.910 11,652,285.840 | 14,401,717.91 | 11,652,285.84 |
| AGRIUM INC COM NPV USD | 16,200.000 16,200.000 | 190,229.44 | 176,028.19 |
| ALCATEL ALSTHOM & SPONSORED ADR | 40,200.000 40,200.000 | 258,288.53 | 359,132.18 |
| BALLARD PWR SYS INC COM | 33,100.000 33,100.000 | 340,438.21 | 373,272.10 |
| HURRICANE HYDROCARBONS LTD CL A | 9,880.000 25,680.000 | 65,921.78 | 241,828.72 |
| PHARMACIA CORP COMMON STOCK (ACQUIRED) | 9,000.000 29,300.000 | 385,985.09 | 1,192,442.93 |
| ROYAL DUTCH PETE CO N Y REGISTRY SH PAR N CLDR 1.25 | 19,400.000 6,500.000 | 843,732.76 | 273,481.86 |

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HARRIS CORP RETIREMENT PLAN
COMBINED

| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|--|----------------------------------|----------------------|--------------------------|
| TYCO INTL GROUP S A CONV 2.750% DTD 09JAN2003 DUE 15JAN2018 | 342,000.000 342,000.000 | 342,000.00 | 362,520.00 |
| TYCO INTL GROUP S A CONV 3.125% DTD 09JAN2003 DUE 15JAN2023 | 171,000.000 171,000.000 | 171,000.00 | 181,687.50 |
| ALLSTATE LIFE INSURANCE GIC #77064 5.430% | 21,875,777.020 11,780,098.010 | 21,875,777.02 | 11,780,098.01 |
| BUSINESS MEN S ASSURANCE #1309 5.410% 05/05/2003 | 276,818.920 6,365,759.240 | 276,818.92 | 6,365,759.24 |
| CDC INVESTMENT MGMT CORP BRIC #121-05 @ 6.020 % 22/DEC/2002 | 85,539.910 5,097,109.330 | 85,539.91 | 5,097,109.33 |
| STATE STREET BANK & TRUST GAC #97019 SYNTHETIC GIC #172481 | 13,488,298.940 3,665,160.360 | 13,488,298.94 | 3,665,160.36 |
| CDC INVESTMENT MGMT CORP BRIC #121-06 5.890% 06/08/2003 | 243,299.990 7,764,538.950 | 243,299.99 | 7,764,538.95 |
| MONUMENTAL LIFE INS CO MDA 00076FR 6.000% 04/19/2004 | 480,124.160 482,707.940 | 480,124.16 | 482,707.94 |
| MONUMENTAL LIFE CONTRACT #00245TR 6.410% DTD 01JUL2000 DUE 01JUL2002 | 27,977,123.710 4,413,535.940 | 27,977,123.71 | 4,413,535.94 |
| SUNAMERICA LIFE #4993 7.530% DTD 28MAY2000 DUE 23JUN2003 | 255,423.210 3,726,303.970 | 255,423.21 | 3,726,303.97 |

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HARRIS CORP RETIREMENT PLAN
COMBINED

| IDENTITY OF ISSUE, BORROWER, OR SIMILAR PARTY | DESCRIPTION OF INTEREST | COST OF ACQUISITIONS | PROCEED OF DISPOSITIONS |
|---|----------------------------------|----------------------|-------------------------|
| METROPOLITAN LIFE # GAC 25857 5.430% DTD 03/01/2001 DUE 03/31/2003 | 215,545.310 5,558,547.660 | 215,545.31 | 5,558,547.66 |
| CAISSE DES DEPOT BRIC 121-07 | 289,670.220 305,542.410 | 289,670.22 | 305,542.41 |
| UBS AG #5012 5.898% 05/03/2005 | 28,048,964.400 11,087,069.170 | 28,048,964.40 | 11,087,069.17 |
| MASS MUTUAL LIFE INS CO #35069 5.030% DTD 04/06/2001 DUE 04/07/2003 | 204,557.930 5,517,133.850 | 204,557.93 | 5,517,133.85 |
| BANK OF AMERICA NT&SA CONTRACT #99-220 GIC 5.96% | 29,467,703.610 8,075,804.300 | 29,467,703.61 | 8,075,804.30 |
| SUN AMERICA GIC #4991 7.530% DTD 14JUN2000 DUE 09JUN03 | 409,574.280 6,210,506.620 | 409,574.28 | 6,210,506.62 |
| CHASE SYNTHETIC GIC# 433121-LT 5.710% DTD 01JUN2000 DUE 01SEP2003 | 13,305,281.840 15,315,260.800 | 13,305,281.84 | 15,315,260.80 |
| JOHN HANCOCK LIFE INS GAC #15017 7.420% 15AUG2005 | 667,800.000 667,800.000 | 667,800.00 | 667,800.00 |
| PRUDENTIAL GA#10010 6.170% 06/17/2003 | 378,292.980 6,742,743.140 | 378,292.98 | 6,742,743.14 |

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NEW YORK
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CUMULATIVE TRANSACTIONS BY
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HARRIS COROPORATION
RETIREMENT PLAN
COMBINED REPORT

MARKET VALUE 06/30/2002 \$1,845,771,576.16

| SECURITY DESCRIPTION | DISPOSED | | | ACQUIRED | |
|---|----------|----------------|----------------|-----------|----------------|
| | SALES | PROCEEDS | GAIN OR LOSS- | PURCHASES | COST |
| PYRAMID DIRECTED ACCOUNT CASH FUND | 861 | 388,216,789.47 | 0.00 | 956 | 378,780,696.27 |
| STI CLASSIC INSTITUTIONAL CASH MGMT MONEY MARKET FUND | 329 | 104,469,951.37 | 0.00 | 243 | 109,731,627.48 |
| PYRAMID EQUITY INDEX FUND | 82 | 75,001,683.19 | 17,737,876.41- | 79 | 58,176,847.67 |

EIN 34-0276860

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SIGNATURES

The Plan. Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on their behalf by the undersigned hereunto duly authorized.

Harris Corporation Retirement Plan
By: Retirement Plan Administrative Committee,
as Plan Administrator

/s/ David S. Wasserman

David S. Wasserman

Date: December 23, 2003