

Form **990-PF**

Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

OMB No 1545-0052

2000

Department of the Treasury
Internal Revenue Service

Note The organization may be able to use a copy of this return to satisfy state reporting requirements

For calendar year 2000, or tax year beginning **07/01**, 2000, and ending **06/30/2001**

G Check all that apply Initial return Final return Amended return Address change Name change

Name of organization **SEE STMT 19** A Employer identification number **13-5596895**

Use the IRS label **JOSIAH MACY, JR. FOUNDATION** B Telephone number (see page 10 of the instructions) **(212) 486-2424**

Otherwise, print or type **44 EAST 64TH STREET** Room/suite

See Specific Instructions **NEW YORK, NY 10021** City or town, state, and ZIP code

H Check type of organization Section 501(c)(3) exempt private foundation
 Section 4947(a)(1) nonexempt charitable trust Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, col (c), line 16) **164,169,681.** J Accounting method Cash Accrual Other (specify)

F If the foundation is in a 60-month termination under section 507(b)(1)(B) check here

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b) (c), and (d) may not necessarily equal the amounts in column (a) (see page 10 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1	Contributions gifts grants etc received (attach schedule)				
2	Distributions from split-interest trusts				
3	Interest on savings and temporary cash investments	488,498.	488,498.		
4	Dividends and interest from securities	6,502,560.	6,502,560.		
5a	Gross rents				
b	(Net rental income or (loss))				
6a	Net gain or (loss) from sale of assets not on line 10	-4,390,579.			
b	Gross sales price for all assets on line 6a	126,296.			
7	Capital gain net income (from Part IV, line 2)				
8	Net short-term capital gain				
9	Income modifications			1,567.	
10a	Gross sales less returns and allowances				
b	Less Cost of goods sold				
c	Gross profit or (loss) (attach schedule)				
11	Other income (attach schedule) STMT 1	1,826.			
12	Total. Add lines 1 through 11	2,602,305.	6,991,058.	1,567.	
13	Compensation of officers directors trustees, etc	422,500.	75,000.		347,500.
14	Other employee salaries and wages	171,385.	41,402.		129,983.
15	Pension plans, employee benefits	169,814.	48,550.		121,264.
16a	Legal fees (attach schedule) STMT 2	6,500.	NONE	NONE	6,500.
b	Accounting fees (attach schedule) STMT 3	34,710.	17,355.	NONE	17,355.
c	Other professional fees (attach schedule) STMT 4	802,383.	802,383.		
17	Interest				
18	Taxes (attach schedule) (see page 14 of the instructions) STMT 5	240,000.			
19	Depreciation (attach schedule) and depletion STMT 16	118,359.			
20	Occupancy	77,929.	2,717.		75,212.
21	Travel, conferences, and meetings	77,059.	816.		76,243.
22	Printing and publications	36,732.			36,732.
23	Other expenses (attach schedule) STMT 6	164,342.	8,069.		148,473.
24	Total operating and administrative expenses Add lines 13 through 23	2,321,713.	996,292.	NONE	959,262.
25	Contributions, gifts, grants paid STMT 7	7,485,858.			7,251,917.
26	Total expenses and disbursements Add lines 24 and 25	9,807,571.	996,292.	NONE	8,211,179.
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	-7,205,266.			
b	Net investment income (if negative, enter -0-)		5,994,766.		
c	Adjusted net income (if negative, enter -0-)			1,567.	

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing	667,211.	-71,166.	-71,166.
	2	Savings and temporary cash investments	5,527,700.	8,432,185.	8,432,185.
	3	Accounts receivable ▶			
		Less allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges	18,701.	13,746.	13,746.
	10 a	Investments - U.S. and state government obligations (attach schedule) STMT 7	24,430,358.	18,763,783.	18,763,783.
	b	Investments - corporate stock (attach schedule) STMT 7	78,911,897.	85,788,029.	85,788,029.
	c	Investments - corporate bonds (attach schedule) STMT 7	38,855,199.	25,821,834.	25,821,834.
	11	Investments - land buildings and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
12	Investments - mortgage loans				
13	Investments - other (attach schedule) STMT 7	37,778,367.	22,783,300.	22,783,300.	
14	Land buildings and equipment basis ▶ 2,674,385. Less accumulated depreciation (attach schedule) ▶ 683,355.	2,074,752.	1,991,030.	1,991,030.	
15	Other assets (describe ▶ STMT 8)	879,568.	646,940.	646,940.	
16	Total assets (to be completed by all filers - see page 16 of the instructions Also, see page 1, item I)	189,143,753.	164,169,681.	164,169,681.	
Liabilities	17	Accounts payable and accrued expenses	NONE	80,000.	
	18	Grants payable	NONE	233,941.	
	19	Deferred revenue			
	20	Loans from officers directors trustees and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶ STMT 9)	706.	1,695.	
	23	Total liabilities (add lines 17 through 22)	706.	315,636.	
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here <input checked="" type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31				
	24	Unrestricted	189,143,047.	163,854,045.	
	25	Temporarily restricted			
	26	Permanently restricted			
	Organizations that do not follow SFAS 117, check here and complete lines 27 through 31 <input type="checkbox"/>				
	27	Capital stock, trust principal, or current funds			
	28	Paid-in or capital surplus, or land bldg and equipment fund			
	29	Retained earnings accumulated income, endowment or other funds			
30	Total net assets or fund balances (see page 17 of the instructions)	189,143,047.	163,854,045.		
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	189,143,753.	164,169,681.		

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	189,143,047.
2	Enter amount from Part I, line 27a	2	-7,205,266.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 10	3	34,637.
4	Add lines 1, 2, and 3	4	181,972,418.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 11	5	18,118,373.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	163,854,045.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)		(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr)	(d) Date sold (mo., day, yr)
1a SEE STATEMENT 18				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a 180,126,296.		184,516,774.	-4,390,478.	
b				
c				
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))	
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any		
a			-4,390,478.	
b				
c				
d				
e				
2 Capital gain net income or (net capital loss)		{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7		2 -4,390,478.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)		{ If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8		3

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income)

If section 4940(d)(2) applies, leave this part blank

Was the organization liable for the section 4942 tax on the distributable amount of any year in the base period? Yes No
 If "Yes," the organization does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable use assets	(d) Distribution ratio (col (b) divided by col (c))
1999	8,592,645.	180,382,929.	0.04763557753
1998	8,078,619.	170,218,098.	0.04746039989
1997	8,686,721.	165,143,662.	0.05260099537
1996	4,220,825.	144,175,593.	0.02927558619
1995	7,164,707.	132,041,820.	0.05426089250

2 Total of line 1, column (d)	2 0.23123345148
3 Average distribution ratio for the 5-year base period-divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3 0.04624669030
4 Enter the net value of noncharitable-use assets for 2000 from Part X, line 5	4 173,024,023.
5 Multiply line 4 by line 3	5 8,001,788.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6 59,948.
7 Add lines 5 and 6	7 8,061,736.
8 Enter qualifying distributions from Part XII, line 4	8 8,211,179.

If line 8 is equal to or greater than line 7, check the box in Part VI line 1b and complete that part using a 1% tax rate. See the Part VI instructions on page 18

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see page 18 of the instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1 Date of ruling letter _____ (attach copy of ruling letter if necessary - see instructions)		
b	Domestic organizations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b	1	59,948.
c	All other domestic organizations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	
3	Add lines 1 and 2	3	59,948.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	NONE
6	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	6	59,948.
6	Credits/Payments		
a	2000 estimated tax payments and 1999 overpayment credited to 2000	6a	269,136.
b	Exempt foreign organizations - tax withheld at source	6b	NONE
c	Tax paid with application for extension of time to file (Form 8868)	6c	NONE
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	269,136.
8	Enter any penalty or underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed. SEE STATEMENT 19	9	43,852.
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	253,040.
11	Enter the amount of line 10 to be credited to 2001 estimated tax. 110,000. Refunded <input type="checkbox"/>	11	143,040.

Part VII-A Statements Regarding Activities

	Yes	No
1a		X
1b		X
1c	N/A	
2		X
3		X
4a		X
4b	N/A	
5		X
6	X	
7	X	
8a		
8b	X	
9		X
10		X
11	X	
12	The books are in care of TREASURER OF THE FOUNDATION Telephone no 212-486-2424 Located at 44 EAST 64TH STREET, NEW YORK, NY ZIP+4 10021-0000	
13	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here <input type="checkbox"/> and enter the amount of tax-exempt interest received or accrued during the year 13 N/A	

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies

	Yes	No
1 a During the year did the organization (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(6) Agree to pay money or property to a government official? (Exception: Check "No" if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here		<input checked="" type="checkbox"/>
c Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2000?		<input checked="" type="checkbox"/>
2 Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2000, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2000? If "Yes," list the years	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b Are there any years listed in 2a for which the organization is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see page 20 of the instructions)		N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here		
3 a Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b If "Yes," did it have excess business holdings in 2000 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720 to determine if the organization had excess business holdings in 2000)		N/A
4 a Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?		<input checked="" type="checkbox"/>
b Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2000?		<input checked="" type="checkbox"/>
5 a During the year did the organization pay or incur any amount to		
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(3) Provide a grant to an individual for travel, study, or other similar purposes?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here		N/A
c If the answer is "Yes" to question 5a(4), does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant? If "Yes" attach the statement required by Regulations section 53.4945-5(d)	N/A	<input type="checkbox"/> Yes <input type="checkbox"/> No
6 a Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If you answered "Yes" to 6b, also file Form 8870		<input checked="" type="checkbox"/>

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation (see page 19 of the instructions)

(a) Name and address	(b) Title and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
SEE STATEMENT 12		422,500.	41,750.	NONE

2 Compensation of five highest-paid employees (other than those included on line 1 - see page 21 of the instructions) If none, enter "NONE"

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
NONE				

Total number of other employees paid over \$50,000 ▶ NONE

3 Five highest-paid independent contractors for professional services - (see page 21 of the instructions) If none, enter "NONE"

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
MILLER, ANDERSON & SHERRERD, LLP 1 TOWER BRIDGE, W. CONSHOHOCKEN, PA 19428	INVESTMENT MANAGER	245,460.
THE BANK OF NEW YORK ONE WALL STREET, NEW YORK, NY 10286	INVESTMENT CUSTODIAN	281,040.
OFFITBANK 520 MADISON AVENUE, NEW YORK, NY 10022	INVESTMENT MANAGER	70,279.
FIDUCIARY TRUST COMPANY INTERNATIONAL 2 WORLD TRADE CENTER, NEW YORK, NY 10048	INVESTMENT MANAGER	125,603.

Total number of others receiving over \$50,000 for professional services ▶ NONE

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 CONFERENCES - SEE STATEMENT 17	423,436.
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see page 22 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program related investments See page 22 of the instructions	
3 NONE	

Part X Minimum Investment Return (All domestic foundations must complete this part Foreign foundations, see page 22 of the instructions)

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a Average monthly fair market value of securities	1a	175,570,848.
b Average of monthly cash balances	1b	88,059.
c Fair market value of all other assets (see page 23 of the instructions)	1c	NONE
d Total (add lines 1a, b, and c)	1d	175,658,907.
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2 Acquisition indebtedness applicable to line 1 assets	2	NONE
3 Subtract line 2 from line 1d	3	175,658,907.
4 Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 23 of the instructions)	4	2,634,884.
5 Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	173,024,023.
6 Minimum investment return Enter 5% of line 5	6	8,651,201.

Part XI Distributable Amount (see page 23 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here and do not complete this part)

1 Minimum investment return from Part X, line 6		1	8,651,201.
2a Tax on investment income for 2000 from Part VI, line 5	2a	59,948.	
b Income tax for 2000 (This does not include the tax from Part VI)	2b		
c Add lines 2a and 2b		2c	59,948.
3 Distributable amount before adjustments Subtract line 2c from line 1		3	8,591,253.
4a Recoveries of amounts treated as qualifying distributions	4a	1,567.	
b Income distributions from section 4947(a)(2) trusts	4b		
c Add lines 4a and 4b		4c	1,567.
5 Add lines 3 and 4c		5	8,592,820.
6 Deduction from distributable amount (see page 23 of the instructions)		6	NONE
7 Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1		7	8,592,820.

Part XII Qualifying Distributions (see page 24 of the instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1a	8,211,179.
b Program-related investments - total of lines 1-3 of Part IX-B	1b	NONE
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3 Amounts set aside for specific charitable projects that satisfy the		
a Suitability test (prior IRS approval required)	3a	NONE
b Cash distribution test (attach the required schedule)	3b	NONE
4 Qualifying distributions Add lines 1a through 3b Enter here and on Part V, line 8 and Part XIII, line 4	4	8,211,179.
5 Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 24 of the instructions)	5	59,948.
6 Adjusted qualifying distributions Subtract line 5 from line 4	6	8,151,231.

Note The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

Part XIII Undistributed Income (see page 24 of the instructions)

	(a) Corpus	(b) Years prior to 1999	(c) 1999	(d) 2000
1 Distributable amount for 2000 from Part XI, line 7				8,592,820.
2 Undistributed income if any as of the end of 1999				
a Enter amount for 1999			540,780.	
b Total for prior years		NONE		
3 Excess distributions carryover, if any, to 2000				
a From 1995	NONE			
b From 1996	NONE			
c From 1997	NONE			
d From 1998	NONE			
e From 1999	NONE			
f Total of lines 3a through e	NONE			
4 Qualifying distributions for 2000 from Part XII, line 4 8,211,179.				
a Applied to 1999, but not more than line 2a			540,780.	
b Applied to undistributed income of prior years (Election required - see page 25 of the instructions)		NONE		
c Treated as distributions out of corpus (Election required - see page 25 of the instructions)	NONE			
d Applied to 2000 distributable amount				7,670,399.
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2000 (If an amount appears in column (d) the same amount must be shown in column (a))	NONE			NONE
6 Enter the net total of each column as indicated below				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	NONE			
b Prior years' undistributed income Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		NONE		
d Subtract line 6c from line 6b Taxable amount - see page 25 of the instructions		NONE		
e Undistributed income for 1999 Subtract line 4a from line 2a Taxable amount - see page 23 of the instructions				
f Undistributed income for 2000 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2001				922,421.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 25 of the instructions)	NONE			
8 Excess distributions carryover from 1995 not applied on line 5 or line 7 (see page 25 of the instructions)	NONE			
9 Excess distributions carryover to 2001 Subtract lines 7 and 8 from line 6a	NONE			
10 Analysis of line 9				
a Excess from 1996	NONE			
b Excess from 1997	NONE			
c Excess from 1998	NONE			
d Excess from 1999	NONE			
e Excess from 2000	NONE			

Part XIV Private Operating Foundations (see page 25 of the instructions and Part VII-A, question 9) **NOT APPLICABLE**

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2000, enter the date of the ruling ▶

b Check box to indicate whether the organization is a private operating foundation described in section 4942(j)(3) or 4942(j)(5)

	Tax year		Prior 3 years		(e) Total
	(a) 2000	(b) 1999	(c) 1998	(d) 1997	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a Assets alternative test enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test. Enter 2/3 of minimum investment return shown in Part X line 6 for each year listed					
c "Support" alternative test enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)) or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(ii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the organization had \$5,000 or more in assets at any time during the year -- see page 26 of the instructions)

- 1 Information Regarding Foundation Managers**
- a** List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2))
- NONE
- b** List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest
- NONE
- 2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs**
- Check here if the organization only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the organization makes gifts, grants, etc. (see page 26 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.
- a** The name, address, and telephone number of the person to whom applications should be addressed
- SEE STATEMENT 13
- b** The form in which applications should be submitted and information and materials they should include
- SEE STATEMENT 14
- c** Any submission deadlines
- NONE
- d** Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors
- SEE STATEMENT 15

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> SEE STATEMENT 17				7,251,917.
Total			▶ 3a	7,251,917.
b <i>Approved for future payment</i> SEE STATEMENT 17				3,625,461.
Total			▶ 3b	3,625,461.

FORM 990PF, PART I - OTHER INCOME

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----
REFUNDS - PRIOR YEAR GRANTS	1,567.
SALE OF PUBLICATIONS	259.

TOTALS	1,826. =====

FORM 990PF, PART I - LEGAL FEES
 =====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
LEGAL FEES	6,500.			6,500.
TOTALS	6,500.	NONE	NONE	6,500.

FORM 990PF, PART I - ACCOUNTING FEES

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
ERNST & YOUNG LLP - AUDIT FEES	24,000.	12,000.		12,000.
MCGRATH, DOYLE & PHAIR	10,710.	5,355.		5,355.
TOTALS	----- 34,710. =====	----- 17,355. =====	----- NONE =====	----- 17,355. =====

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
INVESTMENT COUNSEL/CUSTODIAN FEES	802,383.	802,383.
TOTALS	802,383.	802,383.
	=====	=====

FORM 990PF, PART I - TAXES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS
-----	-----
EXCISE TAX PROVISION	240,000.
TOTALS	----- 240,000. =====

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
MAINTENANCE	80,941.	4,290.	76,651.
CONSULTING FEES	7,800	NONE	NONE
STATIONERY AND SUPPLIES	8,755.	438	8,317.
PHONE, MESSENGER, CABLE	24,839.	1,242.	23,597.
LIBRARY	5,136.	257.	4,879.
STAFF LUNCHEONS	7,865.	393.	7,472.
POSTAGE	2,307.	115.	2,192.
OFFICE MAINTENANCE	17,627.	881.	16,746.
MEMBERSHIP DUES	3,107.	155.	2,952.
MISCELLANEOUS EXPENSES	5,965.	298.	5,667.
TOTALS	164,342.	8,069.	148,473.

JOSIAH MACY, JR. FOUNDATION
 EIN: 13-5596895
 FYE: JUNE 30, 2001

FORM 990PF, PART II, LINE 10(a), (b), (c) AND LINE 13 *

<u>LINE 10 (a)</u>	<u>6/30/2001 BOOK VALUE</u>	<u>6/30/2001 MARKET VALUE</u>
U S GOVERNMENT AND AGENCY OBLIGATIONS	18,763,783	18,763,783
<u>LINE 10 (b)</u>		
COMMON STOCK	85,788,029	85,788,029
<u>LINE 10 (c)</u>		
CORPORATE OBLIGATIONS	25,620,410	25,620,410
FOREIGN OBLIGATIONS	201,424	201,424
	<u>25,821,834</u>	<u>25,821,834</u>
<u>LINE 13</u>		
COMMINGLED FIXED INCOME FUNDS	14,131,063	14,131,063
MUTUAL FUNDS	8,652,237	8,652,237
	<u>22,783,300</u>	<u>22,783,300</u>

* SEE ATTACHED DETAIL OF INVESTMENTS - STATEMENT 7A

JOSIAH MACY JR FOUNDATION COMBINED
COMBINED REPORT
ANNUAL REPORT / TRADE DATE BASIS
JULY 01, 2000 - JUNE 30, 2001

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
EQUITIES						
COMMON STOCKS						
CONSUMER NON-DURABLES						
BEVERAGES						
5,800 000	ANHEUSER-BUSCH COMPANIES INC COM CUSIP # 035229103	43 028 41 200	249,563 95 238,960 00	(10,603 95)	3,828 00 0 00	1 53 1 60
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,800 000					
9,200 000	COCA-COLA CO USD 0 25 CUSIP # 191216100	50 782 45 000	467,198 68 414,000 00	(53,198 68)	6,624 00 1,656 00	1 42 1 60
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 9,200 000					
6,700.000	PEPSICO INC COM CUSIP # 713448108	44 213 44 200	296,230 19 296,140 00	(90 19)	3,886 00 0 00	1 31 1 31
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 6,700 000					
21,700 000	TOTAL BEVERAGES		1,012,992 82 949,100 00	(63,892 82)	14,338 00 1,656 00	1 42 1 51
BROADCASTING & PUBLISHING						
26,000 000	AOL TIME WARNER INC CUSIP # 00184A105	48 407 53 000	1,258,586 79 1,378,000 00	119,413 21	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 11,750 000	44 393 53 000	521,612 51 622,750 00	101,137 49	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 4,100 000	51 903 53 000	212,800 66 217,300 00	4,499 34	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 10,150 000	51 643 53 000	524,173 62 537,950 00	13,776 38	0 00 0 00	0 00 0 00

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
44,650 000	AT&T CORP LIBERTY MEDIA GRP CL-A CUSIP # 001957208	17 480 17 490	780,480 44 780,928 50	448 06	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 27,650 000	19 171 17 490	530,085 44 483,598 50	(46,486 94)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 17,000 000	14 729 17 490	250,395 00 297,330 00	46,935 00	0 00 0 00	0 00 0 00
4,200 000	CHARTER COMMUNICATIONS INC DEL CUSIP # 16117M107	22 309 23 350	93,696 90 98,070 00	4,373 10	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 4,200 000					
23,300 000	COMCAST CORP CL A SPL CUSIP # 200300200	41 353 43 400	963,524 25 1,011,220 00	47,695 75	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 12,800 000	40 264 43 400	515,379 25 555,520 00	40,140 75	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 10,500 000	42 680 43 400	448,145 00 455,700 00	7,555 00	0 00 0 00	0 00 0 00
2,100 000	FOX ENTMT GROUP INC CUSIP # 35138T107	26 430 27 900	55,503 03 58,590 00	3,086 97	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 2,100 000					
12,010 000	VIACOM INC CL B CUSIP # 925524308	47 272 51 750	567,732 64 621,517 50	53,784 86	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1,800 000	50 307 51 750	90,552 68 93,150 00	2,597 32	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 10,210 000	46 737 51 750	477,179 96 528,367 50	51,187 54	0 00 0 00	0 00 0 00

JOSIAH MACY JR FOUNDATION COMBINED
COMBINED REPORT
ANNUAL REPORT / TRADE DATE BASIS
JULY 01, 2000 - JUNE 30, 2001

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
112,260 000	TOTAL BROADCASTING & PUBLISHING		3,719,524 05 3,948,326 00	228,801 95	0 00 0 00	0 00 0.00
COSMETICS & RELATED PRODUCTS						
6,600 000	AVON PRODUCTS INC COM CUSIP # 054303102	41 688 46 280	275,139 63 305,448 00	30,308 37	5,016 00 0 00	1 82 1 64
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 6,600 000					
10,700 000	COLGATE PALMOLIVE CO COM CUSIP # 194162103	51 305 58 990	548,964 50 631,193 00	82,228 50	6,741 00 0 00	1 23 1 07
	JOSIAH MACY JR FDN - BNY EQUITY 10,700 000					
7,400 000	GILLETTE COMPANY COMMON CUSIP # 375766102	34 223 28 990	253,251 12 214,526 00	(38,725 12)	4,810 00 0 00	1 90 2 24
	JOSIAH MACY JR FDN - BNY EQUITY 7,400 000					
0 000	KIMBERLY-CLARK CORP COM CUSIP # 494368103	0 000 0 000	0 00 0 00	0 00	0 00 896 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 0 000					
7,100 000	PROCTER & GAMBLE CO COM CUSIP # 742718109	86 948 63 800	617,328 85 452,980 00	(164,348 85)	9,940 00 0 00	1 75 2 19
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1,500 000	70 661 63 800	105,991 50 95,700 00	(10,291 50)	2,100 00 0 00	1.98 2 19
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 5,600 000	91 310 63 800	511,337 35 357,280 00	(154,057 35)	7,840 00 0 00	1 53 2 19
31,800 000	TOTAL COSMETICS & RELATED PRODUCTS		1,694,684 10 1,604,147 00	(90,537 10)	26,507 00 896 00	1 56 1.65

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
DRUGS & HEALTH CARE PRODUCTS						
8,100 000	ABBOTT LABORATORIES CUSIP # 002824100	47 326 48 000	383,341 59 388,800 00	5,458 41	6,804 00 0 00	1 77 1 75
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 8,100 000					
10,200 000	BRISTOL MYERS SQUIBB CO COM CUSIP # 110122108	57 850 52 300	590,069 22 533,460 00	(56,609 22)	11,220 00 0 00	1 90 2 10
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 10,200 000					
6,800 000	ELI LILLY & CO COM CUSIP # 532457108	78 643 74 000	534,773 76 503,200 00	(31,573 76)	7,616 00 0 00	1 42 1 51
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 6,800 000					
2,800 000	MEDIMMUNE INC CUSIP # 584699102	36 284 47 200	101,596 53 132,160 00	30,563 47	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 2,800 000					
11,000 000	MERCK & CO INC CUSIP # 589331107	70 152 63 910	771,669 62 703,010 00	(68,659 62)	14,960 00 3,740 00	1 90 2 13
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,700 000	76 641 63 910	283,570 86 236,467 00	(47,103 86)	5,032 00 1,258 00	1 77 2 13
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 7,300 000	66 863 63 910	488,098 76 466,543 00	(21,555 76)	9,928 00 2,482 00	2 03 2 13
56,850 000	PFIZER INC COM CUSIP # 717081103	37 835 40 050	2,150,937 16 2,276,842 50	125,905 34	25,014 00 0 00	1 18 1 10
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 25,150 000	40 123 40 050	1,009,095 67 1,007,257 50	(1,838 17)	11,066 00 0 00	1 10 1 10

JOSIAH MACY JR FOUNDATION COMBINED
COMBINED REPORT
ANNUAL REPORT / TRADE DATE BASIS
JULY 01, 2000 - JUNE 30, 2001

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN - BNY EQUITY	41 317	590,834 84	(18,119 84)	6,292 00	1 06
	14,300 000	40 050	572,715 00		0 00	1 10
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR	31 667	551,006 65	145,863 35	7,656 00	1 39
	17,400 000	40 050	696,870 00		0 00	1 10
5,800 000	PHARMACIA CORP	54 165	314,158 66	(47,648 66)	3,132 00	1 00
	CUSIP # 71713U102	45 950	266,510 00		0 00	1 18
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	5,800 000					
4,500 000	SCHERING-PLOUGH CORP COM	37 339	168,024 00	(4,944 00)	2,880 00	1 71
	CUSIP # 806605101	36 240	163,080 00		0 00	1 77
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	4,500 000					
106,050 000	TOTAL DRUGS & HEALTH CARE PRODUCTS		5,014,570 54	(47,508 04)	71,626 00	1 43
			4,967,062 50		3,740 00	1 44
FOODS						
3,700 000	GENERAL MILLS INC COM	39 511	146,192 18	15,793 82	4,070 00	2 78
	CUSIP # 370334104	43 780	161,986 00		0 00	2 51
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	3,700 000					
3,700 000	TOTAL FOODS		146,192 18	15,793 82	4,070 00	2 78
			161,986 00		0 00	2 51
LEISURE						
8,400 000	CARNIVAL CORPORATION COM	26 733	224,553 90	33,326 10	3,528 00	1 57
	CUSIP # 143658102	30 700	257,880 00		0 00	1 37

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 8,400 000					
15,200 000	ROYAL CARIBBEAN CRUISES LTD CUSIP # V7780T103	19 917 22 110	302,736 49 336,072 00	33,335 51	7,904 00 0 00	2 61 2 35
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 15,200 000					
23,600 000	TOTAL LEISURE		527,290 39 593,952 00	66,661 61	11,432 00 0 00	2 17 1 92
RETAILING						
900 000	CIRCUIT CITY STORES INC COM CUSIP # 172737108	21 260 18 000	19,134 00 16,200 00	(2,934 00)	63 00 15 75	0 33 0 39
	JOSIAH MACY JR FDN - BNY EQUITY 900 000					
22,100 000	CVS CORP CUSIP # 126650100	48 066 38 600	1,062,249 85 853,060 00	(209,189 85)	5,083 00 0 00	0 48 0 60
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,300 000	47 722 38 600	157,483 73 127,380 00	(30,103 73)	759 00 0 00	0 48 0 60
	JOSIAH MACY JR FDN - BNY EQUITY 8,900 000	56 346 38 600	501,477 21 343,540 00	(157,937 21)	2,047 00 0 00	0 41 0 60
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 9,900 000	40 736 38 600	403,288 91 382,140 00	(21,148 91)	2,277 00 0 00	0 56 0 60
5,000 000	DOLLAR GEN CORP CUSIP # 256669102	22 052 19 500	110,260 40 97,500 00	(12,760 40)	640 00 0 00	0 58 0 66
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,000 000					

JOSIAH MACY JR FOUNDATION COMBINED
COMBINED REPORT
ANNUAL REPORT / TRADE DATE BASIS
JULY 01, 2000 - JUNE 30, 2001

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
5,200 000	GAP INC CUSIP # 364760108	23 063 29 000	119,929 64 150,800 00	30,870 36	462 80 0 00	0 39 0 31
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,200 000					
7,700 000	KROGER COMPANY COMMON CUSIP # 501044101	24 686 25 000	190,083 54 192,500 00	2,416 46	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 7,700 000					
3,300 000	LIMITED INC CUSIP # 532716107	15 767 16 520	52,030 77 54,516 00	2,485 23	990 00 0 00	1 90 1 82
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,300 000					
1,400 000	SAFEWAY INC COM NEW CUSIP # 786514208	54 106 48 000	75,747 70 67,200 00	(8,547 70)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1,400 000					
11,500 000	TIFFANY & CO NEW CUSIP # 886547108	31 774 36 220	365,399 86 416,530 00	51,130 14	1,840 00 460 00	0 50 0 44
	JOSIAH MACY JR FDN - BNY EQUITY 11,500 000					
17,500 000	TARGET CORP CUSIP # 87612E106	33 078 34 600	578,869 54 605,500 00	26,630 46	3,850 00 0 00	0 67 0 64
	JOSIAH MACY JR FDN - BNY EQUITY 9,100 000	36 011 34 600	327,704 58 314,860 00	(12,844 58)	2,002 00 0 00	0 61 0 64
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 8,400 000	29 901 34 600	251,164 96 290,640 00	39,475 04	1,848 00 0 00	0 74 0 64

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
27,100 000	WAL MART STORES INC CUSIP # 931142103	47 080 48 800	1,275,875 34 1,322,480 00	46,604 66	7,588 00 1,897 00	0 59 0 57
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 13,800 000	48 303 48 800	666,587 53 673,440 00	6,852 47	3,864 00 966 00	0.58 0 57
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 13,300 000	45 811 48 800	609,287 81 649,040 00	39,752 19	3,724 00 931 00	0 61 0 57
6,500 000	WALGREEN COMPANY COMMON CUSIP # 931422109	27 862 34 460	181,100 00 223,990 00	42,890 00	910 00 0 00	0 50 0 41
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 6,500 000					
108,200 000	TOTAL RETAILING		4,030,680 64 4,000,276 00	(30,404 64)	21,426 80 2,372 75	0.53 0 54
407,310 000	TOTAL CONSUMER NON-DURABLES		16,145,934 72 16,224,849 50	78,914 78	149,399 80 8,664 75	0 93 0 92
CONSUMER DURABLES						
AUTOS, TIRES & RELATED PRODUCTS						
13,720 000	FORD MOTOR CO DEL CUSIP # 345370B60	25 661 24 550	352,072 76 336,826 00	(15,246 76)	16,464 00 0 00	4 68 4 89
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 13,720 000					
13,720.000	TOTAL AUTOS, TIRES & RELATED PRODUCTS		352,072 76 336,826 00	(15,246 76)	16,464 00 0 00	4 68 4 89
CONSUMER APPLIANCES & ELECTRONICS						
3,800 000	KLA TENCOR CORP CUSIP # 482480100	42 826 58 470	162,738 82 222,186 00	59,447 18	0 00 0 00	0 00 0 00

JOSIAH MACY JR FOUNDATION COMBINED
COMBINED REPORT
ANNUAL REPORT / TRADE DATE BASIS
JULY 01, 2000 - JUNE 30, 2001

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,800 000					
3,800 000	TOTAL CONSUMER APPLIANCES & ELECTRONICS		162,738 82 222,186 00	59,447 18	0 00 0 00	0.00 0.00
	MISCELLANEOUS CONSUMER DURABLES					
5,100 000	UNILEVER NV NY SHARE F NEW CUSIP # 904784709	57 949 59 570	295,540 69 303,807 00	8,266 31	5,436 60 0 00	1 84 1 79
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,100 000					
5,100.000	TOTAL MISCELLANEOUS CONSUMER DURABLES		295,540 69 303,807 00	8,266 31	5,436 60 0.00	1.84 1 79
22,620.000	TOTAL CONSUMER DURABLES		810,352 27 862,819 00	52,466 73	21,900 60 0 00	2 70 2.54
	MATERIALS & SERVICES BUILDING					
20,100 000	HOME DEPOT INC USD 0 05 CUSIP # 437076102	45 870 46 550	921,990 69 935,655 00	13,664 31	3,216 00 0 00	0 34 0 34
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 7,150 000	45 161 46 550	322,899 05 332,832 50	9,933 45	1,144 00 0 00	0 35 0 34
	JOSIAH MACY JR FDN - BNY EQUITY 6,400 000	45 320 46 550	290,051 10 297,920 00	7,868 90	1,024 00 0 00	0 35 0 34
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 6,550 000	47 182 46 550	309,040 54 304,902 50	(4,138 04)	1,048 00 0 00	0 34 0 34
7,600 000	MASCO CORPORATION CUSIP # 574599106	22 105 24 960	167,997 00 189,696 00	21,699 00	3,952 00 0 00	2 35 2 08

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 7,600 000					
27,700 000	TOTAL BUILDING		1,089,987 69 1,125,351 00	35,363 31	7,168 00 0 00	0 66 0 64
BUSINESS PRODUCTS & 20,000 000	SERVICES BROADWING INC CUSIP # 111620100	24 913 24 450	498,252 50 489,000 00	(9,252 50)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 20,000 000					
18,750 000	COSTCO WHSL CORP NEW CUSIP # 22160K105	34 971 41 080	655,700 72 770,250 00	114,549 28	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 9,650 000	34 416 41 080	332,115 55 396,422 00	64,306 45	0.00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 9,100 000	35 559 41 080	323,585 17 373,828 00	50,242 83	0 00 0 00	0 00 0 00
3,800 000	EXELON CORP CUSIP # 30161H101	64 711 64 120	245,903 02 243,656 00	(2,247 02)	6,422 00 0 00	2 61 2 64
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,800 000					
7,400 000	FIRST DATA CORP COM CUSIP # 319963104	62 751 64 350	464,357 58 476,190 00	11,832 42	592 00 148 00	0 13 0 12
	JOSIAH MACY JR FDN - BNY EQUITY 7,400 000					
12,462 000	HONEYWELL INTL INC CUSIP # 438516106	48 647 34 990	606,236 73 436,045 38	(170,191 35)	9,346 50 0 00	1 67 2 14



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 2,437 000	40 356 34 990	98,346 95 85,270 63	(13,076 32)	1,827 75 0 00	1 86 2 14
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 10,025 000	50 662 34 990	507,889.78 350,774 75	(157,115 03)	7,518 75 0 00	1 48 2 14
14,500 000	INTERPUBLIC GROUP OF COMPANIES INC CUSIP # 460690100	31 348 29 350	454,548 49 425,575 00	(28,973 49)	5,510 00 0 00	1 23 1 29
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 9,000 000	32 325 29 350	290,923 49 264,150 00	(26,773 49)	3,420 00 0 00	1 18 1 29
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 5,500 000	29 750 29 350	163,625 00 161,425 00	(2,200 00)	2,090 00 0 00	1 28 1 29
8,700 000	QWEST COMMUNICATIONS INTL INC CUSIP # 749121109	34 552 31 870	300,606 50 277,269 00	(23,337 50)	435 00 0 00	0 14 0 16
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 8,700 000					
4,100 000	RADIOSHACK CORP CUSIP # 750438103	44 014 30 500	180,455 45 125,050 00	(55,405 45)	902 00 225 50	0 50 0 72
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 4,100 000					
89,712 000	TOTAL BUSINESS PRODUCTS & SERVICES		3,406,060 99 3,243,035 38	(163,025 61)	23,207 50 373 50	0 68 0 72
CHEMICALS						
9,100 000	AIR PRODUCTS AND CHEMICALS INC COMMON CUSIP # 009158106	40 402 45 750	367,661 76 416,325 00	48,663 24	7,280 00 1,820 00	1 98 1 75
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 9,100 000					

JOSIAH MACY JR FOUNDATION COMBINED
COMBINED REPORT
ANNUAL REPORT / TRADE DATE BASIS
JULY 01, 2000 - JUNE 30, 2001

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
3,100 000	PPG INDUSTRIES INC CUSIP # 693506107	52 721 52 570	163,434 67 162,967 00	(467 67)	5,208 00 0 00	3 19 3 20
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,100 000					
5,100 000	ROHM & HAAS COMPANY COMMON CUSIP # 775371107	33 251 32 900	169,577 73 167,790 00	(1,787 73)	4,080 00 0 00	2 41 2 43
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,100 000.					
17,300 000	TOTAL CHEMICALS		700,674 16 747,082.00	46,407 84	16,568 00 1,820 00	2.36 2.22
DIVERSIFIED COMPANIES						
13,700 000	CORNING INC COM CUSIP # 219350105	37 451 16 710	513,078 16 228,927 00	(284,151 16)	3,288 00 0 00	0 64 1 44
	JOSIAH MACY JR FDN - BNY EQUITY 13,700 000					
66,150 000	GENERAL ELECTRIC CO CUSIP # 369604103	46 249 48 750	3,059,398 16 3,224,812 50	165,414 34	42,336 00 0 00	1 41 1 31
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 27,400 000	50 416 48 750	1,381,396 88 1,335,750 00	(45,646 88)	17,536 00 0 00	1.27 1 31
	JOSIAH MACY JR FDN - BNY EQUITY 18,150 000	47 336 48 750	859,145 68 884,812 50	25,666 82	11,616 00 0 00	1 35 1 31
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 20,600 000	39.750 48 750	818,855 60 1,004,250 00	185,394 40	13,184 00 0 00	1 61 1 31
25,300 000	TYCO INTL LTD COM CUSIP # 902124106	49 068 54 510	1,241,417 21 1,379,103 00	137,685 79	1,265 00 316 25	0 10 0 09

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 11,400 000	50 768 54 510	578,755 86 621,414 00	42,658.14	570 00 142 50	0 10 0 09
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 13,900 000	47 673 54 510	662,661 35 757,689 00	95,027 65	695 00 173 75	0 10 0 09
105,150.000	TOTAL DIVERSIFIED COMPANIES		4,813,893 53 4,832,842 50	18,948 97	46,889 00 316 25	0 97 0 97
HOSPITAL SUPPLIES & 7,500 000	MEDICAL SVCS AMERICAN HOME PRODUCTS CORPORATION CUSIP # 026609107	57 895 58 750	434,211 62 440,625 00	6,413 38	6,900 00 0 00	1 59 1 57
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 7,500 000					
4,600 000	AMGEN INC CUSIP # 031162100	61 453 60 680	282,684 34 279,128 00	(3,556 34)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY - 4,600 000					
2,000 000	BAXTER INTL INC COM CUSIP # 071813109	39 064 50 500	78,127 75 101,000 00	22,872 25	1,164 00 0 00	1 49 1 15
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 2,000 000					
8,000 000	CARDINAL HEALTH INC COM CUSIP # 14149Y108	49 289 69 000	394,312 50 552,000 00	157,687 50	800 00 200 00	0 20 0 14
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 8,000 000					
7,300 000	GENENTECH INC CUSIP # 368710406	72 700 55 100	530,709 25 402,230 00	(128,479 25)	0 00 0 00	0 00 0 00

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN - BNY EQUITY 7,300 000					
4,800 000	GENZYME CORP GENERAL DIVISION COM STK CUSIP # 372917104	51 086 61 000	245,213 00 292,800 00	47,587 00	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 4,800 000					
4,300 000	HCA-HEALTHCARE CO CUSIP # 404119109	36 444 45 190	156,707 87 194,317 00	37,609 13	344 00 0 00	0 22 0 18
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 4,300 000					
3,600 000	HEALTH NET INC CUSIP # 42222G108	18 754 17 400	67,514 04 62,640 00	(4,874 04)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,600 000					
17,200 000	HEALTHSOUTH CORP CUSIP # 421924101	12 777 15 970	219,761 46 274,684 00	54,922 54	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 17,200 000					
33,700 000	JOHNSON & JOHNSON COM CUSIP # 478160104	46 505 50 000	1,567,207 71 1,685,000 00	117,792 29	24,264 00 0 00	1 58 1 44
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 4,800 000	41 813 50 000	200,703 90 240,000 00	39,296 10	3,456 00 0 00	1 72 1 44
	JOSIAH MACY JR FDN - BNY EQUITY 16,100 000	46 210 50 000	743,974 10 805,000 00	61,025 90	11,592 00 0 00	1 56 1 44
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 12,800 000	48 635 50 000	622,529 71 640,000 00	17,470 29	9,216 00 0 00	1 48 1 44

JOSIAH MACY JR FOUNDATION COMBINED
COMBINED REPORT
ANNUAL REPORT / TRADE DATE BASIS
JULY 01, 2000 - JUNE 30, 2001

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
21,100 000	MEDTRONIC INC CUSIP # 585055106	47 666 46 010	1,005,747 05 970,811 00	(34,936 05)	4,853 00 0 00	0 49 0 50
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1,900 000	45 057 46 010	85,607 54 87,419 00	1,811 46	437 00 0 00	0 51 0 50
	JOSIAH MACY JR FDN - BNY EQUITY 9,200 000	45 276 46 010	416,540 51 423,292 00	6,751 49	2,116 00 0 00	0 51 0 50
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 10,000 000	50 360 46 010	503,599 00 460,100 00	(43,499 00)	2,300 00 0 00	0 46 0 50
6,300 000	UNITED HEALTH GROUP INC CUSIP # 91324P102	57 864 61 750	364,540 30 389,025 00	24,484 70	189 00 0 00	0 05 0 05
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 6,300 000					
120,400 000	TOTAL HOSPITAL SUPPLIES & MEDICAL SVCS		5,346,736 89 5,644,260 00	297,523 11	38,514 00 200 00	0 72 0 68
METALS & MINING						
6,900 000	ALCOA INC CUSIP # 013817101	34 485 39 400	237,945 24 271,860 00	33,914 76	4,140 00 0 00	1 74 1 52
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 6,900 000					
6,900 000	TOTAL METALS & MINING		237,945 24 271,860 00	33,914 76	4,140 00 0 00	1.74 1 52
367,162.000	TOTAL MATERIALS & SERVICES		15,595,298 50 15,864,430 88	269,132 38	136,486.50 2,709 75	0 88 0 86

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
CAPITAL GOODS & SERVICES						
MACHINERY						
4,500 000	APPLIED MATERIALS INC CUSIP # 038222105	47 084 49 100	211,879 03 220,950 00	9,070 97	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 4,500 000					
3,700 000	CATERPILLAR INC CUSIP # 149123101	47 068 50 050	174,152 01 185,185 00	11,032 99	5,180 00 0 00	2 97 2 80
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,700 000					
8,200 000	TOTAL MACHINERY		386,031 04 406,135 00	20,103 96	5,180 00 0 00	1 34 1 28
8,200.000	TOTAL CAPITAL GOODS & SERVICES		386,031 04 406,135 00	20,103 96	5,180 00 0 00	1 34 1 28
TECHNOLOGY						
AEROSPACE & DEFENSE						
2,900 000	BOEING COMPANY CUSIP # 097023105	62 244 55 600	180,508 57 161,240 00	(19,268 57)	1,972 00 0 00	1 09 1 72
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 2,900 000					
900 000	NORTHROP GRUMMAN CORP CUSIP # 666807102	87 682 80 100	78,913 88 72,090 00	(6,823 88)	1,440 00 0 00	1 82 2 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 900 000					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
12,100 000	UNITED TECHNOLOGIES CORP CUSIP # 913017109	72 778 73 260	880,617 82 886,446 00	5,828 18	10,890 00 0 00	1 24 1 23
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,400 000	70 218 73 260	379,176 52 395,604 00	16,427 48	4,860 00 0 00	1 28 1 23
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 6,700 000	74 842 73 260	501,441 30 490,842 00	(10,599 30)	6,030 00 0 00	1 20 1 23
15,900 000	TOTAL AEROSPACE & DEFENSE		1,140,040 27 1,119,776 00	(20,264 27)	14,302 00 0 00	1 25 1 28
COMPUTER EQUIPMENT & SOFTWARE						
2,200 000	CIENA CORP CUSIP # 171779101	96 228 38 000	211,702 63 83,600 00	(128,102 63)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 2,200 000					
50,750 000	CISCO SYS INC CUSIP # 17275R10Z	34 080 18 200	1,729,566 64 923,650 00	(805,916 64)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 13,400 000	32 118 18 200	430,382 88 243,880 00	(186,502 88)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 15,650 000	38 429 18 200	601,410 88 284,830 00	(316,580 88)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 21,700 000	32 155 18 200	697,772 88 394,940 00	(302,832 88)	0 00 0 00	0 00 0 00
5,000 000	CONVERSE TECHNOLOGY INC CUSIP # 20586240Z	94 725 57 100	473,625 00 285,500 00	(188,125 00)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 5,000 000					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MRT
14,500 000	DELL COMPUTER CORP CUSIP # 247025109	25 995 26 150	376,931 74 379,175 00	2,243 26	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 14,500 000					
13,400 000	ELECTRONIC DATA SYS CORP CUSIP # 285661104	54 362 62 500	728,447 14 837,500 00	109,052 86	8,040 00 0 00	1 12 0 96
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 7,100 000	59 874 62 500	425,102 21 443,750 00	18,647 79	4,260 00 0 00	1 00 0 96
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 6,300 000	48 150 62 500	303,344 93 393,750 00	90,405 07	3,780 00 0 00	1 25 0 96
44,150 000	EMC CORP(MASS) USD 0 01 CUSIP # 268648102	42 607 29 250	1,881,095 19 1,291,387 50	(589,707 69)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 19,600 000	38 431 29 250	753,245 27 573,300 00	(179,945 27)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 13,050 000	53 827 29 250	702,440 05 381,712 50	(320,727 55)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 11,500 000	36 992 29 250	425,409 87 336,375 00	(89,034 87)	0 00 0 00	0.00 0 00
40,850 000	INTEL CORPORATION CUSIP # 458140100	36 566 29 250	1,493,725 46 1,194,862 50	(298,862 96)	3,268 00 0 00	0 22 0 27
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 10,500 000	37 828 29 250	397,195 04 307,125 00	(90,070 04)	840 00 0 00	0 21 0 27
	JOSIAH MACY JR FDN - BNY EQUITY 12,350 000	30 838 29 250	380,848 38 361,237 50	(19,610 88)	988 00 0 00	0 26 0 27
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 18,000 000	39 760 29 250	715,682 04 526,500 00	(189,182 04)	1,440 00 0 00	0 20 0 27



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
6,600 000	INTERNATIONAL BUSINESS MACHINES CORP CUSIP # 459200101	106 435 113 000	702,472 23 745,800 00	43,327 77	3,696 00 0 00	0 53 0 50
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,300 000	97 833 113 000	322,847 77 372,900 00	50,052.23	1,848 00 0 00	0 57 0 50
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 3,300 000	115 038 113 000	379,624 46 372,900 00	(6,724 46)	1,848 00 0 00	0.49 0 50
3,400 000	MERCURY INTERACTIVE CORP CUSIP # 589405109	110 598 59 900	376,033 20 203,660 00	(172,373 20)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 3,400 000					
17,400 000	MICROSOFT CORP COM CUSIP # 594918104	71 900 73 000	1,251,062 98 1,270,200 00	19,137 02	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 17,400 000					
5,100 000	NOVELLUS SYS INC CUSIP # 670008101	45 295 56 790	231,003 89 289,629 00	58,625 11	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,100 000					
35,700 000	ORACLE CORPORATION CUSIP # 68389X105	21 678 19 000	773,897 62 678,300 00	(95,597 62)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 13,600 000	21 248 19 000	288,971 16 258,400 00	(30,571 16)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 22,100 000	21 942 19 000	484,926 46 419,900 00	(65,026 46)	0 00 0 00	0 00 0 00
4,100 000	SIEBEL SYS INC CUSIP # 826170102	76 422 46 900	313,328 27 192,290 00	(121,038 27)	0 00 0 00	0 00 0 00

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 4,100 000					
42,600 000	SUN MICROSYSTEMS INC COM CUSIP # 866810104	28 794 15 720	1,226,621 64 669,672 00	(556,949 64)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 22,600 000	25 675 15 720	580,264 74 355,272 00	(224,992 74)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 20,000 000	32 318 15 720	646,356 90 314,400 00	(331,956 90)	0 00 0 00	0 00 0 00
285,750 000	TOTAL COMPUTER EQUIPMENT & SOFTWARE		11,769,513 63 9,045,226 00	(2,724,287 63)	15,004 00 0 00	0 13 0 17
	ELECTRICAL EQUIPMENT & ELECTRONICS					
7,500 000	AGILENT TECHNOLOGIES INC CUSIP # 00846U101	33 705 32 500	252,786 60 243,750 00	(9,036 60)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 7,500 000					
14,300 000	ANALOG DEVICES INC CUSIP # 032654105	57 115 43 250	816,742 80 618,475 00	(198,267 80)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,900 000	46 797 43 250	276,104 60 255,175 00	(20,929 60)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 8,400 000	64 362 43 250	540,638 20 363,300 00	(177,338 20)	0 00 0 00	0 00 0 00
7,350 000	EMERSON ELECTRIC COMPANY CUSIP # 291011104	63 670 60 500	467,975 26 444,675 00	(23,300 26)	11,245 50 0 00	2 40 2 53
	JOSIAH MACY JR FDN - BNY EQUITY 7,350 000					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
10,600 000	LUCENT TECHNOLOGIES INC CUSIP # 549463107	11 464 6 210	121,521 58 65,826 00	(55,695 58)	848 00 0 00	0 70 1 29
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 10,600 000					
2,200 000	MICRON TECHNOLOGY CUSIP # 595112103	39 430 41 100	86,745 20 90,420 00	3,674 80	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 2,200 000					
32,500 000	SOLETRON CORP CUSIP # 834182107	35 392 18 300	1,150,256 22 594,750 00	(555,506 22)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 18,800 000	34 363 18 300	646,024 96 344,040 00	(301,984 96)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 13,700 000	36 805 18 300	504,231 26 250,710 00	(253,521 26)	0 00 0 00	0 00 0 00
6,800 000	TERADYNE INC CUSIP # 880770102	37 245 35 000	253,262 95 238,000 00	(15,262 95)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 6,800 000					
13,050 000	TEXAS INSTRUMENTS INC CUSIP # 882508104	49 338 31 900	643,863 34 416,295 00	(227,568 34)	1,109 25 0 00	0 17 0 27
	JOSIAH MACY JR FDN - BNY EQUITY 13,050 000					
1,700 000	VITESSE SEMICONDUCTOR CORP CUSIP # 928497106	38 169 21 040	64,886 96 35,768 00	(29,118 96)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1,700 000					

JOSIAH MACY JR FOUNDATION COMBINED
COMBINED REPORT
ANNUAL REPORT / TRADE DATE BASIS
JULY 01, 2000 - JUNE 30, 2001

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
6,500 000	WATERS CORP CUSIP # 941848103	38 845 27 610	252,490 40 179,465 00	(73,025 40)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 6,500 000					
5,800 000	XILINX INC CUSIP # 983919101	44 185 41 240	256,274 01 239,192 00	(17,082 01)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,800 000					
108,300 000	TOTAL ELECTRICAL EQUIPMENT & ELECTRONICS		4,366,805 32 3,166,616 00	(1,200,189 32)	13,202 75 0 00	0 30 0 42
409,950 000	TOTAL TECHNOLOGY		17,276,359 22 13,331,618 00	(3,944,741 22)	42,508 75 0 00	0 25 0 32
	ENERGY OIL & COAL					
5,800 000	ANADARKO PETE CORP CUSIP # 032511107	67 696 53 910	392,639 03 312,678 00	(79,961 03)	1,160 00 0 00	0 30 0 37
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 5,800 000					
2,200 000	BAKER HUGHES INC CUSIP # 057224107	40 720 33 500	89,584 15 73,700 00	(15,884 15)	1,012 00 0 00	1 13 1 37
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 2,200 000					
13,950 000	BP P L C SPONS ADR CUSIP # 055622104	52 068 49 850	726,348 47 695,407 50	(30,940 97)	17,856 00 0 00	2 46 2 57
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 6,600 000	50 616 49 850	334,062 75 329,010 00	(5,052 75)	8,448 00 0 00	2 53 2 57

JOSIAH MACY JR FOUNDATION COMBINED
COMBINED REPORT
ANNUAL REPORT / TRADE DATE BASIS
JULY 01, 2000 - JUNE 30, 2001

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN - BNY EQUITY 7,350 000	53 372 49 850	392,285 72 366,397 50	(25,888 22)	9,408 00 0 00	2 40 2 57
4,600 000	BURLINGTON RES INC COM CUSIP # 122014103	51 098 39 750	235,048 68 182,850 00	(52,198 68)	2,530 00 1,031 25	0 54 0 69
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 0 000	0 000 39 750	0 00 0 00	0 00	0 00 398 75	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 4,600 000	51 098 39 750	235,048 68 182,850 00	(52,198 68)	2,530 00 632 50	1 08 1 38
7,500 000	CONSTELLATION ENERGY GROUP INC CUSIP # 210371100	48 899 42 600	366,745 70 319,500 00	(47,245 70)	3,600 00 900 00	0 98 1 13
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 7,500 000					
16,737 000	EL PASO CORPORATION CUSIP # 28336L109	65 207 52 540	1,091,370 02 879,361 98	(212,008 04)	14,226 45 3,556 61	1 34 1 62
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 2,337 000	57 122 52 540	133,493 65 122,785 98	(10,707 67)	1,986 45 496 61	1 49 1 62
	JOSIAH MACY JR FDN - BNY EQUITY 7,800 000	64 284 52 540	501,416 37 409,812 00	(91,604 37)	6,630 00 1,657 50	1 32 1 62
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 6,600 000	69 161 52 540	456,460 00 346,764 00	(109,696 00)	5,610 00 1,402 50	1 23 1 62
1,400 000	ENSCO INTL INC CUSIP # 26874Q100	36 360 23 400	50,904 17 32,760 00	(18,144 17)	140 00 0 00	0 28 0 43
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1,400 000					
23,660 000	EXXON MOBIL CORP CUSIP # 30231G102	84 115 87 350	1,990,149 28 2,066,701 00	76,551 72	41,641 60 293 20	2 12 2 01

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 12,300 000	88 105 87 350	1,083,687 68 1,074,405 00	(9,282 68)	21,648 00 66 00	2 00 2 01
	JOSIAH MACY JR FDN - BNY EQUITY 4,200 000	84 901 87 350	356,584 50 366,870 00	10,285 50	7,392 00 84 00	2 07 2 01
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 7,160 000	76 798 87 350	549,877 10 625,426 00	75,548 90	12,601 60 143 20	2 29 2 01
3,100 000	GLOBAL MARINE INC COM NEW CUSIP # 379352404	28 943 18 630	89,724 24 57,753 00	(31,971 24)	0 00 0 00	0 00 0,00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,100 000					
3,200 000	ROYAL DUTCH PETE CO CUSIP # 780257804	60 618 58 270	193,976 12 186,464 00	(7,512 12)	3,817 60 0 00	1 97 2 05
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,200 000					
8,000 000	SCHLUMBERGER LIMITED COM CUSIP # 806857108	65 155 52 650	521,238 85 421,200 00	(100,038 85)	6,000 00 1,500 00	1 15 1 42
	JOSIAH MACY JR FDN - BNY EQUITY 8,000 000					
17,864 000	TRANSOCEAN SEDCO FOREX INC CUSIP # G90078109	54 187 41 250	967,998 89 736,890 00	(231,108 89)	2,143 68 0 00	0 22 0 29
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 2,150 000	53 189 41 250	114,355 77 88,687 50	(25,668 27)	258 00 0 00	0 23 0 29
	JOSIAH MACY JR FDN - BNY EQUITY 4,714 000	50 394 41 250	237,555 12 194,452 50	(43,102 62)	565 68 0 00	0 24 0 29
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 11,000 000	56 008 41 250	616,088 00 453,750 00	(162,338 00)	1,320 00 0 00	0 21 0 29



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
1,900 000	TEXACO INC COM CUSIP # 881694103	65 283 66 660	124,038 30 126,654 00	2,615 70	3,420 00 0 00	2 76 2 70
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1,900 000					
1,900 000	TIDEWATER INC CUSIP # 886423102	44 212 37 700	84,002 45 71,630 00	(12,372 45)	1,140 00 0 00	1 36 1 59
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1,900 000					
8,350 000	TOTAL FINA ELF S A ADR CUSIP # 89151E109	66 024 70 200	551,297 79 586,170 00	34,872 21	9,994 95 0 00	1 81 1 71
	JOSIAH MACY JR FDN - BNY EQUITY 8,350 000					
120,161.000	TOTAL OIL & COAL		7,475,066 14 6,749,719 48	(725,346 66)	108,682 28 7,281 06	1 45 1 61
OIL SERVICE						
17,650 000	ENRON CORP CUSIP # 293561106	65 115 49 100	1,149,274 24 866,615 00	(282,659 24)	8,825 00 0 00	0 77 1 02
	JOSIAH MACY JR FDN - BNY EQUITY 7,850 000	72 773 49 100	571,270 92 385,435 00	(185,835 92)	3,925 00 0 00	0 69 1 02
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 9,800 000	58 980 49 100	578,003 32 481,180 00	(96,823.32)	4,900 00 0 00	0 85 1 02
10,150 000	WILLIAMS CO INC CUSIP # 969457100	38 582 32 950	391,609 73 334,442 50	(57,167 23)	6,090 00 0 00	1 56 1 82
	JOSIAH MACY JR FDN - BNY EQUITY 10,150 000					

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
27,800 000	TOTAL OIL SERVICE		1,540,883 97	(339,826 47)	14,915 00	0 97
			1,201,057 50		0 00	1 24
147,961 000	TOTAL ENERGY		9,015,950 11	(1,065,173 13)	123,597 28	1 37
			7,950,776 98		7,281 06	1.55
TRANSPORTATION						
TRANSPORTATION PRODUCTS & SERVICES						
1,400 000	CSX CORP COM	31 950	44,730 00	6,006 00	1,680 00	3 76
	CUSIP # 126408103	36 240	50,736 00		0 00	3 31
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	1,400 000					
2,500 000	CONTINENTAL AIRLS INC CL B	46 933	117,333 25	5,791 75	0 00	0 00
	CUSIP # 210795308	49 250	123,125 00		0 00	0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	2,500 000					
11,600 000	UNITED PARCEL SVC INC CL B	60 692	704,025 32	(33,545 32)	8,816 00	1 25
	CUSIP # 911312106	57 800	670,480 00		0 00	1 31
	JOSIAH MACY JR FDN - BNY EQUITY	61 408	294,759 53	(17,319 53)	3,648 00	1 24
	4,800 000	57 800	277,440 00		0 00	1 31
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR	60 186	409,265 79	(16,225 79)	5,168 00	1 26
	6,800 000	57 800	393,040 00		0 00	1 31
15,500 000	TOTAL TRANSPORTATION PRODUCTS & SERVICES		866,088 57	(21,747 57)	10,496 00	1 21
			844,341 00		0 00	1 24
15,500 000	TOTAL TRANSPORTATION		866,088 57	(21,747 57)	10,496 00	1 21
			844,341 00		0 00	1 24



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
UTILITIES						
UTILITIES - ELECTRIC						
7,900 000	AES CORPORATION CUSIP # 00130H105	50 916 43 050	402,234 52 340,095 00	(62,139 52)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 7,900 000					
10,100 000	DUKE ENERGY CORP COM CUSIP # 264399106	38 923 39 010	393,121 34 394,001 00	879 66	11,110 00 0 00	2 83 2 82
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 10,100 000					
3,900 000	RELIANT ENERGY INC CUSIP # 75952J108	43 968 32 210	171,473 67 125,619 00	(45,854 67)	5,850 00 0 00	3 41 4 66
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,900 000					
21,900.000	TOTAL UTILITIES - ELECTRIC		966,829 53 859,715 00	(107,114 53)	16,960 00 0 00	1 75 1 97
UTILITIES - TELECOMMUNICATIONS						
7,825 000	A T & T CORP COM CUSIP # 001957109	39 356 22 000	307,957 09 172,150 00	(135,807 09)	1,173 75 293 44	0 38 0 68
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 7,825 000					
8,250 000	ALLEGIANCE TELECOM INC CUSIP # 01747T102	38 799 14 990	320,088 48 123,667 50	(196,420 98)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 8,250 000					

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
20,470 000	CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP # 184502102	59 533 62 700	1,218,641 86 1,283,469 00	64,827 14	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1,600 000	55 564 62 700	88,901 79 100,320 00	11,418 21	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN - BNY EQUITY 10,150 000	55 429 62 700	562,605 14 636,405 00	73,799 86	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 8,720 000	65 038 62 700	567,134 93 546,744 00	(20,390 93)	0 00 0 00	0 00 0 00
13,800 000	GENERAL MTRS CORP CL H NEW CUSIP # 370442832	24 997 20 860	344,962 44 287,868 00	(57,094 44)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 7,800 000	21 070 20 860	164,347 44 162,708 00	(1,639 44)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 6,000 000	30 103 20 860	180,615 00 125,160 00	(55,455 00)	0 00 0 00	0 00 0 00
6,800 000	JDS UNIPHASE CORP CUSIP # 46612J101	58 327 12 500	396,621 39 85,000 00	(311,621 39)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 6,800 000					
20,700 000	NOKIA CORP ADR-A SHS CUSIP # 654902204	28 581 22 190	591,630 25 459,333 00	(132,297 25)	4,367 70 0 00	0 74 0 95
	JOSIAH MACY JR FDN - BNY EQUITY 20,700 000					
9,500 000	NORTEL NETWORKS CORP NEW CUSIP # 656568102	54 346 9 030	516,282 56 85,785 00	(430,497 56)	712 50 0 00	0 14 0 83
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 9,500 000					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
1,600 000	QUALCOMM INC CUSIP # 747525103	63 129 58 480	101,006 31 93,568 00	(7,438 31)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1,600 000					
29,148 000	SBC COMMUNICATIONS INC CUSIP # 78387G103	45 887 40 060	1,337,500 24 1,167,668 88	(169,831 36)	29,876 70 0 00	2 30 2 56
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 17,048 000	49 998 40 060	852,362 00 682,942 88	(169,419 12)	17,474 20 0 00	2.05 2 56
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 12,100 000	40 094 40 060	485,138 24 484,726 00	(412 24)	12,402 50 0 00	2 56 2 56
7,200 000	SPRINT CORP PCS GROUP S-1 CUSIP # 852061506	28 132 24 150	202,553 24 173,880 00	(28,673 24)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 7,200 000					
2,600 000	TELLABS INC CUSIP # 879664100	39 756 19 380	103,364 82 50,388 00	(52,976 82)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 2,600 000					
19,600 000	VODAFONE GROUP PLC SPONS ADR CUSIP # 92857W100	38 335 22 350	751,365 75 438,060 00	(313,305 75)	3,920 00 1,783 60	0 52 0 89
	JOSIAH MACY JR FDN - BNY EQUITY 19,600 000					
11,400 000	VERIZON COMMUNICATIONS INC CUSIP # 92343V104	51 264 53 500	584,413 14 609,900 00	25,486 86	17,556 00 0 00	3 00 2 88
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 11,400 000					

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
31,238 000	WORLDCOM INC CUSIP # 98157D106	27 916 14 200	872,034 95 443,579 60	(428,455 35)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 19,038 000	23 201 14 200	441,696 45 270,339 60	(171,356 85)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 12,200 000	35 274 14 200	430,338 50 173,240 00	(257,098 50)	0 00 0 00	0 00 0 00
190,131.000	TOTAL UTILITIES - TELECOMMUNICATIONS		7,648,422 52 5,474,316 98	(2,174,105 54)	57,606 65 2,077 04	0 75 1 05
212,031 000	TOTAL UTILITIES		8,615,252 05 6,334,031 98	(2,281,220 07)	74,566 65 2,077 04	0 87 1 18
FINANCIAL						
BANKS & OTHER FINANCIAL SERVICES						
30,099 000	AMERICAN INTERNATIONAL GROUP INC COI. CUSIP # 026874107	75 184 85 010	2,262,954 30 2,558,715 99	295,761 69	5,056 62 0 00	0 22 0 20
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 7,550 000	80 216 85 010	605,632 47 641,825 50	36,193 03	1,268 40 0 00	0 21 0 20
	JOSIAH MACY JR FDN - BNY EQUITY 9,112 000	77 090 85 010	702,442 53 774,611 12	72,168 59	1,530 81 0 00	0 22 0 20
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 13,437 000	71 063 85 010	954,879 30 1,142,279 37	187,400 07	2,257 41 0 00	0 24 0 20
10,800 000	BANK AMER CORP CUSIP # 060505104	51 757 60 030	558,977 78 648,324 00	89,346 22	24,192 00 0 00	4 33 3 73
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 10,800 000					
7,000 000	BANK OF NEW YORK COMPANY INC COM CUSIP # 064057102	53 035 48 000	371,243 96 336,000 00	(35,243 96)	5,040 00 0 00	1 36 1 50



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 7,000 000					
5,000 000	CAPITAL ONE FINL CORP COM CUSIP # 14040H105	61 020 60 150	305,100 95 300,750 00	(4,350 95)	530 00 0 00	0 17 0 18
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,000 000					
25,400 000	SCHWAB CHARLES CORP NEW CUSIP # 808513105	25 100 15 750	637,537 69 400,050 00	(237,487 69)	1,117 60 0 00	0 20 0 28
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 4,200 000	19 157 15 750	80,459 67 66,150 00	(14,309 67)	184 80 0 00	0 23 0 28
	JOSIAH MACY JR FDN - BNY EQUITY 21,200 000	26 277 15 750	557,078 02 333,900 00	(223,178 02)	932 80 0 00	0 17 0 28
41,616 000	CITIGROUP INC CUSIP # 172967101	45 525 52 840	1,894,588 62 2,198,989 44	304,400 82	23,304 96 0 00	1 23 1 06
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 12,033 000	50 900 52 840	612,478 76 635,823 72	23,344 96	6,738 48 0 00	1 10 1 06
	JOSIAH MACY JR FDN - BNY EQUITY 14,983 000	44 426 52 840	665,630 35 791,701 72	126,071 37	8,390 48 0 00	1 26 1 06
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 14,600 000	42 225 52 840	616,479 51 771,464 00	154,984 49	8,176 00 0 00	1.33 1 06
6,200 000	FREDDIE MAC COM CUSIP # 313400301	63 008 68 050	390,650 60 421,910 00	31,259 40	4,960 00 0 00	1 27 1 18
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 6,200 000					
11,500 000	FEDERAL NATL MTC ASSN FANNIE MAE) CUSIP # 313586109	78 092 85 150	898,062 85 979,225 00	81,162 15	13,800 00 0 00	1 53 1 41

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN - BNY EQUITY	77 702	427,362 85	40,962 15	6,600 00	1 54
	5,500 000	85 150	468,325 00		0 00	1 41
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR	78 450	470,700 00	40,200 00	7,200 00	1 53
	6,000 000	85 150	510,900 00		0 00	1 41
11,700 000	FIRST UNION CORP	32 473	379,932 81	28,865 19	11,232 00	2 96
	CUSIP # 337358105	34 940	408,798 00		0 00	2 75
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	11,700 000					
5,200 000	FLEETBOSTON FINL CORP	38 819	201,858 35	3,281 65	6,864 00	3 40
	CUSIP # 339030108	39 450	205,140 00		2,838 00	3 35
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	5,200 000					
1,800 000	GOLDMAN SACHS GROUP INC	105 580	190,043 37	(35,603 37)	864 00	0 45
	CUSIP # 38141G104	85 800	154,440 00		0 00	0 56
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	1,800 000					
800 000	HARTFORD FINL SVCS GROUP INC COM	68 224	54,578 90	141 10	800 00	1 47
	CUSIP # 416515104	68 400	54,720 00		200 00	1 46
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	800 000					
1,600 000	HOUSEHOLD INTL INC	63 707	101,930 89	4,789 11	1,408 00	1 38
	CUSIP # 441815107	66 700	106,720 00		352 00	1 32
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	1,600 000					
22,850 000	J P MORGAN CHASE & CO	49 175	1,123,643 53	(104,533 53)	31,076 00	2 77
	CUSIP # 46625H100	44 600	1,019,110 00		0 00	3 05



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN - BNY EQUITY	47 474	472,363 96	(28,593 96)	13,532 00	2 86
	9,950 000	44 600	443,770 00		0 00	3 05
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR	50 487	651,279 57	(75,939 57)	17,544 00	2.69
	12,900 000	44 600	575,340 00		0 00	3 05
2,100 000	LEHMAN BROTHERS HLDGS INC	73 468	154,282 58	7,921 42	588 00	0 38
	CUSIP # 524908100	77 240	162,204 00		0 00	0 36
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	2,100 000					
5,600 000	MARSH & MCLENNAN COS INC	87 282	488,777 65	76,822 35	11,872 00	2 43
	CUSIP # 571748102	101 000	565,600 00		0 00	2 10
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR					
	5,600 000					
4,900 000	MERRILL LYNCH & CO INC	60 618	297,026 47	(6,701 47)	3,136 00	1 06
	CUSIP # 590188108	59 250	290,325 00		0 00	1 08
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER					
	4,900 000					
4,800 000	MORGAN STANLEY DEAN WITTER & CO	69 861	335,332 78	(27,028 78)	4,416 00	1 32
	CUSIP # 617446448	64 230	308,304 00		0 00	1 43
	JOSIAH MACY JR FDN - BNY EQUITY					
	4,800 000					
10,150 000	NORTHERN TRUST CORP	58 432	593,089 63	41,285 37	6,293 00	1 06
	CUSIP # 665859104	62 500	634,375 00		1,573 25	0 99
	JOSIAH MACY JR FDN - BNY EQUITY					
	10,150 000					
900 000	PNC FINANCIAL SERVICES GROUP INC	71 929	64,736 00	(5,525 00)	1,728 00	2 67
	CUSIP # 693475105	65 790	59,211 00		0 00	2 92

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 900 000					
3,100 000	PARKER HANNIFIN CORP CUSIP # 701094104	44 627 42 440	138,342 41 131,564 00	(6,778 41)	2,232 00 0 00	1 61 1 70
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,100 000					
1,300 000	SUNTRUST BANKS INC CUSIP # 867914103	65 067 64 780	84,586 45 84,214 00	(372 45)	2,080 00 0 00	2 46 2 47
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1,300 000					
8,500 000	US BANCORP DEL CUSIP # 902973304	22 685 22 790	192,824 86 193,715 00	890 14	6,375 00 1,950 00	3 31 3 29
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 8,500 000					
600 000	WASHINGTON MUT INC COM CUSIP # 939322103	34 500 37 550	20,700 00 22,530 00	1,830 00	528 00 0 00	2 55 2 34
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 600 000					
24,400 000	WELLS FARGO & CO NEW CUSIP # 949746101	47 984 46 430	1,170,812 00 1,132,892 00	(37,920 00)	23,424 00 0 00	2 01 2 07
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 14,400 000	49 218 46 430	708,732 40 668,592 00	(40,140 40)	13,824 00 0 00	1 95 2 07
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 10,000 000	46 208 46 430	462,079 60 464,300 00	2,220 40	9,600 00 0 00	2 08 2 07
247,915.000	TOTAL BANKS & OTHER FINANCIAL SERVICES		12,911,615 43 13,377,826 43	466,211 00	192,917 18 6,913 25	1 49 1 44



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
INSURANCE						
5,600 000	ACE LTD CUSIP # G0070K103	37 639 39 090	210,781 05 218,904 00	8,122 95	3,024 00 840 00	1 43 1 38
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,600 000					
3,000 000	CHUBB CORPORATION COM CUSIP # 171232101	69 942 77 430	209,826 10 232,290 00	22,463 90	4,080 00 1,020 00	1 94 1 76
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 3,000 000					
900 000	CIGNA CORP COM CUSIP # 125509109	102 461 95 820	92,214 64 86,238 00	(5,976 64)	1,152 00 288 00	1 25 1 34
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 900 000					
19,900 000	ST PAUL COS INC VTC CUSIP # 792860108	43 735 50 700	870,331 03 1,008,930 00	138,598 97	22,288 00 5,572 00	2 53 2 21
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 5,800 000	45 324 50 700	262,876 53 294,060 00	31,183 47	6,496 00 1,624 00	2 47 2 21
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 14,100 000	43 082 50 700	607,454 50 714,870 00	107,415 50	15,792 00 3,948 00	2 60 2 21
29,400 000	TOTAL INSURANCE		1,383,152 82 1,546,362 00	163,209 18	30,544 00 7,720 00	2 21 1 98
277,315 000	TOTAL FINANCIAL		14,294,768 25 14,924,188 43	629,420 18	223,461 18 14,633 25	1 56 1 50
1,868,049 000	TOTAL COMMON STOCKS		83,006,034 73 76,743,190 77	(6,262,843 96)	787,596 76 35,365 85	0 95 1 03

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
COMMINGLED FUNDS - EQUITY						
966,328 797	MORGAN STANLEY INTERNATIONAL CUSIP # S86257790	12 321 9 360	11,906,098 51 9,044,837 54	(2,861,260 97)	0 00 0 00	0 00 0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 966,328 797					
966,328 797	TOTAL COMMINGLED FUNDS - EQUITY		11,906,098 51 9,044,837 54	(2,861,260 97)	0 00 0 00	0 00 0 00
2,834,377 797	TOTAL EQUITIES		94,912,133 24 85,788,028 31	(9,124,104 93)	787,596 76 35,365 85	0 83 0 92
FIXED INCOME INVESTMENTS						
CORPORATE BONDS						
BANK CORPORATE BONDS						
80,000 000	BANC ONE CORP 7 6250% DUE 10/15/26 CUSIP # 059438AH4 ISSUED 10/29/96	97 215 103 157	77,771 90 82,525 60	4,753 70	6,100 00 1,287 78	7 84 7 39
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 80,000 000					
10,000 000	BANC ONE CORP SUB NT 8 0000% DUE 04/29/27 CUSIP # 059438AK7 ISSUED 04/29/97	104 728 107 512	10,472 80 10,751 20	278 40	800 00 137 78	7 64 7 44
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 10,000 000					
69,000 000	BANK AMER CORP 7 1250% DUE 09/15/06 CUSIP # 060505AF1 ISSUED 09/22/00	103 468 104 219	71,392 92 71,910 94	518 02	4,916 25 1,447 56	6 89 6 84



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN - FIXED 69,000 000					
205,000 000	BANK AMER CORP 7 4000% DUE 01/15/11 CUSIP # 060505AG9 ISSUED 01/23/01	103 699 103 906	212,583 50 213,007 81	424 31	15,170 00 6,657 94	7 14 7 12
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 85,000 000	103 211 103 906	87,729 50 88,320 31	590 81	6,290 00 2,760 61	7 17 7 12
	JOSIAH MACY JR FDN - FIXED 120,000 000	104 045 103 906	124,854 00 124,687 50	(166 50)	8,880 00 3,897 33	7 11 7 12
65,000 000	CHASE SUB NTS 7 0000% DUE 11/15/09 CUSIP # 16161ABX5 ISSUED 11/22/99	96 076 102 080	62,449 55 66,352 00	3,902 45	4,550 00 581 39	7 29 6 86
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 65,000 000					
200,000 000	J P MORGAN CHASE & CO 6 7500% DUE 02/01/11 CUSIP # 46625HAJ9 ISSUED 01/30/01	99 641 100 139	199,282 00 200,278 00	996 00	13,500 00 5,662 50	6 77 6 74
	JOSIAH MACY JR FDN-OFFITBANK 200,000 000					
98,000 000	WELLS FARGO & CO NEW 7 2500% DUE 08/24/05 CUSIP # 949746CC3 ISSUED 08/24/00	100 310 105 034	98,303 66 102,933 32	4,629 66	7,105 00 2,506 49	7 23 6 90
	JOSIAH MACY JR FDN - FIXED 98,000 000					
727,000 000	TOTAL BANK CORPORATE BONDS		732,256 33 747,758 87	15,502 54	52,141 25 18,281 44	7 12 6 97

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
ASSET BACKED SECURITIES						
MORTGAGE PASS-THROUGH CERTIFICATE						
122,726 935	BEAR STEARNS COML MTG SECS INC 6 8000% DUE 09/15/08 ORIGINAL FACE 135,000 000 CUSIP # 07383FBD9 ISSUED 07/01/99	98 559 102 552	120,958 79 125,858 33	4,899 54	8,345 43 695 45	6 90 6 63
	JOSIAH MACY JR FDN - FIXED 122,726 935					
105,000 000	DR STRUCTURED FIN CORP 9 3500% DUE 08/15/19 CUSIP # 232928AG6 ISSUED 08/16/94	103 850 87 000	109,042 50 91,350 00	(17,692 50)	9,817 50 3,708 83	9 00 10 75
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 105,000 000					
141,000 000	MORGAN STANLEY DEAN WITTER CAP II TR 6 6600% DUE 01/15/11 CUSIP # 61746WGB0 ISSUED 02/01/01	100 546 99 950	141,770 00 140,929 73	(840 27)	9,390 60 782 55	6 62 6 66
	JOSIAH MACY JR FDN - FIXED 141,000 000					
160,000 000	RESIDENTIAL FDG MTG SECS I INC 6 5000% DUE 05/25/29 CUSIP # 76110YHC9 ISSUED 05/01/99	100 678 100 005	161,085 31 160,008 00	(1,077 31)	10,400 00 866 66	6 46 6 50
	JOSIAH MACY JR FDN - FIXED 160,000 000					
74,069 481	RESIDENTIAL ACCREDIT LNS INC 8 0000% DUE 07/25/30 ORIGINAL FACE 130,000 000 CUSIP # 76110GAV3 ISSUED 07/01/00	100 558 102 400	74,482 64 75,847 15	1,364 51	5,925 53 493 80	7 96 7 81
	JOSIAH MACY JR FDN - FIXED 74,069 481					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
602,796 416	TOTAL MORTGAGE PASS-THROUGH CERTIFICATE		607,339 24 593,993 21	(13,346 03)	43,879 06 6,547 29	7 22 7 39
CREDIT CARD RECEIVABLES						
180,000 000	DISCOVER CARD MASTER TRUST I 6 0500% DUE 08/18/08 CUSIP # 25466KAY5 ISSUED 02/21/96	94 356 100 719	169,840 63 181,294 99	11,454 36	10,890 00 4,113 99	6 41 6 01
	JOSIAH MACY JR FDN - FIXED 180,000 000					
90,000 000	MBNA MASTER CREDIT CARD TRUST II 7 0000% DUE 02/15/12 CUSIP # 55262TEU3 ISSUED 09/23/99	100 097 104 585	90,087 50 94,126 50	4,039 00	6,300 00 525 00	6 99 6 69
	JOSIAH MACY JR FDN - FIXED 90,000 000					
170,000 000	MBNA MASTER CR CARD TR II 7 8000% DUE 10/15/12 CUSIP # 55262TFJ7 ISSUED 06/01/00	99 697 109 306	169,485 28 185,820 18	16,334 90	13,260 00 589 33	7 82 7 14
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 170,000 000					
440,000.000	TOTAL CREDIT CARD RECEIVABLES		429,413 41 461,241 67	31,828 26	30,450 00 5,228 32	7 09 6.60
MISCELLANEOUS ASSET BACKED						
125,000 000	CONNECTICUT RRB SPL PURP TR 6 2100% DUE 12/30/11 CUSIP # 207678AE3 ISSUED 03/30/01	99 978 98 435	124,972 50 123,043 21	(1,929 29)	7,762 50 1,962 19	6 21 6 31
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 125,000 000					

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
53,879 947	CONTINENTAL AIRLS PASS THRU 7 4610% DUE 04/01/15 ORIGINAL FACE 60,000 000 CUSIP # 210805BD8 ISSUED 03/21/97 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 53,879 947	105 859 102 962	57,036 71 55,475 87	(1,560 84)	4,020 00 1,005 00	7 05 7 25
80,000 000	DETROIT EDISON SECURITIZATION 5 8750% DUE 03/01/10 CUSIP # 250854AC0 ISSUED 03/09/01 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 80,000 000	99 939 99 105	79,951 18 79,283 99	(667 19)	4,700 00 1,462 22	5 88 5 93
95,000 000	DETROIT EDISON SECURITIZATION 6 4200% DUE 03/01/15 CUSIP # 250854AE6 ISSUED 03/09/01 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 95,000 000	99 970 97 863	94,971 89 92,969 59	(2,002 30)	6,099 00 1,897 46	6 42 6 56
155,000 000	MOBILE ENERGY SVCS CO L L C 8 6650% DUE 01/01/17 CUSIP # 607358AA6 ISSUED 08/24/95 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 155,000 000	85 187 10 000	132,039 82 15,500 00	(116,539 82)	11,305 08 5,652 56	8 56 72 94
225,000 000	PECO ENERGY TRANSITION TR 7 6250% DUE 03/01/10 CUSIP # 705220AK7 ISSUED 05/02/00 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 225,000 000	99 031 107 026	222,820 38 240,809 00	17,988 62	17,156 25 5,718 74	7 70 7 12
72,683 525	US AWYS PASS THRU TRS 8 1100% DUE 02/20/17 ORIGINAL FACE 75,000 000 CUSIP # 90332UAJ2 ISSUED 03/03/00	100 000 105 503	72,683 53 76,683 30	3,999 77	5,894 62 2,144 98	8 11 7 69



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 72,683 525					
806,563 472	TOTAL MISCELLANEOUS ASSET BACKED		784,476 01 683,764 96	(100,711 05)	56,937 45 19,843 15	7 26 8 33
1,849,359 888	TOTAL ASSET BACKED SECURITIES		1,821,228 66 1,738,999 84	(82,228 82)	131,266 51 31,618 76	7 21 7 55
	FINANCE & INSUR CORPORATE BONDS					
130,000 000	AMERITECH CAP FDC CORP DEB 6 5500% DUE 01/15/28 CUSIP # 030955AN8 ISSUED 01/21/98	87 368 92 236	113,578 40 119,906 80	6,328 40	8,515 00 3,926 36	7 50 7 10
	JOSIAH MACY JR FDN - FIXED 130,000 000					
80,000 000	AHOLD FIN U S A INC 6 8750% DUE 05/01/29 CUSIP # 008685AB5 ISSUED 04/29/99	92 568 90 767	74,054 10 72,613 60	(1,440 50)	5,500 00 916 67	7 43 7 57
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 80,000 000					
205,000 000	CITIGROUP INC 6 5000% DUE 01/18/11 CUSIP # 172967BC4 ISSUED 01/16/01	100 313 99 255	205,641 65 203,472 75	(2,168 90)	13,325 00 6,107 29	6 48 6 55
	JOSIAH MACY JR FDN - FIXED 205,000 000					
125,000 000	CITIGROUP INC 7 2500% DUE 10/01/10 CUSIP # 172967AZ4 ISSUED 10/11/00	103 016 104 022	128,770 50 130,027 50	1,257 00	9,062 50 2,265 63	7 04 6 97
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 125,000 000					

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
99,000 000	DUKE CAP CORP 7 5000% DUE 10/01/09 CUSIP # 26439RAF3 ISSUED 09/28/99 JOSIAH MACY JR FDN - FIXED 99,000 000	105 022 103 768	103,971 89 102,730 32	(1,241 57)	7,425 00 1,856 25	7 14 7 23
115,000 000	EOP OPERATING LP 7 5000% DUE 04/19/29 CUSIP # 268766BH4 ISSUED 04/19/99 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 115,000 000	99 456 91 881	114,374 40 105,663 15	(8,711 25)	8,625 00 1,725 00	7 54 8 16
121,000 000	FORD MTR CR CO 6 8750% DUE 02/01/06 CUSIP # 345397TR4 ISSUED 01/30/01 JOSIAH MACY JR FDN - FIXED 121,000 000	100 815 101 310	121,986 33 122,585 10	598 77	8,318 75 3,489 25	6 82 6 79
200,000 000	FORD MTR CR CO 7 3750% DUE 02/01/11 CUSIP # 345397TS2 ISSUED 01/30/01 JOSIAH MACY JR FDN-OFFITBANK 200,000 000	101 239 100 967	202,478 00 201,934 00	(544 00)	14,750 00 6,186 80	7 28 7 30
65,000 000	FORD MTR CR CO 7 3750% DUE 10/28/09 CUSIP # 345397SM6 ISSUED 10/28/99 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 65,000 000	102 467 101 384	66,603 55 65,899 60	(703 95)	4,793 75 838 91	7 20 7 27
330,000 000	GENERAL MTRS ACCEP CORP 6 1500% DUE 04/05/07 CUSIP # 370425RG7 ISSUED 04/07/99	95 517 97 632	315,204 50 322,185 60	6,981 10	20,295 00 4,848 25	6 44 6 30



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN - FIXED 330,000 000					
200,000 000	GENERAL MTRS ACCEP CORP 7 5000% DUE 07/15/05 CUSIP # 370425RS1 ISSUED 07/14/00	99 839 104 559	199,678 00 209,118 00	9,440 00	15,000 00 6,916 67	7 51 7 17
	JOSIAH MACY JR FDN-OFFITBANK 200,000 000					
119,000 000	GENERAL MTRS ACCEP CORP 6 7500% DUE 01/15/06 CUSIP # 370425RT9 ISSUED 01/11/01	99 576 101 545	118,495 44 120,838 55	2,343 11	8,032 50 3,793 13	6 78 6 65
	JOSIAH MACY JR FDN - FIXED 119,000 000					
271,000 000	GOLDMAN SACHS GROUP INC 6 8750% DUE 01/15/11 CUSIP # 38141GAZ7 ISSUED 01/16/01	100 286 99 439	271,776 30 269,479 69	(2,296 61)	18,631 25 8,539 32	6 85 6 91
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 125,000 000	100 458 99 439	125,571 90 124,298 75	(1,273 15)	8,593 75 3,938 80	6 84 6 91
	JOSIAH MACY JR FDN - FIXED 146,000 000	100 140 99 439	146,204 40 145,180 94	(1,023 46)	10,037 50 4,600 52	6 87 6 91
75,000 000	GS ESCROW CORP 7 1250% DUE 08/01/05 CUSIP # 36227TAM9 ISSUED 08/06/98	99 340 98 040	74,505 20 73,530 00	(975 20)	5,343 75 2,226 56	7 17 7 27
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 75,000 000					
80,000 000	HARTFORD LIFE INC 7 3750% DUE 03/01/31 CUSIP # 416592AE3 ISSUED 03/01/01	102 426 100 478	81,940 55 80,382 40	(1,558 15)	5,900 00 1,966 67	7 20 7 34
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 80,000 000					

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
20,000 000	HARTFORD FINL SVCS GROUP INC 7 9000% DUE 06/15/10 CUSIP # 416515AE4 ISSUED 06/16/00 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 20,000 000	100 278 107 517	20,055 60 21,503 40	1,447 80	1,580 00 70 22	7 88 7 35
150,000 000	HOUSEHOLD FINANCE CORP 5 8750% DUE 02/01/09 CUSIP # 441812CE8 ISSUED 02/05/99 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 150,000 000	90 777 94 063	136,165 60 141,093 75	4,928 15	8,812 50 3,671 87	6 47 6 25
145,000 000	LEHMAN BROTHERS HLDGS INC 7 8750% DUE 08/15/10 CUSIP # 524908CM0 ISSUED 08/15/00 JOSIAH MACY JR FDN - FIXED 145,000 000	99 776 105 363	144,674 90 152,776 35	8,101 45	11,418 75 4,313 75	7 89 7 47
30,000 000	MBNA AMER BK NATL ASSN M/T/N 6 5000% DUE 06/20/06 CUSIP # 5526EOAJ2 ISSUED 06/20/01 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 30,000 000	99 724 98 377	29,917 20 29,513 10	(404 10)	1,950 00 59 58	6 52 6 61
68,000 000	MERRILL LYNCH & CO INC 6 8750% DUE 11/15/18 CUSIP # 590188JN9 ISSUED 11/24/98 JOSIAH MACY JR FDN - FIXED 68,000 000	89 344 98 016	60,753 89 66,650 63	5,896 74	4,675 00 597 36	7 69 7 01
70,000 000	MORGAN STANLEY DEAN WITTER & 6 1000% DUE 04/15/06 CUSIP # 617446GL7 ISSUED 04/23/01	99 904 99 914	69,932 80 69,939 80	7 00	4,270 00 806 56	6 11 6 11



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN - FIXED 70,000 000					
133,000 000	MORGAN STANLEY DEAN WITTER & 7 7500% DUE 06/15/05 CUSIP # 617446DW6 ISSUED 06/09/00	106 773 106 508	142,008 30 141,655 64	(352 66)	10,307 50 458 11	7 26 7 28
	JOSIAH MACY JR FDN - FIXED 133,000 000					
110,000 000	NISOURCE FIN CORP 7 8750% DUE 11/15/10 CUSIP # 65473QAJ2 ISSUED 11/14/00	99 500 105 946	109,449 70 116,540 60	7,090 90	8,662 50 1,106 88	7 91 7 43
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 110,000 000					
30,000 000	PEMEX PROJ FDG MASTER TR M/T/N 9 1250% DUE 10/13/10 CUSIP # 70645JABB ISSUED 10/13/00	102 648 105 875	30,794 40 31,762 50	968 10	2,737 50 593 12	8 89 8 62
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 30,000 000					
200,000 000	PHARMACIA CORP 5 7500% DUE 12/01/05 CUSIP # 71713UAG7 ISSUED 12/09/98	94 233 99 961	188,466 00 199,922 00	11,456 00	11,500 00 958 33	6 10 5 75
	JOSIAH MACY JR FDN-OFFITBANK 200,000 000					
375,000 000	SALOMON SMITH BARNEY HLDGS INC 5 8750% DUE 03/15/06 CUSIP # 79549BCW1 ISSUED 03/23/01	99 447 99 367	372,926 25 372,626 25	(300 00)	22,031 25 5,997 39	5 91 5 91
	JOSIAH MACY JR FDN - FIXED 375,000 000					

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
50,000 000	TRW INC 7 6250% DUE 03/15/06 CUSIP # 872649BL1 ISSUED 03/12/01	99 909 102 951	49,954 50 51,475 50	1,521 00	3,812 50 1,154 34	7 63 7 41
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 50,000 000					
164,000 000	WASHINGTON MUT FIN CORP 6 2500% DUE 05/15/06 CUSIP # 939333AB6 ISSUED 05/24/01	99 759 100 335	163,604 69 164,549 40	944 71	10,250 00 1,053 47	6 27 6 23
	JOSIAH MACY JR FDN - FIXED 164,000 000					
35,000 000	WASHINGTON MUT FIN CORP 6 8750% DUE 05/15/11 CUSIP # 939333AC4 ISSUED 05/24/01	99 406 99 628	34,792 10 34,869 80	77 70	2,406 25 247 31	6 92 6 90
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 35,000 000					
65,000 000	WASHINGTON MUT BK FA M/T/N 6 8750% DUE 06/15/11 CUSIP # 93933WAA4 ISSUED 06/20/01	99 816 99 529	64,880 40 64,693 85	(186 55)	4,468 75 136 54	6 89 6 91
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 65,000 000					
3,860,000 000	TOTAL FINANCE & INSUR CORPORATE BONDS		3,811,435 14 3,859,939 63	48,504 49	262,400 00 76,827 59	6 88 6 80
	INDUSTRIAL CORPORATE BONDS					
100,000 000	ABBOTT LABS 5 6250% DUE 07/01/06 CUSIP # 002824AM2 ISSUED 07/05/01	99 671 99 480	99,671 00 99,480 00	(191 00)	5,625 00	5 64 5 65
	JOSIAH MACY JR FDN - FIXED 100,000 000					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
75,000 000	AETNA U S HEALTHCARE INC 7 8750% DUE 03/01/11 CUSIP # 00817YAB4 ISSUED 03/02/01	99 165 97 246	74,373 75 72,934 50	(1,439 25)	5,906 25 1,952 34	7 94 8 10
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 75,000 000					
90,000 000	ALBERTSONS INC 7 4500% DUE 08/01/29 CUSIP # 013104AF1 ISSUED 07/27/99	94 920 94 100	85,427 60 84,690 00	(737 60)	6,705 00 2,793 75	7 85 7 92
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 90,000 000					
90,000 000	AMERICAN HOME PRODUCT 6 7 15MAR2011 6 7000% DUE 03/15/11 CUSIP # 026609AM9 ISSUED 06/15/01	99 825 100 046	89,842 50 90,041 40	198 90	6,030 00 268 00	6 71 6 70
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 90,000 000					
55,000 000	AOL TIME WARNER INC 7 6250% DUE 04/15/31 CUSIP # 00184AAC9 ISSUED 04/19/01	99 818 100 385	54,900 00 55,211 75	311 75	4,193 75 838 75	7 64 7 60
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 55,000 000					
50,000 000	CENTEX CORP 7 8750% DUE 02/01/11 CUSIP # 152312AG9 ISSUED 02/06/01	99 981 99 440	49,990 50 49,720 00	(270 50)	3,937 50 1,585 94	7 88 7 92
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 50,000 000					
106,000 000	CLEAR CHANNEL COMMUNICATIONS 7 8750% DUE 06/15/05 CUSIP # 184502AG7 ISSUED 06/21/00	104 697 105 031	110,978 82 111,333 13	354 31	8,347 50 371 00	7 52 7 50

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN - FIXED 106,000 000					
148,000 000	CLEAR CHANNEL COMMUNICATIONS 7 6500% DUE 09/15/10 CUSIP # 184502AK8 ISSUED 09/12/00	99 415 103 100	147,134 03 152,588 00	5,453 97	11,322 00 3,333 70	7 70 7 42
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 80,000 000	99 661 103 100	79,728 80 82,480 00	2,751 20	6,120 00 1,802 00	7 68 7 42
	JOSIAH MACY JR FDN - FIXED 68,000 000	99 125 103 100	67,405 23 70,108 00	2,702 77	5,202 00 1,531 70	7 72 7 42
70,000 000	COLUMBIA/HCA HEALTHCARE CORP M/T/H 9 0000% DUE 12/15/14 CUSIP # 19767QAK1 ISSUED 01/20/95	104 579 107 966	73,205 30 75,576 20	2,370 90	6,300 00 280 00	8 61 8 34
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 70,000 000					
25,000 000	COLUMBIA HEALTHCARE DEB 7 5000% DUE 12/15/23 CUSIP # 197679AB9 ISSUED 12/15/93	86 636 89 011	21,659 00 22,252 75	593 75	1,875 00 83 33	8 66 8 43
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 25,000 000					
43,000 000	COMCAST CABLE COMMUNICATIONS 8 8750% DUE 05/01/17 CUSIP # 20029PAG4 ISSUED 05/01/97	110 235 113 196	47,401 11 48,674 28	1,273 17	3,816 25 636 04	8 05 7 84
	JOSIAH MACY JR FDN - FIXED 43,000 000					
55,000 000	DAIMLER CHRYSLER NORTH AMER 8 0000% DUE 06/15/10 CUSIP # 233835AK3 ISSUED 06/08/00	99 861 104 413	54,923 55 57,427 15	2,503 60	4,400 00 195 56	8 01 7 66
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 55,000 000					

JOSIAH MACY JR FOUNDATION COMBINED
COMBINED REPORT
ANNUAL REPORT / TRADE DATE BASIS
JULY 01, 2000 - JUNE 30, 2001

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
15,000 000	DAIMLER CHRYSLER NORTH AMER 8 5000% DUE 01/18/31 CUSIP # 233835A00 ISSUED 01/18/01	99 217 105 627	14,882 55 15,844 05	961 50	1,275 00 577 29	8 57 8 05
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 15,000 000					
220,000 000	DAYTON HUDSON CORP 6 4000% DUE 02/15/03 CUSIP # 239753CF1 ISSUED 02/14/96	96 902 102 692	213,184 40 225,922 40	12,738 00	14,080 00 5,319 11	6 60 6 23
	JOSIAH MACY JR FDN-OFFITBANK 220,000 000					
45,000 000	DELPHI AUTO SYSTEMS 7 1250% DUE 05/01/29 CUSIP # 247126AC9 ISSUED 05/04/99	96 832 91 750	43,574 20 41,287 50	(2,286 70)	3,206 25 534 38	7 36 7 77
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 45,000 000					
80,000 000	EL PASO ENERGY CORP M/T/N 7 3750% DUE 12/15/12 CUSIP # 28368EAB2 ISSUED 12/11/00	104 022 98 203	83,217 60 78,562 50	(4,655 10)	5,900 00 262 22	7 09 7 51
	JOSIAH MACY JR FDN - FIXED 80,000 000					
120,000 000	FEDERATED DEPT STORES INC DEL 6 9000% DUE 04/01/29 CUSIP # 31410HAQ4 ISSUED 06/14/99	92 573 90 782	111,087 00 108,938 40	(2,148 60)	8,280 00 2,070 00	7 45 7 60
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 120,000 000					
120,000 000	FORD MTR CO DEL 6 6250% DUE 10/01/28 CUSIP # 345370BY5 ISSUED 09/30/98	91 291 86 538	109,549 45 103,845 60	(5,703 85)	7,950 00 1,987 50	7 26 7 66

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 120,000 000					
80,000 000	FORD MTR CO DEL 7 4500% DUE 07/16/31 CUSIP # 345370CA6 ISSUED 07/16/99	95 580 95 982	76,464 00 76,785 60	321 60	5,960 00 2,731 67	7 79 7 76
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 80,000 000					
135,000 000	GLENCORE NICKEL PTY LTD 9 0000% DUE 12/01/14 CUSIP # 378275AB7 ISSUED 12/02/97	98 930 77 000	133,555 50 103,950 00	(29,605 50)	12,150 00 1,012 50	9 10 11 69
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 135,000 000					
30,000 000	HARRAHS OPER INC 8 0000% DUE 02/01/11 CUSIP # 413627AH3 ISSUED 01/29/01	103 237 101 769	30,971 10 30,530 70	(440 40)	2,400 00 1,013 33	7 75 7 86
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 30,000 000					
55,000 000	HEALTH NET INC 144A 8 3750% DUE 04/15/11 CUSIP # 42222GAA6 ISSUED 04/12/01	99 644 100 252	54,804 20 55,138 60	334 40	4,606 25 1,010 82	8 40 8 35
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 55,000 000					
73,000 000	HERTZ CORP SR NT 7 4000% DUE 03/01/11 CUSIP # 428040BQ1 ISSUED 02/28/01	99 547 101 129	72,669 31 73,824 17	1,154 86	5,402 00 1,845 68	7 43 7 32
	JOSIAH MACY JR FDN - FIXED 73,000 000					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
40,000 000	INTERMEDIA COMMUNICATIONS FLA IN STEP-UP 12 5000% DUE 05/15/06 CUSIP # 458801AF4 ISSUED 05/15/01	80 500 100 000	32,200 00 40,000 00	7,800 00	5,000 00 638 89	15 53 12 50
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 40,000 000					
135,000 000	INTERNATIONAL BUSINESS MACHINE 5 3750% DUE 02/01/09 CUSIP # 459200AT8 ISSUED 02/01/99	89 556 94 742	120,900 60 127,901 70	7,001 10	7,256 25 3,023 44	6 00 5 67
	JOSIAH MACY JR FDN - FIXED 135,000 000					
127,000 000	KROGER CO 7 5000% DUE 04/01/31 CUSIP # 501044B23 ISSUED 05/11/01	99 138 98 589	125,905 42 125,208 03	(697 39)	9,525 00 1,322 92	7 56 7 61
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 10,000 000	99 199 98 589	9,919 90 9,858 90	(61 00)	750 00 104 17	7 56 7 61
	JOSIAH MACY JR FDN - FIXED 117,000 000	99 133 98 589	115,985 52 115,349 13	(636 39)	8,775 00 1,218 75	7 57 7 61
110,000 000	KROGER CO 7 7000% DUE 06/01/29 CUSIP # 501044BT7 ISSUED 06/25/99	92 755 101 060	102,030 20 111,166 00	9,135 80	8,470 00 705 83	8 30 7 62
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 110,000 000					
75,000 000	LIBERTY MEDIA CORP 7 8750% DUE 07/15/09 CUSIP # 530715AB7 ISSUED 07/07/99	99 363 95 900	74,522 25 71,925 00	(2,597 25)	5,906 25 2,723 44	7 93 8 21
	JOSIAH MACY JR FDN - FIXED 75,000 000					

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
67,000 000	LILLY ELI & CO DEB 6 5700% DUE 01/01/16 CUSIP # 532457AN8 ISSUED 01/05/96 JOSIAH MACY JR FDN - FIXED 67,000 000	94 884 100 549	63,572 61 67,367 83	3,795 22	4,401 90 2,200 95	6 92 6 53
100,000 000	LOWES COS INC 6 5000% DUE 03/15/29 CUSIP # 548661AK3 ISSUED 02/23/99 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 100,000 000	96 673 88 923	96,672 86 88,923 00	(7,749 86)	6,500 00 1,913 89	6 72 7 31
45,000 000	MULTICANAL S A 10 5000% DUE 04/15/18 CUSIP # 62544FAG4 ISSUED 04/28/98 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 45,000 000	98 330 48 000	44,248 50 21,600 00	(22,648 50)	4,725 00 997 50	10 68 21 88
135,000 000	NEWS AMER INC 7 2800% DUE 06/30/28 CUSIP # 652482AU4 ISSUED 06/05/98 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 135,000 000	102 539 88 679	138,427 65 119,716 65	(18,711 00)	9,828 00 27 30	7 10 8 21
80,000 000	RAYTHEON CO 8 2000% DUE 03/01/06 CUSIP # 755111BG5 ISSUED 09/01/00 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 80,000 000	99 943 103 720	79,954 50 82,976 00	3,021 50	6,560 00 2,186 67	8 20 7 91
35,000 000	RAYTHEON CO 8 3000% DUE 03/01/10 CUSIP # 755111BH3 ISSUED 09/01/00	100 308 104 383	35,107 95 36,534 05	1,426 10	2,905 00 968 33	8 27 7 95



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 35,000 000					
65,000 000	SAFEWAY INC 7 2500% DUE 02/01/31 CUSIP # 786514BA6 ISSUED 01/31/01	98 950 98 306	64,317 40 63,898 90	(418 50)	4,712 50 1,976 63	7 33 7 37
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 65,000 000					
200,000 000	SEARS ROEBUCK ACCEP CORP 7 0000% DUE 02/01/11 CUSIP # 812404BG5 ISSUED 01/19/01	99 903 98 160	199,806 00 196,320 00	(3,486 00)	14,000 00 6,300 00	7 01 7 13
	JOSIAH MACY JR FDN-OFFITBANK 200,000 000					
62,000 000	TARGET CORP 6 3500% DUE 01/15/11 CUSIP # 87612EACO ISSUED 01/10/01	99 772 98 763	61,858 64 61,233 06	(625 58)	3,937 00 1,870 08	6 36 6 43
	JOSIAH MACY JR FDN - FIXED 62,000 000					
32,000 000	TEXAS EASTN TRANSMISSION CORP 7 3000% DUE 12/01/10 CUSIP # 882389CA5 ISSUED 12/04/00	99 505 103 641	31,841 60 33,165 00	1,323 40	2,336 00 194 67	7 34 7 04
	JOSIAH MACY JR FDN - FIXED 32,000 000					
105,000 000	TIME WARNER INC 6 6250% DUE 05/15/29 CUSIP # 887315BN8 ISSUED 11/23/98	77 594 89 330	81,473 45 93,796 50	12,323 05	6,956 25 888 85	8 54 7 42
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 105,000 000					

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
35,000 000	TYCO INTL GROUP S A 6 8750% DUE 09/05/02 CUSIP # 902118AU2 ISSUED 03/05/00	101 625 101 757	35,568 75 35,614 95	46 20	2,406 25 775 35	6 77 6 76
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 35,000 000					
100,000 000	USA WASTE SERVICE INC 7 0000% DUE 07/15/28 CUSIP # 902917AH6 ISSUED 07/17/98	93 264 89 243	93,263 80 89,243 00	(4,020 80)	7,000 00 3,227 78	7 51 7 84
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 100,000 000					
131,000 000	VODAFONE AIRTOUCH PLC 7 7500% DUE 02/15/10 CUSIP # 92857TAG2 ISSUED 08/15/00	105 714 105 065	138,484 99 137,635 15	(849 84)	10,152 50 3,835 38	7 47 7 38
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 30,000 000	100 561 105 065	30,168 30 31,519 50	1,351 20	2,325 00 878 33	7 71 7 38
	JOSIAH MACY JR FDN - FIXED 101,000 000	107 244 105 065	108,316 69 106,115 65	(2,201 04)	7,827 50 2,957 05	7 23 7 38
31,000 000	VULCAN MATLS CO 6 4000% DUE 02/01/06 CUSIP # 929160AD1 ISSUED 02/07/01	99 964 100 431	30,988 84 31,133 61	144 77	1,984 00 793 60	6 40 6 37
	JOSIAH MACY JR FDN - FIXED 31,000 000					
125,000 000	EI DUPONT DE NEMOURS 6 5000% DUE 09/01/02 CUSIP # 263534BE8 ISSUED 09/01/97	99 600 102 161	124,500 00 127,701 25	3,201 25	8,125 00 2,708 33	6 53 6 36
	JOSIAH MACY JR FDN - FIXED 125,000 000					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
60,000 000	TARGET CORP 7 5 15AUG2010 7 5000% DUE 08/15/10 CUSIP # 87612EAB2 ISSUED 08/10/00	108 211 106 745	64,926 60 64,047 00	(879 60)	4,500 00 1,700 00	6 93 7 03
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 60,000 000					
152,000 000	WAL-MART STORES 10AUG2009 6 8750% DUE 08/10/09 CUSIP # 931142BE2 ISSUED 08/10/99	99 234 103 755	150,835 60 157,707 60	6,872 00	10,450 00 4,092 92	6 93 6 63
	JOSIAH MACY JR FDN - FIXED 152,000 000.					
3,927,000.000	TOTAL INDUSTRIAL CORPORATE BONDS		3,844,874 68 3,819,372 96	(25,501 72)	287,304 65 75,775 66	7 47 7 52
OIL & COAL CORPORATE BONDS						
130,000 000	CONOCO INC USD 6 9500% DUE 04/15/29 CUSIP # 208251AEB ISSUED 04/20/99	97 534 96 328	126,793 85 125,226 56	(1,567 29)	9,035 00 1,907 39	7 13 7 21
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 130,000 000					
130,000 000	TOTAL OIL & COAL CORPORATE BONDS		126,793 85 125,226 56	(1,567 29)	9,035 00 1,907 39	7 13 7 21
TELEPHONE CORPORATE BONDS						
177,000 000	AT&T CORP 6 5000% DUE 03/15/29 CUSIP # 001957AW9 ISSUED 03/26/99	86 146 85 385	152,477 70 151,131 45	(1,346 25)	11,505 00 3,387 58	7 26 7 61
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 45,000 000	98 936 85 385	44,521 20 38,423 25	(6,097 95)	2,925 00 861 25	6 57 7 61

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN - FIXED 132,000 000	81 785 85 385	107,956 50 112,708 20	4,751 70	8,580 00 2,526 33	7 95 7 61
200,000 000	AMERITECH CAP FDG CORP DEB SENIOR NT 7 5000% DUE 04/01/05 CUSIP # 030955AF5 ISSUED 04/01/95	104 925 104 896	209,850 00 209,792 00	(58 00)	15,000 00 3,750 00	7 15 7 15
	JOSIAH MACY JR FDN-OFFITBANK 200,000 000					
85,000 000	BELL SOUTH TELECOMMUNICATIONS 6 3750% DUE 06/01/28 CUSIP # 079867AW7 ISSUED 06/04/98	82 941 90 232	70,500 25 76,697 20	6,196 95	5,418 75 451 56	7 69 7 07
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 85,000 000					
85,000 000	BRITISH TELECOMMUNICATIONS 8 6250% DUE 12/15/30 CUSIP # 111021AE1 ISSUED 12/12/00	99 340 109 056	84,439 00 92,697 60	8,258 60	7,543 75 325 83	8 93 8 14
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 85,000 000					
75,000 000	COX COMMUNICATIONS INC NEW 7 7500% DUE 11/01/10 CUSIP # 224044AY3 ISSUED 11/07/00	99 715 104 428	74,786 25 78,321 00	3,534 75	5,812 50 968 75	7 77 7 42
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 75,000 000					
105,000 000	DEUTSCHE TELEKOM INTL FIN B V 8 2500% DUE 06/15/30 CUSIP # 25156PAC7 ISSUED 07/06/00	95 920 102 828	100,716 00 107,969 53	7,253 53	8,662 50 385 00	8 60 8 02
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 105,000 000					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
75,000 000	GTE CORP 6 9400% DUE 04/15/28 CUSIP # 362320BA0 ISSUED 04/15/98	96 061 93 623	72,045 75 70,217 25	(1,828 50)	5,205 00 1,098 83	7 22 7 41
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 75,000 000					
135,000 000	LENFEST COMMUNICATIONS INC 7 6250% DUE 02/15/08 CUSIP # 526055AG3 ISSUED 08/15/98	99 395 104 266	134,183 32 140,758 59	6,575 27	10,293 75 3,888 75	7 67 7 31
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 135,000 000.					
85,000 000	LUCENT TECHNOLOGIES 6 4500% DUE 03/15/29 CUSIP # 549463AE7 ISSUED 03/15/99	87 276 57 703	74,184 85 49,047 66	(25,137 19)	5,482 50 1,614 29	7 39 11 18
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 85,000 000					
65,000 000	NORTEL NETWORKS LTD 6 1250% DUE 02/15/06 CUSIP # 656569AA8 ISSUED 02/08/01	97 787 86 294	63,561 45 56,091 10	(7,470 35)	3,981 25 1,581 44	6 26 7 10
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 65,000 000					
50,000 000	TELUS CORP 8 0000% DUE 06/01/11 CUSIP # 87971MAC7 ISSUED 05/30/01	99 502 102 222	49,751 15 51,111 00	1,359 85	4,000 00 344 44	8 04 7 83
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 50,000 000					
190,000 000	WORLD COM INC CA 6 9500% DUE 08/15/28 CUSIP # 98155KAJ1 ISSUED 08/11/98	98 639 84 990	187,415 00 161,481 00	(25,934 00)	13,205 00 4,988 55	7 05 8 18

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 190,000 000					
15,000 000	WORLDCOM INC GA NEW 8 2500% DUE 05/15/31 CUSIP # 98157DAK2 ISSUED 05/16/01	98 098 98 086	14,714 70 14,712 90	(1 80)	1,237 50 154 69	8 41 8 41
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 15,000 000					
193,000 000	WORLDCOM INC GA 7 7500% DUE 04/01/07 CUSIP # 98155KAB8 ISSUED 04/01/97	100 640 103 063	194,235 74 198,910 63	4,674 89	14,957 50 3,739 38	7 70 7 52
	JOSIAH MACY JR FDN - FIXED 193,000 000					
68,000 000	COX COMMUNICATIONS INC 6 7500% DUE 03/15/11 CUSIP # 224044BD8 ISSUED 03/09/01	99 675 97 496	67,779 00 66,297 28	(1,481 72)	4,590 00 1,428 00	6 77 6 92
	JOSIAH MACY JR FDN - FIXED 68,000 000					
1,603,000 000	TOTAL TELEPHONE CORPORATE BONDS		1,550,640 16 1,525,236 19	(25,403.97)	116,895 00 28,107 09	7 54 7 66
UTILITY (ELECTRIC) 50,000 000	CORPORATE BONDS CMS ENERGY CORP 7 5000% DUE 01/15/09 CUSIP # 125896AH3 ISSUED 01/25/99	100 000 92 517	50,000 00 46,258 50	(3,741 50)	3,750 00 1,729 17	7 50 8 11
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 50,000 000					
50,000 000	CALPINE CORP 8 5000% DUE 02/15/11 CUSIP # 131347AW6 ISSUED 02/15/01	99 768 96 403	49,884 00 48,201 50	(1,682 50)	4,250 00 1,605 56	8 52 8 82



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 50,000 000					
40,000 000	DTE ENERGY CO 7 0500% DUE 06/01/11 CUSIP # 233331AE7 ISSUED 05/30/01	99 738 100 445	39,895 20 40,178 00	282 80	2,820 00 242 83	7 07 7 02
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 40,000 000					
15,000 000	EXELON CORP 6 7500% DUE 05/01/11 CUSIP # 30161NAA9 ISSUED 05/08/01	99 844 98 438	14,976 60 14,765 63	(210 97)	1,012 50 149 06	6 76 6 86
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 15,000 000					
190,000 000	ORANGE & ROCKLAND UTILS INC 6 5600% DUE 03/01/03 CUSIP # 684065APO ISSUED 03/02/93	96 635 101 885	183,606 50 193,581 50	9,975 00	12,464 00 4,154 67	6 79 6 44
	JOSIAH MACY JR FDN-OFFITBANK 190,000 000					
28,000 000	PROGRESS ENERGY INC 6 5500% DUE 03/01/04 CUSIP # 743263AB1 ISSUED 02/22/01	99 986 101 928	27,996 08 28,539 84	543 76	1,834 00 657 18	6 55 6 43
	JOSIAH MACY JR FDN - FIXED 28,000 000					
45,000 000	PROGRESS ENERGY INC 7 1000% DUE 03/01/11 CUSIP # 743263AD7 ISSUED 02/22/01	99 862 101 277	44,937 90 45,574 65	636 75	3,195 00 1,144 87	7 11 7 01
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 45,000 000					
418,000.000	TOTAL UTILITY (ELECTRIC) CORPORATE BONDS		411,296 28 417,099 62	5,803 34	29,325 50 9,683 34	7 13 7 03



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
MISCELLANEOUS CORPORATES						
1,048,836 933	FTI BOND FUND	9 620	10,090,238 11	104,456 88	0 00	0 00
	DUE 09/19/97	9 720	10,194,694 99			0 00
	CUSIP # S86459320					
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR					
	1,048,836 933					
1,048,836 933	TOTAL MISCELLANEOUS CORPORATES		10,090,238 11	104,456 88	0 00	0 00
			10,194,694 99		0 00	0 00
13,563,196 821	TOTAL CORPORATE BONDS		22,388,763 21	39,565 45	888,367 91	3 97
			22,428,328 66		242,201 27	3 96
GOVERNMENT BONDS						
U S TREASURIES						
348,000 000	U S TREASURY NOTES	103 801	361,226 72	8,849 53	22,620 00	6 26
	6 5000% DUE 10/15/06	106 344	370,076 25		4,758 85	6 11
	CUSIP # 912827262 ISSUED 10/15/96					
	JOSIAH MACY JR FDN - FIXED					
	348,000 000					
100,000 000	U S TREASURY BONDS	115 328	115,328 13	(703 13)	7,125 00	6 18
	7 1250% DUE 02/15/23	114 625	114,625 00		2,676 80	6 22
	CUSIP # 912810EP9 ISSUED 02/15/93					
	JOSIAH MACY JR FDN - FIXED					
	100,000 000					
363,000 000	U S TREASURY NOTES	100 149	363,540 22	9,555 72	20,872 50	5 74
	5 7500% DUE 08/15/03	102 781	373,095 94		7,841 60	5 59
	CUSIP # 912827L83 ISSUED 08/15/93					
	JOSIAH MACY JR FDN - FIXED					
	363,000 000					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
304,000 000	U S TREASURY BONDS 6 0000% DUE 02/15/26 CUSIP # 912810EW4 ISSUED 02/15/96 JOSIAH MACY JR FDN - FIXED 304,000 000	98 678 101 125	299,979 85 307,420 00	7,440 15	18,240 00 6,852 59	6 08 5 93
250,000 000	U S TREASURY NOTES 7 2500% DUE 08/15/04 CUSIP # 912827Q88 ISSUED 08/15/94 JOSIAH MACY JR FDN - FIXED 250,000 000.	106 109 107 375	265,273 44 268,437 50	3,164 06	18,125 00 6,809 39	6 83 6 75
307,000 000	U S TREASURY NOTES 6 2500% DUE 02/15/07 CUSIP # 9128272J0 ISSUED 02/15/97 JOSIAH MACY JR FDN - FIXED 307,000 000	102 552 105 438	314,834 34 323,693 13	8,858 79	19,187 50 7,208 56	6 09 5 93
95,000 000	U S TREASURY NOTES 6 2500% DUE 02/28/02 CUSIP # 9128272L5 ISSUED 02/28/97 JOSIAH MACY JR FDN - FIXED 95,000 000	101 656 101 625	96,573 44 96,543 75	(29 69)	5,937 50 1,984 54	6 15 6 15
80,000 000	U S TREASURY NOTES 5 8750% DUE 11/15/05 CUSIP # 912827V82 ISSUED 11/15/95 JOSIAH MACY JR FDN - FIXED 80,000 000	105 691 103 563	84,553 13 82,850 00	(1,703 13)	4,700 00 600 27	5 56 5 67
2,050,000 000	U S TREASURY NOTES 4 7500% DUE 11/15/08 CUSIP # 9128274V1 ISSUED 11/15/98	96 488 96 594	1,978,009 76 1,980,171 88	2,162 12	97,375 00 12,436 47	4 92 4 92

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN-OFFITBANK	96 488	771,906 25	843 75	38,000 00	4 92
	800,000 000	96 594	772,750 00		4,853 26	4 92
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR	96 488	1,206,103 51	1,318 37	59,375 00	4 92
	1,250,000 000	96 594	1,207,421 88		7,583 21	4 92
84,000 000	UNITED STATES TREAS NTS	98 531	82,766 27	78 73	3,885 00	4 69
	4 6250% DUE 05/15/06	98 625	82,845 00		496 18	4 69
	CUSIP # 9128276X5 ISSUED 05/15/01					
	JOSIAH MACY JR FDN - FIXED					
	84,000 000					
400,000 000	U S TREASURY NOTES	108 568	434,273 44	(4,523 44)	26,000 00	5 99
	6 5000% DUE 02/15/10	107 438	429,750 00		9,767 95	6 05
	CUSIP # 912827521 ISSUED 02/15/00					
	JOSIAH MACY JR FDN - FIXED					
	400,000 000					
133,000 000	UNITED STATES TREAS NTS	104 150	138,519 81	(1,571 37)	7,647 50	5 52
	5 7500% DUE 11/15/05	102 969	136,948 44		976 72	5 58
	CUSIP # 9128276N7 ISSUED 11/15/00					
	JOSIAH MACY JR FDN - FIXED					
	133,000 000					
1,105,000 000	U S TREASURY BONDS	111 477	1,231,823 29	25,459 52	80,112 50	6 51
	7 2500% DUE 05/15/16	113 781	1,257,282 81		10,231 76	6 37
	CUSIP # 912810DW5 ISSUED 05/15/86					
	JOSIAH MACY JR FDN-OFFITBANK	111 608	943,083 60	18,367 96	61,262 50	6 50
	845,000 000	113 781	961,451 56		7,824 29	6 37
	JOSIAH MACY JR FDN - FIXED	111 054	288,739 69	7,091 56	18,850 00	6 53
	260,000 000	113 781	295,831 25		2,407 47	6 37
747,000 000	U S TREASURY BONDS 30YR WI	104 871	783,387 37	(8,608 31)	45,753 75	5 84
	6 1250% DUE 08/15/29	103 719	774,779 06		17,189 25	5 91
	CUSIP # 912810FJ2 ISSUED 08/15/99					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	JOSIAH MACY JR FDN - FIXED 747,000 000					
6,366,000 000	TOTAL U S TREASURIES		6,550,089 21 6,598,518 76	48,429 55	377,581 25 89,830 93	5 76 5 72
U S AGENCIES						
100,000 000	FEDERAL NATL MTGE ASSN REMIC TR 7 0000% DUE 08/25/23 ORIGINAL FACE 100,000 000 CUSIP # 31359B6U6 ISSUED 08/01/93	96 039 98 929	96,039 06 98,928 81	2,889 75	7,000 00 583 33	7 29 7 08
	JOSIAH MACY JR FDN - FIXED 100,000 000					
125,806 763	FEDERAL NATL MTG ASSN REMIC 7 0000% DUE 06/18/13 ORIGINAL FACE 180,000 000 CUSIP # 31359XAS8 ISSUED 10/01/99	99 457 102 146	125,123 53 128,506 58	3,383 05	8,806 50 733 87	7 04 6 85
	JOSIAH MACY JR FDN - FIXED 125,806 763					
100,000 000	FEDERAL HOME LN MTG CORP REMIC 6 5000% DUE 08/25/22 ORIGINAL FACE 100,000 000 CUSIP # 3129145A8 ISSUED 03/01/93	92 431 100 861	92,431 25 100,861 00	8,429 75	6,500 00 541 67	7 03 6 44
	JOSIAH MACY JR FDN - FIXED 100,000 000					
150,000 000	FEDERAL HOME LN MTG CORP REMIC 6 5000% DUE 10/15/23 ORIGINAL FACE 150,000 000 CUSIP # 3133T1A93 ISSUED 10/01/93	92 484 97 986	138,726 56 146,979 29	8,252 73	9,750 00 812 50	7 03 6 63
	JOSIAH MACY JR FDN - FIXED 150,000 000					

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
279 614	FED'L HOME LOAN MTGE CORP GRP # 250128 9 0000% DUE 06/01/09 ORIGINAL FACE 10,000 000 CUSIP # 31341AD98 ISSUED 10/01/84 JOSIAH MACY JR FDN-OFFITBANK 279 614	95 457 104 807	266 91 293 06	26 15	25 17 2 10	9 43 8 59
216,623 604	FED'L HOME LOAN MTGE CORP GRP # C36309 7 0000% DUE 02/01/30 ORIGINAL FACE 257,000 000 CUSIP # 31294DAJO ISSUED 02/01/00 JOSIAH MACY JR FDN - FIXED 216,623 604	98 922 100 687	214,288 15 218,111 81	3,823 66	15,163 77 1,263 64	7 08 6 95
205,000 000	FEDERAL NATL MTG ASSN 4 7500% DUE 03/15/04 ORIGINAL FACE 205,000 000 CUSIP # 31359MHJ5 ISSUED 03/26/01 JOSIAH MACY JR FDN - FIXED 205,000 000	99 947 99 469	204,891 35 203,910 94	(980 41)	9,737 50 2,569 62	4 75 4 78
320,000 000	FEDERAL NATL MTG ASSN M/T/N 5 5000% DUE 02/15/06 ORIGINAL FACE 320,000 000 CUSIP # 31359MHB2 ISSUED 02/23/01 JOSIAH MACY JR FDN - FIXED 320,000 000	100 656 99 875	322,099 03 319,600 00	(2,499 03)	17,600 00 6,257 78	5 46 5 51
175,000 000	FEDERAL HOME LN MTG CORP DCB DTD 16SEP99 6 6250% DUE 09/15/09 ORIGINAL FACE 175,000 000 CUSIP # 3134A3M78 ISSUED 09/16/99 JOSIAH MACY JR FDN - FIXED 175,000 000	101 265 103 563	177,213 87 181,234 38	4,020 51	11,593 75 3,413 71	6 54 6 40



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
670,000 000	FEDERAL HOME LN MTG CORP 5 2500% DUE 01/15/06 ORIGINAL FACE 670,000 000 CUSIP # 3134A4CX0 ISSUED 01/16/01 JOSIAH MACY JR FDN-OFFITBANK 670,000 000	99 571 98 938	667,123 04 662,881 25	(4,241 79)	35,175 00 16,121 88	5 27 5 31
730,000 000	FEDERAL NATL MTGE ASSN 5 2500% DUE 01/15/09 ORIGINAL FACE 730,000 000 CUSIP # 31359MEK5 ISSUED 01/11/99 JOSIAH MACY JR FDN-OFFITBANK 730,000 000	98 032 95 469	715,632 64 696,921 88	(18,710 76)	38,325 00 17,672 08	5 36 5 50
109,000 000	FED'L HOME LOAN MTGE CORP GRP # C53797 6 5000% DUE 06/01/31 ORIGINAL FACE 109,000 000 CUSIP # 31298QGE2 ISSUED 06/01/01 JOSIAH MACY JR FDN - FIXED 109,000 000	99 406 98 469	108,352 82 107,330 88	(1,021 94)	7,085 00 590 42	6 54 6 60
185,000 000	FEDERAL NATL MTG ASSN 6 2500% DUE 05/15/29 ORIGINAL FACE 185,000 000 CUSIP # 31359MEU3 ISSUED 05/15/99 JOSIAH MACY JR FDN - FIXED 185,000 000	97 317 95 625	180,036 34 176,906 25	(3,130 09)	11,562 50 1,477 43	6 42 6 54
500,000 000	FEDERAL HOME LN MTGE CORP 6 2500% DUE 07/15/04 ORIGINAL FACE 500,000 000 CUSIP # 3134A3YM2 ISSUED 07/12/99 JOSIAH MACY JR FDN - FIXED 500,000 000	100 609 103 156	503,046 88 515,781 25	12,734 37	31,250 00 14,409 72	6 21 6 06

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MRT
250,000 000	FEDERAL HOME LN MTC CORP 5 7500% DUE 04/15/08 ORIGINAL FACE 250,000 000 CUSIP # 3134A2DTZ ISSUED 04/09/98	96 223 99 250	240,558 22 248,125 00	7,566 78	14,375 00 3,034 72	5 98 5 79
	JOSIAH MACY JR FDN - FIXED 250,000 000					
1,200,000 000	FEDERAL HOME LN MTGE CORP DEB 5 7500% DUE 07/15/03 ORIGINAL FACE 1,200,000 000 CUSIP # 3134A2KZ0 ISSUED 06/30/98	102 150 101 969	1,225,800 00 1,223,625 00	(2,175 00)	69,000 00 31,816 66	5 63 5 64
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR 1,200,000 000					
164,554 501	GOV'T NAT'L MTGE ASSN POOL # 530229 7 5000% DUE 01/15/31 ORIGINAL FACE 190,000 000 CUSIP # 36212DA66 ISSUED 01/01/01	102 797 102 593	169,156 89 168,821 40	(335 49)	12,341 64 1,028 46	7 30 7 31
	JOSIAH MACY JR FDN - FIXED 164,554 501					
180,851 631	GOV'T NAT'L MTGE ASSN POOL # 550475 7 0000% DUE 05/15/31 ORIGINAL FACE 181,000 000 CUSIP # 36213CQ45 ISSUED 05/01/01	101 688 101 031	183,903 51 182,716 21	(1,187 30)	12,659 68 1,054 97	6 88 6 93
	JOSIAH MACY JR FDN - FIXED 180,851 631					
62,467 817	GOV'T NAT'L MTGE ASSN POOL # 485393 7 0000% DUE 04/15/31 ORIGINAL FACE 63,000 000 CUSIP # 36209YGAO ISSUED 04/01/01	101 500 101 031	63,404 85 63,111 86	(292 99)	4,372 76 364 40	6 90 6 93
	JOSIAH MACY JR FDN - FIXED 62,467 817					



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ YIELD AT ACCRUED INCOME BOOK/MKT
227,823 081	GOV'T NAT'L MTGE ASSN POOL # 0780689 6 5000% DUE 12/15/27 ORIGINAL FACE 305,000 000 CUSIP # 36225AXS4 ISSUED 12/01/97 JOSIAH MACY JR FDN - FIXED 227,823 081	96 734 99 187	220,381 68 225,970 88	5,589 20	14,808 36 6 72 1,234 04 6 55
704,671 778	FED'L HOME LOAN MTGE CORP GRP # G00739 7 5000% DUE 06/01/27 ORIGINAL FACE 2,165,000 000 CUSIP # 31283GZC4 ISSUED 06/01/97 JOSIAH MACY JR FDN - FIXED 704,671 778	100 688 102 312	709,516 50 720,963 79	11,447 29	52,849 81 7 45 4,404 19 7 33
86,937 087	FED'L HOME LOAN MTGE CORP GRP # C29166 7 0000% DUE 07/01/29 ORIGINAL FACE 106,000 000 CUSIP # 31293TFF9 ISSUED 07/01/99 JOSIAH MACY JR FDN - FIXED 86,937 087	101 172 100 687	87,955 89 87,534 34	(421 55)	6,085 56 6 92 507 13 6 95
196,852 603	FED'L HOME LOAN MTGE CORP GRP # C25580 6 0000% DUE 04/01/29 ORIGINAL FACE 215,000 000 CUSIP # 31293PFV2 ISSUED 04/01/99 JOSIAH MACY JR FDN - FIXED 196,852 603	97 469 96 437	191,869 78 189,838 74	(2,031 04)	11,811 24 6 16 984 26 6 22
230,579 731	FED'L HOME LOAN MTGE CORP GRP # G01131 7 5000% DUE 09/01/30 ORIGINAL FACE 312,000 000 CUSIP # 31283HHG3 ISSUED 08/01/00 JOSIAH MACY JR FDN - FIXED 230,579 731	102 172 102 156	235,587 64 235,551 03	(36 61)	17,293 53 7 34 1,441 12 7 34

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
120,484 080	FED'L HOME LOAN MTGE CORP GRP # E00678 6 5000% DUE 06/01/14 ORIGINAL FACE 150,000 000 CUSIP # 31294JXF0 ISSUED 06/01/99 JOSIAH MACY JR FDN - FIXED 120,484 080	98 678 100 531	118,891 09 121,123 85	2,232 76	7,831 50 652 62	6 59 6 47
286,003 813	FED'L HOME LOAN MTGE CORP GRP # C01095 7 0000% DUE 11/01/30 ORIGINAL FACE 322,000 000 CUSIP # 31292HGCZ ISSUED 11/01/00 JOSIAH MACY JR FDN - FIXED 286,003 813	100 689 100 656	287,974 92 287,880 00	(94 92)	20,020 35 1,668 35	6 95 6 95
95,515 046	FED'L HOME LOAN MTGE CORP GRP # C01163 6 0000% DUE 03/01/31 ORIGINAL FACE 96,000 000 CUSIP # 31292HJG0 ISSUED 03/01/01 JOSIAH MACY JR FDN - FIXED 95,515 046	97 703 96 312	93,321 19 91,992 45	(1,328 74)	5,730 91 477 58	6 14 6 23
96,546 911	FED'L HOME LOAN MTGE CORP GRP # C44362 7 5000% DUE 11/01/30 ORIGINAL FACE 135,000 000 CUSIP # 31298CZ36 ISSUED 11/01/00 JOSIAH MACY JR FDN - FIXED 96,546 911	102 047 102 156	98,523 11 98,628 46	105 35	7,240 99 603 42	7 35 7 34
234,606 780	FED'L HOME LOAN MTGE CORP GRP # C00896 7 5000% DUE 12/01/29 ORIGINAL FACE 300,000 000 CUSIP # 31292G7H3 ISSUED 12/01/99 JOSIAH MACY JR FDN - FIXED 234,606 780	99 938 102 156	234,460 22 239,664 90	5,204 68	17,595 60 1,466 29	7 50 7 34



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
86,795 942	FED'L HOME LOAN MTGE CORP GRP # C01166 6 0000% DUE 04/01/31 ORIGINAL FACE 87,000 000 CUSIP # 31292HJK1 ISSUED 04/01/01 JOSIAH MACY JR FDN - FIXED 86,795 942	96 531 96 312	83,785 22 83,594 91	(190 31)	5,207 73 433 98	6 22 6 23
181,025 290	FED'L HOME LOAN MTGE CORP GRP # C01034 8 0000% DUE 08/01/30 ORIGINAL FACE 273,000 000 CUSIP # 31292HEF7 ISSUED 08/01/00 JOSIAH MACY JR FDN - FIXED 181,025 290	101 376 103 250	183,516 60 186,908 61	3,392 01	14,482 10 1,206 83	7 89 7 75
62,288 565	FED'L HOME LOAN MTGE CORP GRP # C46812 7 5000% DUE 01/01/31 ORIGINAL FACE 75,000 000 CUSIP # 31298FR95 ISSUED 01/01/01 JOSIAH MACY JR FDN - FIXED 62,288 565	102 234 102 156	63,680 34 63,631 51	(48 83)	4,671 67 389 30	7 34 7 34
69,011 488	FED'L HOME LOAN MTGE CORP GRP # C44963 7 0000% DUE 11/01/30 ORIGINAL FACE 76,000 000 CUSIP # 31298DQQ3 ISSUED 11/01/00 JOSIAH MACY JR FDN - FIXED 69,011 488	98 078 100 656	67,685 23 69,464 20	1,778 97	4,830 78 402 57	7 14 6 95
378,289 754	FED'L HOME LOAN MTGE CORP GRP # C50729 6 5000% DUE 05/01/31 ORIGINAL FACE 379,000 000 CUSIP # 31298LY29 ISSUED 04/01/01 JOSIAH MACY JR FDN - FIXED 378,289 754	99 672 98 656	377,048 50 373,205 54	(3,842 96)	24,588 76 2,049 07	6 52 6 59

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
447,797 264	FED'L HOME LOAN MTGE CORP GRP # C50537 6 5000% DUE 04/01/31 ORIGINAL FACE 449,000 000 CUSIP # 31298LS26 ISSUED 04/01/01 JOSIAH MACY JR FDN - FIXED 447,797 264	99 672 98 656	446,327 93 441,778 87	(4,549 06)	29,106 87 2,425 57	6 52 6 59
724,000 000	FED'L HOME LOAN MTGE CORP GRP # C53731 6 5000% DUE 06/01/31 ORIGINAL FACE 724,000 000 CUSIP # 31298QECB ISSUED 06/01/01 JOSIAH MACY JR FDN - FIXED 724,000 000	99 672 98 656	721,624 38 714,269 44	(7,354 94)	47,060 00 3,921 66	6 52 6 59
305,710 187	FEDERAL NAT'L MTGE ASSN POOL # 323990 6 0000% DUE 10/01/29 ORIGINAL FACE 342,508 000 CUSIP # 31374T2X6 ISSUED 10/01/99 JOSIAH MACY JR FDN-OFFITBANK 305,710 187	95 843 96 562	293,000 51 295,199 87	2,199 36	18,342 67 1,528 55	6 26 6 21
501,544 025	FEDERAL NAT'L MTGE ASSN POOL # 253842 7 0000% DUE 06/01/31 ORIGINAL FACE 504,050 000 CUSIP # 31371J5B6 ISSUED 05/01/01 JOSIAH MACY JR FDN-OFFITBANK 501,544 025	101 375 100 593	508,440 26 504,518 18	(3,922 08)	35,108 09 2,925 67	6 91 6 96
65,432 191	FEDERAL NAT'L MTGE ASSN POOL # 527268 7 0000% DUE 11/01/14 ORIGINAL FACE 86,000 000 CUSIP # 31384LN59 ISSUED 12/01/99 JOSIAH MACY JR FDN - FIXED 65,432 191	102 297 101 812	66,935 08 66,617 82	(317 26)	4,580 27 381 69	6 84 6 88



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
580,752 412	FEDERAL NAT'L MTGE ASSN POOL # 545025 6 5000% DUE 06/01/16 ORIGINAL FACE 587,000 000 CUSIP # 31385HPJ5 ISSUED 05/01/01 JOSIAH MACY JR FDN-OFFITBANK 580,752 412	101 344 100 406	588,556 27 583,110 27	(5,446 00)	37,748 79 3,145 74	6 41 6 47
1,053,999 735	FEDERAL NAT'L MTGE ASSN POOL # 535933 6 5000% DUE 05/01/31 ORIGINAL FACE 1,062,770 000 CUSIP # 31384WLN8 ISSUED 04/01/01 JOSIAH MACY JR FDN-OFFITBANK 1,053,999 735	99 344 98 593	1,047,082 86 1,039,169 96	(7,912 90)	68,510 40 5,709 16	6 54 6 59
12,181,251 693	TOTAL U S AGENCIES		12,154,260 10 12,165,264 47	11,004 37	777,829 25 141,707 75	6 40 6 39
18,547,251 693	TOTAL GOVERNMENT BONDS		18,704,349 31 18,763,783 23	59,433 92	1,155,410 50 231,538 68	6 18 6 16
OTHER BONDS						
FOREIGN						
25,000 000	AMERICAN ELEC PWR INC 6 1250% DUE 05/15/06 CUSIP # 025537AA9 ISSUED 05/10/01 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 25,000 000	99 461 98 707	24,865 35 24,676 75	(188 60)	1,531 25 216 93	6 16 6 21
10,000 000	TYCO INTL GROUP SA 7 0000% DUE 06/15/28 CUSIP # 902118AC2 ISSUED 06/09/98 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 10,000 000	95 077 94 478	9,507 70 9,447 80	(59 90)	700 00 31 11	7 36 7 41

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
113,000 000	TYCO INTL GROUP SA 6 7500% DUE 02/15/11 CUSIP # 902118AY4 ISSUED 02/21/01 JOSIAH MACY JR FDN - FIXED 113,000 000	99 787 99 064	112,759 31 111,942 32	(816 99)	7,627 50 2,754 38	6 76 6 81
55,000 000	UNITED MEXICAN STS M/T/H 8 3750% DUE 01/14/11 CUSIP # 91086QAF5 ISSUED 01/16/01 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 55,000 000	99 450 100 650	54,697 50 55,357 50	660 00	4,606 25 2,111 20	8 42 8 32
203,000 000	TOTAL FOREIGN		201,829 86 201,424 37	(405 49)	14,465 00 5,113 62	7 17 7 18
PRIVATE PLACEMENTS						
80,000 000	AT&T WIRELESS SVCS INC SR NT *PP+ 8 7500% DUE 03/01/31 CUSIP # 00209AAC0 ISSUED 03/01/01 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 80,000 000	100 133 103 892	80,106 65 83,113 60	3,006 95	7,000 00 2,333 33	8 74 8 42
85,000 000	ANTHEM INS COS INC SURPLUS NT 144A *PP+ 9 0000% DUE 04/01/27 CUSIP # 036734AA9 ISSUED 04/03/97 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 85,000 000	90 514 92 813	76,937 10 78,890 63	1,953 53	7,650 00 1,912 50	9 94 9 70
110,000 000	ANTHEM INS COS INC 9 1250% DUE 04/01/10 CUSIP # 036734AC5 ISSUED 02/02/00 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 110,000 000	91 519 104 280	100,670 90 114,708 00	14,037 10	10,037 50 2,509 38	9 97 8 75



INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
85,000 000	DELHAIZE AMER INC *PP* 9 0000% DUE 04/15/31 CUSIP # 246688AB1 ISSUED 04/19/01 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 85,000 000	103 326 108 774	87,827 30 92,457 90	4,630 60	7,650 00 1,530 00	8 71 8 27
100,000 000	FARMERS EXCHANGE CAP 144A 7 0500% DUE 07/15/28 CUSIP # 309588AC5 ISSUED 07/10/98 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 100,000 000	100 164 88 981	100,164 00 88,981 00	(11,183 00)	7,050 00 1,175 00	7 04 7 92
160,000 000	FLORIDA WINDSTORM UNDERWRITING *PP* 7 1250% DUE 02/25/19 CUSIP # 343254AJ7 ISSUED 03/31/99 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 160,000 000	99 451 100 416	159,121 60 160,665 60	1,544 00	11,400 00 3,990 00	7 16 7 10
110,000 000	HUTCHISON WHAMPOA FIN C I LTD *PP* 7 4500% DUE 08/01/17 CUSIP # 448414AC6 ISSUED 08/01/97 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 110,000 000	86 445 96 550	95,089 60 106,205 00	11,115 40	8,195 00 3,414 58	8 62 7 72
60,000 000	INTERNATIONAL FLAVORS & *PP* 6 4500% DUE 05/15/06 CUSIP # 459506AA9 ISSUED 05/07/01 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 60,000 000	99 896 99 861	59,937 35 59,916 60	(20 75)	3,870 00 580 50	6 46 6 46
125,000 000	JET EQUIP TR SUB NT SER 1995-A CL-C 144A 10 6900% DUE 05/01/15 CUSIP # 477122AS4 ISSUED 04/19/95	100 000 117 677	125,000 00 147,096 25	22,096 25	13,362 50 2,227 08	10 69 9 08

INVESTMENT HOLDINGS



000671

UNITS	DESCRIPTION	UNIT VALUE	BOOK/MARKET	TOTAL VALUE	BOOK/MARKET	UNREALIZED	EST ANNUAL INC/ YIELD AT	ACCRUED INCOME	BOOK/MKT
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JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 125,000 000

60,000 000

KELLOGG CO *PP*
 7 4500Z DUE 04/01/31

CUSIP # 487836AP3 ISSUED 03/29/01

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 60,000 000

250,000 000

METROPOLITAN LIFE INS CO SURPLUS NT 144A
 7 4500Z DUE 11/01/23

CUSIP # 592173AB4 ISSUED 11/01/93

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 250,000 000

150,000 000

NATIONWIDE MUTUAL LIFE 144A PP SURPLUS
 7 5000Z DUE 02/15/24

CUSIP # 638671AB3 ISSUED 02/16/94

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 150,000 000

133,296 960

OIL PUR CO II
 10 7300Z DUE 07/31/04

ORIGINAL FACE
 200,000 000

CUSIP # 67788AAZ2 ISSUED 05/11/99

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 133,296 960

130,000 000

OXYMAR BD 144A
 7 5000Z DUE 02/15/16

CUSIP # 692085AA1 ISSUED 02/22/96

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 130,000 000

EST ANNUAL INC/ YIELD AT
 ACGRUED INCOME

UNREALIZED
 GAIN/(LOSS)

TOTAL VALUE
 BOOK/MARKET

UNIT VALUE
 BOOK/MARKET

4,470 00 7 43
 1,142 33 7 45

(173 10)

60,138 30
 59,965 20

100 231
 99 942

18,625 00 8 12
 3,104 17 7 95

4,815 00

229,342 50
 234,157 50

91 737
 93 663

11,250 00 7 57
 4,250 00 8 38

(14,290 50)

148,551 00
 134,260 50

99 034
 89 507

14,302 80 10 73
 6,555 42 10 86

(1,650 25)

133,296 99
 131,646 74

100 000
 98 762

9,750 00 7 69
 3,683 33 9 67

(25,879 10)

126,750 00
 100,870 90

97 500
 77 593

INVESTMENT HOLDINGS



000672

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ YIELD AT ACCRUED INCOME BOOK/MKT
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115,000 000	PAITON ENERGY FDC BV 144A CUSIP # 69579CA77 ISSUED 03/28/96 9 3400% DUE 02/15/14	100 000	115,000 00	34,500 00	10,741 00 9 34 1,372 46 31 13
125,000 000	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 115,000 000 PETROZUATA FIN INC BD SER B 144A *PP* 8 2200% DUE 04/01/17 CUSIP # 71676QAC0 ISSUED 06/27/97	101 882	127,353 00	103,125 00	10,275 00 8 07 2,568 75 9 96
165,000 000	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 125,000 000 PRIME PPTY FDC II INC NT RESTR 144A *PP* 7 0000% DUE 08/15/04 CUSIP # 741933AB1 ISSUED 08/21/97	99 780	164,637 00	166,938 75	11,550 00 7 02 4,363 33 6 92
65,000 000	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 165,000 000 PRIME PPTY FDC II INC NT 144A 6 8000% DUE 08/15/02 CUSIP # 741933AA3 ISSUED 08/18/97	101 078	65,700 70	65,953 55	4,420 00 6 73 1,669 78 6 70
155,000 000	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 155,000 000 PRUDENTIAL INS CO AMER SURPLUS NTS *PP* 8 3000% DUE 07/01/25 CUSIP # 743917AH9 ISSUED 07/01/95	114 974	178,209 70	164,837 85	12,865 00 7 22 6,432 50 7 80
105,000 000	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 105,000 000 WEST CAP FDC INC *PP* 7 7500% DUE 02/15/31 CUSIP # 74913EAG5 ISSUED 02/14/01	99 699	104,683 95	102,992 40	8,137 50 7 77 3,096 77 7 90

INVESTMENT HOLDINGS



000673

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ YIELD AT ACCRUED INCOME BOOK/MKT
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JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 105,000 000

110,000 000 RAS LAEFAV LIQUIFIED NAT GAS CO LTD *PP*
 8 2940X DUE 03/15/14
 CUSIP # 754052ACZ ISSUED 12/15/96

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 110,000 000

92,203 226 SECURITIZED MULTIPLE ASSET 144A
 7 7100X DUE 06/15/05
 ORIGINAL FACE 100,000 000

CUSIP # 81375BAM4 ISSUED 12/10/97

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 92,203 226

SYSTEMS 2001 A T LLC
 6 6640X DUE 09/15/13

CUSIP # 87203RAA0 ISSUED 06/19/01

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 100,000 000

86,000 000 USA NETWORKS INC / USANI LLC
 6 7500X DUE 11/15/05
 CUSIP # 90332JAB4 ISSUED 11/23/98

JOSIAH MACY JR FDN - FIXED
 86,000 000

85,000 000 VIACOM INC *PP*

6 6250X DUE 05/15/11
 CUSIP # 92552AP5 ISSUED 05/17/01

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 85,000 000

92 659 101,924 50 6,288 00 9,123 40 8 95

99 999 92,201 93 1 30 7 71 7,108 80 315 95 7 71

100 000 100,000 00 376 00 6 66 6,664 00 222 13 6 64

101 057 86,909 26 (143 86) 5,805 00 6 68 741 75 6 69

99 288 84,394 80 (1,173 85) 5,631 25 6 67 888 26 6 77

INVESTMENT HOLDINGS



000674

UNITS	DESCRIPTION	UNIT VALUE	BOOK/MARKET	TOTAL VALUE	BOOK/MARKET	UNREALIZED	EST ANNUAL INC/ YIELD AT	ACCRUED INCOME	BOOK/MKT
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45,000 000	WILLIAMS COS INC 7 5000% DUE 01/15/31 CUSIP # 969457BA7 ISSUED 01/17/01	95 712	43,070 40	42,179 40		(891 00)	3,375 00	1,537 50	7 84
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 45,000 000								
243,578 294	WORLD FINL PPTYs TOWER B FIN CORP 144A 6 9100% DUE 09/01/13 ORIGINAL FACE 275,000 000 CUSIP # 981468AA9 ISSUED 11/21/96	100 005	243,589 60	245,025 03		1,435 43	16,831 37	1,402 60	6 91
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 45,000 000								
3,130,078 480	TOTAL PRIVATE PLACEMENTS 3,090,608 13 2,989,265 48					(101,342 65)	247,140 12	65,505 73	8 00
80,000 000	MISCELLANEOUS BONDS PSEC ENERGY HDGS INC 9 1250% DUE 02/10/04 CUSIP # 69361LAD3 ISSUED 09/09/09	99 836	79,868 80	83,206 40		3,337 60	7,300 00	2,859 17	8 77
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 80,000 000								
100,000 000	VODAFONE AIRTOUCH PLC 7 8750% DUE 02/15/30 CUSIP # 92857TAHO ISSUED 09/09/09	96 705	96,705 20	105,132 00		8,426 80	7,875 00	2,975 00	8 14
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 100,000 000								
15,000 000	WILLIAMS COS INC 7 7500% DUE 06/15/31 CUSIP # 969457BD1 ISSUED 06/13/01	99 653	14,947 95	14,478 60		(469 35)	1,162 50	58 13	8 03
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 15,000 000								

INVESTMENT HOLDINGS



000675

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ YIELD AT ACCRUED INCOME BOOK/MKT
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JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 15,000 000

195,000 000 TOTAL MISCELLANEOUS BONDS

191,521 95

11,295 05

16,337 50

8 53

3,528,078 480 TOTAL OTHER BONDS

3,483,959 94

(90,453 09)

277,942 62

7 98

COMINGLED FUNDS - FIXED
 WAS HIGH YIELD SECURITIES TRUST FUND

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 619,999 339

5,212,765 82

(1,182,770 12)

651,619 30

12 50

928,972 152 WAS ADVISORY MORTGAGE PORTFOLIO

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 928,972 152

9,088,496 51

535,654 98

0 00

0 00

133,589 827 WAS ADVISORY FOREIGN FIXED INCOME FUND

JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 133,589 827

512,691 78

(35,776 10)

22,175 91

4 33

1,682,561 318 TOTAL COMINGLED FUNDS - FIXED

14,813,954 11

(682,891 24)

673,795 21

4 55

37,321,088 312 TOTAL FIXED INCOME INVESTMENTS

59,391,026 57

(674,344 96)

2,995,516 24

5 04

INVESTMENT HOLDINGS



000676

UNITS	DESCRIPTION	UNIT VALUE	BOOK/MARKET	TOTAL VALUE	UNREALIZED	EST ANNUAL INC/ YIELD AT	ACCURED INCOME	BOOK/MKT
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191,250 550	BNY HAMILTON INTL EQUITY FUND INST CUSIP # 05561M846	13 564	10 580	2,594,080 91	(570,650 09)	2,295 00	0 09	0 11
	JOSIAH MACY JR FDN - BNY EQUITY							
132,542 488	BNY HAMILTON SMALL CAP GROWTH FUND INST CUSIP # 05561M861	18 508	17 190	2,453,030 22	(174,624 85)	0 00	0 00	0 00
	JOSIAH MACY JR FDN - BNY EQUITY							
	132,542 488.							
370,386 349	OFFTBANK HIGH YIELD MUTUAL FD CUSIP # 676237100	9 722	7 940	3,600,736 17	(659,868 56)	296,679 46	8 24	10 09
	JOSIAH MACY JR FDN-OFFTBANK							
	370,386 349							
119,960 254	FTI INTERNATIONAL EQUITY FUND CUSIP # S86568630	16 672	11 750	2,000,000 00	(590,467 02)	0 00	0 00	0 00
	JOSIAH MACY JR FOUNDATION FIDUCIARY TR							
	119,960 254							
814,139 641	TOTAL MUTUAL FUNDS	10,647,847 30	8,652,236 78	(1,995,610 52)	298,974 46	2 81	3 46	2 81
814,139 641	TOTAL OTHER ASSETS	10,647,847 30	8,652,236 78	(1,995,610 52)	298,974 46	2 81	3 46	2 81

SHORT TERM INVESTMENTS
 POOLED FUNDS & MUTUAL FUNDS



000677

INVESTMENT HOLDINGS

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ YIELD AT ACCURED INCOME BOOK/MKT
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MAS CASH RESERVE FUND CUSIP # S86230310 1 000 34,947 49 0 00 0 00
 JOSIAH MACY JR FDN-MILLER ANDERSON SHER 34,947 490

THE BANK OF NEW YORK CASH RESERVE CUSIP # S87599610 1 000 1,078 00 0 00 25 33 1 17

JOSIAH MACY JR FDN - FIXED 0 000 0 00 0 00 0 00 0 00 0 00

JOSIAH MACY JR FDN - BNY EQUITY 1 000 1,078 00 1,078 00 25 33 2 35

BNY HAMILTON MONEY FUND CUSIP # 05561W101 1 000 6,588,807 41 6,588,807 41 259,598 98 3 94

JOSIAH MACY JR FDN-MILLER ANDERSON SHER 1 000 1,725,618 47 1,725,618 47 67,989 36 3 94

JOSIAH MACY JR FDN-OFFIIBANK 1 000 177,016 69 177,016 69 6,974 45 3 94

JOSIAH MACY JR FDN - FIXED 1 000 181,580 85 181,580 85 7,154 28 3 94

JOSIAH MACY JR FDN - BNY EQUITY 1 000 914,212 23 914,212 23 36,019 96 3 94

JOSIAH MACY JR FOUNDATION FIDUCIARY TR 1 000 3,590,379 17 3,590,379 17 141,460 93 3 94

TOTAL POOLED FUNDS & MUTUAL FUNDS 6,624,832 900 6,624,832 90 259,624 31 3 92

U S TREASURIES

INVESTMENT HOLDINGS



000678

UNITS	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ YIELD AT ACCURED INCOME BOOK/MKT
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100,000 000	U S TREAS BILL DUE 7/19/01 HELD AS DUE 07/19/01 CUSIP # S86694750 ISSUED 01/18/01	99 130	99,130 44	0 00	3 37 3,336 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 100,000 000	99 816	99,130 44		3 37
100,000 000	TOTAL U S TREASURIES	99,130 44	99,130 44	0 00	3 37 3,336 00
6,724,832 900	TOTAL SHORT TERM INVESTMENTS	6,723,963 34	6,723,963 34	0 00	3 91 262,960 31
	MISCELLANEOUS OTHER ASSETS	0 00	0 00	0 00	3 91 25,081 47
(3 000)	FUTURE U S T-BOND 100,000USD/CBOT DUE 09/19/01 CUSIP # USFA0914D	0 000	0 00	0 00	0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER (3 000)	0 000	0 00	0 00	0 00
9 000	FUTURE T-NOTE 5YR 100,000USD/CBOT DUE 09/20/01 CUSIP # EYFA0915D	0 000	0 00	0 00	0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER 9 000	0 000	0 00	0 00	0 00
(16 000)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT DUE 09/22/01 CUSIP # TYFA0912D	0 000	0 00	0 00	0 00
	JOSIAH MACY JR FDN-MILLER ANDERSON SHER (16 000)	0 000	0 00	0 00	0 00
(10,000)	TOTAL MISCELLANEOUS OTHER ASSETS	0 00	0 00	0 00	0 00

INVESTMENT HOLDINGS



000145

UNITS	DESCRIPTION	UNIT VALUE	BOOK/MARKET	TOTAL VALUE	BOOK MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/	YLD AT	BK/MKT
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SHORT TERM INVESTMENTS									
POOLED FUNDS & MUTUAL FUNDS	1,136,993.100	BNY HAMILTON MONEY FUND	1.000	1,136,993.10	1,136,993.10	0.00	44,797.52	3.94	3.94
		CUSIP # 05561M101							
TOTAL POOLED FUNDS & MUTUAL FUNDS	1,136,993.100			1,136,993.10	1,136,993.10	0.00	44,797.52	3.94	3.94
SHORT TERM INVESTMENTS									
POOLED FUNDS & MUTUAL FUNDS	1,136,993.100			1,136,993.10	1,136,993.10	0.00	44,797.52	3.94	3.94
TOTAL SHORT TERM INVESTMENTS	1,136,993.100			1,136,993.10	1,136,993.10	0.00	44,797.52	3.94	3.94
MISCELLANEOUS OTHER ASSETS	1.000	S/E/S/T/C ASMT & DECLR OF TRST EM WALTER	0.000	0.000	0.000	0.00	0.00	0.00	0.00
		DUE 08/06/98							
		CUSIP # S87102480							
TOTAL MISCELLANEOUS OTHER ASSETS	1.000			0.000	0.000	0.00	0.00	0.00	0.00

===== FORM 990PF, PART II - OTHER ASSETS =====

JOSIAH MACY, JR. FOUNDATION

13-5596895

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
ACCRUED INT. & DIV. RECEIVABLE	616,405.	616,405.
INVESTMENT IN ART	25,289.	25,289.
OTHER ASSETS	5,246.	5,246.
TOTALS	646,940.	646,940.

FORM 990PF, PART II - OTHER LIABILITIES

DESCRIPTION	ENDING BOOK VALUE
ACCRUED RETIREMENT BENEFIT	1,695.
TOTALS	1,695.

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION -----	AMOUNT -----
ADDITIONAL DEPRECIATION EXPENSE FOR TAX	34,637.
TOTAL	<u>34,637.</u>

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION -----	AMOUNT -----
CAPITALIZED ASSET FOR TAX	13,234.
NET CHANGE IN UNREALIZED DEPRECIATION ON INVESTMENTS	18105139.

TOTAL	18118373.
	=====

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

NAME AND ADDRESS	TITLE AND TIME DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
JUNE E. OSBORN, M.D. 44 EAST 64TH STREET NEW YORK, NY 10021	PRESIDENT 35 HRS/WK	247,500.	19,250.	NONE
JOSIAH MACY, JR. FOUNDATION 44 EAST 64TH STREET NEW YORK, NY 10021	VICE PRESIDENT 35 HRS/WK	150,000.	22,500.	NONE
MARTHA WOLFGANG JOSIAH MACY, JR. FOUNDATION 44 EAST 64TH STREET NEW YORK, NY 10021	VICE PRESIDENT 35 HRS/WK	150,000.	22,500.	NONE
RINA FORLINI JOSIAH MACY, JR. FOUNDATION 44 EAST 64TH STREET NEW YORK, NY 10021	CORPORATE SECRETARY 7 HRS/WK	25,000.	NONE	NONE
SEE STATEMENT 12A	BOARD OF DIRECTORS 1 HR/WK	NONE	NONE	NONE
	GRAND TOTALS	422,500.	41,750.	NONE

JOSIAH MACY, JR. FOUNDATION
EIN: 13-5596895
FYE: JUNE 30, 2001

FORM 990PF, PART VIII: BOARD OF DIRECTORS

CLARENCE F MICHALIS, CHAIRMAN
JOSIAH MACY, JR FOUNDATION
44 EAST 64TH STREET
NEW YORK, NY 10021

PATRICIA ALBJERG GRAHAM, PH D
6 APPIAN WAY
CAMBRIDGE, MA 02138

LAWRENCE K ALTMAN, M D
229 WEST 43RD STREET
NEW YORK, NY 10036

BERNARD W HARLESTON, PH D
100 MORRISSEY BLVD
BOSTON, MA 02125

J CARTER BACOT
ONE WALL STREET
NEW YORK, NY 10286

ARTHUR H HAYES, JR , M D
71 ELK AVENUE
NEW ROCHELLE, NY 10804

JORDAN J COHEN, M D
2450 N STREET, NW
WASHINGTON, DC 20037-1127

LAWRENCE S HUNTINGTON
46 EAST 70TH STREET
NEW YORK, NY 10021

E VIRGIL CONWAY
101 PARK AVENUE
NEW YORK, NY 10178

JOHN JAY ISELIN, PH D
500 WEST 120TH STREET
NEW YORK, NY 10027

JOHN W FRYMOYER, M D
GIVEN E109
BURLINGTON, VT 05405

MARY PATTERSON MCPHERSON, PH D
140 EAST 62ND STREET
NEW YORK, NY 10021

S PARKER GILBERT
1221 AVENUE OF THE AMERICAS
NEW YORK, NY 10020

WILLIAM H WRIGHT, II
1585 BROADWAY
NEW YORK, NY 10036

NOTE NONE OF THE DIRECTORS RECEIVE ANY COMPENSATION, CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS OR EXPENSE ACCOUNT ALLOWANCES

FORM 990PF, PART XV - NAME, ADDRESS AND PHONE FOR APPLICATIONS
=====

THE PRESIDENT
JOSIAH MACY, JR. FOUNDATION
44 EAST 64TH STREET, NEW YORK, NY 10021
TEL: 212-486-2424

990PF, PART XV - FORM AND CONTENTS OF SUBMITTED APPLICATIONS
=====

A WRITTEN PROPOSAL IS REQUIRED. IT SHOULD INCLUDE A DESCRIPTION OF THE PROJECT, QUALIFICATIONS OF THE INDIVIDUAL WHO DIRECTED IT, A BUDGET OF THE SPONSORING INSTITUTION, DURATION OF THE PROJECT, AND DOCUMENTATION OF THE TAX EXEMPT STATUS.

990PF, PART XV - RESTRICTIONS OR LIMITATIONS ON AWARDS

=====

THE JOSIAH MACY, JR. FOUNDATION IS A PRIVATE FOUNDATION WHICH PROVIDES GRANTS TO COLLEGES, UNIVERSITIES AND OTHER PROFESSIONAL ASSOCIATIONS RELATING PRIMARILY TO MEDICAL EDUCATION AND PREPARATION FOR CAREERS IN THE HEALTH PROFESSION.

JOSIAH MACY, JR. FOUNDATION
EIN. 13-5596895
FYE: JUNE 30, 2001

FORM 990-PF, PART I, LINE 19 & PART II, LINE 14
FIXED ASSETS, ACCUMULATED DEPRECIATION & DEPRECIATION EXPENSE

BOOK PURPOSES	<u>BOOK VALUE</u>	<u>ACCUMULATED DEPRECIATION</u>	<u>TOTAL DEPRECIATION EXPENSES</u>
LAND	1,922,700		
BUILDINGS	679,724		
FURNITURE & FIXTURES	<u>71,961</u>	<u>683,355</u>	<u>83,722</u>
TOTAL	<u>2,674,385</u>	<u>683,355</u>	83,722

**TAX PURPOSES:
CAPITALIZED ASSETS**

FURNITURE & FIXTURES	<u>810,459</u>	<u>792,839</u>	<u>34,637</u>
TOTAL TAX DEPRECIATION			<u>118,359</u>

Josiah Macy, Jr. Foundation

Schedule of Grants

Year ended June 30, 2001

	July 1, 2000 to June 30, 2001				
	Balance at June 30, 2000	Authorized for Current and Future Years	Paid	Lapsed	Balance at June 30, 2001
Medical Education in the Context of the Changing Health Care System					
AAMC	\$ -	\$ 42,000	\$ 42,000		\$ -
Brown University	62,500		62,500		-
Case Western Reserve University	781,356		464,304		317,052
Children's Hospital of Philadelphia	-	84,022	84,022		-
Harvard University	750,000		750,000		-
JSTOR	125,000		125,000		-
Massachusetts Institute of Technology	450,623		219,187		231,436
Mount Sinai School of Medicine	115,574				115,574
New York University Medical Center	1,721,961		880,600		841,361
New York University School of Medicine/Hazelden Foundation	169,173		169,173		-
State University of New York at Syracuse Medical School	-	215,406			215,406
Uniformed Services University of the Health Sciences	183,094		183,094		-
University of California, San Francisco	236,788		236,776	\$ 12	-
University of Massachusetts	781,356		464,304		317,052
University of Michigan School of Nursing	520,154		95,830		424,324
University of Pennsylvania School of Medicine	-	526,629	174,659		351,970
University of Vermont	100,000		100,000		-
Increasing Diversity Among Health Professionals					
Associated Medical Schools of New York	317,357		316,783	574	-
Associated Medical Schools of New York	-	310,640	155,320		155,320
National Medical Fellowships, Inc	180,882		180,844	38	-
Increasing Teamwork Between and Among Multiple Health Professionals					
Cold Spring Harbor Laboratory	282,686	-	282,686		-
Columbia University Mailman School of Public Health	1,005,775	-	624,820		380,955
University of California, Los Angeles School of Medicine	-	1,356,800	435,400		921,400

Josiah Macy, Jr. Foundation

Schedule of Grants (continued)

Year ended June 30, 2001

	July 1, 2000 to June 30, 2001				Balance at June 30, 2001
	Balance at June 30, 2000	Authorized for Current and Future Years	Paid	Lapsed	
Educational Strategies to Increase Care for Underserved Populations					
The Beth Israel Foundation	\$ 160,564		\$ 160,564		\$ -
National Public Health and Hospital Institute	-	\$ 254,964			254,964
Total Medical and Premedical Education	7,944,843	2,790,461	6,207,866	\$ 624	4,526,814
Conferences	450,000	250,000	423,436	26,564	250,000
Other Programs					
Matching Gifts Program	220,125	285,000	273,045		232,080
Discretionary Grants Awarded by Staff					
General Appropriations	300,000	300,000			300,000
Academic Health Centers	-		10,000		-
Alliance to End Childhood Lead Poisoning	-		5,000		-
American Heart Association	-		10,000		-
American Medical Association	-		10,000		-
American Public Health Association	-		25,000		-
The Brookings Institution	-		15,000		-
Coordinated Care Management Corporation	-		5,000		-
D.C. Developing Families Center	-		10,000		-
Funders Concerned About AIDS	-		2,000		-
Greater New York Hospital Foundation	-		5,000		-
Harvard Medical School	-		25,000		-
Health Affairs	-		25,000		-
The Henry J. Kessler Foundation	-		10,000		-
Irvington Institute for Immunological Research	-		5,000		-
Institute for Intercultural Studies of New York	-		10,000		-

Josiah Macy, Jr. Foundation

Schedule of Grants (continued)

Year ended June 30, 2001

	July 1, 2000 to June 30, 2001			
	Balance at June 30, 2000	Authorized for Current and Future Years	Paid	Balance at June 30, 2001
Discretionary Grants Awarded by Staff (continued)				
Institute of Medicine/National Academies of Medicine	\$ -		\$ 5,000	\$ -
March of Dimes	-		10,500	-
Morehouse College	-		17,500	-
New York Academy of Sciences	-		10,000	-
New York Presbyterian Hospital/Weill Cornell Medical Center	-		5,000	-
New York State Coalition for the Aging	-		10,000	-
Physicians for Reproductive Choice and Health	-		15,000	-
Project Hope	-		25,000	-
Texas A&M University Systems Health Sciences Center	-		10,000	-
Thurgood Marshall Scholarship Fund	-		20,000	-
	<u>300,000</u>	<u>\$ 300,000</u>	<u>300,000</u>	<u>300,000</u>
	\$ 8,914,968	\$ 3,625,461	\$ 7,204,347	\$ 5,308,894

Organizational Dues:

Global Health Council	3,000
NYRAG	8,200
The Foundation Center	2,500
NY Academy of Medicine	600
Citizen's Budget Commission	6,000
Council on Foundations	21,270
Grantmakers in Health	6,000
	<u>\$ 7,251,917</u>

JOSIAH MACY, JR. FOUNDATION
 EIN: 13-5596895
 FYE: JUNE 30, 2001

FORM 990-PF, PART IV: CAPITAL GAINS FOR TAX ON INVESTMENT INCOME

BANK OF NEW YORK

ACCOUNT NUMBER 000226305 (SEE STATEMENT 18A)
 ACCOUNT NUMBER 000226306 (SEE STATEMENT 18B)
 ACCOUNT NUMBER 000668845 (SEE STATEMENT 18C)
 ACCOUNT NUMBER 000668846 (SEE STATEMENT 18D)
 ACCOUNT NUMBER 000668847 (SEE STATEMENT 18E)

PROCEEDS	COST BASIS	REALIZED GAIN/(LOSS)
113,495,317	117,342,140	(3,846,823)
33,074,229	32,661,682	412,547
18,850,316	18,713,775	136,541
7,348,784	7,915,401	(566,617)
7,357,650	7,883,776	(526,126)
180,126,296	184,516,774	(4,390,478)



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SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY: US DOLLAR

SHORT TERM CAPITAL GAIN (LOSSES)

1,137 00	A T & T CORP COM	07/24/00	06/19/01	23,411 18	60,387 74	ST
115,000 00	ABBEX NATL PLC	02/15/00	10/20/00	116,069 50	113,202 55	ST
1,800 00	ABBOTT LABORATORIES	06/02/00	09/21/00	83,139 22	70,574 22	ST
300 00	ABBOTT LABORATORIES	06/02/00	10/10/00	14,690 51	11,762 37	ST
500 00	ABBOTT LABORATORIES	06/05/00	10/10/00	24,484 18	19,522 50	ST
200 00	ABBOTT LABORATORIES	06/06/00	10/10/00	9,793 67	7,809 50	ST
900 00	ABBOTT LABORATORIES	06/28/00	10/10/00	44,071 52	38,293 29	ST
500 00	ABBOTT LABORATORIES	06/28/00	10/12/00	25,265 40	21,274 05	ST
1,800 00	ABBOTT LABORATORIES	06/28/00	10/16/00	91,855 43	76,586 58	ST
200 00	ABBOTT LABORATORIES	06/28/00	01/25/01	8,952 38	8,509 62	ST
600 00	ABBOTT LABORATORIES	07/10/00	01/25/01	27,418 84	25,804 68	ST
1,200 00	ABBOTT LABORATORIES	07/10/00	01/25/01	53,714 28	51,609 36	ST
700 00	ABBOTT LABORATORIES	07/10/00	01/26/01	32,419 41	30,105 46	ST
200 00	ABBOTT LABORATORIES	07/10/00	01/29/01	9,387 69	8,601 56	ST
200 00	ABBOTT LABORATORIES	07/10/00	01/29/01	9,387 68	8,585 26	ST
200 00	ABBOTT LABORATORIES	07/10/00	01/30/01	8,917 70	8,585 26	ST
200 00	ABBOTT LABORATORIES	07/10/00	01/30/01	8,917 70	8,585 26	ST
100 00	ABBOTT LABORATORIES	12/07/00	01/30/01	3,747 87	4,155 13	ST
100 00	ABBOTT LABORATORIES	12/07/00	05/02/01	7,343 75	8,310 26	ST
200 00	ACE LTD	12/07/00	05/02/01	3,671 87	4,106 00	ST
100 00	ACE LTD	12/07/00	05/02/01	14,687 50	16,010 64	ST
400 00	ACE LTD	12/13/00	05/02/01	18,254 69	20,013 30	ST
500 00	ACE LTD	12/13/00	05/15/01	18,254 69	20,013 30	ST
600 00	ACE LTD	12/13/00	05/16/01	22,073 50	24,942 46	ST
400 00	ADC TELECOMMUNICATIONS INC COM	06/08/00	10/10/00	11,312 62	15,316 92	ST
300 00	ADC TELECOMMUNICATIONS INC COM	06/08/00	10/10/00	8,484 46	11,170 44	ST
200 00	ADC TELECOMMUNICATIONS INC COM	06/08/00	10/12/00	5,118 82	7,446 96	ST
600 00	ADC TELECOMMUNICATIONS INC COM	06/08/00	10/16/00	15,870 55	22,340 88	ST
500 00	ADC TELECOMMUNICATIONS INC COM	06/08/00	10/27/00	9,077 20	18,617 40	ST
800 00	ADC TELECOMMUNICATIONS INC COM	06/09/00	10/27/00	14,523 51	30,897 24	ST
300 00	ADC TELECOMMUNICATIONS INC COM	07/12/00	10/27/00	5,446 31	11,753 16	ST
700 00	ADC TELECOMMUNICATIONS INC COM	07/12/00	11/10/00	15,136 99	27,424 04	ST
1,137 00	A T & T CORP COM	07/24/00	06/19/01	23,411 18	60,387 74	ST
115,000 00	ABBEX NATL PLC	02/15/00	10/20/00	116,069 50	113,202 55	ST
1,800 00	ABBOTT LABORATORIES	06/02/00	09/21/00	83,139 22	70,574 22	ST
300 00	ABBOTT LABORATORIES	06/02/00	10/10/00	14,690 51	11,762 37	ST
500 00	ABBOTT LABORATORIES	06/05/00	10/10/00	24,484 18	19,522 50	ST
200 00	ABBOTT LABORATORIES	06/06/00	10/10/00	9,793 67	7,809 50	ST
900 00	ABBOTT LABORATORIES	06/28/00	10/10/00	44,071 52	38,293 29	ST
500 00	ABBOTT LABORATORIES	06/28/00	10/12/00	25,265 40	21,274 05	ST
1,800 00	ABBOTT LABORATORIES	06/28/00	10/16/00	91,855 43	76,586 58	ST
200 00	ABBOTT LABORATORIES	06/28/00	01/25/01	8,952 38	8,509 62	ST
600 00	ABBOTT LABORATORIES	07/10/00	01/25/01	27,418 84	25,804 68	ST
1,200 00	ABBOTT LABORATORIES	07/10/00	01/25/01	53,714 28	51,609 36	ST
700 00	ABBOTT LABORATORIES	07/10/00	01/26/01	32,419 41	30,105 46	ST
200 00	ABBOTT LABORATORIES	07/10/00	01/29/01	9,387 69	8,601 56	ST
200 00	ABBOTT LABORATORIES	07/10/00	01/29/01	9,387 68	8,585 26	ST
200 00	ABBOTT LABORATORIES	07/10/00	01/30/01	8,917 70	8,585 26	ST
200 00	ABBOTT LABORATORIES	07/10/00	01/30/01	8,917 70	8,585 26	ST
100 00	ABBOTT LABORATORIES	12/07/00	01/30/01	3,747 87	4,155 13	ST
100 00	ABBOTT LABORATORIES	12/07/00	05/02/01	7,343 75	8,310 26	ST
200 00	ACE LTD	12/07/00	05/02/01	3,671 87	4,106 00	ST
400 00	ACE LTD	12/13/00	05/02/01	14,687 50	16,010 64	ST
500 00	ACE LTD	12/13/00	05/15/01	18,254 69	20,013 30	ST
600 00	ACE LTD	12/13/00	05/16/01	22,073 50	24,942 46	ST
400 00	ADC TELECOMMUNICATIONS INC COM	06/08/00	10/10/00	11,312 62	15,316 92	ST
300 00	ADC TELECOMMUNICATIONS INC COM	06/08/00	10/10/00	8,484 46	11,170 44	ST
200 00	ADC TELECOMMUNICATIONS INC COM	06/08/00	10/12/00	5,118 82	7,446 96	ST
600 00	ADC TELECOMMUNICATIONS INC COM	06/08/00	10/16/00	15,870 55	22,340 88	ST
500 00	ADC TELECOMMUNICATIONS INC COM	06/08/00	10/27/00	9,077 20	18,617 40	ST
800 00	ADC TELECOMMUNICATIONS INC COM	06/09/00	10/27/00	14,523 51	30,897 24	ST
300 00	ADC TELECOMMUNICATIONS INC COM	07/12/00	10/27/00	5,446 31	11,753 16	ST
700 00	ADC TELECOMMUNICATIONS INC COM	07/12/00	11/10/00	15,136 99	27,424 04	ST

STATEMENT 18A

SCHEDULE G/L



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SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

800 00	ADC TELECOMMUNICATIONS INC COM	07/12/00	11/13/00	17,161 35	31,341 76	(14,180 41)	ST
300 00	ADC TELECOMMUNICATIONS INC COM	10/19/00	11/13/00	6,435 50	6,777 75	(342 25)	ST
1,000 00	AGILENT TECHNOLOGIES INC	06/21/00	07/21/00	47,011 03	79,132 00	(32,120 97)	ST
700 00	AGILENT TECHNOLOGIES INC	06/23/00	07/21/00	32,907 72	53,499 39	(20,591 67)	ST
300 00	AGILENT TECHNOLOGIES INC	06/23/00	10/10/00	15,027 99	22,928 31	(7,900 32)	ST
100 00	AGILENT TECHNOLOGIES INC	06/23/00	10/12/00	4,421 85	7,642 77	(3,220 92)	ST
200 00	AGILENT TECHNOLOGIES INC	06/23/00	10/16/00	9,143 69	15,285 54	(6,141 85)	ST
1,000 00	AGILENT TECHNOLOGIES INC	07/17/00	11/21/00	4,780 99	7,642 77	(2,861 78)	ST
100 00	AGILENT TECHNOLOGIES INC	10/19/00	11/21/00	4,780 99	4,284 25	496 74	ST
30,000 00	AHOLD FIN U S A INC	10/12/00	11/02/00	30,562 50	30,324 00	238 50	ST
900 00	AIR PRODUCTS AND CHEMICALS INC COMMON	02/28/01	05/02/01	38,041 73	36,102 96	1,938 77	ST
1,600 00	ALBERTSONS INC	01/29/01	03/12/01	44,557 87	43,912 96	644 91	ST
200 00	ALBERTSONS INC	01/29/01	03/12/01	5,551 43	5,489 12	62 31	ST
900 00	ALBERTSONS INC	01/30/01	03/12/01	25,063 80	24,797 88	265 92	ST
400 00	ALBERTSONS INC	01/30/01	03/12/01	11,139 47	11,039 20	100 27	ST
3,616 00	ALCOA INC	02/09/00	09/13/00	107,921 33	107,215 42	705 91	ST
45,000 00	ALCOA INC	07/17/00	11/02/00	45,610 65	44,640 90	969 75	ST
100 00	ALCOA INC	11/28/00	01/30/01	3,407 88	2,784 00	623 88	ST
1,700 00	ALCOA INC	11/28/00	04/20/01	69,850 66	47,328 00	22,522 66	ST
800 00	ALCOA INC	11/28/00	05/02/01	32,726 91	22,272 00	10,454 91	ST
100 00	ALCOA INC	11/29/00	05/02/01	4,090 86	2,771 72	1,319 14	ST
1,800 00	ALCOA INC	11/29/00	05/16/01	79,681 54	49,890 96	29,790 58	ST
700 00	ALTEIRA CORP	07/13/00	07/14/00	84,685 27	77,709 59	6,975 68	ST
800 00	ALTEIRA CORP	07/31/00	08/17/00	48,598 38	39,029 32	9,569 06	ST
1,200 00	ALTEIRA CORP	07/31/00	08/21/00	72,813 57	58,543 98	14,269 59	ST
1,600 00	ALTEIRA CORP	08/01/00	10/11/00	48,959 33	75,546 08	(26,586 75)	ST
2,200 00	ALTEIRA CORP	09/14/00	10/11/00	67,319 07	121,341 66	(54,022 59)	ST
2,000 00	ALTEIRA CORP	09/29/00	10/11/00	61,199 16	99,039 20	(37,840 04)	ST
2,400 00	ALTEIRA CORP	01/24/01	04/04/01	46,188 62	74,765 28	(28,576 66)	ST
800 00	ALTEIRA CORP	01/25/01	04/04/01	15,396 20	24,517 84	(9,121 64)	ST
300 00	ALTEIRA CORP	01/30/01	04/04/01	5,773 57	9,025 20	(3,251 63)	ST
1,800 00	ALTEIRA CORP	04/11/01	04/11/01	50,448 53	54,151 20	(3,702 67)	ST
1,300 00	ALTEIRA CORP	02/06/01	04/11/01	36,435 05	36,809 63	(374 58)	ST
600 00	ALTEIRA CORP	02/08/01	04/11/01	16,816 17	16,597 50	218 67	ST
100 00	ALTEIRA CORP	02/08/01	04/20/01	2,848 51	2,766 25	82 26	ST
600 00	ALTEIRA CORP	02/23/01	04/20/01	17,091 03	16,126 32	964 71	ST
1,100 00	ALTEIRA CORP	02/23/01	04/20/01	31,333 55	27,722 42	3,611 13	ST
200 00	ALTEIRA CORP	02/26/01	04/20/01	5,697 01	4,900 00	797 01	ST



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SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

1,200	ALTEIRA CORP	03/19/01	04/20/01	34,182	06	28,648	56	5,533	50	ST
700	AMERICA ONLINE INC DEL	03/10/00	10/10/00	39,982	66	41,707	54	(1,724)	88	ST
600	AMERICA ONLINE INC DEL	03/16/00	10/10/00	34,270	85	36,970	26	(2,699)	41	ST
600	AMERICAN EXPRESS COMPANY	12/06/99	10/10/00	33,280	89	31,593	50	1,687	39	ST
700	AMERICAN EXPRESS COMPANY	04/19/00	10/10/00	38,827	70	32,521	67	6,306	03	ST
500	AMERICAN EXPRESS COMPANY	04/19/00	10/12/00	26,421	61	23,229	77	3,191	84	ST
1,100	AMERICAN EXPRESS COMPANY	04/20/00	10/16/00	59,846	25	52,425	45	7,420	80	ST
900	AMERICAN EXPRESS COMPANY	04/20/00	12/14/00	49,539	29	42,893	55	6,645	74	ST
100	AMERICAN EXPRESS COMPANY	04/20/00	12/15/00	5,494	45	4,765	95	728	54	ST
300	AMERICAN EXPRESS COMPANY	04/24/00	12/15/00	16,483	45	14,611	50	1,871	95	ST
600	AMERICAN EXPRESS COMPANY	04/24/00	12/18/00	34,030	68	29,223	00	4,807	68	ST
500	AMERICAN EXPRESS COMPANY	04/24/00	12/20/00	26,247	02	24,352	50	1,894	52	ST
500	AMERICAN EXPRESS COMPANY	04/24/00	12/21/00	26,159	92	24,352	50	1,807	42	ST
200	AMERICAN EXPRESS COMPANY	04/24/00	01/08/01	10,239	04	9,741	00	498	04	ST
1,400	AMERICAN EXPRESS COMPANY	05/04/00	01/08/01	71,673	26	67,931	92	3,741	34	ST
100	AMERICAN EXPRESS COMPANY	05/04/00	01/30/01	4,733	84	4,852	28	(118)	44	ST
900	AMERICAN EXPRESS COMPANY	05/04/00	02/20/01	41,344	62	43,670	52	(2,325)	90	ST
100	AMERICAN EXPRESS COMPANY	06/15/00	02/21/01	4,465	71	5,453	00	(987)	29	ST
500	AMERICAN EXPRESS COMPANY	10/19/00	02/21/01	22,328	55	27,858	75	(5,530)	20	ST
100	AMERICAN EXPRESS COMPANY	11/02/00	02/21/01	4,465	71	5,878	00	(1,412)	29	ST
200	AMERICAN EXPRESS COMPANY	12/06/00	02/21/01	8,931	42	11,181	00	(2,249)	58	ST
300	AMERICAN EXPRESS COMPANY	01/05/01	02/21/01	13,397	14	15,580	50	(2,183)	36	ST
15,000	AMERICAN GEN CORP	10/30/00	03/20/01	16,413	75	15,007	65	1,406	10	ST
95,000	AMERICAN GEN CORP	10/30/00	03/20/01	103,953	26	95,024	49	8,924	98	ST
300	AMERICAN GENERAL CORP	10/10/00	10/10/00	22,958	98	16,818	00	6,140	98	ST
200	AMERICAN GENERAL CORP	04/28/00	10/12/00	14,693	51	11,212	00	3,481	51	ST
300	AMERICAN GENERAL CORP	04/28/00	10/16/00	22,171	51	16,818	00	5,353	51	ST
600	AMERICAN GENERAL CORP	05/02/00	01/04/01	47,231	38	33,509	58	13,721	80	ST
900	AMERICAN GENERAL CORP	05/03/00	01/24/01	69,298	76	49,524	75	19,774	01	ST
100	AMERICAN GENERAL CORP	10/19/00	01/24/01	7,699	86	7,533	00	146	86	ST
1,500	AMERICAN GENERAL CORP	12/06/00	01/24/01	7,699	86	8,084	25	(384)	39	ST
300	AMERICAN GENERAL CORP	12/08/00	03/09/01	57,513	77	61,533	83	(4,020)	06	ST
300	AMERICAN GENERAL CORP	12/11/00	03/21/01	10,925	06	12,306	76	(1,381)	70	ST
400	AMERICAN GENERAL CORP	01/05/01	03/21/01	14,566	76	15,412	00	(845)	24	ST
400	AMERICAN GENERAL CORP	02/04/00	09/18/00	71,773	20	59,093	45	12,679	75	ST
600	AMERICAN HOME PRODUCTS CORPORATION	02/04/00	09/19/00	32,962	89	27,273	90	5,688	99	ST
100	AMERICAN HOME PRODUCTS CORPORATION	02/22/00	09/19/00	5,493	81	4,523	68	970	13	ST
400	AMERICAN HOME PRODUCTS CORPORATION	02/22/00	09/21/00	22,075	26	18,094	72	3,980	54	ST

SCHEDULE G/L



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SHARES	OR FACE	SECURITY DESCRIPTION	ACQUIRED DATE	SOLD DATE	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

300	00	AMERICAN HOME PRODUCTS CORPORATION	04/17/00	09/21/00	16,556	44	17,145	93	ST
1,800	00	AMERICAN HOME PRODUCTS CORPORATION	04/17/00	10/10/00	106,367	45	102,875	58	ST
500	00	AMERICAN HOME PRODUCTS CORPORATION	04/17/00	10/12/00	30,108	99	28,576	44	ST
1,500	00	AMERICAN HOME PRODUCTS CORPORATION	06/09/00	10/16/00	90,983	21	79,215	00	ST
100	00	AMERICAN HOME PRODUCTS CORPORATION	06/12/00	10/16/00	6,065	54	5,306	00	ST
600	00	AMERICAN HOME PRODUCTS CORPORATION	06/12/00	11/03/00	35,928	90	31,836	00	ST
100	00	AMERICAN HOME PRODUCTS CORPORATION	06/15/00	11/03/00	5,988	15	5,653	00	ST
400	00	AMERICAN HOME PRODUCTS CORPORATION	07/07/00	11/03/00	23,952	60	23,224	00	ST
200	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	11/03/00	11,976	30	11,427	74	ST
1,200	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	11/06/00	72,986	24	68,566	44	ST
800	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	12/21/00	49,847	21	45,710	96	ST
200	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	01/30/01	11,573	61	11,427	74	ST
1,300	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	02/07/01	79,657	57	74,280	31	ST
300	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	02/20/01	17,921	40	17,209	14	ST
200	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	02/20/01	11,947	60	11,491	78	ST
100	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	05/02/01	5,770	81	5,745	89	ST
800	00	AMERICAN HOME PRODUCTS CORPORATION	08/14/00	05/02/01	46,166	45	46,214	08	ST
100	00	AMERICAN HOME PRODUCTS CORPORATION	08/14/00	06/12/01	6,096	76	5,776	76	ST
400	00	AMERICAN HOME PRODUCTS CORPORATION	08/15/00	06/12/01	24,387	02	22,974	00	ST
200	00	AMERICAN HOME PRODUCTS CORPORATION	08/17/00	06/12/01	12,193	51	11,327	94	ST
1,500	00	AMERICAN INTERNATIONAL GROUP INC COM	11/10/99	10/10/00	139,075	36	106,818	30	ST
300	00	AMERICAN PWR CONVERSION CORP	06/26/00	07/26/00	13,475	76	11,938	98	ST
1,500	00	AMERICAN PWR CONVERSION CORP	06/26/00	07/26/00	67,378	80	59,670	60	ST
600	00	AMGEN INC	04/26/00	10/10/00	37,705	74	31,661	04	ST
100	00	AMGEN INC	08/04/00	01/30/01	7,096	76	6,793	75	ST
100	00	AMGEN INC	08/07/00	03/08/01	6,788	83	6,800	00	ST
1,500	00	AMGEN INC	08/10/00	03/08/01	102,854	72	101,787	00	ST
400	00	AMGEN INC	10/16/00	03/08/01	27,427	92	25,987	00	ST
200	00	AMGEN INC	10/19/00	03/08/01	13,713	96	13,406	00	ST
100	00	AMGEN INC	11/02/00	03/08/01	6,856	98	6,121	75	ST
100	00	AMGEN INC	12/06/00	03/08/01	6,856	98	6,615	50	ST
300	00	AMR CORP COM	01/05/01	03/08/01	20,570	95	17,605	50	ST
1,300	00	ANALOG DEVICES INC	02/21/01	03/07/01	48,921	44	43,462	44	ST
1,100	00	ANALOG DEVICES INC	07/10/00	08/17/00	120,548	36	98,871	24	ST
200	00	ANALOG DEVICES INC	07/13/00	08/17/00	102,002	45	91,656	95	ST
600	00	ANALOG DEVICES INC	07/17/00	08/21/00	56,604	81	52,654	38	ST
400	00	ANALOG DEVICES INC	07/17/00	08/23/00	37,805	34	35,102	92	ST
300	00	AMERICAN HOME PRODUCTS CORPORATION	04/17/00	09/21/00	16,556	44	17,145	93	ST
1,800	00	AMERICAN HOME PRODUCTS CORPORATION	04/17/00	10/10/00	106,367	45	102,875	58	ST
500	00	AMERICAN HOME PRODUCTS CORPORATION	04/17/00	10/12/00	30,108	99	28,576	44	ST
1,500	00	AMERICAN HOME PRODUCTS CORPORATION	06/09/00	10/16/00	90,983	21	79,215	00	ST
100	00	AMERICAN HOME PRODUCTS CORPORATION	06/12/00	10/16/00	6,065	54	5,306	00	ST
600	00	AMERICAN HOME PRODUCTS CORPORATION	06/12/00	11/03/00	35,928	90	31,836	00	ST
100	00	AMERICAN HOME PRODUCTS CORPORATION	06/15/00	11/03/00	5,988	15	5,653	00	ST
400	00	AMERICAN HOME PRODUCTS CORPORATION	07/07/00	11/03/00	23,952	60	23,224	00	ST
200	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	11/03/00	11,976	30	11,427	74	ST
1,200	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	11/06/00	72,986	24	68,566	44	ST
800	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	12/21/00	49,847	21	45,710	96	ST
200	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	01/30/01	11,573	61	11,427	74	ST
1,300	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	02/07/01	79,657	57	74,280	31	ST
300	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	02/20/01	17,921	40	17,209	14	ST
200	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	02/20/01	11,947	60	11,491	78	ST
100	00	AMERICAN HOME PRODUCTS CORPORATION	08/10/00	05/02/01	5,770	81	5,745	89	ST
800	00	AMERICAN HOME PRODUCTS CORPORATION	08/14/00	05/02/01	46,166	45	46,214	08	ST
100	00	AMERICAN HOME PRODUCTS CORPORATION	08/14/00	06/12/01	6,096	76	5,776	76	ST
400	00	AMERICAN HOME PRODUCTS CORPORATION	08/15/00	06/12/01	24,387	02	22,974	00	ST
200	00	AMERICAN HOME PRODUCTS CORPORATION	08/17/00	06/12/01	12,193	51	11,327	94	ST
1,500	00	AMERICAN INTERNATIONAL GROUP INC COM	11/10/99	10/10/00	139,075	36	106,818	30	ST
300	00	AMERICAN PWR CONVERSION CORP	06/26/00	07/26/00	13,475	76	11,938	98	ST
1,500	00	AMERICAN PWR CONVERSION CORP	06/26/00	07/26/00	67,378	80	59,670	60	ST
600	00	AMGEN INC	04/26/00	10/10/00	37,705	74	31,661	04	ST
100	00	AMGEN INC	08/04/00	01/30/01	7,096	76	6,793	75	ST
100	00	AMGEN INC	08/07/00	03/08/01	6,788	83	6,800	00	ST
1,500	00	AMGEN INC	08/10/00	03/08/01	102,854	72	101,787	00	ST
400	00	AMGEN INC	10/16/00	03/08/01	27,427	92	25,987	00	ST
200	00	AMGEN INC	10/19/00	03/08/01	13,713	96	13,406	00	ST
100	00	AMGEN INC	11/02/00	03/08/01	6,856	98	6,121	75	ST
100	00	AMGEN INC	12/06/00	03/08/01	6,856	98	6,615	50	ST
300	00	AMR CORP COM	01/05/01	03/08/01	20,570	95	17,605	50	ST
1,300	00	ANALOG DEVICES INC	02/21/01	03/07/01	48,921	44	43,462	44	ST
1,100	00	ANALOG DEVICES INC	07/10/00	08/17/00	120,548	36	98,871	24	ST
200	00	ANALOG DEVICES INC	07/13/00	08/17/00	102,002	45	91,656	95	ST
600	00	ANALOG DEVICES INC	07/17/00	08/21/00	56,604	81	52,654	38	ST
400	00	ANALOG DEVICES INC	07/17/00	08/23/00	37,805	34	35,102	92	ST

JOSIAH MACY JR FOUNDATION
 JOSIAH MACY JR FDN-MILLER ANDERSON SMER
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001

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SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS)	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

100 00	ANALOG DEVICES INC	07/31/00	08/23/00	9,801 09	6,679 07	3,122 02	ST
700 00	ANALOG DEVICES INC	07/31/00	08/23/00	66,159 34	46,753 49	19,405 85	ST
1,000 00	ANALOG DEVICES INC	08/08/00	08/23/00	98,010 93	62,505 80	35,505 13	ST
1,000 00	ANALOG DEVICES INC	08/08/00	09/06/00	91,065 26	62,505 80	28,559 46	ST
500 00	ANALOG DEVICES INC	10/20/00	11/16/00	30,664 38	39,112 95	(8,448 57)	ST
200 00	ANALOG DEVICES INC	10/23/00	11/16/00	12,265 75	16,358 26	(4,092 51)	ST
500 00	ANALOG DEVICES INC	10/27/00	11/16/00	30,664 37	31,757 50	(1,093 13)	ST
600 00	ANALOG DEVICES INC	10/31/00	11/21/00	35,412 80	37,926 36	(2,513 56)	ST
500 00	ANALOG DEVICES INC	11/06/00	11/21/00	29,510 66	31,401 65	(1,890 99)	ST
400 00	ANHEUSER-BUSCH COMPANIES INC COM	12/06/99	10/26/00	16,592 36	14,468 50	2,123 86	ST
100 00	ANHEUSER-BUSCH COMPANIES INC COM	12/20/99	10/26/00	4,148 09	3,428 00	720 09	ST
200 00	ANHEUSER-BUSCH COMPANIES INC COM	06/15/00	01/24/01	8,057 69	8,109 25	(51 56)	ST
200 00	ANHEUSER-BUSCH COMPANIES INC COM	08/22/00	01/30/01	8,557 71	8,139 00	418 71	ST
800 00	ANHEUSER-BUSCH COMPANIES INC COM	08/22/00	05/02/01	31,942 93	32,556 00	(613 07)	ST
1,000 00	ANHEUSER-BUSCH COMPANIES INC COM	08/22/00	06/18/01	41,721 21	40,695 00	1,026 21	ST
500 00	ANHEUSER-BUSCH COMPANIES INC COM	09/13/00	06/18/01	20,860 60	20,876 55	(15 95)	ST
1,350 00	ANALOG DEVICES INC	02/01/00	01/19/01	69,171 69	71,576 19	(2,404 50)	ST
900 00	ANALOG DEVICES INC	03/16/00	01/19/01	46,114 46	55,455 39	(9,340 93)	ST
1,300 00	ANALOG DEVICES INC	03/30/00	01/19/01	66,609 77	87,633 00	(21,023 23)	ST
400 00	ANALOG DEVICES INC	03/30/00	01/30/01	21,507 28	26,964 00	(5,456 72)	ST
200 00	ANALOG DEVICES INC	03/30/00	03/06/01	9,267 83	13,482 00	(4,214 17)	ST
800 00	ANALOG DEVICES INC	04/04/00	03/06/01	37,550 74	50,986 24	(13,435 50)	ST
1,300 00	ANALOG DEVICES INC	04/04/00	03/06/01	60,240 89	82,852 64	(22,611 75)	ST
300 00	ANALOG DEVICES INC	05/03/00	03/06/01	14,081 52	16,730 48	(2,730 48)	ST
1,050 00	ANALOG DEVICES INC	05/03/00	03/23/01	41,216 48	58,842 00	(17,625 52)	ST
850 00	ANALOG DEVICES INC	05/03/00	03/23/01	33,365 72	47,881 86	(14,516 14)	ST
500 00	ANALOG DEVICES INC	05/03/00	04/04/01	17,674 51	28,165 80	(10,491 29)	ST
100 00	ANALOG DEVICES INC	06/15/00	04/04/01	3,534 90	5,328 00	(1,793 10)	ST
150 00	ANALOG DEVICES INC	06/15/00	04/04/01	5,302 35	7,821 75	(2,519 40)	ST
850 00	ANALOG DEVICES INC	10/16/00	04/04/01	30,046 66	44,684 50	(14,637 84)	ST
50 00	ANALOG DEVICES INC	10/16/00	04/05/01	1,867 35	2,628 50	(761 15)	ST
750 00	ANALOG DEVICES INC	10/16/00	04/05/01	28,010 28	38,795 00	(10,784 72)	ST
200 00	ANALOG DEVICES INC	10/19/00	04/05/01	7,469 41	9,006 00	(1,536 59)	ST
300 00	ANALOG DEVICES INC	10/19/00	04/10/01	12,249 43	13,509 00	(1,259 57)	ST
450 00	ANALOG DEVICES INC	10/19/00	04/10/01	18,374 14	20,340 00	(1,965 86)	ST
100 00	ANALOG DEVICES INC	11/02/00	04/10/01	4,083 14	5,373 00	(1,289 86)	ST
150 00	ANALOG DEVICES INC	11/02/00	04/10/01	6,124 71	8,003 00	(1,878 29)	ST
200 00	ANALOG DEVICES INC	12/06/00	04/10/01	8,166 28	9,054 00	(887 72)	ST
150 00	ANALOG DEVICES INC	12/06/00	04/10/01	6,124 71	6,777 00	(652 29)	ST



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SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR TERM (LOSS)
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

50	AOL TIME WARNER INC	12/29/00	04/10/01	2,041 57	1,679 32	362 25 ST
1,900	AOL TIME WARNER INC	12/29/00	04/12/01	79,905 44	63,814 16	16,091 28 ST
1,100	AOL TIME WARNER INC	12/29/00	04/17/01	49,289 79	36,944 04	12,344 75 ST
1,050	AOL TIME WARNER INC	12/29/00	04/18/01	49,724 34	35,265 72	14,458 62 ST
800	AOL TIME WARNER INC	01/02/01	04/18/01	37,885 21	26,824 48	11,060 73 ST
850	AOL TIME WARNER INC	01/03/01	04/18/01	40,253 04	31,645 50	8,607 54 ST
150	AOL TIME WARNER INC	01/03/01	05/02/01	7,660 24	5,584 50	2,075 74 ST
1,000	AOL TIME WARNER INC	01/04/01	05/02/01	51,068 29	39,166 00	11,902 29 ST
150	AOL TIME WARNER INC	01/05/01	05/02/01	7,660 24	6,046 50	1,613 74 ST
1,300	KON CORPORATION COM	07/25/00	09/19/00	47,341 30	42,236 74	5,104 56 ST
300	KON CORPORATION COM	07/26/00	09/19/00	10,924 91	10,847 64	77 27 ST
600	KON CORPORATION COM	07/26/00	09/20/00	21,938 26	21,695 28	242 98 ST
400	KON CORPORATION COM	07/27/00	09/20/00	14,625 50	14,307 40	318 10 ST
100	KON CORPORATION COM	07/27/00	09/21/00	3,573 29	3,576 85	(3 56) ST
400	KON CORPORATION COM	07/27/00	09/21/00	14,298 68	14,307 40	(8 72) ST
1,100	KON CORPORATION COM	08/02/00	09/21/00	39,306 19	40,422 25	(1,116 06) ST
1,100	KON CORPORATION COM	10/31/00	11/03/00	32,577 50	45,774 19	(13,196 69) ST
1,000	KON CORPORATION COM	11/01/00	11/03/00	29,615 91	41,805 10	(12,189 19) ST
500	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	12/04/00	01/17/01	41,083 82	40,324 25	759 57 ST
200	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	12/04/00	01/18/01	15,987 47	16,129 70	(142 23) ST
200	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	12/04/00	01/18/01	15,987 46	16,341 50	(354 04) ST
100	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	12/04/00	01/19/01	7,946 75	8,170 75	(224 56) ST
200	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	01/02/01	01/19/01	15,892 38	17,627 14	(1,734 76) ST
1,000	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	01/02/01	01/24/01	91,687 84	88,135 70	3,552 14 ST
100	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	01/02/01	01/30/01	8,656 71	8,813 57	(156 86) ST
1,200	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	01/02/01	03/22/01	27,544 24	105,218 60	(78,218 60) ST
400	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	01/03/01	03/22/01	9,181 41	32,531 80	(23,350 39) ST
400	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	01/05/01	03/22/01	9,181 41	29,024 00	(19,842 59) ST
500	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	01/05/01	03/22/01	11,476 76	32,830 65	(21,353 89) ST
200	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	01/08/01	03/23/01	4,590 70	12,776 06	(8,185 36) ST
1,300	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	01/25/01	03/23/01	33,070 90	83,044 39	(49,973 49) ST
2,000	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	01/25/01	03/23/01	5,087 83	18,049 50	(12,961 67) ST
1,000	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	02/05/01	03/23/01	25,439 15	69,079 70	(43,640 55) ST
800	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	03/02/01	03/23/01	20,351 32	53,618 24	(33,266 92) ST
300	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	03/05/01	03/23/01	7,631 74	19,556 64	(11,924 90) ST
600	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	03/07/01	03/23/01	15,263 49	34,190 88	(18,927 39) ST
100	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	03/07/01	03/27/01	2,607 93	5,698 48	(3,090 55) ST
200	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	03/09/01	03/27/01	5,215 86	11,399 70	(6,183 84) ST
1,600	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	03/12/01	03/27/01	41,726 92	81,896 64	(40,169 72) ST



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JOSIAH MACY JR FOUNDATION
 JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR TERM (LOSS)
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

500 00	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	03/14/01	03/27/01	13,039 66	24,020 90	(10,981 24) ST
400 00	APPLERA CORP COM APPLIED BIOSYSTEMS GRP	03/16/01	03/27/01	10,431 75	18,184 00	(7,752 25) ST
800 00	APPLIED MATERIALS INC	02/29/00	07/06/00	67,719 10	73,288 00	(5,568 90) ST
1,000 00	APPLIED MATERIALS INC	02/29/00	08/10/00	70,071 96	91,610 00	(21,538 04) ST
400 00	APPLIED MATERIALS INC	05/17/00	08/10/00	28,028 78	36,549 80	(8,521 02) ST
800 00	APPLIED MATERIALS INC	05/17/00	09/21/00	58,779 63	73,099 60	(14,319 97) ST
400 00	APPLIED MATERIALS INC	06/01/00	09/21/00	29,389 81	35,043 88	(5,654 07) ST
900 00	APPLIED MATERIALS INC	06/01/00	09/26/00	59,159 80	78,848 73	(19,688 93) ST
200 00	APPLIED MATERIALS INC	06/15/00	09/26/00	13,146 62	17,368 50	(4,221 88) ST
500 00	APPLIED MATERIALS INC	06/23/00	09/26/00	32,866 55	46,434 00	(13,567 45) ST
100 00	APPLIED MATERIALS INC	10/23/00	01/30/01	5,259 32	5,353 01	(93 69) ST
700 00	APPLIED MATERIALS INC	10/23/00	03/12/01	32,880 14	37,471 07	(4,590 93) ST
800 00	APPLIED MATERIALS INC	10/23/00	03/13/01	38,291 36	42,824 08	(4,532 72) ST
100 00	APPLIED MATERIALS INC	10/23/00	03/15/01	4,846 87	5,353 01	(506 14) ST
100 00	APPLIED MATERIALS INC	12/06/00	03/15/01	4,846 86	4,196 75	650 11 ST
500 00	APPLIED MATERIALS INC	12/15/00	03/15/01	24,234 33	20,014 80	4,219 53 ST
1,400 00	APPLIED MATERIALS INC	12/15/00	03/28/01	67,901 51	56,041 44	11,860 07 ST
700 00	APPLIED MATERIALS INC	12/15/00	04/11/01	31,974 93	28,020 72	3,954 21 ST
400 00	APPLIED MATERIALS INC	12/15/00	05/02/01	21,930 46	16,011 84	5,918 62 ST
100 00	APPLIED MATERIALS INC	01/05/01	05/02/01	5,482 61	4,268 50	1,214 11 ST
2,000 00	APPLIED MICRO CIRCUITS CORP	05/01/01	05/02/01	5,444 81	4,963 18	481 63 ST
2,000 00	APPLIED MICRO CIRCUITS CORP	05/01/01	06/20/01	27,434 48	49,631 80	(22,197 32) ST
1,400 00	APPLIED MICRO CIRCUITS CORP	05/02/01	06/20/01	19,204 13	39,798 08	(20,593 95) ST
1,200 00	APPLIED MICRO CIRCUITS CORP	05/14/01	06/20/01	16,460 69	26,100 00	(9,639 31) ST
400 00	APPLIED MICRO CIRCUITS CORP	05/17/01	06/20/01	5,485 81	9,570 52	(4,084 71) ST
2,000 00	APPLIED MICRO CIRCUITS CORP	05/17/01	06/20/01	27,434 50	47,852 60	(20,418 10) ST
2,100 00	APPLIED MICRO CIRCUITS CORP	05/17/01	06/21/01	28,182 11	50,245 23	(22,063 12) ST
5,000 00	AT&T CORP	01/09/01	01/08/01	4,224 30	4,946 80	(722 50) ST
25,000 00	AT&T CORP	01/09/01	02/27/01	20,971 00	24,734 00	(3,763 00) ST
10,000 00	AT&T CORP	02/01/01	02/27/01	8,388 40	9,893 60	(1,505 20) ST
15,000 00	AT&T CORP	02/01/01	05/15/01	12,609 45	14,840 40	(2,230 95) ST
2,000 00	AT&T CORP LIBERTY MEDIA GRP CL-A	02/14/01	03/06/01	31,695 93	31,026 60	669 33 ST
3,800 00	AT&T CORP LIBERTY MEDIA GRP CL-A	02/16/01	04/12/01	55,371 36	58,950 54	(3,579 18) ST
800 00	AT&T CORP LIBERTY MEDIA GRP CL-A	02/16/01	04/12/01	11,657 12	12,382 96	(725 84) ST
2,000 00	AT&T CORP LIBERTY MEDIA GRP CL-A	02/16/01	05/02/01	33,885 27	30,957 40	2,927 87 ST
2,800 00	AT&T CORP LIBERTY MEDIA GRP CL-A	02/21/01	05/02/01	47,439 37	42,630 28	4,809 09 ST
1,400 00	AT&T CORP LIBERTY MEDIA GRP CL-A	02/22/01	05/02/01	23,719 68	19,334 00	4,385 68 ST
1,000 00	AT&T CORP LIBERTY MEDIA GRP CL-A	03/19/01	05/02/01	16,959 43	14,730 00	2,229 43 ST
200 00	AT&T CORP LIBERTY MEDIA GRP CL-A	03/19/01	05/02/01	3,388 52	2,946 00	442 52 ST



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SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	COST	GAIN OR	LOSS
OR FACS		ACQUIRED	SOLD	PROCEEDS		TERM	(LOSS)

REPORTING CURRENCY: US DOLLAR (CONTINUED)

200 00	AT&T CORP LIBERTY MEDIA GRP CL-A	03/19/01	05/17/01	3,367 89	2,946 00	ST	421 89
800 00	AT&T CORP LIBERTY MEDIA GRP CL-A	04/05/01	05/17/01	13,471 54	10,181 60	ST	3,289 94
500 00	AT&T CORP LIBERTY MEDIA GRP CL-A	04/06/01	05/17/01	8,419 71	6,225 00	ST	2,194 71
700 00	AT&T CORP LIBERTY MEDIA GRP CL-A	04/09/01	05/18/01	11,848 92	8,715 00	ST	3,133 92
600 00	AT&T CORP LIBERTY MEDIA GRP CL-A	04/09/01	05/18/01	10,156 22	7,416 00	ST	2,740 22
16 53	AVAYA INC	03/10/00	12/29/00	169 58	4,814 52	ST	(4,644 94)
100 00	AVAYA INC	05/10/00	10/10/00	1,384 45	4,032 23	ST	(2,647 78)
100 00	AVAYA INC	05/10/00	10/16/00	1,496 95	4,023 23	ST	(2,526 28)
116 53	AVAYA INC	06/14/00	12/29/00	1,195 22	4,399 92	ST	(3,204 70)
199 77	AVAYA INC	06/15/00	12/29/00	2,048 95	246 38	ST	1,802 57
58 15	AVAYA INC	06/16/00	12/29/00	596 48	6,314 22	ST	(5,717 74)
800 00	AVON PRODUCTS INC COM	03/08/00	07/13/00	29,966 59	22,716 00	ST	7,250 59
200 00	AVON PRODUCTS INC COM	03/08/00	07/14/00	7,550 24	5,679 00	ST	1,871 24
700 00	AVON PRODUCTS INC COM	03/08/00	07/17/00	26,215 94	19,876 50	ST	6,339 44
900 00	AVON PRODUCTS INC COM	03/08/00	07/25/00	35,719 80	25,555 50	ST	10,164 30
1,900 00	AVON PRODUCTS INC COM	03/08/00	07/26/00	74,828 81	53,950 50	ST	20,878 31
300 00	AVON PRODUCTS INC COM	03/08/00	07/27/00	11,681 61	8,518 50	ST	3,163 11
600 00	AVON PRODUCTS INC COM	03/08/00	07/28/00	23,442 18	17,037 00	ST	6,405 18
1,100 00	AVON PRODUCTS INC COM	03/13/00	07/28/00	42,977 32	30,892 29	ST	12,085 03
600 00	AVON PRODUCTS INC COM	03/13/00	09/13/00	25,595 08	16,850 34	ST	8,744 74
700 00	AVON PRODUCTS INC COM	03/13/00	09/14/00	29,039 16	19,658 73	ST	9,380 43
600 00	AVON PRODUCTS INC COM	03/14/00	09/14/00	24,890 70	16,805 16	ST	8,085 54
900 00	AVON PRODUCTS INC COM	03/14/00	10/10/00	38,840 45	25,207 74	ST	13,632 71
300 00	AVON PRODUCTS INC COM	03/14/00	10/12/00	13,434 30	8,402 58	ST	5,031 72
800 00	AVON PRODUCTS INC COM	03/14/00	10/16/00	36,474 78	22,406 88	ST	14,067 90
1,000 00	AVON PRODUCTS INC COM	03/14/00	10/18/00	42,822 47	28,008 60	ST	14,813 87
200 00	AVON PRODUCTS INC COM	04/17/00	01/30/01	8,243 72	6,899 50	ST	1,344 22
400 00	AVON PRODUCTS INC COM	04/17/00	04/11/01	14,775 50	13,799 00	ST	976 50
100 00	AVON PRODUCTS INC COM	06/15/00	05/15/01	4,424 11	4,159 25	ST	264 86
100 00	AVON PRODUCTS INC COM	06/22/00	05/15/01	4,424 11	4,093 17	ST	330 94
800 00	AVON PRODUCTS INC COM	06/22/00	05/16/01	35,842 16	32,745 36	ST	3,096 80
10,000 00	AXA SA	12/12/00	01/30/01	10,759 30	9,971 20	ST	788 10
15,000 00	AXA SA	12/12/00	02/20/01	16,069 20	14,956 80	ST	1,112 40
40,000 00	AXA SA	12/12/00	03/02/01	43,354 00	39,884 80	ST	3,469 20
20,000 00	AXA SA	12/12/00	03/06/01	21,628 00	19,942 40	ST	1,685 60
25,000 00	AXA SA	12/12/00	03/07/01	27,299 00	24,928 00	ST	2,371 00
10,000 00	AXA SA	12/12/00	03/13/01	10,805 30	9,971 20	ST	834 10
30,000 00	AXA SA	12/12/00	03/15/01	32,621 40	29,913 60	ST	2,707 80
900 00	BAKER HUGHES INC	09/27/00	10/10/00	32,371 92	33,129 00	ST	(757 08)



000011

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

100 00	BAKER HUGHES INC	09/28/00	10/12/00	3,596 88	3,700 54	(103 66) ST
100 00	BAKER HUGHES INC	09/28/00	10/16/00	32,596 91	33,304 86	(707 95) ST
700 00	BAKER HUGHES INC	09/28/00	11/29/00	24,107 19	25,903 78	(1,796 59) ST
2,400 00	BAKER HUGHES INC	09/28/00	11/30/00	81,145 12	88,812 96	(7,667 84) ST
100 00	BAKER HUGHES INC	09/29/00	11/30/00	3,381 04	3,784 32	(403 28) ST
300 00	BAKER HUGHES INC	09/29/00	05/02/01	10,898 28	11,352 96	(454 68) ST
700 00	BAKER HUGHES INC	10/02/00	05/02/01	25,429 30	26,323 85	(894 55) ST
400 00	BAKER HUGHES INC	10/03/00	05/02/01	14,531 03	15,024 00	(492 97) ST
400 00	BAKER HUGHES INC	10/19/00	05/02/01	14,531 03	15,262 00	(730 97) ST
100 00	BAKER HUGHES INC	11/02/00	05/02/01	3,632 75	3,653 00	(20 25) ST
1,000 00	BAKER HUGHES INC	12/05/00	05/02/01	36,327 58	33,247 50	3,080 08 ST
100 00	BAKER HUGHES INC	12/06/00	05/02/01	3,632 75	3,309 25	3,323 50 ST
200 00	BAKER HUGHES INC	12/07/00	05/02/01	7,265 51	6,712 00	553 51 ST
1,000 00	BAKER HUGHES INC	12/08/00	05/02/01	36,418 78	33,560 00	2,858 78 ST
300 00	BAKER HUGHES INC	12/08/00	05/02/01	10,925 63	10,105 50	820 13 ST
800 00	BAKER HUGHES INC	12/08/00	06/15/01	31,118 96	26,948 00	4,170 96 ST
200 00	BAKER HUGHES INC	01/05/01	06/15/01	7,779 74	8,024 50	(244 76) ST
300 00	BAKER HUGHES INC	01/05/01	06/18/01	11,534 64	12,036 75	(502 11) ST
100 00	BAKER HUGHES INC	01/30/01	06/18/01	3,844 88	4,136 96	(292 08) ST
1,100 00	BAKER HUGHES INC	01/30/01	06/19/01	41,752 96	45,506 56	(3,753 60) ST
600 00	BAKER HUGHES INC	01/30/01	06/19/01	22,756 22	24,821 76	(2,065 54) ST
1,700 00	BAKER HUGHES INC	02/02/01	06/19/01	64,527 29	71,529 37	(7,002 08) ST
100 00	BAKER HUGHES INC	02/02/01	06/21/01	3,652 73	4,207 61	(554 88) ST
600 00	BAKER HUGHES INC	03/14/01	06/21/01	21,916 36	25,026 48	(3,110 12) ST
800 00	BAKER HUGHES INC	03/14/01	06/28/01	27,160 69	33,368 64	(6,207 95) ST
300 00	BAKER HUGHES INC	03/16/01	06/28/01	10,185 25	12,235 35	(2,050 10) ST
1,700 00	BAKER HUGHES INC	04/04/00	10/10/00	83,139 98	95,490 53	(12,350 55) ST
500 00	BAKER HUGHES INC	05/23/00	10/10/00	24,452 93	26,315 75	(1,862 82) ST
700 00	BAKER HUGHES INC	05/23/00	10/12/00	31,127 96	36,842 05	(5,714 09) ST
400 00	BAKER HUGHES INC	05/24/00	10/12/00	17,787 40	21,942 52	(4,155 12) ST
100 00	BAKER HUGHES INC	05/24/00	10/16/00	4,478 10	5,485 63	(1,007 53) ST
100 00	BAKER HUGHES INC	06/15/00	10/16/00	4,478 10	5,303 00	(824 90) ST
1,100 00	BAKER HUGHES INC	09/08/00	10/16/00	49,259 10	61,383 30	(12,124 20) ST
1,200 00	BAKER HUGHES INC	09/08/00	12/01/00	47,643 69	66,963 60	(19,319 91) ST
1,900 00	BAKER HUGHES INC	09/28/00	12/01/00	75,435 84	102,593 92	(27,158 08) ST
700 00	BAKER HUGHES INC	09/28/00	12/29/00	31,981 93	37,797 76	(5,815 83) ST
1,100 00	BAKER HUGHES INC	10/05/00	12/29/00	50,257 31	59,306 39	(9,049 08) ST
1,700 00	BAKER HUGHES INC	10/05/00	04/20/01	93,904 86	91,655 33	2,249 53 ST



000012

SCHEDULE G/L

SHARES	OR FACE	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET	PROCEEDS	COST	GAIN OR LOSS)	TEAM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

300 00	BANK AMER CORP	10/19/00	04/20/01	16,571	44	12,946	50	12,946	50	3,624	94	ST
300 00	BANK AMER CORP	10/19/00	05/02/01	16,934	43	12,946	50	12,946	50	3,987	93	ST
100 00	BANK AMER CORP	11/02/00	05/02/01	5,644	81	4,953	00	4,953	00	691	81	ST
100 00	BANK AMER CORP	12/06/00	05/02/01	5,644	81	4,159	25	4,159	25	1,485	56	ST
200 00	BANK AMER CORP	01/05/01	05/02/01	11,289	62	9,587	00	9,587	00	1,702	62	ST
1,200 00	BANK AMER CORP	01/30/01	05/02/01	67,737	73	66,029	40	66,029	40	1,708	33	ST
700 00	BANK OF NEW YORK COMPANY INC COM	11/29/99	10/10/00	36,990	26	28,117	32	28,117	32	8,872	94	ST
800 00	BANK OF NEW YORK COMPANY INC COM	11/29/99	10/10/00	42,274	58	32,353	68	32,353	68	9,920	90	ST
600 00	BANK OF NEW YORK COMPANY INC COM	11/29/99	10/12/00	28,968	53	24,265	26	24,265	26	4,703	27	ST
300 00	BANK OF NEW YORK COMPANY INC COM	12/06/99	10/16/00	15,554	42	11,952	75	11,952	75	3,601	67	ST
900 00	BANK OF NEW YORK COMPANY INC COM	02/25/00	10/16/00	46,663	26	29,896	47	29,896	47	16,766	79	ST
100 00	BANK OF NEW YORK COMPANY INC COM	02/25/00	10/16/00	5,184	80	3,280	13	3,280	13	1,904	67	ST
400 00	BANK OF NEW YORK COMPANY INC COM	02/25/00	11/08/00	22,916	63	13,120	52	13,120	52	9,796	11	ST
500 00	BANK OF NEW YORK COMPANY INC COM	03/06/00	11/08/00	28,645	78	16,219	40	16,219	40	12,426	38	ST
1,000 00	BANK OF NEW YORK COMPANY INC COM	03/06/00	12/20/00	53,009	43	32,438	80	32,438	80	20,570	63	ST
500 00	BANK OF NEW YORK COMPANY INC COM	03/06/00	12/20/00	26,504	71	16,265	15	16,265	15	10,239	56	ST
800 00	BANK OF NEW YORK COMPANY INC COM	03/07/00	12/20/00	42,407	54	25,651	60	25,651	60	16,755	94	ST
100 00	BANK OF NEW YORK COMPANY INC COM	03/07/00	01/30/01	5,356	82	3,206	45	3,206	45	2,150	37	ST
2,800 00	BANK OF NEW YORK COMPANY INC COM	03/20/00	03/19/01	124,895	35	103,895	40	103,895	40	20,653	95	ST
300 00	BANK OF NEW YORK COMPANY INC COM	03/21/00	03/19/01	13,344	57	11,118	00	11,118	00	2,226	57	ST
100 00	BANK OF NEW YORK COMPANY INC COM	06/15/00	03/21/01	4,260	05	4,315	50	4,315	50	(55	45)	ST
600 00	BANK OF NEW YORK COMPANY INC COM	10/19/00	03/21/01	25,560	28	32,080	50	32,080	50	(6,520	22)	ST
100 00	BANK OF NEW YORK COMPANY INC COM	11/02/00	03/21/01	4,260	04	5,728	00	5,728	00	(1,467	96)	ST
100 00	BANK OF NEW YORK COMPANY INC COM	12/06/00	03/22/01	8,200	19	11,381	00	11,381	00	(3,180	81)	ST
400 00	BANK OF NEW YORK COMPANY INC COM	01/05/01	03/22/01	16,400	37	22,024	00	22,024	00	(5,623	63)	ST
1,300 00	BANK OF NEW YORK COMPANY INC COM	01/22/01	03/22/01	52,301	21	64,621	70	64,621	70	(11,320	49)	ST
65,000 00	BANK ONE CORP	08/17/00	03/20/01	70,893	55	65,234	65	65,234	65	5,658	90	ST
1,300 00	BANK ONE CORP	08/31/00	10/10/00	44,971	99	45,696	82	45,696	82	(724	83)	ST
2,500 00	BANK ONE CORP	08/31/00	10/12/00	79,453	60	87,878	50	87,878	50	(8,424	90)	ST
1,600 00	BANK ONE CORP	09/08/00	10/12/00	50,850	30	59,027	68	59,027	68	(8,177	38)	ST
500 00	BANK ONE CORP	09/08/00	10/16/00	17,015	68	18,446	15	18,446	15	(1,430	47)	ST
1,900 00	BANK ONE CORP	09/08/00	12/20/00	65,627	60	70,095	37	70,095	37	(4,467	77)	ST
900 00	BANK ONE CORP	09/08/00	01/11/01	34,748	56	33,203	07	33,203	07	1,545	49	ST
300 00	BANK ONE CORP	10/19/00	01/11/01	11,582	85	10,209	00	10,209	00	1,373	85	ST
100 00	BANK ONE CORP	11/02/00	01/11/01	3,860	95	3,715	50	3,715	50	145	45	ST
100 00	BANK ONE CORP	12/06/00	01/11/01	3,860	95	3,671	75	3,671	75	189	20	ST
100 00	BANK ONE CORP	01/05/01	01/11/01	3,860	95	3,824	75	3,824	75	36	20	ST
30,000 00	BANKAMERICA CORP DEB	01/28/00	10/24/00	27,260	10	26,164	20	26,164	20	1,095	90	ST
5,000 00	BANKAMERICA CORP DEB	01/28/00	10/24/00	4,543	35	4,356	60	4,356	60	186	75	ST

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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15,000 00	BANKAMERICA CORP DEB	01/28/00	11/02/00	13,525 80	13,069 80	456 00	ST
25,000 00	BANKAMERICA CORP DEB	01/28/00	12/12/00	22,805 50	21,783 00	1,022 50	ST
20,000 00	BANKAMERICA CORP DEB	01/28/00	12/12/00	18,244 40	17,575 80	668 60	ST
600 00	BAXTER INTL INC COM	03/14/00	07/21/00	47,118 35	32,419 92	14,698 43	ST
700 00	BAXTER INTL INC COM	03/17/00	07/21/00	54,971 40	43,543 50	11,427 90	ST
400 00	BAXTER INTL INC COM	03/20/00	07/21/00	31,412 23	24,633 00	6,779 23	ST
400 00	BAXTER INTL INC COM	03/20/00	07/21/00	31,412 23	24,624 00	6,788 23	ST
500 00	BAXTER INTL INC COM	03/20/00	08/03/00	39,761 32	30,780 00	8,981 32	ST
500 00	BAXTER INTL INC COM	03/22/00	08/03/00	39,761 32	31,030 00	8,731 32	ST
100 00	BAXTER INTL INC COM	03/23/00	08/03/00	7,952 26	6,206 00	1,746 26	ST
200 00	BAXTER INTL INC COM	03/23/00	09/13/00	16,369 75	12,412 00	3,957 75	ST
300 00	BAXTER INTL INC COM	06/19/00	09/13/00	24,430 97	19,801 92	4,629 05	ST
100 00	BAXTER INTL INC COM	06/20/00	09/18/00	8,093 73	6,598 88	1,494 85	ST
100 00	BAXTER INTL INC COM	06/20/00	09/18/00	8,093 73	6,596 33	1,497 40	ST
500 00	BAXTER INTL INC COM	06/20/00	09/22/00	40,744 09	32,981 65	7,762 44	ST
200 00	BAXTER INTL INC COM	06/21/00	09/22/00	16,297 64	13,183 80	3,113 83	ST
200 00	BAXTER INTL INC COM	06/23/00	09/22/00	16,297 64	13,204 50	3,093 14	ST
100 00	BAXTER INTL INC COM	10/19/00	05/02/01	9,181 69	7,581 00	1,600 69	ST
600 00	BEA SYS INC	10/18/00	11/09/00	44,548 51	48,849 36	(4,300 85)	ST
100 00	BEA SYS INC	10/19/00	11/09/00	7,424 75	8,327 68	(902 93)	ST
300 00	BEA SYS INC	10/19/00	12/06/00	22,979 56	24,983 04	(2,003 48)	ST
400 00	BEA SYS INC	10/26/00	12/06/00	30,639 42	29,667 00	972 42	ST
300 00	BEGTON DICKINSON AND COMPANY	12/15/00	12/21/00	9,675 93	9,428 85	247 08	ST
300 00	BEGTON DICKINSON AND COMPANY	12/15/00	12/28/00	10,342 24	9,428 85	913 39	ST
1,500 00	BEGTON DICKINSON AND COMPANY	12/15/00	12/28/00	51,711 22	46,791 75	4,919 47	ST
600 00	BEGTON DICKINSON AND COMPANY	12/15/00	12/29/00	20,963 30	18,716 70	2,246 60	ST
80,000 00	BELL SOUTH TELECOMMUNICATIONS	02/11/00	10/20/00	68,256 80	66,332 00	1,924 80	ST
15,000 00	BELL SOUTH TELECOMMUNICATIONS	02/11/00	01/23/01	13,559 10	12,437 25	1,121 85	ST
1,000 00	BEST BUY INC COM	09/07/00	09/11/00	63,735 67	60,035 50	3,700 17	ST
1,200 00	BEST BUY INC COM	09/14/00	10/12/00	49,537 34	83,322 00	(33,784 66)	ST
900 00	BEST BUY INC COM	09/14/00	10/16/00	41,821 60	62,491 50	(20,669 90)	ST
1,500 00	BEST BUY INC COM	09/14/00	10/20/00	61,738 08	104,414 42	(42,676 90)	ST
700 00	BEST BUY INC COM	09/20/00	10/24/00	31,436 58	46,830 56	(15,393 98)	ST
200 00	BEST BUY INC COM	09/22/00	10/24/00	8,981 88	13,358 16	(4,376 28)	ST
400 00	BEST BUY INC COM	10/03/00	10/24/00	17,963 76	24,720 52	(6,756 76)	ST
400 00	BEST BUY INC COM	10/04/00	10/24/00	17,963 76	24,726 52	(6,762 76)	ST
400 00	BEST BUY INC COM	10/06/00	10/24/00	17,963 76	22,239 00	(4,272 24)	ST
400 00	BEST BUY INC COM	10/06/00	10/27/00	18,058 44	22,239 00	(4,180 56)	ST
300 00	BEST BUY INC COM	10/10/00	10/27/00	13,543 82	15,768 00	(2,224 18)	ST

REPORTING CURRENCY: US DOLLAR (CONTINUED)



SCHEDULE G/L

000014

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS) TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

400 00	BEST BUY INC COM	10/19/00	10/27/00	18,058 43	18,837 00	(778 57) ST
100 00	BEST BUY INC COM	10/20/00	10/27/00	4,514 62	4,024 75	489 87 ST
1,200 00	BEST BUY INC COM	10/30/00	10/30/00	56,907 50	48,297 00	8,610 50 ST
700 00	BEST BUY INC COM	12/07/00	12/08/00	16,757 44	15,377 18	1,380 26 ST
1,300 00	BEST BUY INC COM	12/07/00	12/11/00	31,437 62	28,557 62	2,880 00 ST
700 00	BEST BUY INC COM	01/04/01	01/12/01	29,434 64	24,533 88	4,900 76 ST
100 00	BIODEN INC	01/16/01	01/30/01	6,709 27	5,750 56	958 71 ST
300 00	BIODEN INC	01/16/01	02/08/01	20,570 85	17,251 68	3,319 17 ST
300 00	BIODEN INC	01/16/01	02/08/01	20,570 85	17,251 68	3,319 17 ST
300 00	BIODEN INC	01/16/01	02/12/01	64,313 47	51,600 87	12,712 60 ST
400 00	BIODEN INC	01/16/01	02/13/01	28,787 04	22,933 72	5,853 32 ST
700 00	BIODEN INC	01/16/01	02/16/01	50,294 58	40,134 01	10,160 57 ST
600 00	BIODEN INC	01/16/01	02/16/01	43,628 93	34,400 58	9,228 35 ST
200 00	BIODEN INC	01/17/01	02/20/01	14,542 97	11,282 82	3,260 15 ST
90,000 00	BNP PARIBAS CAP TR	10/24/00	11/02/00	91,113 30	90,000 00	1,113 30 ST
1,000 00	BOEING COMPANY	10/16/00	12/20/00	64,565 54	60,530 00	4,035 54 ST
300 00	BOEING COMPANY	10/16/00	12/20/00	19,168 37	18,159 00	1,009 37 ST
2,100 00	BOSTON SCIENTIFIC CORP COM	05/16/01	05/31/01	36,415 97	33,653 97	2,761 75 ST
300 00	BOSTON SCIENTIFIC CORP COM	05/16/01	06/01/01	5,117 35	4,807 71	309 64 ST
200 00	BOSTON SCIENTIFIC CORP COM	05/18/01	06/01/01	3,411 56	3,212 00	199 56 ST
200 00	BP P L C SPONS ADR	06/29/00	09/21/00	73,833 11	72,983 69	849 42 ST
1,300 00	BP P L C SPONS ADR	06/29/00	09/21/00	47,473 41	43,872 75	3,600 66 ST
100 00	BP P L C SPONS ADR	01/05/01	05/02/01	10,503 02	9,737 00	766 02 ST
100 00	BP P L C SPONS ADR	12/28/00	05/02/01	5,276 82	4,856 00	420 82 ST
900 00	BP P L C SPONS ADR	12/28/00	05/02/01	47,491 42	43,872 75	3,618 67 ST
900 00	BP P L C SPONS ADR	12/28/00	05/02/01	73,521 20	67,984 00	5,537 20 ST
200 00	BP P L C SPONS ADR	12/28/00	01/30/01	10,129 66	9,749 50	380 16 ST
400 00	BP P L C SPONS ADR	12/28/00	01/30/01	10,129 66	9,749 50	380 16 ST
1,400 00	BP P L C SPONS ADR	05/28/00	05/02/01	73,521 20	67,984 00	5,537 20 ST
900 00	BP P L C SPONS ADR	12/28/00	05/02/01	47,491 42	43,872 75	3,618 67 ST
100 00	BRISTOL MYERS SQUIBB CO COM	06/29/00	09/21/00	73,833 11	72,983 69	849 42 ST
500 00	BRISTOL MYERS SQUIBB CO COM	06/29/00	09/22/00	29,200 27	28,070 65	1,129 62 ST
1,900 00	BRISTOL MYERS SQUIBB CO COM	07/10/00	10/10/00	109,901 83	110,627 31	(725 48) ST
100 00	BRISTOL MYERS SQUIBB CO COM	07/10/00	12/15/00	6,843 77	5,822 49	1,021 28 ST
600 00	BRISTOL MYERS SQUIBB CO COM	07/10/00	12/19/00	42,203 49	34,934 94	7,268 55 ST
100 00	BRISTOL MYERS SQUIBB CO COM	07/10/00	01/18/01	6,220 42	5,822 49	1,097 93 ST
200 00	BRISTOL MYERS SQUIBB CO COM	07/10/00	01/30/01	12,301 58	11,644 98	656 60 ST
900 00	BRISTOL MYERS SQUIBB CO COM	07/10/00	02/01/01	56,530 71	52,402 41	4,128 30 ST
900 00	BRISTOL MYERS SQUIBB CO COM	07/10/00	02/02/01	58,088 02	52,402 41	5,685 61 ST
600 00	BRISTOL MYERS SQUIBB CO COM	07/10/00	02/05/01	38,984 65	34,934 94	4,049 71 ST
200 00	BRISTOL MYERS SQUIBB CO COM	07/10/00	03/02/01	12,827 57	11,644 98	1,182 59 ST
800 00	BRISTOL MYERS SQUIBB CO COM	07/10/00	03/02/01	51,310 28	47,141 04	4,169 24 ST
200 00	BRISTOL MYERS SQUIBB CO COM	05/02/01	05/02/01	11,045 63	11,785 26	(739 63) ST



000015

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	GAIN OR (LOSS)	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

500 00	BRISTOL MYERS SQUIBB CO COM	07/19/00	05/02/01	27,614 07	26,155 55	1,458 52	ST
700 00	BRISTOL MYERS SQUIBB CO COM	07/19/00	06/15/01	39,598 02	36,617 77	2,980 25	ST
900 00	BROADCOM CORP CL A	08/31/00	10/12/00	190,160 42	216,955 08	(26,794 66)	ST
100 00	BROADCOM CORP CL A	09/14/00	10/16/00	21,990 01	23,034 49	(1,044 48)	ST
300 00	BROADCOM CORP CL A	09/14/00	10/25/00	65,992 90	69,103 47	(3,110 57)	ST
300 00	BROADCOM CORP CL A	09/28/00	11/28/00	28,643 55	74,401 11	(45,757 56)	ST
100 00	BROADCOM CORP CL A	10/19/00	11/28/00	9,547 85	22,221 75	(12,673 90)	ST
300 00	BURLINGTON RES INC COM	03/20/01	05/02/01	13,418 55	14,474 73	(1,056 18)	ST
1,200 00	BURLINGTON RES INC COM	03/20/01	06/19/01	50,368 55	57,898 92	(7,530 37)	ST
200 00	BURLINGTON RES INC COM	03/28/01	06/19/01	8,394 75	9,037 34	(642 59)	ST
700 00	BURLINGTON RES INC COM	03/28/01	06/21/01	28,226 56	31,630 69	(3,404 13)	ST
100 00	BURLINGTON RES INC COM	04/09/01	06/21/01	4,032 36	4,485 69	(453 33)	ST
400 00	BURLINGTON RES INC COM	04/09/01	06/27/01	15,596 43	17,942 76	(2,346 33)	ST
300 00	BURLINGTON RES INC COM	04/09/01	06/28/01	11,414 61	13,457 07	(2,042 46)	ST
300 00	CAPITAL ONE FINL CORP COM	01/24/01	03/21/01	15,019 29	19,367 79	(4,348 50)	ST
200 00	CAPITAL ONE FINL CORP COM	01/24/01	03/23/01	9,998 14	9,998 14	(2,913 72)	ST
700 00	CAPITAL ONE FINL CORP COM	01/24/01	05/02/01	45,141 49	45,191 51	(50 02)	ST
200 00	CARNIVAL CORPORATION COM	12/14/00	01/30/01	6,483 78	5,393 48	1,090 30	ST
3,100 00	CARNIVAL CORPORATION COM	12/14/00	06/20/01	81,589 89	83,598 94	(2,009 05)	ST
1,000 00	CATERPILLAR INC	12/15/00	06/20/01	26,319 31	26,027 90	291 41	ST
100 00	CATERPILLAR INC	01/04/01	01/30/01	4,264 85	4,900 92	(636 07)	ST
400 00	CATERPILLAR INC	01/04/01	05/02/01	19,815 33	19,603 68	211 65	ST
600 00	CELGENE CORP	12/14/00	01/12/01	15,655 63	26,550 00	(10,894 37)	ST
400 00	CELGENE CORP	12/15/00	01/12/01	10,437 08	17,250 00	(6,812 92)	ST
100 00	CELGENE CORP	12/15/00	02/01/01	2,835 61	4,312 50	(1,476 89)	ST
1,100 00	CELGENE CORP	12/20/00	02/06/01	30,355 36	39,540 93	(9,185 57)	ST
100 00	CELGENE CORP	12/21/00	02/06/01	2,759 57	3,393 75	(634 18)	ST
200 00	CELGENE CORP	01/05/01	02/06/01	5,519 16	5,012 00	507 16	ST
700 00	CHARTER COMMUNICATIONS INC DEL	02/09/01	03/15/01	15,736 38	15,887 48	(151 10)	ST
100 00	CHARTER COMMUNICATIONS INC DEL	02/09/01	03/16/01	2,283 68	2,269 64	14 04	ST
1,300 00	CHARTER COMMUNICATIONS INC DEL	02/12/01	03/16/01	29,687 88	29,783 65	(95 77)	ST
600 00	CHARTER COMMUNICATIONS INC DEL	02/13/01	03/16/01	4,567 36	4,576 00	(8 64)	ST
1,300 00	CHARTER COMMUNICATIONS INC DEL	02/13/01	04/04/01	25,917 88	30,743 57	(4,825 69)	ST
200 00	CHARTER COMMUNICATIONS INC DEL	02/13/01	04/04/01	3,987 36	4,698 42	(711 06)	ST
2,400 00	CHARTER COMMUNICATIONS INC DEL	02/14/01	04/04/01	47,848 39	54,254 16	(6,405 77)	ST
900 00	CHARTER COMMUNICATIONS INC DEL	02/14/01	04/05/01	17,784 57	20,345 31	(2,560 74)	ST
300 00	CHARTER COMMUNICATIONS INC DEL	02/14/01	04/05/01	5,941 21	6,781 77	(840 56)	ST
2,200 00	CHARTER COMMUNICATIONS INC DEL	02/15/01	04/05/01	43,473 40	47,611 96	(4,138 56)	ST



000016

SCHEDULE G/P

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	COST	GAIN OR LOSS
OR FACE		ACQUIRED	SOLD	PROCEEDS		TERM

REPORTING CURRENCY: US DOLLAR (CONTINUED)

500 00	CHARTER COMMUNICATIONS INC DEL	03/19/01	04/05/01	9,880 33	11,515 00	(1,634 67) ST
100 00	CHARTER COMMUNICATIONS INC DEL	03/19/01	04/06/01	1,974 93	2,303 00	(328 07) ST
300 00	CHARTER COMMUNICATIONS INC DEL	03/19/01	04/09/01	5,928 55	6,909 00	(980 45) ST
600 00	CHASE MANHATTAN CORP NEW	03/09/00	10/05/00	26,674 27	32,003 60	(5,329 33) ST
1,950 00	CHASE MANHATTAN CORP NEW	06/02/00	10/05/00	86,691 37	106,012 53	(19,321 16) ST
100 00	CHASE MANHATTAN CORP NEW	06/15/00	10/05/00	4,445 71	4,740 50	(294 79) ST
550 00	CHASE MANHATTAN CORP NEW	08/22/00	10/05/00	24,451 41	29,024 33	(4,572 92) ST
1,700 00	CHASE MANHATTAN CORP NEW	08/22/00	10/10/00	69,540 43	89,171 55	(20,171 12) ST
80,000 00	CHASE SUB NTS	12/13/99	11/13/00	77,416 00	78,809 60	(1,393 60) ST
1,300 00	CHEVRON CORP	08/09/00	09/12/00	115,177 45	107,550 95	7,626 50 ST
300 00	CHEVRON CORP	08/09/00	10/10/00	26,352 62	24,819 45	1,533 17 ST
500 00	CHEVRON CORP	08/23/00	10/10/00	43,921 03	44,527 20	(606 17) ST
300 00	CHEVRON CORP	08/23/00	10/16/00	24,027 69	26,716 32	(2,688 63) ST
1,000 00	CHEVRON CORP	08/23/00	11/07/00	82,171 05	89,054 40	(6,883 35) ST
500 00	CHEVRON CORP	09/26/00	11/07/00	41,085 52	42,094 75	(1,009 23) ST
300 00	CHEVRON CORP	09/26/00	11/29/00	24,641 05	25,256 85	(615 80) ST
400 00	CHEVRON CORP	09/26/00	11/30/00	33,069 69	33,675 80	(606 11) ST
200 00	CHEVRON CORP	09/26/00	12/21/00	15,687 48	16,837 90	(1,150 42) ST
1,200 00	CHEVRON CORP	10/11/00	12/21/00	94,124 85	106,567 68	(12,442 83) ST
500 00	CHEVRON CORP	10/11/00	05/02/01	46,758 44	44,403 20	2,355 24 ST
400 00	CHEVRON CORP	10/19/00	06/27/01	36,642 26	32,937 00	3,705 26 ST
100 00	CHEVRON CORP	11/02/00	06/27/01	9,160 56	8,165 50	995 06 ST
100 00	CHEVRON CORP	12/06/00	06/27/01	9,160 56	8,090 50	1,070 06 ST
100 00	CHEVRON CORP	01/05/01	06/27/01	9,160 56	8,099 75	1,060 81 ST
100 00	CHEVRON CORP	03/19/01	06/27/01	9,160 57	8,912 00	248 57 ST
100 00	CHEVRON CORP	03/19/01	06/29/01	8,920 26	8,912 00	8 26 ST
200 00	CHUBB CORPORATION COM	09/28/00	10/10/00	14,518 51	16,011 64	(1,493 13) ST
100 00	CHUBB CORPORATION COM	09/28/00	10/12/00	7,159 26	8,005 82	(846 56) ST
300 00	CHUBB CORPORATION COM	09/28/00	01/03/01	25,204 40	24,017 46	1,186 94 ST
200 00	CHUBB CORPORATION COM	09/28/00	01/03/01	16,614 20	16,011 64	602 56 ST
500 00	CHUBB CORPORATION COM	09/28/00	01/04/01	39,897 81	40,029 10	(131 29) ST
300 00	CHUBB CORPORATION COM	09/28/00	05/02/01	20,243 32	24,017 46	(3,774 14) ST
35,000 00	CIGNA CORP	01/03/01	03/08/01	36,167 25	34,850 20	1,317 05 ST
10,000 00	CIGNA CORP	01/04/01	03/08/01	10,333 50	10,118 70	214 80 ST
300 00	CIGNA CORP COM	03/21/01	05/02/01	28,187 06	31,600 50	(3,413 44) ST
200 00	CIGNA CORP COM	03/21/01	05/02/01	18,791 37	20,730 42	(1,939 05) ST
1,500 00	CIRCUIT CITY STORES INC COM	04/04/00	08/07/00	34,347 95	83,892 30	(49,544 35) ST
3,000 00	CIRCUIT CITY STORES INC COM	06/06/00	08/07/00	68,695 89	119,823 30	(51,127 41) ST
300 00	CIRCUIT CITY STORES INC COM	06/06/00	08/08/00	6,881 77	11,982 33	(5,100 56) ST

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

100 00	CIRCUIT CITY STORES INC COM	06/15/00	08/08/00	2,293 92	3,715 50	(1,421 58)	ST
100 00	CISCO SYS INC	12/06/99	10/27/00	5,085 33	4,789 00	296 33	ST
1,500 00	CISCO SYS INC	04/11/00	02/23/01	39,020 44	105,297 75	(66,277 31)	ST
1,700 00	CISCO SYS INC	04/12/00	02/23/01	44,223 32	113,780 32	(69,557 15)	ST
1,100 00	CISCO SYS INC	04/12/00	02/26/01	28,926 17	73,622 56	(44,695 84)	ST
1,200 00	CISCO SYS INC	06/02/00	02/26/01	31,556 42	77,475 00	(45,918 58)	ST
900 00	CISCO SYS INC	07/21/00	02/28/01	21,503 16	61,987 50	(40,484 34)	ST
1,800 00	CISCO SYS INC	08/03/00	02/28/01	43,006 32	111,315 42	(68,309 10)	ST
800 00	CISCO SYS INC	09/22/00	02/28/01	19,113 92	47,804 40	(28,690 48)	ST
2,400 00	CISCO SYS INC	09/22/00	03/13/01	48,199 27	143,413 20	(95,213 93)	ST
3,600 00	CISCO SYS INC	10/16/00	03/13/01	72,298 90	197,998 56	(125,699 66)	ST
100 00	CISCO SYS INC	11/02/00	03/13/01	2,008 30	5,384 25	(3,375 95)	ST
200 00	CISCO SYS INC	11/02/00	05/02/01	3,821 87	10,768 50	(6,946 63)	ST
600 00	CISCO SYS INC	11/30/00	05/02/01	11,465 61	29,816 28	(18,350 67)	ST
65,000 00	CITICORP M/T/N	04/05/00	11/30/00	61,077 25	60,366 80	710 45	ST
999 87	CITIGROUP INC	11/04/99	10/10/00	50,211 80	40,259 10	9,952 70	ST
2,933 29	CITIGROUP INC	11/04/99	10/10/00	147,304 96	120,398 08	26,906 88	ST
66 83	CITIGROUP INC	11/12/99	10/10/00	3,356 54	2,645 93	710 61	ST
766 87	CITIGROUP INC	12/06/99	12/04/00	36,657 88	32,262 60	4,395 28	ST
60,000 00	CITIGROUP INC	02/04/00	10/20/00	53,166 60	51,836 40	1,330 20	ST
1,066 65	CITIGROUP INC	02/14/00	12/20/00	52,101 06	43,239 76	8,861 30	ST
400 24	CITIGROUP INC	02/15/00	12/20/00	19,549 90	16,206 69	3,343 21	ST
1,066 40	CITIGROUP INC	02/15/00	12/21/00	51,621 87	43,181 32	8,440 55	ST
333 59	CITIGROUP INC	02/28/00	12/21/00	16,148 28	12,498 28	3,650 17	ST
400 00	CITIGROUP INC	02/28/00	01/30/01	22,367 25	14,986 18	7,381 07	ST
1,533 03	CITIGROUP INC	02/28/00	02/21/01	75,836 14	57,435 98	18,400 16	ST
166 96	CITIGROUP INC	06/15/00	02/21/01	8,259 20	8,174 55	84 65	ST
99 70	CITIGROUP INC	06/15/00	02/26/01	4,932 33	4,881 45	50 88	ST
200 29	CITIGROUP INC	08/22/00	02/26/01	9,909 03	11,638 99	(1,729 96)	ST
2,400 00	CITIGROUP INC	08/22/00	03/21/01	102,557 21	139,459 33	(36,902 12)	ST
333 00	CITIGROUP INC	08/22/00	03/28/01	14,973 68	19,349 98	(4,376 30)	ST
1,767 00	CITIGROUP INC	09/08/00	03/28/01	79,454 91	98,364 83	(18,909 92)	ST
1,033 00	CITIGROUP INC	09/08/00	04/04/01	43,579 47	50,504 73	(13,925 26)	ST
110,000 00	CITIGROUP INC	10/03/00	01/08/01	115,300 90	109,496 20	5,804 70	ST
867 00	CITIGROUP INC	10/16/00	04/04/01	36,576 37	42,725 76	(6,149 39)	ST
800 00	CITIGROUP INC	10/16/00	05/02/01	40,398 65	39,424 00	974 65	ST
15,000 00	CITIGROUP INC	11/30/00	01/08/01	15,722 85	14,882 40	840 45	ST
30,000 00	CLEAR CHANNEL COMMUNICATIONS	09/07/00	10/03/00	29,493 30	29,898 30	(405 00)	ST
25,000 00	CLEAR CHANNEL COMMUNICATIONS	09/07/00	10/11/00	24,439 00	24,915 25	(476 25)	ST



SCHEDULE G/L



000018

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

1,200	00	CLEAR CHANNEL COMMUNICATIONS INC COM	08/08/00	10/12/00	56,212	12	ST
600	00	CLEAR CHANNEL COMMUNICATIONS INC COM	08/09/00	10/16/00	28,636	00	ST
200	00	CLEAR CHANNEL COMMUNICATIONS INC COM	08/09/00	12/01/00	10,331	45	ST
400	00	CLEAR CHANNEL COMMUNICATIONS INC COM	08/10/00	12/01/00	20,662	90	ST
100	00	CLEAR CHANNEL COMMUNICATIONS INC COM	12/06/00	02/08/01	6,095	55	ST
100	00	CLEAR CHANNEL COMMUNICATIONS INC COM	11/02/00	02/08/01	6,015	50	ST
300	00	CLEAR CHANNEL COMMUNICATIONS INC COM	10/19/00	02/08/01	18,286	66	ST
500	00	CLEAR CHANNEL COMMUNICATIONS INC COM	08/23/00	02/08/01	30,477	78	ST
600	00	CLEAR CHANNEL COMMUNICATIONS INC COM	08/22/00	02/01/01	53,896	92	ST
1,300	00	CLEAR CHANNEL COMMUNICATIONS INC COM	08/22/00	12/05/00	68,316	75	ST
100	00	CLEAR CHANNEL COMMUNICATIONS INC COM	08/22/00	12/01/00	5,165	72	ST
100	00	CLEAR CHANNEL COMMUNICATIONS INC COM	08/22/00	12/01/00	7,834	45	ST
1,000	00	CLEAR CHANNEL COMMUNICATIONS INC COM	08/22/00	12/05/00	101,847	85	ST
800	00	CLEAR CHANNEL COMMUNICATIONS INC COM	08/23/00	02/08/01	53,675	60	ST
300	00	CLEAR CHANNEL COMMUNICATIONS INC COM	10/19/00	02/08/01	15,104	82	ST
100	00	CLEAR CHANNEL COMMUNICATIONS INC COM	12/06/00	02/08/01	6,095	55	ST
200	00	CLEAR CHANNEL COMMUNICATIONS INC COM	01/05/01	02/08/01	12,191	13	ST
700	00	CLEAR CHANNEL COMMUNICATIONS INC COM	02/09/01	03/16/01	39,527	89	ST
400	00	CLEAR CHANNEL COMMUNICATIONS INC COM	02/12/01	03/16/01	22,587	36	ST
1,600	00	CLEAR CHANNEL COMMUNICATIONS INC COM	02/12/01	03/20/01	89,662	76	ST
400	00	CLEAR CHANNEL COMMUNICATIONS INC COM	02/12/01	03/21/01	21,748	43	ST
300	00	CLEAR CHANNEL COMMUNICATIONS INC COM	02/14/01	03/21/01	16,311	32	ST
300	00	CLEAR CHANNEL COMMUNICATIONS INC COM	02/14/01	03/30/01	10,987	67	ST
300	00	CLEAR CHANNEL COMMUNICATIONS INC COM	02/14/01	04/02/01	16,481	77	ST
100	00	CLEAR CHANNEL COMMUNICATIONS INC COM	02/14/01	04/05/01	5,423	30	ST
400	00	CLEAR CHANNEL COMMUNICATIONS INC COM	03/19/01	04/05/01	21,693	19	ST
1,000	00	CLEAR CHANNEL COMMUNICATIONS INC COM	04/24/01	06/13/01	61,518	34	ST
600	00	CLEAR CHANNEL COMMUNICATIONS INC COM	04/24/01	06/27/01	35,899	32	ST
300	00	CLEAR CHANNEL COMMUNICATIONS INC COM	04/27/01	06/27/01	17,949	66	ST
800	00	CLEAR CHANNEL COMMUNICATIONS INC COM	04/27/01	06/29/01	50,356	56	ST
500	00	CLEAR CHANNEL COMMUNICATIONS INC COM	05/01/01	06/29/01	31,472	75	ST
100	00	CLEAR CHANNEL COMMUNICATIONS INC COM	05/02/01	06/29/01	6,294	55	ST
700	00	COASTAL CORP	12/20/99	10/10/00	51,033	54	ST
100	00	COASTAL CORP	12/20/99	12/01/00	7,729	79	ST
600	00	COCA-COLA CO USD 0 25	05/19/00	05/02/01	9,461	68	ST
600	00	COMCAST CORP CL A SPL	05/10/00	10/10/00	25,181	16	ST
300	00	COMCAST CORP CL A SPL	05/12/00	10/12/00	12,134	35	ST
600	00	COMCAST CORP CL A SPL	05/12/00	10/16/00	23,868	70	ST
100	00	COMCAST CORP CL A SPL	05/12/00	01/30/01	4,240	60	ST
2,200	00	COMCAST CORP CL A SPL	05/12/00	02/09/01	96,338	52	ST
300	00	COMCAST CORP CL A SPL	05/12/00	02/12/01	13,195	72	ST
100	00	COMCAST CORP CL A SPL	10/19/00	02/12/01	8,797	14	ST
100	00	COMCAST CORP CL A SPL	12/06/00	02/12/01	4,398	57	ST
41,154	69	ST			97,366	81	
20,004	96	ST			48,636	00	
5,880	55	ST			16,212	00	
11,750	90	ST			32,413	80	
2,668	73	ST			7,834	45	
33,531	10	ST			101,847	85	
8,778	68	ST			62,675	60	
7,489	07	ST			37,966	85	
3,181	84	ST			15,104	82	
80	05	ST			6,015	50	
773	80	ST			5,321	75	
954	13	ST			11,237	00	
1,172	07	ST			40,699	96	
679	92	ST			23,267	28	
3,406	36	ST			93,069	12	
2,267	28	ST			23,267	28	
1,518	85	ST			23,267	28	
710	14	ST			17,021	46	
360	01	ST			11,347	64	
539	69	ST			17,021	46	
250	52	ST			5,673	82	
838	81	ST			22,532	00	
743	64	ST			58,774	70	
634	50	ST			35,264	82	
1,634	70	ST			16,314	96	
43,506	84	ST			43,506	56	
3,928	90	ST			27,543	85	
691	49	ST			5,603	06	
26,540	89	ST			24,492	65	
4,230	84	ST			3,498	95	
20,696	82	ST			46,378	74	
576	88	ST			10,038	56	
6,096	36	ST			19,084	80	
2,813	16	ST			9,821	19	
4,226	32	ST			19,642	38	
966	87	ST			3,273	73	
24,316	46	ST			72,022	06	
3,374	53	ST			9,821	19	
1,141	14	ST			7,656	00	
914	32	ST			3,484	25	



SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	LOSS	OR	TERM
OR	FACE	ACQUIRED	SOLD				(LOSS)	GAIN	

REPORTING CURRENCY: US DOLLAR (CONTINUED)

300 00	COMCAST CORP CL A SPL	12/14/00	02/12/01	13,195 71		11,330 22		1,865 49	ST
100 00	COMCAST CORP CL A SPL	12/14/00	02/13/01	4,434 85		3,776 74		658 11	ST
400 00	COMCAST CORP CL A SPL	12/14/00	02/14/01	17,203 90		15,106 96		2,096 94	ST
700 00	COMCAST CORP CL A SPL	12/14/00	02/15/01	30,402 29		26,437 18		3,965 11	ST
900 00	COMCAST CORP CL A SPL	12/15/00	02/15/01	38,603 93		34,083 27		4,520 66	ST
500 00	COMCAST CORP CL A SPL	01/05/01	02/15/01	21,446 64		20,767 50		679 14	ST
600 00	COMCAST CORP CL A SPL	04/04/01	05/02/01	26,753 10		23,756 76		2,996 34	ST
1,100 00	COMCAST CORP CL A SPL	04/04/01	06/15/01	45,643 41		43,554 06		2,089 35	ST
100 00	COMCAST CORP CL A SPL	04/04/01	06/25/01	4,224 86		3,959 46		265 40	ST
700 00	COMCAST CORP CL A SPL	04/05/01	06/25/01	29,574 01		27,970 46		1,603 55	ST
500 00	COMCAST CORP CL A SPL	04/05/01	06/25/01	21,124 29		19,994 40		1,129 89	ST
300 00	COMCAST CORP CL A SPL	04/06/01	06/25/01	12,674 57		12,121 50		553 07	ST
200 00	COMCAST CORP CL A SPL	04/10/01	06/25/01	8,449 73		8,098 38		351 35	ST
1,000 00	COMCAST CORP CL A SPL	04/10/01	06/26/01	42,156 39		40,491 90		1,664 49	ST
2,100 00	COMCAST CORP CL A SPL	04/10/01	06/27/01	88,883 94		85,032 99		3,850 95	ST
400 00	COMCAST CORP CL A SPL	01/25/00	07/25/00	10,570 61		12,331 07		(2,331 07)	ST
1,600 00	COMCAST CORP CL A SPL	01/25/00	07/25/00	42,282 42		51,662 88		(9,580 46)	ST
2,100 00	COMCAST CORP CL A SPL	03/23/00	07/25/00	55,495 68		67,050 06		(11,554 38)	ST
600 00	COMCAST CORP CL A SPL	03/23/00	07/26/00	17,363 84		19,157 16		(1,793 32)	ST
3,400 00	COMCAST CORP CL A SPL	03/27/00	07/26/00	98,395 08		100,355 42		(1,960 34)	ST
100 00	COMCAST CORP CL A SPL	04/06/00	07/26/00	2,893 97		2,931 47		(37 50)	ST
2,000 00	COMCAST CORP CL A SPL	04/06/00	08/08/00	62,349 52		58,629 40		3,720 12	ST
900 00	COMCAST CORP CL A SPL	04/06/00	08/08/00	28,057 28		26,821 17		1,236 11	ST
2,100 00	COMCAST CORP CL A SPL	04/25/00	08/08/00	65,466 99		62,986 98		2,480 01	ST
900 00	COMCAST CORP CL A SPL	04/25/00	09/29/00	24,652 06		26,994 42		(2,342 36)	ST
2,700 00	COMCAST CORP CL A SPL	05/12/00	09/29/00	73,956 19		74,946 87		(990 68)	ST
2,100 00	COMCAST CORP CL A SPL	05/12/00	10/02/00	59,688 83		58,292 01		1,396 82	ST
2,300 00	COMCAST CORP CL A SPL	05/26/00	10/02/00	65,373 47		60,690 33		4,683 14	ST
1,100 00	COMCAST CORP CL A SPL	06/06/00	10/10/00	26,960 10		30,715 41		(3,755 31)	ST
300 00	COMCAST CORP CL A SPL	06/06/00	10/12/00	7,037 76		8,376 93		(1,339 17)	ST
1,500 00	COMCAST CORP CL A SPL	06/06/00	10/25/00	42,018 99		41,884 65		134 34	ST
800 00	COMCAST CORP CL A SPL	06/13/00	10/25/00	22,410 12		20,632 80		1,777 32	ST
600 00	COMCAST CORP CL A SPL	06/13/00	11/06/00	17,847 48		15,474 60		2,372 88	ST
800 00	COMCAST CORP CL A SPL	06/14/00	11/06/00	23,796 64		20,748 00		3,048 64	ST
300 00	COMCAST CORP CL A SPL	06/15/00	11/07/00	9,043 86		7,940 25		1,103 61	ST
400 00	COMCAST CORP CL A SPL	06/29/00	11/07/00	12,058 47		10,319 28		1,739 19	ST
1,400 00	COMCAST CORP CL A SPL	06/29/00	12/01/00	32,114 93		36,117 48		(4,002 55)	ST
500 00	COMCAST CORP CL A SPL	10/19/00	12/01/00	11,469 61		13,355 00		(1,885 39)	ST
1,400 00	COMCAST CORP CL A SPL	10/20/00	12/01/00	32,114 92		40,483 94		(8,369 02)	ST



SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

200 00	COMPAQ COMPUTER CORP COM	10/20/00	01/30/01	4,815 83	5,783 42	(967 59) ST
3,900 00	COMPAQ COMPUTER CORP COM	10/20/00	03/01/01	73,917 73	112,776 69	(38,858 96) ST
200 00	COMPAQ COMPUTER CORP COM	11/02/00	03/01/01	3,790 65	6,244 00	(2,453 35) ST
100 00	COMPAQ COMPUTER CORP COM	12/06/00	03/01/01	1,895 32	2,081 00	(185 68) ST
600 00	COMPAQ COMPUTER CORP COM	12/15/00	03/01/01	11,371 95	10,385 76	986 19 ST
3,500 00	COMPAQ COMPUTER CORP COM	12/15/00	03/20/01	62,301 76	60,583 60	1,718 16 ST
800 00	COMPAQ COMPUTER CORP COM	01/05/01	03/21/01	14,454 07	13,552 00	902 07 ST
500 00	COMPAQ COMPUTER CORP COM	03/19/01	03/21/01	9,033 80	9,185 00	(151 20) ST
1,200 00	COMPUTER ASSOC INTL INC	02/15/00	07/05/00	35,053 95	84,786 60	(49,732 65) ST
200 00	COMPUTER ASSOC INTL INC	04/07/00	07/05/00	5,842 32	12,262 00	(6,419 68) ST
1,200 00	COMPUTER ASSOC INTL INC	04/10/00	07/05/00	35,053 94	74,246 04	(39,192 10) ST
1,300 00	COMPUTER ASSOC INTL INC	04/12/00	07/12/00	36,489 39	75,163 14	(38,673 75) ST
500 00	COMPUTER ASSOC INTL INC	04/19/00	07/12/00	14,034 38	25,272 35	(11,237 97) ST
400 00	COMPUTER ASSOC INTL INC	04/19/00	07/13/00	11,020 75	20,217 88	(9,197 13) ST
400 00	COMPUTER ASSOC INTL INC	06/02/00	07/13/00	11,020 75	22,840 84	(11,820 09) ST
100 00	COMPUTER ASSOC INTL INC	06/15/00	07/13/00	2,755 19	5,171 75	(2,416 56) ST
300 00	CONVERSE TECHNOLOGY INC	12/07/00	02/12/01	30,779 18	29,775 00	1,004 18 ST
200 00	CONOCO INC CL B	03/20/01	05/02/01	5,949 80	5,987 44	(37 64) ST
1,300 00	CONOCO INC CL B	03/20/01	06/28/01	36,544 77	38,918 36	(2,373 59) ST
200 00	CONOCO INC CL B	03/21/01	06/28/01	5,622 27	5,909 90	(287 63) ST
600 00	CONOCO INC CL B	03/21/01	06/29/01	16,951 11	17,729 70	(778 59) ST
1,000 00	CONTINENTAL AIRLS INC CL B	12/19/00	01/30/01	5,102 82	4,681 00	421 82 ST
1,000 00	CONTINENTAL AIRLS INC CL B	12/19/00	05/02/01	50,218 32	46,810 00	3,408 32 ST
500 00	CORNING INC COM	01/21/00	07/25/00	128,877 05	79,531 75	49,345 30 ST
600 00	CORNING INC COM	01/21/00	10/10/00	52,030 26	31,812 70	20,217 56 ST
500 00	CORNING INC COM	01/24/00	10/12/00	42,608 57	25,999 75	16,608 82 ST
100 00	CORNING INC COM	01/24/00	10/16/00	9,484 18	5,199 95	4,284 23 ST
400 00	CORNING INC COM	01/25/00	10/16/00	37,936 72	20,183 33	17,753 39 ST
600 00	CORNING INC COM	06/15/00	04/03/01	11,187 76	48,106 00	(36,918 24) ST
200 00	CORNING INC COM	10/19/00	04/03/01	3,729 25	18,843 50	(15,114 25) ST
100 00	CORNING INC COM	12/06/00	04/03/01	1,864 62	7,134 25	(5,269 63) ST
200 00	CORNING INC COM	01/05/01	04/03/01	3,729 25	10,387 00	(6,657 75) ST
200 00	CORNING INC COM	02/14/01	04/03/01	3,729 25	7,705 60	(3,976 35) ST
700 00	CORNING INC COM	02/14/01	04/04/01	52,013 21	104,025 60	(52,012 39) ST
300 00	COSTCO WHSL CORP NEW	03/31/00	07/03/00	9,913 04	14,920 26	(5,007 22) ST
300 00	COSTCO WHSL CORP NEW	03/31/00	07/03/00	13,484 91	16,786 00	(3,301 09) ST
600 00	COSTCO WHSL CORP NEW	05/22/00	07/05/00	20,099 32	25,457 46	(5,358 14) ST
1,000 00	COSTCO WHSL CORP NEW	05/22/00	07/17/00	36,034 09	42,429 10	(6,395 01) ST



000021

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

200 00	COSTCO WHSL CORP NEW	05/22/00	08/02/00	6,702 04	8,485 82	(1,783 78) ST	
300 00	COSTCO WHSL CORP NEW	05/23/00	08/02/00	10,053 05	12,675 00	(2,621 95) ST	
900 00	COSTCO WHSL CORP NEW	05/23/00	08/02/00	29,919 41	38,025 00	(8,105 59) ST	
900 00	COSTCO WHSL CORP NEW	05/23/00	08/07/00	32,968 87	38,025 00	(5,056 13) ST	
1,000 00	COSTCO WHSL CORP NEW	05/23/00	08/08/00	37,253 46	42,996 00	(4,996 54) ST	
1,700 00	COSTCO WHSL CORP NEW	05/24/00	08/08/00	63,330 87	48,379 11	14,951 76 ST	
300 00	COSTCO WHSL CORP NEW	05/24/00	10/12/00	9,546 94	8,537 49	1,009 45 ST	
2,000 00	COSTCO WHSL CORP NEW	05/24/00	10/12/00	63,646 27	57,461 20	6,185 07 ST	
100 00	COSTCO WHSL CORP NEW	06/15/00	10/12/00	3,182 32	3,290 50	(108 18) ST	
400 00	COX COMMUNICATIONS INC CL A NEW COM	12/15/00	12/28/00	18,375 38	16,498 56	1,876 82 ST	
900 00	CVS CORP	04/27/00	10/10/00	40,921 63	39,827 61	1,094 02 ST	
100 00	CVS CORP	04/27/00	01/30/01	5,705 80	4,425 29	1,280 51 ST	
50,000 00	DAIMLER CHRYSLER NORTH AMER	06/01/00	09/08/00	51,433 00	49,930 50	1,502 50 ST	
30,000 00	DAIMLER CHRYSLER NORTH AMER	06/01/00	10/25/00	30,802 20	29,958 30	843 90 ST	
400 00	DEERE & COMPANY	07/31/00	08/15/00	13,916 53	15,414 80	(1,498 27) ST	
800 00	DEERE & COMPANY	07/31/00	08/15/00	27,346 68	30,829 60	(3,482 92) ST	
1,000 00	DEERE & COMPANY	08/01/00	08/15/00	34,183 35	38,593 80	(4,410 45) ST	
2,500 00	DEERE & COMPANY	08/01/00	08/16/00	84,846 42	96,484 50	(11,638 08) ST	
1,100 00	DEERE & COMPANY	08/02/00	08/16/00	37,332 42	41,826 95	(4,494 53) ST	
500 00	DEERE & COMPANY	08/02/00	08/25/00	16,891 33	19,012 25	(2,120 92) ST	
1,100 00	DEERE & COMPANY	08/02/00	08/28/00	37,332 86	41,262 95	(4,494 09) ST	
1,800 00	DELL COMPUTER CORP	01/14/00	07/18/00	97,689 94	81,444 24	16,245 70 ST	
1,900 00	DELL COMPUTER CORP	01/14/00	07/21/00	99,713 80	85,968 92	13,744 88 ST	
1,300 00	DELL COMPUTER CORP	01/19/00	07/24/00	61,613 52	58,820 84	2,792 68 ST	
700 00	DELL COMPUTER CORP	01/19/00	07/24/00	33,176 51	29,699 88	3,476 63 ST	
1,900 00	DELL COMPUTER CORP	01/19/00	07/25/00	88,797 52	80,613 96	8,183 56 ST	
200 00	DELL COMPUTER CORP	01/20/00	07/25/00	9,347 10	8,817 42	529 68 ST	
1,700 00	DELL COMPUTER CORP	01/20/00	09/20/00	63,239 59	74,948 07	(11,708 48) ST	
1,300 00	DELL COMPUTER CORP	01/27/00	09/20/00	48,359 68	52,491 66	(4,131 98) ST	
500 00	DELL COMPUTER CORP	02/09/00	09/20/00	18,599 87	18,147 95	451 92 ST	
1,500 00	DELL COMPUTER CORP	02/09/00	09/21/00	57,324 64	54,443 85	2,880 79 ST	
2,100 00	DELL COMPUTER CORP	04/18/00	09/21/00	80,254 49	104,509 02	(24,254 53) ST	
600 00	DELL COMPUTER CORP	04/18/00	09/25/00	20,849 30	29,859 72	(9,010 42) ST	
700 00	DELL COMPUTER CORP	04/25/00	09/25/00	24,324 18	35,816 69	(11,492 51) ST	
1,000 00	DELL COMPUTER CORP	04/26/00	09/25/00	34,748 83	51,100 50	(16,351 67) ST	
1,800 00	DELL COMPUTER CORP	04/26/00	09/27/00	58,469 97	91,980 90	(33,510 93) ST	
800 00	DELL COMPUTER CORP	04/26/00	09/28/00	25,984 57	40,880 40	(14,895 83) ST	



000022

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

1,000 00	DELL COMPUTER CORP	05/04/00	09/28/00	32,480 71	47,815 00	(15,334 29) ST
700 00	DELL COMPUTER CORP	05/04/00	09/29/00	21,638 17	33,470 50	(11,832 33) ST
1,900 00	DELL COMPUTER CORP	05/05/00	09/29/00	58,732 16	93,639 41	(34,907 25) ST
400 00	DELL COMPUTER CORP	05/05/00	09/29/00	12,364 66	19,182 16	(6,817 50) ST
1,500 00	DELL COMPUTER CORP	05/05/00	10/02/00	43,873 54	71,933 10	(28,059 56) ST
300 00	DELL COMPUTER CORP	06/15/00	10/02/00	8,774 70	13,921 50	(5,146 80) ST
600 00	DELL COMPUTER CORP	08/02/00	10/02/00	17,549 41	23,771 58	(6,222 17) ST
700 00	DELL COMPUTER CORP	08/02/00	10/10/00	17,347 17	27,733 51	(10,386 34) ST
1,700 00	DELL COMPUTER CORP	08/02/00	10/12/00	38,835 20	67,352 81	(28,517 61) ST
600 00	DELL COMPUTER CORP	08/10/00	10/12/00	13,706 54	25,455 30	(11,748 76) ST
300 00	DELL COMPUTER CORP	08/10/00	10/16/00	7,678 24	12,727 65	(5,049 41) ST
1,500 00	DELL COMPUTER CORP	08/10/00	01/24/01	39,419 58	63,638 25	(24,218 67) ST
100 00	DELL COMPUTER CORP	10/19/00	01/24/01	2,627 97	2,821 75	(193 78) ST
1,300 00	DELL COMPUTER CORP	11/21/00	01/24/01	34,163 63	30,779 19	3,384 44 ST
100 00	DELL COMPUTER CORP	11/21/00	01/30/01	2,853 15	2,367 63	485 52 ST
2,100 00	DELL COMPUTER CORP	11/21/00	01/31/01	55,431 85	49,720 23	5,711 62 ST
200 00	DELL COMPUTER CORP	12/06/00	01/31/01	5,279 22	3,593 50	1,685 72 ST
500 00	DELL COMPUTER CORP	01/05/01	01/31/01	13,198 06	9,530 00	3,668 06 ST
1,500 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	01/24/01	02/21/01	22,296 60	22,068 30	228 30 ST
3,000 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	01/25/01	02/21/01	44,593 20	44,313 30	279 90 ST
500 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	01/25/01	02/22/01	7,444 75	7,385 55	59 20 ST
1,800 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	01/25/01	03/02/01	26,621 10	26,587 98	33 12 ST
100 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	01/26/01	03/02/01	1,478 95	1,446 45	32 50 ST
700 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	01/26/01	05/02/01	10,205 65	10,125 15	80 50 ST
1,900 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	01/26/01	05/29/01	28,106 13	27,482 55	623 58 ST
500 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	01/26/01	05/30/01	7,374 75	7,232 25	142 50 ST
1,200 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	01/26/01	05/31/01	17,618 17	17,357 40	260 77 ST
1,200 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	01/26/01	06/01/01	17,679 49	17,357 40	322 09 ST
700 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	01/29/01	06/01/01	10,313 03	10,346 28	(33 25) ST
800 00	DELLPHI AUTOMOTIVE SYSTEMS CORP	03/19/01	06/01/01	11,786 33	11,784 00	2 33 ST
235,000 00	DEUTSCHE TELEKOM INTL FIN B V	06/28/00	10/19/00	240,771 60	234,193 95	6,577 65 ST
105,000 00	DEUTSCHE TELEKOM INTL FIN B V	03/15/01	04/04/01	106,966 65	108,223 50	(1,256 85) ST
1,500 00	DISNEY (WALT) COMPANY HOLDING CO	05/26/00	10/10/00	62,390 41	59,965 65	2,424 76 ST
500 00	DISNEY (WALT) COMPANY HOLDING CO	05/26/00	10/12/00	19,734 34	19,988 55	(254 21) ST
1,300 00	DISNEY (WALT) COMPANY HOLDING CO	05/26/00	10/16/00	49,278 10	51,970 23	(2,692 13) ST
1,200 00	DISNEY (WALT) COMPANY HOLDING CO	05/26/00	10/18/00	42,657 49	47,972 52	(5,315 03) ST
200 00	DISNEY (WALT) COMPANY HOLDING CO	05/26/00	01/30/01	6,223 79	7,995 42	(1,771 63) ST
1,600 00	DISNEY (WALT) COMPANY HOLDING CO	05/30/00	03/06/01	47,263 54	66,182 08	(18,918 54) ST
100 00	DISNEY (WALT) COMPANY HOLDING CO	05/30/00	03/07/01	3,033 90	4,136 38	(1,102 48) ST



000023

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	CAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

100	DISNEY (WALT) COMPANY HOLDING CO	06/15/00	03/07/01	3,033	89	4,165	50	ST
300	DISNEY (WALT) COMPANY HOLDING CO	07/26/00	03/07/01	9,101	69	11,417	67	ST
3,300	DISNEY (WALT) COMPANY HOLDING CO	07/26/00	03/15/01	92,202	88	125,594	37	ST
500	DISNEY (WALT) COMPANY HOLDING CO	10/19/00	03/15/01	13,970	13	17,765	00	ST
100	DISNEY (WALT) COMPANY HOLDING CO	11/02/00	03/15/01	2,794	02	3,696	75	ST
200	DISNEY (WALT) COMPANY HOLDING CO	12/06/00	03/15/01	5,588	05	6,393	50	ST
600	DISNEY (WALT) COMPANY HOLDING CO	01/05/01	03/15/01	16,764	17	19,386	00	ST
900	DOVER CORPORATION	01/18/00	07/27/00	42,469	58	41,164	83	ST
300	DOVER CORPORATION	01/18/00	07/28/00	13,925	84	13,721	61	ST
300	DOVER CORPORATION	01/19/00	07/28/00	13,925	83	13,787	25	ST
300	DOVER CORPORATION	01/19/00	07/31/00	13,790	30	13,787	25	ST
900	DOVER CORPORATION	01/19/00	07/31/00	41,370	89	41,462	73	ST
1,600	DOVER CORPORATION	08/01/00	08/01/00	73,225	07	73,711	52	ST
400	DOVER CORPORATION	01/19/00	08/03/00	18,156	67	18,427	88	ST
1,000	DOVER CORPORATION	01/26/00	08/03/00	45,391	68	42,560	00	ST
100	DOVER CORPORATION	06/15/00	08/03/00	4,339	16	4,846	75	ST
800	DOVER CORPORATION	06/30/00	08/04/00	35,904	08	32,461	04	ST
100	DOVER CORPORATION	06/30/00	08/07/00	4,994	54	4,057	63	ST
500	DOVER CORPORATION	07/03/00	08/07/00	22,472	69	20,522	20	ST
500	DOVER CORPORATION	07/06/00	08/07/00	22,472	69	20,724	55	ST
300	DOVER CORPORATION	07/06/00	10/10/00	12,571	83	12,434	73	ST
200	DOVER CORPORATION	07/07/00	10/10/00	8,381	22	8,560	74	ST
100	DOVER CORPORATION	07/07/00	10/12/00	4,134	36	4,280	37	ST
100	DOVER CORPORATION	07/07/00	10/12/00	4,334	36	4,333	59	ST
300	DOVER CORPORATION	07/07/00	10/16/00	12,928	07	13,000	77	ST
200	DOVER CORPORATION	07/10/00	10/16/00	8,618	71	8,824	74	ST
400	DOVER CORPORATION	07/10/00	10/17/00	15,566	08	17,649	48	ST
200	DOVER CORPORATION	07/10/00	11/30/00	8,187	43	8,824	74	ST
800	DOVER CORPORATION	07/12/00	11/30/00	32,749	70	35,731	68	ST
100	DOVER CORPORATION	07/12/00	12/01/00	4,065	30	4,466	46	ST
300	DOVER CORPORATION	07/12/00	12/01/00	12,195	90	13,308	72	ST
500	DOVER CORPORATION	07/13/00	12/01/00	20,326	53	22,711	40	ST
25,000	DOM CHEMICAL CO 7 375 01NOV29	05/12/00	12/12/00	24,994	00	22,719	00	ST
25,000	DOM CHEMICAL CO 7 375 01NOV29	05/12/00	12/13/00	24,902	25	22,719	00	ST
15,000	DOM CHEMICAL CO 7 375 01NOV29	10/26/00	12/13/00	14,941	35	14,367	45	ST
1,500	DOM CHEMICAL COMPANY COMMON	12/04/00	02/22/01	45,282	88	51,937	35	ST
100	DOM CHEMICAL COMPANY COMMON	01/05/01	02/22/01	3,018	86	3,331	00	ST
900	DUKE ENERGY CORP COM	03/14/01	05/02/01	40,696	64	34,168	77	ST
1,200	E I DU PONT DE NEMOURS & CO COMM	02/18/00	10/10/00	3,033	89	4,165	50	ST



SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

100 00	E I DU POINT DE NEMOURS & CO COM	06/22/00	10/10/00	4,503 09	4,576 72	(73 63)	ST
300 00	E I DU POINT DE NEMOURS & CO COM	06/22/00	10/12/00	12,503 07	13,730 16	(1,227 09)	ST
1,200 00	E I DU POINT DE NEMOURS & CO COM	06/22/00	10/16/00	49,387 35	54,920 64	(5,533 29)	ST
200 00	E I DU POINT DE NEMOURS & CO COM	06/22/00	01/30/01	8,333 72	9,153 44	(819 72)	ST
1,400 00	E I DU POINT DE NEMOURS & CO COM	06/23/00	02/02/01	59,064 02	64,078 00	(5,013 98)	ST
200 00	E I DU POINT DE NEMOURS & CO COM	06/23/00	02/05/01	8,527 17	9,154 00	(626 83)	ST
1,500 00	E I DU POINT DE NEMOURS & CO COM	06/23/00	02/06/01	65,155 87	68,655 00	(3,499 13)	ST
400 00	E I DU POINT DE NEMOURS & CO COM	06/23/00	02/08/01	16,841 60	18,308 00	(1,466 40)	ST
1,100 00	E I DU POINT DE NEMOURS & CO COM	06/27/00	02/08/01	46,314 39	51,968 95	(5,654 56)	ST
300 00	E I DU POINT DE NEMOURS & CO COM	10/04/00	02/08/01	12,631 19	13,798 08	(1,166 89)	ST
400 00	E I DU POINT DE NEMOURS & CO COM	10/04/00	02/20/01	17,020 63	18,397 44	(1,376 81)	ST
500 00	E I DU POINT DE NEMOURS & CO COM	10/04/00	02/21/01	20,990 35	22,996 80	(2,006 45)	ST
600 00	E I DU POINT DE NEMOURS & CO COM	10/19/00	02/21/01	25,188 41	24,580 50	607 91	ST
100 00	E I DU POINT DE NEMOURS & CO COM	11/02/00	02/21/01	4,198 06	4,378 00	(179 94)	ST
200 00	E I DU POINT DE NEMOURS & CO COM	12/06/00	02/21/01	8,396 13	8,968 50	(572 37)	ST
1,000 00	E I DU POINT DE NEMOURS & CO COM	12/28/00	03/13/01	44,457 21	49,521 50	(5,064 29)	ST
700 00	E I DU POINT DE NEMOURS & CO COM	01/05/01	03/13/01	31,120 05	33,598 25	(2,478 20)	ST
1,100 00	ECHOSTAR COMMUNICATIONS A	05/22/00	07/27/00	42,860 40	48,616 37	(5,755 97)	ST
300 00	ECHOSTAR COMMUNICATIONS A	05/23/00	07/27/00	11,689 20	13,402 50	(1,713 30)	ST
100 00	ECHOSTAR COMMUNICATIONS A	05/23/00	07/28/00	3,699 57	4,467 50	(767 93)	ST
500 00	ECHOSTAR COMMUNICATIONS A	07/05/00	07/28/00	18,497 83	16,286 95	2,210 88	ST
900 00	ECHOSTAR COMMUNICATIONS A	07/06/00	07/31/00	34,135 59	30,456 54	3,679 05	ST
600 00	ELECTRONIC DATA SYS CORP	01/07/00	10/10/00	26,568 61	35,657 58	(9,088 97)	ST
500 00	ELECTRONIC DATA SYS CORP	05/19/00	05/02/01	32,503 91	30,805 05	1,698 86	ST
500 00	ELECTRONIC DATA SYS CORP	05/19/00	05/02/01	32,575 31	30,805 05	1,770 26	ST
400 00	ELECTRONIC DATA SYS CORP	10/16/00	05/02/01	26,060 25	19,305 76	6,754 49	ST
300 00	ELECTRONIC DATA SYS CORP	10/19/00	05/02/01	19,545 18	14,240 25	5,304 93	ST
100 00	ELECTRONIC DATA SYS CORP	11/02/00	05/02/01	6,515 06	4,715 50	1,799 56	ST
100 00	ELECTRONIC DATA SYS CORP	12/06/00	05/02/01	6,515 06	5,896 75	618 31	ST
200 00	ELECTRONIC DATA SYS CORP	12/20/00	05/04/01	13,030 12	10,777 60	2,252 52	ST
200 00	ELECTRONIC DATA SYS CORP	12/20/00	05/04/01	12,770 67	10,777 60	1,993 07	ST
300 00	ELECTRONIC DATA SYS CORP	12/20/00	05/09/01	19,181 36	16,166 40	3,014 96	ST
100 00	ELECTRONIC DATA SYS CORP	12/20/00	05/10/01	6,407 11	5,388 80	1,018 31	ST
300 00	ELECTRONIC DATA SYS CORP	01/05/01	05/10/01	19,221 31	16,724 25	2,497 06	ST
500 00	ELECTRONIC DATA SYS CORP	02/04/00	07/07/00	50,297 97	32,454 75	17,843 22	ST
2,200 00	ELECTRONIC DATA SYS CORP	02/04/00	07/10/00	223,393 96	142,800 90	80,593 06	ST
400 00	ELECTRONIC DATA SYS CORP	10/19/00	12/15/00	35,599 77	33,624 00	1,975 77	ST
100 00	ELECTRONIC DATA SYS CORP	10/19/00	01/29/01	8,219 72	8,406 00	(186 28)	ST
300 00	ELECTRONIC DATA SYS CORP	10/20/00	01/29/01	24,659 14	25,865 73	(1,206 59)	ST



000025

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

300 00	ELI LILLY & CO COM	02/07/01	05/02/01	25,670 14	23,512 08	2,158 06	ST
1,000 00	ELI LILLY & CO COM	02/07/01	05/04/01	85,986 03	78,373 60	7,612 43	ST
100 00	ELI LILLY & CO COM	02/07/01	05/18/01	8,746 61	7,837 36	909 25	ST
300 00	ELI LILLY & CO COM	02/09/01	05/18/01	26,239 82	23,987 28	2,252 54	ST
400 00	ELI LILLY & CO COM	02/09/01	06/13/01	33,581 04	31,983 04	1,598 56	ST
300 00	ELI LILLY & CO COM	02/14/01	06/13/01	25,186 19	23,491 02	1,695 17	ST
300 00	ELI LILLY & CO COM	03/19/01	06/13/01	25,186 20	22,575 00	2,611 20	ST
1,700 00	EMC CORP(MASS) USD 0 01	06/01/00	10/10/00	147,844 07	101,039 58	46,804 49	ST
900 00	EMC CORP(MASS) USD 0 01	06/01/00	11/16/00	79,652 20	53,491 55	26,160 65	ST
100 00	EMC CORP(MASS) USD 0 01	06/01/00	11/27/00	8,616 74	5,943 50	2,673 24	ST
800 00	EMC CORP(MASS) USD 0 01	06/02/00	11/27/00	68,933 93	51,424 00	17,509 93	ST
100 00	EMC CORP(MASS) USD 0 01	06/15/00	11/27/00	8,616 74	7,203 00	1,413 74	ST
300 00	EMC CORP(MASS) USD 0 01	08/28/00	11/27/00	25,850 22	28,161 87	(2,311 65)	ST
600 00	EMC CORP(MASS) USD 0 01	08/28/00	12/12/00	50,401 07	56,323 74	(5,922 67)	ST
1,100 00	EMC CORP(MASS) USD 0 01	08/28/00	01/04/01	78,113 01	103,260 19	(25,147 18)	ST
300 00	EMC CORP(MASS) USD 0 01	08/28/00	01/11/01	22,106 05	28,161 87	(6,055 82)	ST
1,100 00	EMC CORP(MASS) USD 0 01	09/11/00	01/11/01	81,055 51	104,773 68	(23,718 17)	ST
100 00	EMC CORP(MASS) USD 0 01	09/11/00	01/25/01	7,552 68	9,524 88	(1,972 20)	ST
900 00	EMC CORP(MASS) USD 0 01	09/13/00	01/25/01	67,974 10	85,110 30	(17,136 20)	ST
500 00	EMC CORP(MASS) USD 0 01	10/16/00	01/25/01	37,763 39	49,077 50	(11,314 11)	ST
1,300 00	EMC CORP(MASS) USD 0 01	10/16/00	02/02/01	94,285 46	127,601 50	(33,316 04)	ST
100 00	EMC CORP(MASS) USD 0 01	10/16/00	02/28/01	3,989 45	9,815 50	(5,826 05)	ST
800 00	EMC CORP(MASS) USD 0 01	10/19/00	02/28/01	31,915 57	70,248 85	(38,333 28)	ST
200 00	EMC CORP(MASS) USD 0 01	11/02/00	02/28/01	7,978 89	18,893 50	(10,914 61)	ST
600 00	EMC CORP(MASS) USD 0 01	11/10/00	02/28/01	23,936 68	49,606 50	(25,669 82)	ST
200 00	EMC CORP(MASS) USD 0 01	12/06/00	02/28/01	7,978 89	18,256 00	(10,277 11)	ST
600 00	EMC CORP(MASS) USD 0 01	01/05/01	02/28/01	23,936 69	39,748 50	(15,811 81)	ST
1,000 00	EMC CORP(MASS) USD 0 01	04/20/01	05/02/01	44,168 52	44,084 90	83 62	ST
700 00	EMERSON ELECTRIC COMPANY	06/19/00	08/23/00	47,568 52	40,422 55	7,145 97	ST
600 00	EMERSON ELECTRIC COMPANY	06/19/00	08/24/00	40,738 28	34,647 90	6,090 38	ST
800 00	EMERSON ELECTRIC COMPANY	06/19/00	10/10/00	51,624 27	46,197 20	5,427 07	ST
200 00	EMERSON ELECTRIC COMPANY	06/19/00	10/12/00	12,406 08	11,549 30	856 78	ST
1,100 00	EMERSON ELECTRIC COMPANY	06/19/00	10/16/00	71,808 35	63,521 15	8,287 20	ST
700 00	EMERSON ELECTRIC COMPANY	06/20/00	10/16/00	45,696 22	42,002 52	3,693 70	ST
600 00	EMERSON ELECTRIC COMPANY	06/20/00	11/08/00	44,529 79	36,002 16	8,527 63	ST
500 00	EMERSON ELECTRIC COMPANY	06/20/00	11/09/00	37,146 51	30,001 80	7,144 71	ST
300 00	EMERSON ELECTRIC COMPANY	06/21/00	11/10/00	22,481 25	17,922 63	4,558 62	ST
200 00	EMERSON ELECTRIC COMPANY	06/21/00	03/22/01	11,749 03	11,948 42	(199 39)	ST

SCHEDULE G/L



000026

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

900 00	EMERSON ELECTRIC COMPANY	03/22/00	03/22/01	52,870 62	53,513 64	(643 02) ST
200 00	EMERSON ELECTRIC COMPANY	03/19/00	03/22/01	11,749 02	13,043 50	(1,294 48) ST
100 00	EMERSON ELECTRIC COMPANY	01/05/01	03/22/01	5,874 51	7,499 75	(1,625 24) ST
200 00	EMERSON ELECTRIC COMPANY	03/19/01	03/22/01	11,749 04	12,498 00	(748 96) ST
900 00	EMERSON ELECTRIC COMPANY	08/17/00	10/10/00	73,839 29	76,551 12	(2,711 83) ST
1,800 00	ENRON CORP	08/23/00	11/22/00	138,632 27	161,521 56	(22,889 29) ST
100 00	ENRON CORP	08/31/00	11/22/00	7,701 79	8,530 85	(829 06) ST
1,400 00	ENRON CORP	08/31/00	11/30/00	91,273 87	119,431 90	(28,158 03) ST
700 00	ENRON CORP	10/16/00	11/30/00	45,636 93	56,939 75	(11,302 82) ST
400 00	ENRON CORP	10/19/00	11/30/00	26,078 24	31,887 00	(5,808 76) ST
100 00	ENRON CORP	11/02/00	11/30/00	6,519 58	8,240 50	(1,720 92) ST
700 00	ENSCO INTL INC	09/27/00	10/10/00	26,840 60	27,339 69	(499 09) ST
200 00	ENSCO INTL INC	09/27/00	10/12/00	8,118 72	7,811 34	307 38 ST
600 00	ENSCO INTL INC	09/27/00	10/16/00	22,481 25	23,434 02	(952 77) ST
1,200 00	ENSCO INTL INC	09/27/00	11/30/00	31,787 05	46,868 04	(15,080 99) ST
100 00	ENSCO INTL INC	09/27/00	01/04/01	3,071 35	3,905 67	(834 32) ST
400 00	ENSCO INTL INC	09/27/00	01/04/01	12,285 43	15,622 68	(3,337 25) ST
700 00	ENSCO INTL INC	09/28/00	01/04/01	21,499 50	27,322 61	(5,823 11) ST
400 00	ENSCO INTL INC	09/29/00	05/02/01	14,059 53	15,746 96	(1,687 43) ST
200 00	ENSCO INTL INC	09/29/00	06/15/01	5,896 24	7,873 48	(1,977 24) ST
300 00	ENSCO INTL INC	10/19/00	06/15/01	8,844 36	11,071 50	(2,227 14) ST
100 00	ENSCO INTL INC	11/02/00	06/15/01	2,948 12	3,368 75	(398 63) ST
100 00	ENSCO INTL INC	12/06/00	06/15/01	2,948 12	2,515 50	432 62 ST
200 00	ENSCO INTL INC	01/05/01	06/15/01	5,896 24	6,287 00	(390 76) ST
200 00	ENSCO INTL INC	03/19/01	06/15/01	5,896 24	7,468 00	(1,571 76) ST
900 00	ENSCO INTL INC	04/04/01	06/15/01	26,533 09	29,838 42	(3,305 33) ST
100 00	ENSCO INTL INC	04/04/01	06/18/01	2,894 90	3,315 38	(420 48) ST
200 00	ENSCO INTL INC	04/04/01	06/20/01	5,620 51	6,630 76	(1,010 25) ST
600 00	ENSCO INTL INC	04/09/01	06/28/01	13,958 05	21,397 62	(7,439 57) ST
400 00	ENSCO INTL INC	04/10/01	06/28/01	9,305 36	14,452 40	(5,147 04) ST
100 00	ENSCO INTL INC	04/11/01	06/28/01	2,326 34	3,602 47	(1,276 13) ST
100,000 00	EOP OPER LTD PARTNERSHIP	11/19/99	10/20/00	85,266 00	92,172 00	(6,906 00) ST
75,400 00	ERAC USA FIN CO	04/19/00	09/14/00	76,236 00	74,840 25	1,395 75 ST
400 00	EKELON CORP	03/28/01	05/02/01	27,179 09	25,624 00	1,555 09 ST
15,000 00	EKELON GENERATION CO RESTR	06/11/01	06/19/01	15,032 70	14,981 85	50 85 ST
300 00	EKXON MOBIL CORP	12/07/99	08/09/00	24,564 74	25,359 15	(794 41) ST
1,600 00	EKXON MOBIL CORP	02/25/00	08/09/00	131,011 94	117,876 96	13,134 98 ST
600 00	EKXON MOBIL CORP	02/25/00	09/12/00	51,310 82	44,203 86	7,106 96 ST
200 00	EKXON MOBIL CORP	02/28/00	09/12/00	17,103 60	14,761 10	2,342 50 ST

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000027

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

1,100 00	EXXON MOBIL CORP	02/28/00	10/10/00	102,882 31	81,186 05	21,696 26 ST
100 00	EXXON MOBIL CORP	02/28/00	11/29/00	8,956 71	7,380 55	1,576 16 ST
100 00	EXXON MOBIL CORP	06/15/00	11/29/00	8,956 71	8,321 75	634 96 ST
1,200 00	EXXON MOBIL CORP	07/27/00	11/29/00	107,480 52	94,946 88	12,533 64 ST
500 00	EXXON MOBIL CORP	07/27/00	12/27/00	43,677 14	39,561 20	4,115 94 ST
1,000 00	EXXON MOBIL CORP	07/27/00	12/28/00	86,687 10	79,122 40	7,564 70 ST
1,000 00	EXXON MOBIL CORP	07/27/00	01/25/01	82,372 65	79,122 40	3,250 25 ST
900 00	EXXON MOBIL CORP	10/16/00	01/25/01	74,135 38	80,070 75	(5,935 37) ST
400 00	EXXON MOBIL CORP	10/16/00	01/26/01	32,974 90	35,587 00	(2,612 10) ST
700 00	EXXON MOBIL CORP	10/16/00	01/29/01	56,406 42	62,277 25	(5,870 83) ST
100 00	EXXON MOBIL CORP	10/16/00	01/30/01	8,041 73	8,896 75	(855 02) ST
300 00	EXXON MOBIL CORP	10/16/00	02/28/01	24,471 53	26,690 25	(2,218 72) ST
500 00	EXXON MOBIL CORP	10/18/00	02/28/01	40,785 88	44,780 00	(3,994 12) ST
600 00	EXXON MOBIL CORP	10/19/00	02/28/01	48,943 06	51,993 00	(3,049 94) ST
100 00	EXXON MOBIL CORP	11/02/00	02/28/01	8,157 17	9,034 25	(877 08) ST
300 00	EXXON MOBIL CORP	11/07/00	02/28/01	24,471 53	26,878 47	(2,406 94) ST
200 00	EXXON MOBIL CORP	11/07/00	05/02/01	17,397 41	17,918 98	(521 57) ST
350,000 00	FEDERAL HOME LN MTC CORP DEB DTD 16SEPP99	01/26/00	08/01/00	338,527 00	335,293 00	3,234 00 ST
1,000,000 00	FEDERAL HOME LN MTC	05/16/00	10/12/00	980,613 00	910,230 00	70,383 00 ST
1,000,000 00	FEDERAL HOME LN MTC	08/01/00	10/12/00	980,613 00	965,870 00	14,743 00 ST
500,000 00	FEDERAL NATL MTC ASSN	05/16/00	10/12/00	1,029,107 00	957,700 00	71,407 00 ST
500,000 00	FEDERAL NATL MTC ASSN	05/18/00	07/24/00	505,455 00	484,505 00	20,950 00 ST
50,000 00	FEDERAL NATL MTC ASSN	05/19/00	07/24/00	50,545 50	48,371 50	2,174 00 ST
100,000 00	FEDERAL NATL MTC ASSN	05/19/00	10/12/00	93,804 69	84,450 00	9,354 69 ST
300,000 00	FEDERAL NATL MTC ASSN	07/25/00	10/12/00	307,241 20	301,062 00	6,179 20 ST
450,000 00	FEDERAL NATL MTC ASSN	07/25/00	10/19/00	465,324 75	455,237 00	10,087 75 ST
170,000 00	FEDERAL NATL MTC ASSN	08/18/00	10/12/00	177,875 59	178,154 90	(279 31) ST
200,000 00	FEDERAL NATL MTC ASSN	08/18/00	10/19/00	213,187 50	208,546 00	4,641 50 ST
450,000 00	FEDERAL NATL MTC ASSN	09/12/00	10/12/00	470,847 15	470,961 00	(113 85) ST
500,000 00	FEDERAL NATL MTC ASSN	09/14/00	10/12/00	523,163 50	521,060 00	2,103 50 ST
375,000 00	FEDERAL NATL MTC ASSN	09/27/00	10/12/00	392,372 62	392,306 25	66 37 ST
375,000 00	FEDERAL NATL MTC ASSN	09/28/00	10/12/00	392,372 62	393,915 00	(1,542 38) ST
175,000 00	FEDERAL NATL MTC ASSN	10/05/00	10/12/00	183,107 22	181,944 00	1,163 22 ST
175,000 00	FEDERAL NATL MTC ASSN	10/05/00	10/12/00	183,107 22	181,799 00	1,338 24 ST
50,000 00	FEDERAL NATL MTC ASSN	01/30/01	02/07/01	56,546 50	56,388 65	157 85 ST
130,000 00	FEDERAL NATL MTC ASSN	01/30/01	03/02/01	150,175 39	146,610 49	3,564 90 ST
90,000 00	FEDERAL NATL MTC ASSN	01/30/01	03/02/01	103,176 00	101,499 57	1,676 43 ST
280,000 00	FEDERAL NATL MTC ASSN	01/30/01	03/19/01	322,645 40	315,776 44	6,868 96 ST
800 00	FEDERAL NATL MTC ASSN	10/19/00	01/04/01	61,450 74	59,760 56	1,690 18 ST

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

JOSIAH MACY JR FOUNDATION
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001

100 00	FEDERAL NATL MTG ASSN FANNIE MAE)	10/19/00	01/30/01	7,313 75	7,470 07	(156 32) ST
200 00	FEDERAL NATL MTG ASSN FANNIE MAE)	10/19/00	02/27/01	15,577 72	14,940 14	637 58 ST
400 00	FEDERAL NATL MTG ASSN FANNIE MAE)	10/20/00	02/27/01	31,155 44	31,016 84	138 60 ST
300 00	FEDERAL NATL MTG ASSN FANNIE MAE)	10/20/00	05/02/01	23,660 21	23,262 63	397 58 ST
200 00	FEDERAL NATL MTG ASSN FANNIE MAE)	10/20/00	05/24/01	15,923 07	15,508 42	414 65 ST
100 00	FEDERAL NATL MTG ASSN FANNIE MAE)	12/06/00	05/24/01	7,961 53	8,390 50	(428 97) ST
400 00	FEDERAL NATL MTG ASSN FANNIE MAE)	12/11/00	05/24/01	31,846 13	34,024 00	(2,177 87) ST
100 00	FEDERAL NATL MTG ASSN FANNIE MAE)	12/11/00	05/25/01	7,960 84	8,506 00	(545 16) ST
300 00	FEDERAL NATL MTG ASSN FANNIE MAE)	12/12/00	05/25/01	23,882 52	24,929 16	(1,046 64) ST
100 00	FEDERAL NATL MTG ASSN FANNIE MAE)	12/12/00	06/01/01	8,205 61	8,309 72	(104 11) ST
200 00	FEDERAL NATL MTG ASSN FANNIE MAE)	01/05/01	06/01/01	16,411 21	15,974 50	436 71 ST
200 00	FEDERAL NATL MTG ASSN FANNIE MAE)	03/19/01	06/01/01	16,411 21	15,026 00	1,385 21 ST
1,000 00	FEDERAL NATL MTG ASSN FANNIE MAE)	03/21/01	06/01/01	82,056 06	77,459 20	4,596 86 ST
55,000 00	FEDERATED DEPT STORES INC DEL	02/03/00	10/20/00	40,976 10	46,597 50	(5,621 40) ST
1,900 00	FEDEX CORPORATION	12/14/00	01/03/01	75,053 00	80,584 13	(5,531 13) ST
900 00	FEDEX CORPORATION	12/14/00	01/03/01	35,497 33	38,171 43	(2,674 10) ST
100 00	FEDEX CORPORATION	12/14/00	01/17/01	4,355 60	4,241 27	114 33 ST
1,000 00	FEDEX CORPORATION	12/15/00	01/17/01	43,556 04	40,608 70	2,947 34 ST
100 00	FIRST UN CAP II	03/13/01	05/30/01	20,000 00	19,441 20	558 80 ST
1,300 00	FIRST UNION CORP	02/27/01	05/02/01	38,829 70	43,085 90	(4,256 20) ST
2,600 00	FIRSTAR CORP WISC NEW	09/18/00	09/18/00	59,210 68	67,389 40	(8,178 72) ST
800 00	FIRSTAR CORP WISC NEW	05/24/00	09/18/00	18,294 02	20,735 20	(2,441 18) ST
2,000 00	FIRSTAR CORP WISC NEW	05/24/00	09/19/00	45,693 67	51,838 00	(6,144 33) ST
2,000 00	FIRSTAR CORP WISC NEW	05/24/00	09/20/00	43,377 35	51,838 00	(8,460 65) ST
3,500 00	FIRSTAR CORP WISC NEW	05/25/00	09/20/00	75,910 36	90,778 80	(14,868 44) ST
300 00	FIRSTAR CORP WISC NEW	12/20/00	01/30/01	6,908 76	6,927 63	(18 87) ST
200 00	FLEETBOSTON FINL CORP	11/29/00	01/30/01	8,585 71	7,120 92	1,464 79 ST
1,300 00	FLEETBOSTON FINL CORP	11/29/00	05/02/01	50,867 30	46,285 98	4,581 32 ST
700 00	FLEETBOSTON FINL CORP	11/29/00	05/11/01	27,437 26	24,923 22	2,514 04 ST
100 00	FLEETBOSTON FINL CORP	12/06/00	05/16/01	3,959 69	3,678 00	281 69 ST
400 00	FLEETBOSTON FINL CORP	12/07/00	05/16/01	15,838 78	13,998 16	1,840 62 ST
900 00	FLEETBOSTON FINL CORP	12/07/00	06/13/01	35,311 40	31,495 86	3,815 54 ST
200 00	FLEETBOSTON FINL CORP	12/07/00	06/14/01	7,737 74	6,999 08	738 66 ST
300 00	FLEETBOSTON FINL CORP	12/28/00	06/14/01	11,606 61	11,303 28	303 33 ST



SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	ACQUIRED DATE	SOLD DATE	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

700 00	FLEETBOSTON FINL CORP	12/28/00	06/27/01	27,319 80	26,374 32	945 48	ST
100 00	FLEETBOSTON FINL CORP	01/04/01	06/27/01	3,902 82	4,295 05	(392 23)	ST
400 00	FLEETBOSTON FINL CORP	01/04/01	06/29/01	15,345 72	17,180 20	(1,834 48)	ST
800 00	FLEETBOSTON FINL CORP	01/04/01	06/29/01	31,426 87	34,360 40	(2,933 53)	ST
1,200 00	FORD MOTOR CO DEL	08/09/00	10/10/00	30,562 98	33,951 05	(3,388 07)	ST
300 00	FORD MOTOR CO DEL	08/09/00	10/12/00	7,134 51	8,487 76	(1,353 25)	ST
1,100 00	FORD MOTOR CO DEL	08/09/00	10/16/00	26,778 60	31,121 79	(4,343 19)	ST
300 00	FORD MOTOR CO DEL	08/09/00	01/30/01	8,360 72	8,487 76	(127 04)	ST
1,120 00	FORD MOTOR CO DEL	08/09/00	02/12/01	31,043 68	31,687 64	(643 96)	ST
3,180 00	FORD MOTOR CO DEL	08/22/00	02/12/01	88,141 87	89,035 55	(893 68)	ST
620 00	FORD MOTOR CO DEL	08/22/00	05/02/01	17,588 81	17,359 13	229 68	ST
380 00	FORD MOTOR CO DEL	10/19/00	05/02/01	10,780 23	9,677 65	1,102 58	ST
60,000 00	FORD WTR CO DEL	07/26/00	10/19/00	54,655 80	56,626 20	(1,970 40)	ST
40,000 00	FORD WTR CR CO	01/28/00	11/02/00	39,243 20	38,587 20	656 00	ST
45,000 00	FORD WTR CR CO	03/30/00	11/02/00	44,148 60	44,104 50	44 10	ST
25,000 00	FORD WTR CR CO	04/04/00	11/02/00	24,527 00	24,717 50	(190 50)	ST
20,000 00	FORD WTR CR CO	04/04/00	01/05/01	20,394 00	19,774 00	620 00	ST
25,000 00	FORD WTR CR CO	04/11/00	01/05/01	25,492 50	24,507 75	984 75	ST
55,000 00	FORD WTR CR CO	09/13/00	01/05/01	56,083 50	53,715 75	2,367 75	ST
400 00	FOUNDRY NETWORKS INC	10/20/00	10/25/00	28,835 19	32,140 52	(3,305 33)	ST
200 00	FOUNDRY NETWORKS INC	10/20/00	10/26/00	13,562 85	16,070 26	(2,507 41)	ST
600 00	FOUNDRY NETWORKS INC	10/26/00	10/26/00	40,688 54	51,976 32	(11,287 78)	ST
200 00	FOX ENTMT GROUP INC	06/30/00	07/06/00	6,137 79	5,779 40	358 39	ST
1,000 00	FREDDIE MAC COM	09/24/99	08/24/00	42,813 56	50,906 60	(8,093 04)	ST
500 00	FREDDIE MAC COM	09/24/99	08/25/00	20,826 30	25,453 30	(4,627 00)	ST
400 00	FREDDIE MAC COM	09/27/99	08/28/00	16,935 95	20,286 24	(3,350 29)	ST
100 00	FREDDIE MAC COM	06/15/00	05/02/01	6,481 78	4,290 50	2,191 28	ST
300 00	FREDDIE MAC COM	10/19/00	05/02/01	19,445 34	16,509 00	2,936 34	ST
300 00	FREDDIE MAC COM	10/19/00	05/02/01	19,445 34	16,579 59	2,865 75	ST
300 00	FREDDIE MAC COM	10/19/00	06/07/01	20,343 28	16,579 59	3,763 69	ST
1,000 00	FREDDIE MAC COM	10/20/00	06/07/01	67,810 93	56,741 40	11,069 53	ST
200 00	FREDDIE MAC COM	10/20/00	06/13/01	13,598 02	11,348 28	2,249 74	ST
100 00	FREDDIE MAC COM	11/02/00	06/13/01	6,799 01	5,865 50	933 51	ST
200 00	FREDDIE MAC COM	12/06/00	06/13/01	13,598 02	12,693 50	904 52	ST
300 00	FREDDIE MAC COM	01/05/01	06/13/01	20,397 03	19,049 25	1,347 78	ST
100 00	FREDDIE MAC COM	02/23/01	06/13/01	6,799 01	6,695 88	103 13	ST
300 00	FUTURE I-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(394 40)	0 00	(394 40)	ST
300 00	FUTURE I-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		0 00	0 00	(19 62)	ST



SCHEDULE G/L

000050

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

1,019 44	ST	1,019 44	0 00	0 00	0 00	0 00
656 25	ST	656 25	0 00	0 00	0 00	0 00
(93 75)	ST	(93 75)	0 00	0 00	0 00	0 00
(1,640 64)	ST	(1,640 64)	0 00	0 00	0 00	0 00
(1,125 00)	ST	(1,125 00)	0 00	0 00	0 00	0 00
(46 86)	ST	(46 86)	0 00	0 00	0 00	0 00
796 86	ST	796 86	0 00	0 00	0 00	0 00
562 50	ST	562 50	0 00	0 00	0 00	0 00
(468 75)	ST	(468 75)	0 00	0 00	0 00	0 00
656 25	ST	656 25	0 00	0 00	0 00	0 00
343 04	ST	343 04	0 00	0 00	0 00	0 00
1,640 60	ST	1,640 60	0 00	0 00	0 00	0 00
(2,391 31)	ST	(2,391 31)	0 00	0 00	0 00	0 00
(3,046 94)	ST	(3,046 94)	0 00	0 00	0 00	0 00
(1,637 74)	ST	(1,637 74)	0 00	0 00	0 00	0 00
187 50	ST	187 50	0 00	0 00	0 00	0 00
(468 76)	ST	(468 76)	0 00	0 00	0 00	0 00
(332 50)	ST	(332 50)	0 00	0 00	0 00	0 00
(656 25)	ST	(656 25)	0 00	0 00	0 00	0 00
(187 50)	ST	(187 50)	0 00	0 00	0 00	0 00
(750 00)	ST	(750 00)	0 00	0 00	0 00	0 00
487 59	ST	487 59	0 00	0 00	0 00	0 00
(1,231 16)	ST	(1,231 16)	0 00	0 00	0 00	0 00
1,031 25	ST	1,031 25	0 00	0 00	0 00	0 00
(3,265 57)	ST	(3,265 57)	0 00	0 00	0 00	0 00
(1,375 00)	ST	(1,375 00)	0 00	0 00	0 00	0 00
2,578 07	ST	2,578 07	0 00	0 00	0 00	0 00
2,578 18	ST	2,578 18	0 00	0 00	0 00	0 00
1,718 75	ST	1,718 75	0 00	0 00	0 00	0 00
4,142 67	ST	4,142 67	0 00	0 00	0 00	0 00
441 94	ST	441 94	0 00	0 00	0 00	0 00
874 96	ST	874 96	0 00	0 00	0 00	0 00
(3,624 96)	ST	(3,624 96)	0 00	0 00	0 00	0 00
(375 04)	ST	(375 04)	0 00	0 00	0 00	0 00
(1,750 00)	ST	(1,750 00)	0 00	0 00	0 00	0 00
(2,500 00)	ST	(2,500 00)	0 00	0 00	0 00	0 00
1,875 04	ST	1,875 04	0 00	0 00	0 00	0 00



000051

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

2,624 96	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			2,624 96	0 00		ST
125 04	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			125 04	0 00		ST
2,000 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			2,000 00	0 00		ST
750 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			750 00	0 00		ST
2,199 08	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			2,199 08	0 00		ST
(1,406 25)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,406 25)	0 00		ST
(984 33)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(984 33)	0 00		ST
5,484 33	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			5,484 33	0 00		ST
1,968 75	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			1,968 75	0 00		ST
(140 58)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(140 58)	0 00		ST
(843 75)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(843 75)	0 00		ST
(3,715 17)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(3,715 17)	0 00		ST
(656 22)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(656 22)	0 00		ST
(1,218 78)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,218 78)	0 00		ST
(468 72)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(468 72)	0 00		ST
(1,500 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,500 00)	0 00		ST
(1,218 78)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,218 78)	0 00		ST
937 50	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			937 50	0 00		ST
(1,136 97)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,136 97)	0 00		ST
(93 75)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(93 75)	0 00		ST
515 64	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			515 64	0 00		ST
(1,078 14)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,078 14)	0 00		ST
27 24	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			27 24	0 00		ST
(226 74)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(226 74)	0 00		ST
(3,953 07)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(3,953 07)	0 00		ST
(1,031 25)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,031 25)	0 00		ST
4,296 82	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			4,296 82	0 00		ST
(3,684 25)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(3,684 25)	0 00		ST
625 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			625 00	0 00		ST
1,852 96	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			1,852 96	0 00		ST
(10,312 60)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(10,312 60)	0 00		ST
14,375 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			14,375 00	0 00		ST
6,875 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			6,875 00	0 00		ST
(625 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(625 00)	0 00		ST
(1,875 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,875 00)	0 00		ST
5,937 40	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			5,937 40	0 00		ST
(1,875 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,875 00)	0 00		ST
5,937 40	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			5,937 40	0 00		ST
(1,875 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,875 00)	0 00		ST

2,624 96	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			2,624 96	0 00		ST
125 04	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			125 04	0 00		ST
2,000 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			2,000 00	0 00		ST
750 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			750 00	0 00		ST
2,199 08	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			2,199 08	0 00		ST
(1,406 25)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,406 25)	0 00		ST
(984 33)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(984 33)	0 00		ST
5,484 33	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			5,484 33	0 00		ST
1,968 75	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			1,968 75	0 00		ST
(140 58)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(140 58)	0 00		ST
(843 75)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(843 75)	0 00		ST
(3,715 17)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(3,715 17)	0 00		ST
(656 22)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(656 22)	0 00		ST
(1,218 78)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,218 78)	0 00		ST
(468 72)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(468 72)	0 00		ST
(1,500 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,500 00)	0 00		ST
(1,218 78)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,218 78)	0 00		ST
937 50	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			937 50	0 00		ST
(1,136 97)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,136 97)	0 00		ST
(93 75)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(93 75)	0 00		ST
515 64	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			515 64	0 00		ST
(1,078 14)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,078 14)	0 00		ST
27 24	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			27 24	0 00		ST
(226 74)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(226 74)	0 00		ST
(3,953 07)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(3,953 07)	0 00		ST
(1,031 25)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,031 25)	0 00		ST
4,296 82	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			4,296 82	0 00		ST
(3,684 25)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(3,684 25)	0 00		ST
625 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			625 00	0 00		ST
1,852 96	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			1,852 96	0 00		ST
(10,312 60)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(10,312 60)	0 00		ST
14,375 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			14,375 00	0 00		ST
6,875 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			6,875 00	0 00		ST
(625 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(625 00)	0 00		ST
(1,875 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,875 00)	0 00		ST
5,937 40	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			5,937 40	0 00		ST
(1,875 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,875 00)	0 00		ST
5,937 40	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			5,937 40	0 00		ST
(1,875 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT			(1,875 00)	0 00		ST



000032

SCHEDULE G/L

JOSIAH MACY JR FOUNDATION
 JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(312 40)	0 00	(312 40)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(4,687 60)	0 00	(4,687 60)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	3,125 00	0 00	3,125 00	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(625 00)	0 00	(625 00)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(5,726 90)	0 00	(5,726 90)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(7,062 75)	0 00	(7,062 75)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(1,718 80)	0 00	(1,718 80)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(1,617 70)	0 00	(1,617 70)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(141 00)	0 00	(141 00)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	5,000 00	0 00	5,000 00	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(4,500 00)	0 00	(4,500 00)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(1,000 00)	0 00	(1,000 00)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(2,500 00)	0 00	(2,500 00)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	6,250 08	0 00	6,250 08	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(2,250 08)	0 00	(2,250 08)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	2,750 08	0 00	2,750 08	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	2,000 00	0 00	2,000 00	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(1,000 00)	0 00	(1,000 00)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(3,461 87)	0 00	(3,461 87)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	234 39	0 00	234 39	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(187 50)	0 00	(187 50)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(785 26)	0 00	(785 26)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(35 24)	0 00	(35 24)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(4 00)	0 00	(4 00)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(1,343 55)	0 00	(1,343 55)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(1,679 85)	0 00	(1,679 85)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(1,015 65)	0 00	(1,015 65)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	3,281 25	0 00	3,281 25	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	78 15	0 00	78 15	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	78 10	0 00	78 10	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(1,796 85)	0 00	(1,796 85)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(859 40)	0 00	(859 40)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	1,484 40	0 00	1,484 40	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(546 90)	0 00	(546 90)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	781 25	0 00	781 25	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(2,812 50)	0 00	(2,812 50)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(1,435 64)	0 00	(1,435 64)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	(1,968 75)	0 00	(1,968 75)	ST
FUTURE T-NOTE	10YR CBOT	100,000USD/CBOT	NO LOTS	2,831 75	0 00	2,831 75	ST



SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

0.00	2,968.80	ST	0.00	2,968.80	0.00	0.00	
0.00	1,211.50	ST	0.00	1,211.50	0.00	0.00	
0.00	1,625.00	ST	0.00	1,625.00	0.00	0.00	
0.00	1,937.52	ST	0.00	1,937.52	0.00	0.00	
0.00	1,062.48	ST	0.00	1,062.48	0.00	0.00	
0.00	3,449.12	ST	0.00	3,449.12	0.00	0.00	
0.00	625.00	ST	0.00	625.00	0.00	0.00	
0.00	703.10	ST	0.00	703.10	0.00	0.00	
0.00	1,796.90	ST	0.00	1,796.90	0.00	0.00	
0.00	1,562.50	ST	0.00	1,562.50	0.00	0.00	
0.00	859.35	ST	0.00	859.35	0.00	0.00	
0.00	937.50	ST	0.00	937.50	0.00	0.00	
0.00	1,640.60	ST	0.00	1,640.60	0.00	0.00	
0.00	3,671.85	ST	0.00	3,671.85	0.00	0.00	
0.00	1,093.75	ST	0.00	1,093.75	0.00	0.00	
0.00	5,156.25	ST	0.00	5,156.25	0.00	0.00	
0.00	1,406.25	ST	0.00	1,406.25	0.00	0.00	
0.00	1,718.75	ST	0.00	1,718.75	0.00	0.00	
0.00	4,140.60	ST	0.00	4,140.60	0.00	0.00	
0.00	3,281.25	ST	0.00	3,281.25	0.00	0.00	
0.00	2,343.75	ST	0.00	2,343.75	0.00	0.00	
0.00	4,296.90	ST	0.00	4,296.90	0.00	0.00	
0.00	156.25	ST	0.00	156.25	0.00	0.00	
0.00	2,734.40	ST	0.00	2,734.40	0.00	0.00	
0.00	312.50	ST	0.00	312.50	0.00	0.00	
0.00	2,187.50	ST	0.00	2,187.50	0.00	0.00	
0.00	2,500.00	ST	0.00	2,500.00	0.00	0.00	
0.00	4,773.24	ST	0.00	4,773.24	0.00	0.00	
0.00	109.41	ST	0.00	109.41	0.00	0.00	
0.00	2,078.16	ST	0.00	2,078.16	0.00	0.00	
0.00	671.88	ST	0.00	671.88	0.00	0.00	
0.00	133.34	ST	0.00	133.34	0.00	0.00	
0.00	671.88	ST	0.00	671.88	0.00	0.00	
0.00	125.00	ST	0.00	125.00	0.00	0.00	
0.00	27.62	ST	0.00	27.62	0.00	0.00	
0.00	500.00	ST	0.00	500.00	0.00	0.00	
0.00	1,625.00	ST	0.00	1,625.00	0.00	0.00	
0.00	4,739.04	ST	0.00	4,739.04	0.00	0.00	
0.00	1,625.00	ST	0.00	1,625.00	0.00	0.00	
0.00	1,625.00	ST	0.00	1,625.00	0.00	0.00	



SCHEDULE G/L

000034

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			652 25	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			328 14	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			328 11	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			281 25	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(4 00)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			42 88	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(58 89)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(62 50)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			187 50	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(175 87)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(796 87)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(234 38)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(312 50)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(468 75)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			15 63	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			281 25	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			328 12	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(488 37)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			11 63	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(945 51)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(58 86)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(203 48)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			118 43	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			4,921 95	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			1,640 55	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(7,265 70)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(5,859 30)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(3,515 70)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(2,578 05)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			3,515 55	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(7,734 30)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(4,218 75)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(2,578 20)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			1,406 25	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			7,968 75	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			2,812 50	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(2,262 00)	0 00		
FUTURE T-NOTE 10XR CBOT 100,000USD/CBOT	NO LOTS			(15,937 44)	0 00		

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR TERM (LOSS)
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

17.062 44	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		17.062 44	0 00	0 00
(9.375 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(9.375 00)	0 00	0 00
(6.117 78)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(6.117 78)	0 00	0 00
(4.148 94)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(4.148 94)	0 00	0 00
4.875 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		4.875 00	0 00	0 00
7.687 44	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		7.687 44	0 00	0 00
2.636 62	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		2.636 62	0 00	0 00
9.750 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		9.750 00	0 00	0 00
(2.031 25)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(2.031 25)	0 00	0 00
(6.500 00)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(6.500 00)	0 00	0 00
(7.035 30)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(7.035 30)	0 00	0 00
7.734 30	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		7.734 30	0 00	0 00
5.156 25	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		5.156 25	0 00	0 00
5.859 45	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		5.859 45	0 00	0 00
2.109 30	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		2.109 30	0 00	0 00
(3.515 55)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(3.515 55)	0 00	0 00
(2.34 45)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(2.34 45)	0 00	0 00
1.875 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		1.875 00	0 00	0 00
(7.617 30)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(7.617 30)	0 00	0 00
(5.969 50)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(5.969 50)	0 00	0 00
(2.578 15)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(2.578 15)	0 00	0 00
2.192 57	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		2.192 57	0 00	0 00
(515 61)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(515 61)	0 00	0 00
93 75	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		93 75	0 00	0 00
(1.359 39)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(1.359 39)	0 00	0 00
656 25	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		656 25	0 00	0 00
468 75	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		468 75	0 00	0 00
1.031 25	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		1.031 25	0 00	0 00
1.265 64	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		1.265 64	0 00	0 00
(1.781 25)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(1.781 25)	0 00	0 00
(46 89)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(46 89)	0 00	0 00
750 00	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		750 00	0 00	0 00
(140 61)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(140 61)	0 00	0 00
(1.031 25)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(1.031 25)	0 00	0 00
(843 75)	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		(843 75)	0 00	0 00
218 66	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		218 66	0 00	0 00
109 37	FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS		109 37	0 00	0 00

17.062 44	ST	17.062 44	ST
(9.375 00)	ST	(9.375 00)	ST
(6.117 78)	ST	(6.117 78)	ST
(4.148 94)	ST	(4.148 94)	ST
4.875 00	ST	4.875 00	ST
7.687 44	ST	7.687 44	ST
2.636 62	ST	2.636 62	ST
9.750 00	ST	9.750 00	ST
(2.031 25)	ST	(2.031 25)	ST
(6.500 00)	ST	(6.500 00)	ST
(7.035 30)	ST	(7.035 30)	ST
7.734 30	ST	7.734 30	ST
5.156 25	ST	5.156 25	ST
5.859 45	ST	5.859 45	ST
2.109 30	ST	2.109 30	ST
(3.515 55)	ST	(3.515 55)	ST
(2.34 45)	ST	(2.34 45)	ST
1.875 00	ST	1.875 00	ST
(7.617 30)	ST	(7.617 30)	ST
(5.969 50)	ST	(5.969 50)	ST
(2.578 15)	ST	(2.578 15)	ST
2.192 57	ST	2.192 57	ST
(515 61)	ST	(515 61)	ST
93 75	ST	93 75	ST
(1.359 39)	ST	(1.359 39)	ST
656 25	ST	656 25	ST
468 75	ST	468 75	ST
1.031 25	ST	1.031 25	ST
1.265 64	ST	1.265 64	ST
(1.781 25)	ST	(1.781 25)	ST
(46 89)	ST	(46 89)	ST
750 00	ST	750 00	ST
(140 61)	ST	(140 61)	ST
(1.031 25)	ST	(1.031 25)	ST
(843 75)	ST	(843 75)	ST
218 66	ST	218 66	ST
109 37	ST	109 37	ST





000036

SCHEDULE G/L

JOSIAH MACY JR FOUNDATION
 JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001

SHARES	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET	PROCEEDS	COST	GAIN OR	OR FACH
									LOSS)	TEEN

REPORTING CURRENCY, US DOLLAR (CONTINUED)

FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	125 00				125 00				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	78 13				78 13				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(11 96)				(11 96)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	27 75				27 75				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(2,550 89)				(2,550 89)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	62 52				62 52				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(500 00)				(500 00)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	331 93				331 93				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	2,390 61				2,390 61				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	656 25				656 25				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	937 50				937 50				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	1,406 25				1,406 25				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(890 61)				(890 61)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(461 13)				(461 13)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	488 19				488 19				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(641 00)				(641 00)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(1,191 64)				(1,191 64)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	562 50				562 50				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(468 78)				(468 78)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(468 72)				(468 72)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(1,312 50)				(1,312 50)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(281 28)				(281 28)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(3,093 72)				(3,093 72)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	221 70				221 70				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	8,749 92				8,749 92				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	2,250 08				2,250 08				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	11,249 92				11,249 92				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	8,000 00				8,000 00				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(314 08)				(314 08)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	1,107 60				1,107 60				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	812 48				812 48				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(875 00)				(875 00)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	375 00				375 00				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(125 00)				(125 00)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	(375 00)				(375 00)				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	500 00				500 00				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	875 00				875 00				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	250 00				250 00				
FUTURE T-NOTE 10YR CBOT 100,000USD/CBOT	NO LOTS	375 00				375 00				



SCHEDULE G/L

000038

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

1,125 00	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	1,125 00	0 00	1,125 00	ST
687 48	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	687 48	0 00	687 48	ST
(437 48)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(437 48)	0 00	(437 48)	ST
(3,875 00)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(3,875 00)	0 00	(3,875 00)	ST
1,437 48	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	1,437 48	0 00	1,437 48	ST
(2,500 00)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(2,500 00)	0 00	(2,500 00)	ST
(2,375 00)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(2,375 00)	0 00	(2,375 00)	ST
(1,000 00)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(1,000 00)	0 00	(1,000 00)	ST
2,062 52	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	2,062 52	0 00	2,062 52	ST
1,687 48	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	1,687 48	0 00	1,687 48	ST
2,187 52	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	2,187 52	0 00	2,187 52	ST
(312 52)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(312 52)	0 00	(312 52)	ST
(625 00)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(625 00)	0 00	(625 00)	ST
(1,625 00)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(1,625 00)	0 00	(1,625 00)	ST
625 00	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	625 00	0 00	625 00	ST
1,000 00	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	1,000 00	0 00	1,000 00	ST
125 00	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	125 00	0 00	125 00	ST
(250 00)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(250 00)	0 00	(250 00)	ST
(875 00)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(875 00)	0 00	(875 00)	ST
(1,437 48)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(1,437 48)	0 00	(1,437 48)	ST
(437 52)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(437 52)	0 00	(437 52)	ST
1,500 00	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	1,500 00	0 00	1,500 00	ST
187 52	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	187 52	0 00	187 52	ST
687 48	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	687 48	0 00	687 48	ST
(312 48)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(312 48)	0 00	(312 48)	ST
250 00	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	250 00	0 00	250 00	ST
(937 52)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(937 52)	0 00	(937 52)	ST
187 52	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	187 52	0 00	187 52	ST
804 50	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	804 50	0 00	804 50	ST
2,062 50	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	2,062 50	0 00	2,062 50	ST
1,125 00	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	1,125 00	0 00	1,125 00	ST
(3,000 00)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(3,000 00)	0 00	(3,000 00)	ST
(281 28)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(281 28)	0 00	(281 28)	ST
(1,101 74)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(1,101 74)	0 00	(1,101 74)	ST
(78 48)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(78 48)	0 00	(78 48)	ST
(508 00)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(508 00)	0 00	(508 00)	ST
(1,484 76)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(1,484 76)	0 00	(1,484 76)	ST
(1,593 72)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(1,593 72)	0 00	(1,593 72)	ST
(656 28)	FUTURE T-NOTE ZYR 200,000USD/CBOT	NO LOTS	NO LOTS	(656 28)	0 00	(656 28)	ST

JOSIAH MACY JR FOUNDATION
 JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001



SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	2,421 52	0 00	2,421 52	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	31 26	0 00	31 26	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(281 26)	0 00	(281 26)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	117 00	0 00	117 00	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	281 25	0 00	281 25	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	46 88	0 00	46 88	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(171 88)	0 00	(171 88)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	308 13	0 00	308 13	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	125 00	0 00	125 00	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	62 52	0 00	62 52	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	375 00	0 00	375 00	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(812 52)	0 00	(812 52)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	1,687 52	0 00	1,687 52	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	812 48	0 00	812 48	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(125 00)	0 00	(125 00)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	125 00	0 00	125 00	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(2,187 48)	0 00	(2,187 48)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	437 48	0 00	437 48	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(187 48)	0 00	(187 48)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(125 00)	0 00	(125 00)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(437 52)	0 00	(437 52)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	250 00	0 00	250 00	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(516 00)	0 00	(516 00)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	2,003 64	0 00	2,003 64	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	1,859 34	0 00	1,859 34	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(109 34)	0 00	(109 34)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(1,531 25)	0 00	(1,531 25)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	1,503 25	0 00	1,503 25	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	1,374 96	0 00	1,374 96	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(282 00)	0 00	(282 00)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(625 04)	0 00	(625 04)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(1,750 00)	0 00	(1,750 00)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(624 96)	0 00	(624 96)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(125 04)	0 00	(125 04)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	1,000 00	0 00	1,000 00	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	1,000 00	0 00	1,000 00	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(250 00)	0 00	(250 00)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(2,624 96)	0 00	(2,624 96)	ST
FUTURE T-NOTE	200,000USD/CBOT	200	NO LOTS	(2,375 04)	0 00	(2,375 04)	ST



SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			875 04	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			874 96	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(750 00)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			1,125 04	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(1,500 00)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			355 04	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(281 25)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(140 64)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			140 64	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			515 61	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(348 15)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(1,000 00)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			250 00	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(1,374 96)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			346 96	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(125 00)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(31 25)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			156 25	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			93 75	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(109 37)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(493 68)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			437 50	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			765 59	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			2,057 74	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			250 00	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(625 00)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(31 24)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			62 50	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(93 76)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(312 50)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			281 26	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			437 50	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			31 24	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			375 00	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			156 26	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			125 00	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(281 26)	0 00		
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(62 50)	0 00		

0 00	875 04	ST	
0 00	874 96	ST	
0 00	(750 00)	ST	
0 00	1,125 04	ST	
0 00	(1,25 04)	ST	
0 00	(1,500 00)	ST	
0 00	355 04	ST	
0 00	(281 25)	ST	
0 00	(140 64)	ST	
0 00	140 64	ST	
0 00	515 61	ST	
0 00	(348 15)	ST	
0 00	(1,000 00)	ST	
0 00	250 00	ST	
0 00	(1,374 96)	ST	
0 00	346 96	ST	
0 00	(125 00)	ST	
0 00	(31 25)	ST	
0 00	156 25	ST	
0 00	93 75	ST	
0 00	(109 37)	ST	
0 00	(493 68)	ST	
0 00	437 50	ST	
0 00	765 59	ST	
0 00	2,057 74	ST	
0 00	250 00	ST	
0 00	(625 00)	ST	
0 00	(31 24)	ST	
0 00	62 50	ST	
0 00	(93 76)	ST	
0 00	(312 50)	ST	
0 00	281 26	ST	
0 00	437 50	ST	
0 00	31 24	ST	
0 00	375 00	ST	
0 00	156 26	ST	
0 00	125 00	ST	
0 00	(281 26)	ST	
0 00	(62 50)	ST	



000043

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

(1,406 25)	ST	0 00	(1,406 25)	0 00	(1,406 25)	ST	NO LOTS
(4,500 00)	ST	0 00	(4,500 00)	0 00	(4,500 00)	ST	NO LOTS
11 63	ST	0 00	11 63	0 00	11 63	ST	NO LOTS
(535 25)	ST	0 00	(535 25)	0 00	(535 25)	ST	NO LOTS
(437 50)	ST	0 00	(437 50)	0 00	(437 50)	ST	NO LOTS
(843 76)	ST	0 00	(843 76)	0 00	(843 76)	ST	NO LOTS
625 00	ST	0 00	625 00	0 00	625 00	ST	NO LOTS
(125 00)	ST	0 00	(125 00)	0 00	(125 00)	ST	NO LOTS
(781 24)	ST	0 00	(781 24)	0 00	(781 24)	ST	NO LOTS
(762 01)	ST	0 00	(762 01)	0 00	(762 01)	ST	NO LOTS
156 25	ST	0 00	156 25	0 00	156 25	ST	NO LOTS
703 15	ST	0 00	703 15	0 00	703 15	ST	NO LOTS
390 60	ST	0 00	390 60	0 00	390 60	ST	NO LOTS
(234 35)	ST	0 00	(234 35)	0 00	(234 35)	ST	NO LOTS
(1,328 15)	ST	0 00	(1,328 15)	0 00	(1,328 15)	ST	NO LOTS
(1,171 85)	ST	0 00	(1,171 85)	0 00	(1,171 85)	ST	NO LOTS
(781 25)	ST	0 00	(781 25)	0 00	(781 25)	ST	NO LOTS
(703 15)	ST	0 00	(703 15)	0 00	(703 15)	ST	NO LOTS
312 50	ST	0 00	312 50	0 00	312 50	ST	NO LOTS
(1,796 85)	ST	0 00	(1,796 85)	0 00	(1,796 85)	ST	NO LOTS
(1,171 90)	ST	0 00	(1,171 90)	0 00	(1,171 90)	ST	NO LOTS
(625 00)	ST	0 00	(625 00)	0 00	(625 00)	ST	NO LOTS
(31 62)	ST	0 00	(31 62)	0 00	(31 62)	ST	NO LOTS
281 25	ST	0 00	281 25	0 00	281 25	ST	NO LOTS
140 62	ST	0 00	140 62	0 00	140 62	ST	NO LOTS
(199 51)	ST	0 00	(199 51)	0 00	(199 51)	ST	NO LOTS
1,750 00	ST	0 00	1,750 00	0 00	1,750 00	ST	NO LOTS
(1,843 74)	ST	0 00	(1,843 74)	0 00	(1,843 74)	ST	NO LOTS
1,125 00	ST	0 00	1,125 00	0 00	1,125 00	ST	NO LOTS
1,000 00	ST	0 00	1,000 00	0 00	1,000 00	ST	NO LOTS
437 50	ST	0 00	437 50	0 00	437 50	ST	NO LOTS
(781 26)	ST	0 00	(781 26)	0 00	(781 26)	ST	NO LOTS
(843 74)	ST	0 00	(843 74)	0 00	(843 74)	ST	NO LOTS
(133 00)	ST	0 00	(133 00)	0 00	(133 00)	ST	NO LOTS
(125 00)	ST	0 00	(125 00)	0 00	(125 00)	ST	NO LOTS
(433 89)	ST	0 00	(433 89)	0 00	(433 89)	ST	NO LOTS
(609 36)	ST	0 00	(609 36)	0 00	(609 36)	ST	NO LOTS
(468 75)	ST	0 00	(468 75)	0 00	(468 75)	ST	NO LOTS
(843 75)	ST	0 00	(843 75)	0 00	(843 75)	ST	NO LOTS



SCHEDULE G/L

REPORTING CURRENCY: US DOLLAR (CONTINUED)

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(328 14)	0 00	(328 14)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	1,125 00	0 00	1,125 00	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	234 39	0 00	234 39	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(609 39)	0 00	(609 39)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(281 25)	0 00	(281 25)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	562 50	0 00	562 50	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(234 36)	0 00	(234 36)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	140 61	0 00	140 61	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(1,406 25)	0 00	(1,406 25)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(890 61)	0 00	(890 61)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(375 00)	0 00	(375 00)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	750 00	0 00	750 00	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(796 89)	0 00	(796 89)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(375 00)	0 00	(375 00)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	750 00	0 00	750 00	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(843 75)	0 00	(843 75)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	1,218 75	0 00	1,218 75	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	468 75	0 00	468 75	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	1,921 89	0 00	1,921 89	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(375 00)	0 00	(375 00)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(421 89)	0 00	(421 89)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	515 64	0 00	515 64	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(515 64)	0 00	(515 64)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(515 61)	0 00	(515 61)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	750 00	0 00	750 00	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(1,406 25)	0 00	(1,406 25)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	421 86	0 00	421 86	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	1,640 64	0 00	1,640 64	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	703 11	0 00	703 11	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	843 75	0 00	843 75	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	1,734 39	0 00	1,734 39	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(1,312 50)	0 00	(1,312 50)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	1,546 89	0 00	1,546 89	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	46 86	0 00	46 86	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(1,171 86)	0 00	(1,171 86)	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	46 86	0 00	46 86	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	1,125 00	0 00	1,125 00	ST
FUTURE T-NOTE	5YR 100,000USD/CBOT		NO LOTS	(890 61)	0 00	(890 61)	ST



000045

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			1,781 25	0 00	1,781 25	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			281 25	0 00	281 25	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(375 00)	0 00	(375 00)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			57 75	0 00	57 75	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			1,909 92	0 00	1,909 92	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			1,687 50	0 00	1,687 50	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			562 50	0 00	562 50	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			703 08	0 00	703 08	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			1,265 67	0 00	1,265 67	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(4,218 75)	0 00	(4,218 75)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(8,156 25)	0 00	(8,156 25)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			1,828 08	0 00	1,828 08	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(1,265 58)	0 00	(1,265 58)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			703 08	0 00	703 08	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(843 75)	0 00	(843 75)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(562 50)	0 00	(562 50)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			281 25	0 00	281 25	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			456 78	0 00	456 78	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			177 45	0 00	177 45	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(390 63)	0 00	(390 63)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			78 13	0 00	78 13	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(19 63)	0 00	(19 63)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(5,500 00)	0 00	(5,500 00)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(500 00)	0 00	(500 00)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			8,500 00	0 00	8,500 00	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(7,000 00)	0 00	(7,000 00)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			1,000 00	0 00	1,000 00	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			500 00	0 00	500 00	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(14,500 00)	0 00	(14,500 00)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			14,500 00	0 00	14,500 00	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			10,000 00	0 00	10,000 00	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(500 00)	0 00	(500 00)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			500 00	0 00	500 00	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(25,000 00)	0 00	(25,000 00)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(2,883 00)	0 00	(2,883 00)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			4,500 00	0 00	4,500 00	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(1,687 50)	0 00	(1,687 50)	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			2,117 00	0 00	2,117 00	ST
NO LOTS	FUTURE T-NOTE 5YR 100,000USD/CBOT			(10,000 00)	0 00	(10,000 00)	ST



SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR TERM (LOSS)
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

4,375 00	ST	4,375 00	NO LOTS	4,375 00	0 00	0 00
2,500 00	ST	2,500 00	NO LOTS	2,500 00	0 00	0 00
(8,630 50)	ST	(8,630 50)	NO LOTS	(8,630 50)	0 00	0 00
(5,262 00)	ST	(5,262 00)	NO LOTS	(5,262 00)	0 00	0 00
(2,312 50)	ST	(2,312 50)	NO LOTS	(2,312 50)	0 00	0 00
(12,859 75)	ST	(12,859 75)	NO LOTS	(12,859 75)	0 00	0 00
(12,572 47)	ST	(12,572 47)	NO LOTS	(12,572 47)	0 00	0 00
16,500 00	ST	16,500 00	NO LOTS	16,500 00	0 00	0 00
(15,125 00)	ST	(15,125 00)	NO LOTS	(15,125 00)	0 00	0 00
(12,375 00)	ST	(12,375 00)	NO LOTS	(12,375 00)	0 00	0 00
17,875 00	ST	17,875 00	NO LOTS	17,875 00	0 00	0 00
(15,125 00)	ST	(15,125 00)	NO LOTS	(15,125 00)	0 00	0 00
9,984 00	ST	9,984 00	NO LOTS	9,984 00	0 00	0 00
11,250 00	ST	11,250 00	NO LOTS	11,250 00	0 00	0 00
(12,500 00)	ST	(12,500 00)	NO LOTS	(12,500 00)	0 00	0 00
(11,266 00)	ST	(11,266 00)	NO LOTS	(11,266 00)	0 00	0 00
7,222 00	ST	7,222 00	NO LOTS	7,222 00	0 00	0 00
(1,403 00)	ST	(1,403 00)	NO LOTS	(1,403 00)	0 00	0 00
(8,453 50)	ST	(8,453 50)	NO LOTS	(8,453 50)	0 00	0 00
(1,766 00)	ST	(1,766 00)	NO LOTS	(1,766 00)	0 00	0 00
409 50	ST	409 50	NO LOTS	409 50	0 00	0 00
1,765 25	ST	1,765 25	NO LOTS	1,765 25	0 00	0 00
(12 00)	ST	(12 00)	NO LOTS	(12 00)	0 00	0 00
1,046 52	ST	1,046 52	NO LOTS	1,046 52	0 00	0 00
1,000 00	ST	1,000 00	NO LOTS	1,000 00	0 00	0 00
(1,250 00)	ST	(1,250 00)	NO LOTS	(1,250 00)	0 00	0 00
(2,908 05)	ST	(2,908 05)	NO LOTS	(2,908 05)	0 00	0 00
5,081 41	ST	5,081 41	NO LOTS	5,081 41	0 00	0 00
(2,494 29)	ST	(2,494 29)	NO LOTS	(2,494 29)	0 00	0 00
(14,636 01)	ST	(14,636 01)	NO LOTS	(14,636 01)	0 00	0 00
(3,388 49)	ST	(3,388 49)	NO LOTS	(3,388 49)	0 00	0 00
1,393 91	ST	1,393 91	NO LOTS	1,393 91	0 00	0 00
27,234 02	ST	27,234 02	NO LOTS	27,234 02	0 00	0 00
15,286 43	ST	15,286 43	NO LOTS	15,286 43	0 00	0 00
(6,125 00)	ST	(6,125 00)	NO LOTS	(6,125 00)	0 00	0 00
(35,218 75)	ST	(35,218 75)	NO LOTS	(35,218 75)	0 00	0 00
(7,656 25)	ST	(7,656 25)	NO LOTS	(7,656 25)	0 00	0 00
(1,531 25)	ST	(1,531 25)	NO LOTS	(1,531 25)	0 00	0 00



000047

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR TERM (LOSS)
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	24,179 50	24,179 50	0 00	24,179 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	10,281 25	10,281 25	0 00	10,281 25 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	13,218 75	13,218 75	0 00	13,218 75 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	19,093 75	19,093 75	0 00	19,093 75 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	5,686 75	5,686 75	0 00	5,686 75 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	13,781 25	13,781 25	0 00	13,781 25 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	38,843 00	38,843 00	0 00	38,843 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	43,062 50	43,062 50	0 00	43,062 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	21,847 00	21,847 00	0 00	21,847 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	10,062 50	10,062 50	0 00	10,062 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	21,562 50	21,562 50	0 00	21,562 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	21,738 75	21,738 75	0 00	21,738 75 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	2,562 50	2,562 50	0 00	2,562 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	7,687 50	7,687 50	0 00	7,687 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	17,937 50	17,937 50	0 00	17,937 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	7,000 90	7,000 90	0 00	7,000 90 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	7,812 50	7,812 50	0 00	7,812 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	28,125 00	28,125 00	0 00	28,125 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	10,937 50	10,937 50	0 00	10,937 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	3,125 00	3,125 00	0 00	3,125 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	23,437 50	23,437 50	0 00	23,437 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	29,687 50	29,687 50	0 00	29,687 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	14,062 50	14,062 50	0 00	14,062 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	1,562 50	1,562 50	0 00	1,562 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	18,268 75	18,268 75	0 00	18,268 75 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	1,057 50	1,057 50	0 00	1,057 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	863 00	863 00	0 00	863 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	6,000 00	6,000 00	0 00	6,000 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	500 00	500 00	0 00	500 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	1,750 00	1,750 00	0 00	1,750 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	2,395 00	2,395 00	0 00	2,395 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	851 75	851 75	0 00	851 75 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	406 25	406 25	0 00	406 25 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	468 75	468 75	0 00	468 75 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	93 75	93 75	0 00	93 75 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	62 50	62 50	0 00	62 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	500 00	500 00	0 00	500 00 ST



SCHEDULE G/L

000048

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(187 50)	0 00	(187 50)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	93 75	0 00	93 75	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	906 25	0 00	906 25	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	451 88	0 00	451 88	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(89 94)	0 00	(89 94)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	964 90	0 00	964 90	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	250 00	0 00	250 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(1,062 50)	0 00	(1,062 50)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(1,121 19)	0 00	(1,121 19)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(4,093 93)	0 00	(4,093 93)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(625 00)	0 00	(625 00)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(3,281 25)	0 00	(3,281 25)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	5,898 25	0 00	5,898 25	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(507 99)	0 00	(507 99)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	1,687 50	0 00	1,687 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(7,312 50)	0 00	(7,312 50)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(1,941 50)	0 00	(1,941 50)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	1,750 00	0 00	1,750 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(1,555 44)	0 00	(1,555 44)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	1,312 50	0 00	1,312 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(4,125 00)	0 00	(4,125 00)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(562 50)	0 00	(562 50)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(2,437 50)	0 00	(2,437 50)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	3,000 00	0 00	3,000 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(1,859 75)	0 00	(1,859 75)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(2,125 00)	0 00	(2,125 00)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	3,000 00	0 00	3,000 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	2,875 00	0 00	2,875 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	5,125 00	0 00	5,125 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	500 00	0 00	500 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	375 00	0 00	375 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(1,125 00)	0 00	(1,125 00)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	1,250 00	0 00	1,250 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(625 00)	0 00	(625 00)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	375 00	0 00	375 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	1,250 00	0 00	1,250 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	(4,125 00)	0 00	(4,125 00)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	2,000 00	0 00	2,000 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS	NO LOTS	7,000 00	0 00	7,000 00	ST

SCHEDULE G/L

000049



SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY US DOLLAR (CONTINUED)

NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(375 00)	0 00	(375 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			750 00	0 00	750 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			4,500 00	0 00	4,500 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(2,750 00)	0 00	(2,750 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(500 00)	0 00	(500 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			5,875 00	0 00	5,875 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			125 00	0 00	125 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(3,000 00)	0 00	(3,000 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			1,000 00	0 00	1,000 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			1,500 00	0 00	1,500 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(3,625 00)	0 00	(3,625 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			5,125 00	0 00	5,125 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(875 00)	0 00	(875 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(2,250 00)	0 00	(2,250 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(2,000 00)	0 00	(2,000 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(3,500 00)	0 00	(3,500 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			250 00	0 00	250 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			1,000 00	0 00	1,000 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			1,750 00	0 00	1,750 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(2,000 00)	0 00	(2,000 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			3,187 48	0 00	3,187 48 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			4,500 00	0 00	4,500 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			7,375 00	0 00	7,375 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(1,750 00)	0 00	(1,750 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			2,375 00	0 00	2,375 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(1,625 00)	0 00	(1,625 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(2,625 00)	0 00	(2,625 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(1,250 00)	0 00	(1,250 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(250 00)	0 00	(250 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			464 75	0 00	464 75 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			371 00	0 00	371 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			1,750 00	0 00	1,750 00 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			62 50	0 00	62 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			27 25	0 00	27 25 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			(4 00)	0 00	(4 00) ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			163 97	0 00	163 97 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			417 88	0 00	417 88 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			1,687 50	0 00	1,687 50 ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT			62 50	0 00	62 50 ST



SCHEDULE G/L

000050

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

89 75	ST	(269 62)	0 00	0 00	0 00	89 75
(3,750 00)	ST	(3,750 00)	0 00	0 00	0 00	(3,750 00)
(1,000 00)	ST	(1,000 00)	0 00	0 00	0 00	(1,000 00)
(1,625 00)	ST	(1,625 00)	0 00	0 00	0 00	(1,625 00)
(125 00)	ST	(125 00)	0 00	0 00	0 00	(125 00)
2,375 00	ST	2,375 00	0 00	0 00	0 00	2,375 00
750 00	ST	750 00	0 00	0 00	0 00	750 00
(2,250 00)	ST	(2,250 00)	0 00	0 00	0 00	(2,250 00)
(1,875 00)	ST	(1,875 00)	0 00	0 00	0 00	(1,875 00)
125 00	ST	125 00	0 00	0 00	0 00	125 00
(1,250 00)	ST	(1,250 00)	0 00	0 00	0 00	(1,250 00)
1,625 00	ST	1,625 00	0 00	0 00	0 00	1,625 00
375 00	ST	375 00	0 00	0 00	0 00	375 00
(472 75)	ST	(472 75)	0 00	0 00	0 00	(472 75)
(843 75)	ST	(843 75)	0 00	0 00	0 00	(843 75)
(937 50)	ST	(937 50)	0 00	0 00	0 00	(937 50)
(2,625 00)	ST	(2,625 00)	0 00	0 00	0 00	(2,625 00)
562 50	ST	562 50	0 00	0 00	0 00	562 50
2,250 00	ST	2,250 00	0 00	0 00	0 00	2,250 00
(562 50)	ST	(562 50)	0 00	0 00	0 00	(562 50)
2,343 75	ST	2,343 75	0 00	0 00	0 00	2,343 75
2,531 25	ST	2,531 25	0 00	0 00	0 00	2,531 25
617 00	ST	617 00	0 00	0 00	0 00	617 00
375 00	ST	375 00	0 00	0 00	0 00	375 00
(937 50)	ST	(937 50)	0 00	0 00	0 00	(937 50)
(687 50)	ST	(687 50)	0 00	0 00	0 00	(687 50)
(937 50)	ST	(937 50)	0 00	0 00	0 00	(937 50)
(500 00)	ST	(500 00)	0 00	0 00	0 00	(500 00)
687 50	ST	687 50	0 00	0 00	0 00	687 50
(195 50)	ST	(195 50)	0 00	0 00	0 00	(195 50)
(1,000 00)	ST	(1,000 00)	0 00	0 00	0 00	(1,000 00)
(4,375 00)	ST	(4,375 00)	0 00	0 00	0 00	(4,375 00)
1,250 00	ST	1,250 00	0 00	0 00	0 00	1,250 00
(1,250 00)	ST	(1,250 00)	0 00	0 00	0 00	(1,250 00)
(1,000 00)	ST	(1,000 00)	0 00	0 00	0 00	(1,000 00)
(3,250 00)	ST	(3,250 00)	0 00	0 00	0 00	(3,250 00)

JOSIAH MACY JR FOUNDATION
 JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET	PROCEEDS	COST	GAIN OR LOSS)	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	2,250 00	2,250 00	750 00	NO LOTS	2,250 00	750 00	0 00	2,250 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	750 00	750 00	3,375 00	NO LOTS	3,375 00	3,375 00	0 00	3,375 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	750 00	750 00	1,375 00	NO LOTS	1,375 00	1,375 00	0 00	1,375 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	625 00	625 00	3,250 00	NO LOTS	3,250 00	3,250 00	0 00	3,250 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	625 00	625 00	3,375 00	NO LOTS	3,375 00	3,375 00	0 00	3,375 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	750 00	750 00	2,500 00	NO LOTS	2,500 00	2,500 00	0 00	2,500 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	883 00	883 00	3,937 50	NO LOTS	3,937 50	3,937 50	0 00	3,937 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	2,625 00	2,625 00	1,500 00	NO LOTS	1,500 00	1,500 00	0 00	2,625 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	750 00	750 00	937 50	NO LOTS	937 50	937 50	0 00	750 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	3,750 00	3,750 00	1,687 50	NO LOTS	1,687 50	1,687 50	0 00	3,750 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	1,312 50	1,312 50	3,375 00	NO LOTS	3,375 00	3,375 00	0 00	1,312 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	187 50	187 50	925 50	NO LOTS	925 50	187 50	0 00	187 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	14,906 25	14,906 25	16,593 75	NO LOTS	16,593 75	14,906 25	0 00	14,906 25	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	6,472 75	6,472 75	4,043 25	NO LOTS	4,043 25	6,472 75	0 00	6,472 75	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	1,522 50	1,522 50	937 50	NO LOTS	937 50	1,522 50	0 00	1,522 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	2,540 13	2,540 13	3,839 75	NO LOTS	3,839 75	2,540 13	0 00	2,540 13	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	3,250 00	3,250 00	3,250 00	NO LOTS	3,250 00	3,250 00	0 00	3,250 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	1,125 00	1,125 00	3,500 00	NO LOTS	3,500 00	1,125 00	0 00	1,125 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	3,500 00	3,500 00	2,750 00	NO LOTS	2,750 00	3,500 00	0 00	3,500 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	3,617 00	3,617 00	1,062 50	NO LOTS	1,062 50	3,617 00	0 00	3,617 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	1,062 50	1,062 50	1,187 50	NO LOTS	1,187 50	1,062 50	0 00	1,062 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	312 50	312 50	1,000 00	NO LOTS	1,000 00	312 50	0 00	312 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	312 50	312 50	687 50	NO LOTS	687 50	312 50	0 00	687 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	2,062 50	2,062 50	0 00	NO LOTS	0 00	2,062 50	0 00	2,062 50	ST





000052

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

1,700 00	CAP INC	04/14/00	08/22/00	48,330 75	66,466 43	(18,135 68)	ST
1,600 00	CAP INC	04/18/00	08/22/00	45,487 76	60,041 76	(14,554 00)	ST
600 00	CAP INC	04/20/00	08/22/00	17,057 91	22,879 26	(5,821 35)	ST
100 00	CAP INC	04/20/00	09/01/00	2,360 98	3,813 21	(1,452 23)	ST
400 00	CAP INC	04/24/00	09/01/00	9,443 92	15,492 76	(6,048 84)	ST
500 00	CAP INC	04/25/00	09/01/00	11,804 90	19,405 00	(7,600 10)	ST
800 00	CAP INC	04/26/00	09/01/00	18,887 84	30,385 28	(11,497 44)	ST
300 00	CAP INC	04/26/00	09/05/00	7,046 01	11,394 48	(4,348 47)	ST
1,500 00	CAP INC	04/27/00	09/05/00	35,230 06	56,018 55	(20,788 49)	ST
100 00	CAP INC	04/28/00	09/05/00	2,348 67	3,603 92	(1,255 25)	ST
1,200 00	CAP INC	04/28/00	09/06/00	28,127 06	43,247 04	(15,119 98)	ST
700 00	CAP INC	05/05/00	09/06/00	16,407 45	24,192 00	(7,784 55)	ST
1,000 00	CAP INC	05/08/00	09/07/00	23,526 51	33,472 50	(9,945 99)	ST
600 00	CAP INC	05/10/00	09/07/00	14,115 90	19,878 24	(5,762 34)	ST
1,600 00	CAP INC	05/10/00	09/08/00	37,559 38	53,008 64	(15,449 26)	ST
200 00	CAP INC	06/15/00	09/11/00	4,962 83	6,568 50	(1,605 67)	ST
400 00	CAP INC	06/20/00	09/11/00	9,925 66	11,974 00	(2,048 34)	ST
1,300 00	CAP INC	06/21/00	09/11/00	32,258 41	37,999 91	(5,741 50)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		(1,676 25)	0 00	(1,676 25)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		(7,437 50)	0 00	(7,437 50)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		5,031 25	0 00	5,031 25	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		(1,968 75)	0 00	(1,968 75)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		2,406 25	0 00	2,406 25	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		(4,593 75)	0 00	(4,593 75)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		4,156 25	0 00	4,156 25	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		1,312 50	0 00	1,312 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		1,312 50	0 00	1,312 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		5,687 50	0 00	5,687 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		(3,718 75)	0 00	(3,718 75)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		(379 00)	0 00	(379 00)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		2,339 75	0 00	2,339 75	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		625 00	0 00	625 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		(2,812 50)	0 00	(2,812 50)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		(2,379 00)	0 00	(2,379 00)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		(4,383 00)	0 00	(4,383 00)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		(250 00)	0 00	(250 00)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		(1,312 50)	0 00	(1,312 50)	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		2,312 50	0 00	2,312 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		0 00	0 00	0 00	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		179 50	0 00	179 50	ST
NO LOTS	FUTURE U S T-BOND 100,000USD/CBOT	NO LOTS		66,466 43	0 00	66,466 43	ST

JOSIAH MACY JR FOUNDATION
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001



000055

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

200	GAP INC	09/11/00	06/23/00	4,962	83	5,712	00	(749 17) ST
700	GAP INC	09/11/00	08/03/00	17,369	94	20,887	51	(3,517 57) ST
1,700	GAP INC	09/13/00	08/03/00	42,396	58	50,726	81	(8,330 23) ST
1,000	GAP INC	03/29/01	02/21/01	23,665	61	27,721	00	(577 48) ST
1,000	GAP INC	05/02/01	02/22/01	28,229	05	26,553	00	1,676 05 ST
200	GAP INC	05/09/01	02/22/01	5,770	07	5,310	60	459 47 ST
600	GAP INC	05/09/01	02/28/01	17,310	20	16,234	98	1,075 22 ST
1,600	GAP INC	05/09/01	03/01/01	46,160	53	41,686	40	4,474 13 ST
1,200	GAP INC	05/09/01	03/02/01	34,620	40	27,399	96	7,220 44 ST
100	GENENTECH INC	10/10/00	09/11/00	15,421	48	15,826	00	(404 52) ST
200	GENENTECH INC	02/01/01	09/11/00	11,870	06	11,826	00	(3,955 94) ST
800	GENENTECH INC	02/01/01	09/12/00	47,480	25	62,435	12	(14,954 87) ST
100	GENENTECH INC	02/01/01	01/05/01	5,935	04	6,862	25	(927 21) ST
2,000	GENENTECH INC	03/16/01	03/08/01	90,161	59	95,899	20	(5,737 61) ST
900	GENENTECH INC	03/19/01	03/08/01	40,799	69	43,154	64	(2,354 95) ST
500	GENENTECH INC	03/19/01	03/12/01	22,666	49	22,905	00	(238 51) ST
300	GENENTECH INC	03/20/01	03/12/01	14,370	27	13,743	00	627 27 ST
100,000	GENERAL ELEC CAP CORP M/T/N	12/14/00	05/10/00	107,414	00	97,750	00	9,664 00 ST
70,000	GENERAL ELEC CAP CORP M/T/N	01/05/01	05/10/00	38,356	50	32,259	37	6,097 13 ST
1,000	GENERAL ELECTRIC CO	01/08/01	10/06/99	77,000	00	71,452	88	5,547 12 ST
1,000	GENERAL ELECTRIC CO	07/14/00	10/06/99	51,998	66	40,745	20	11,253 46 ST
3,600	GENERAL ELECTRIC CO	10/10/00	11/03/99	209,383	05	157,797	20	51,590 85 ST
2,300	GENERAL ELECTRIC CO	10/10/00	11/04/99	133,037	50	102,027	08	31,024 77 ST
145	GENERAL MOTORS CORPORATION COM	10/10/00	12/03/99	8,785	98	10,974	77	(2,188 79) ST
100	GENERAL MOTORS CORPORATION COM	10/12/00	12/03/99	5,740	55	7,568	81	(1,828 26) ST
300	GENERAL MOTORS CORPORATION COM	10/16/00	12/03/99	16,927	92	22,706	43	(5,778 51) ST
255	GENERAL MOTORS CORPORATION COM	11/28/00	12/03/99	12,555	45	19,300	47	(6,745 02) ST
100	GENERAL MOTORS CORPORATION COM	11/28/00	12/07/99	4,923	70	7,493	50	(2,569 80) ST
900	GENERAL MOTORS CORPORATION COM	11/28/00	01/13/00	44,313	34	68,904	00	(24,590 66) ST
100	GENERAL MOTORS CORPORATION COM	11/28/00	10/19/00	4,923	72	5,490	50	(566 78) ST
45,000	GENERAL MTRS ACCEP CORP	09/19/00	01/11/00	45,357	30	44,944	20	413 10 ST
30,000	GENERAL MTRS ACCEP CORP	09/27/00	01/11/00	30,320	70	29,962	80	357 90 ST
30,000	GENERAL MTRS ACCEP CORP	10/03/00	01/11/00	30,272	70	29,962	80	309 90 ST
25,000	GENERAL MTRS ACCEP CORP	11/09/00	01/11/00	25,206	00	24,969	00	237 00 ST
2,200	GENERAL MTRS CORP CL H NEW	07/07/00	06/07/00	67,151	43	72,463	97	(5,312 54) ST
1,400	GENERAL MTRS CORP CL H NEW	07/12/00	06/07/00	47,167	08	46,113	43	1,053 65 ST
1,800	GENERAL MTRS CORP CL H NEW	07/12/00	06/23/00	60,643	39	61,279	86	(636 47) ST
1,800	GENERAL MTRS CORP CL H NEW	06/23/00	06/23/00	60,850	38	61,279	86	(429 48) ST



000054

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR TERM (LOSS)
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

3,500 00	GENERAL MTRS CORP CL H NEW	08/17/00	08/17/00	102,205 68	113,762 25	(11,556 57) ST
4,000 00	GENERAL MTRS CORP CL H NEW	08/29/00	08/29/00	135,107 08	130,014 00	5,093 08 ST
100 00	GENERAL MTRS CORP CL H NEW	07/19/00	07/19/00	3,377 68	3,091 98	285 70 ST
5,200 00	GENERAL MTRS CORP CL H NEW	08/30/00	08/30/00	169,692 69	160,782 96	8,909 73 ST
1,200 00	GENERAL MTRS CORP CL H NEW	10/10/00	10/10/00	29,369 85	34,938 00	(5,568 15) ST
2,000 00	GENERAL MTRS CORP CL H NEW	10/10/00	10/10/00	51,682 47	58,230 00	(6,547 53) ST
1,000 00	GENERAL MTRS CORP CL H NEW	10/11/00	01/16/01	25,841 23	27,993 30	(2,152 07) ST
100 00	GENERAL MTRS CORP CL H NEW	11/02/00	01/16/01	2,564 12	3,263 00	(678 88) ST
1,400 00	GENERAL MTRS CORP CL H NEW	11/06/00	01/16/01	36,177 72	43,734 60	(7,556 88) ST
300 00	GENERAL MTRS CORP CL H NEW	11/08/00	01/30/01	8,120 72	8,969 01	(848 29) ST
700 00	GENERAL MTRS CORP CL H NEW	11/08/00	04/05/01	13,166 56	20,927 69	(7,761 13) ST
1,300 00	GENERAL MTRS CORP CL H NEW	11/08/00	04/05/01	24,621 18	38,865 71	(14,244 53) ST
500 00	GENERAL MTRS CORP CL H NEW	11/09/00	04/05/01	9,469 68	14,080 00	(4,610 32) ST
400 00	GENERAL MTRS CORP CL H NEW	11/10/00	04/05/01	7,575 74	11,181 32	(3,605 58) ST
9,469 68	GENERAL MTRS CORP CL H NEW	04/05/01	04/05/01	9,469 68	13,493 45	(4,023 77) ST
300 00	GENERAL MTRS CORP CL H NEW	11/15/00	04/05/01	5,681 80	7,984 65	(2,302 85) ST
200 00	GENERAL MTRS CORP CL H NEW	11/17/00	04/05/01	3,787 87	5,304 44	(1,516 57) ST
1,000 00	GENERAL MTRS CORP CL H NEW	11/20/00	04/05/01	18,939 36	25,193 60	(6,254 24) ST
300 00	GENERAL MTRS CORP CL H NEW	11/21/00	04/05/01	5,681 80	7,255 50	(1,573 70) ST
200 00	GENERAL MTRS CORP CL H NEW	11/22/00	04/05/01	3,787 87	4,712 00	(924 13) ST
300 00	GENERAL MTRS CORP CL H NEW	11/27/00	04/05/01	5,681 80	7,368 00	(1,686 20) ST
1,500 00	GENERAL MTRS CORP CL H NEW	11/28/00	04/05/01	28,409 04	35,143 65	(6,734 61) ST
300 00	GENERAL MTRS CORP CL H NEW	11/29/00	04/05/01	5,681 80	6,843 00	(1,161 20) ST
200 00	GENERAL MTRS CORP CL H NEW	11/30/00	04/05/01	3,787 87	4,385 32	(597 45) ST
400 00	GENERAL MTRS CORP CL H NEW	12/06/00	05/02/01	8,971 70	9,552 00	(580 30) ST
500 00	GENERAL MTRS CORP CL H NEW	12/07/00	05/02/01	11,214 62	11,238 40	(23 78) ST
1,000 00	GENUITY INC	06/27/00	07/12/00	8,999 70	11,000 00	(2,000 30) ST
400 00	GENUITY INC	06/27/00	07/13/00	3,529 04	4,400 00	(870 96) ST
3,500 00	GENUITY INC	06/27/00	07/18/00	31,295 95	38,500 00	(7,204 05) ST
9,200 00	GENUITY INC	06/27/00	07/19/00	88,289 45	101,200 00	(12,910 55) ST
700 00	GILEAD SCIENCES INC	02/02/01	03/02/01	25,226 52	22,144 47	3,082 05 ST
300 00	GILEAD SCIENCES INC	02/02/01	03/09/01	10,191 89	9,490 48	701 41 ST
600 00	GILEAD SCIENCES INC	02/05/01	03/09/01	20,383 76	18,683 76	1,700 01 ST
1,200 00	GILEAD SCIENCES INC	02/05/01	03/14/01	38,914 46	37,367 52	1,546 94 ST
400 00	GILEAD SCIENCES INC	02/09/01	03/14/01	12,971 48	12,149 08	822 40 ST
1,500 00	GILLETTE COMPANY COMMON	10/19/00	03/08/01	47,634 66	47,380 50	254 16 ST
100 00	GILLETTE COMPANY COMMON	01/05/01	03/08/01	3,175 64	3,418 50	(242 86) ST
800 00	GLOBAL CROSSING LTD	03/03/00	10/10/00	19,875 33	45,849 68	(25,974 35) ST
400 00	GLOBAL CROSSING LTD	03/03/00	10/12/00	8,737 70	22,924 84	(14,187 14) ST



000055

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	GAIN OR LOSS	OR FACE
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

100 00	GLOBAL CROSSING LTD	03/03/00	10/12/00	2,184	42	5,767	90	(3,583 48) ST
600 00	GLOBAL CROSSING LTD	03/03/00	10/16/00	14,494	01	34,607	40	(20,113 39) ST
100 00	GLOBAL CROSSING LTD	03/06/00	10/16/00	2,415	66	5,542	94	(3,127 28) ST
1,600 00	GLOBAL CROSSING LTD	03/06/00	01/22/01	38,737	58	88,687	04	(49,949 46) ST
1,900 00	GLOBAL CROSSING LTD	03/10/00	01/22/01	46,000	87	112,232	24	(66,231 37) ST
100 00	GLOBAL CROSSING LTD	06/15/00	01/22/01	2,421	09	2,965	50	(544 41) ST
300 00	GLOBAL CROSSING LTD	10/19/00	01/22/01	7,263	29	6,871	50	391 79 ST
100 00	GLOBAL CROSSING LTD	11/02/00	01/22/01	2,421	09	2,340	50	80 59 ST
100 00	GLOBAL CROSSING LTD	12/06/00	01/22/01	2,421	09	1,471	75	949 34 ST
400 00	GLOBAL CROSSING LTD	01/05/01	01/22/01	9,684	44	7,749	00	1,935 44 ST
500 00	GLOBAL MARINE INC COM NEW	10/11/99	08/03/00	14,402	01	8,180	45	6,221 56 ST
700 00	GLOBAL MARINE INC COM NEW	10/11/99	08/04/00	20,413	63	11,452	63	8,961 06 ST
1,100 00	GLOBAL MARINE INC COM NEW	10/11/99	08/07/00	32,348	60	17,996	99	14,351 61 ST
1,200 00	GLOBAL MARINE INC COM NEW	11/12/99	08/07/00	35,289	38	20,022	00	15,267 38 ST
1,000 00	GLOBAL MARINE INC COM NEW	11/12/99	08/08/00	29,780	20	16,685	00	13,095 20 ST
600 00	GLOBAL MARINE INC COM NEW	12/06/99	08/08/00	17,668	12	9,505	50	8,362 62 ST
800 00	GLOBAL MARINE INC COM NEW	12/22/99	08/08/00	23,824	16	12,481	84	11,342 32 ST
400 00	GLOBAL MARINE INC COM NEW	01/03/00	08/08/00	11,912	08	6,224	00	5,688 08 ST
400 00	GLOBAL MARINE INC COM NEW	01/04/00	08/08/00	11,912	08	6,035	56	5,876 52 ST
300 00	GLOBAL MARINE INC COM NEW	01/18/00	08/08/00	8,934	06	5,653	23	3,280 83 ST
1,100 00	GLOBAL MARINE INC COM NEW	01/18/00	08/09/00	34,257	80	20,728	51	13,529 29 ST
2,200 00	GLOBAL MARINE INC COM NEW	01/18/00	08/10/00	68,258	43	41,457	02	26,801 41 ST
100 00	GLOBAL MARINE INC COM NEW	06/15/00	08/10/00	3,102	66	2,859	25	243 41 ST
600 00	GLOBAL MARINE INC COM NEW	09/27/00	10/10/00	17,793	70	18,485	76	(691 86) ST
200 00	GLOBAL MARINE INC COM NEW	09/27/00	10/12/00	6,343	78	6,161	92	181 86 ST
500 00	GLOBAL MARINE INC COM NEW	09/27/00	10/16/00	14,515	76	15,404	80	(889 04) ST
1,500 00	GLOBAL MARINE INC COM NEW	09/27/00	01/04/01	37,995	98	46,214	40	(8,218 42) ST
300 00	GLOBAL MARINE INC COM NEW	09/28/00	01/04/01	7,599	19	9,193	59	(1,594 40) ST
100 00	GLOBAL MARINE INC COM NEW	09/28/00	01/30/01	2,778	90	3,064	53	(285 63) ST
900 00	GLOBAL MARINE INC COM NEW	09/28/00	05/02/01	23,723	20	27,580	77	(3,857 57) ST
300 00	GLOBAL MARINE INC COM NEW	10/19/00	05/02/01	7,866	74	8,859	00	(972 26) ST
100 00	GLOBAL MARINE INC COM NEW	11/02/00	05/02/01	2,628	91	2,840	50	(211 59) ST
100 00	GLOBAL MARINE INC COM NEW	12/06/00	05/02/01	2,628	91	2,240	50	388 41 ST
1,100 00	GLOBAL MARINE INC COM NEW	12/28/00	05/02/01	28,918	03	31,354	29	(2,436 26) ST
200 00	GLOBAL MARINE INC COM NEW	01/05/01	05/02/01	5,257	82	5,274	50	(16 68) ST
300 00	GLOBAL MARINE INC COM NEW	02/06/01	05/02/01	7,886	73	9,206	37	(1,319 64) ST
1,600 00	GLOBAL MARINE INC COM NEW	02/06/01	06/15/01	38,220	80	49,100	64	(10,879 84) ST
900 00	GLOBAL MARINE INC COM NEW	02/07/01	06/15/01	21,499	20	27,486	99	(5,987 79) ST
100 00	GLOBAL MARINE INC COM NEW	02/07/01	06/20/01	2,270	95	3,054	11	(783 16) ST



000056

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

200	GLOBAL MARINE INC COM NEW	02/12/01	06/20/01	4,541 90	6,094 08	(1,552 18)	ST
55,000	GOLDMAN SACHS GROUP	10/13/00	11/13/00	51,394 20	51,243 50	150 70	ST
75,000	GOLDMAN SACHS GROUP	10/13/00	01/30/01	73,848 75	69,877 50	3,971 25	ST
200	GOLDMAN SACHS GROUP INC	01/12/01	05/02/01	19,223 35	21,924 60	(2,701 25)	ST
800	GRACE W R & CO DEL NEW	12/06/99	09/27/00	5,075 82	11,524 00	(6,448 18)	ST
200	GRACE W R & CO DEL NEW	06/15/00	09/27/00	1,268 98	2,556 00	(1,287 02)	ST
105,000	GS ESCROW CORP	NO LOTS	03/20/01	102,802 35	104,307 28	(1,504 93)	ST
500	GUIDANT CORP COM	07/13/00	07/21/00	27,973 26	25,011 25	2,962 01	ST
400	GUIDANT CORP COM	07/13/00	07/25/00	22,498 81	20,009 00	2,489 81	ST
600	GUIDANT CORP COM	07/14/00	07/25/00	33,748 21	30,520 98	3,227 23	ST
100	GUIDANT CORP COM	01/18/01	01/30/01	4,946 83	4,578 79	368 04	ST
700	GUIDANT CORP COM	01/18/01	02/07/01	34,971 88	32,051 53	2,920 35	ST
3,300	GUIDANT CORP COM	01/18/01	02/08/01	164,808 70	151,100 07	13,708 63	ST
1,100	HALLIBURTON COMPANY COM	03/02/00	08/02/00	52,566 69	46,186 25	6,380 44	ST
200	HALLIBURTON COMPANY COM	03/02/00	08/04/00	9,678 40	8,397 50	1,280 90	ST
1,600	HALLIBURTON COMPANY COM	03/07/00	08/04/00	77,427 17	70,770 72	6,656 45	ST
300	HALLIBURTON COMPANY COM	03/07/00	08/07/00	14,630 93	13,269 51	1,361 42	ST
800	HALLIBURTON COMPANY COM	03/07/00	08/08/00	39,764 75	35,385 36	4,379 39	ST
1,500	HALLIBURTON COMPANY COM	03/22/00	08/08/00	74,558 90	58,078 05	16,480 85	ST
1,800	HALLIBURTON COMPANY COM	03/30/00	08/08/00	89,470 69	74,345 22	15,125 47	ST
800	HALLIBURTON COMPANY COM	03/30/00	08/08/00	39,680 99	33,042 32	6,638 67	ST
1,800	HALLIBURTON COMPANY COM	04/13/00	08/08/00	89,282 23	73,264 50	16,017 73	ST
400	HALLIBURTON COMPANY COM	04/13/00	10/10/00	18,612 37	16,281 00	2,331 37	ST
100	HALLIBURTON COMPANY COM	04/13/00	10/12/00	4,759 34	4,070 25	689 09	ST
400	HALLIBURTON COMPANY COM	04/13/00	10/16/00	17,712 40	16,281 00	1,431 40	ST
1,600	HALLIBURTON COMPANY COM	04/26/00	11/30/00	55,611 90	67,818 56	(12,206 66)	ST
100	HALLIBURTON COMPANY COM	06/15/00	11/30/00	3,475 74	4,765 50	(1,289 76)	ST
200	HALLIBURTON COMPANY COM	10/19/00	11/30/00	6,951 49	8,506 00	(1,554 51)	ST
65,000	HARRAH'S OPER INC	01/24/01	03/20/01	66,906 45	64,279 80	2,626 65	ST
90,000	HARTFORD FINL SVCS GROUP INC	06/13/00	01/08/01	98,243 10	89,626 50	8,616 60	ST
25,000	HARTFORD FINL SVCS GROUP INC	06/16/00	03/01/01	27,233 00	25,167 25	2,065 75	ST
10,000	HARTFORD FINL SVCS GROUP INC	06/20/00	03/01/01	11,093 20	10,027 80	1,065 40	ST
30,000	HARTFORD FINL SVCS GROUP INC	06/20/00	03/06/01	33,122 40	30,083 40	3,039 00	ST
300	HARTFORD FINL SVCS GROUP INC COM	09/28/00	10/10/00	21,102 79	22,210 26	(1,107 47)	ST
1,400	HARTFORD FINL SVCS GROUP INC COM	09/28/00	10/16/00	95,329 82	103,647 88	(8,318 06)	ST
700	HARTFORD FINL SVCS GROUP INC COM	11/03/00	05/02/01	43,937 53	50,754 20	(6,816 67)	ST
800	HCA-HEALTHCARE CO	02/08/00	08/14/00	28,487 28	22,760 56	5,726 72	ST
1,000	HCA-HEALTHCARE CO	02/08/00	10/10/00	40,593 64	28,450 70	12,142 94	ST
300	HCA-HEALTHCARE CO	02/08/00	10/12/00	11,728 10	8,535 21	3,192 89	ST



000057

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

900 00	HCA-HEALTHCARE CO	02/08/00	10/16/00	36,871 77	25,605 63	11,266 14 ST
400 00	HCA-HEALTHCARE CO	02/08/00	11/02/00	15,358 28	3,978 01	3,978 01 ST
1,300 00	HCA-HEALTHCARE CO	03/23/00	11/02/00	49,914 43	30,108 78	19,805 65 ST
300 00	HCA-HEALTHCARE CO	03/23/00	12/19/00	12,275 95	6,948 18	5,327 77 ST
700 00	HCA-HEALTHCARE CO	03/24/00	12/19/00	28,643 87	16,080 47	12,563 40 ST
100 00	HCA-HEALTHCARE CO	03/27/00	12/19/00	4,091 98	1,295 06	1,796 92 ST
300 00	HCA-HEALTHCARE CO	03/27/00	12/20/00	12,286 80	6,885 18	5,401 62 ST
400 00	HCA-HEALTHCARE CO	03/27/00	01/04/01	15,817 07	9,180 24	6,636 83 ST
200 00	HCA-HEALTHCARE CO	03/27/00	01/30/01	7,563 74	4,590 12	2,973 62 ST
400 00	HCA-HEALTHCARE CO	10/19/00	06/04/01	16,219 38	16,287 00	(67 62) ST
100 00	HCA-HEALTHCARE CO	11/02/00	06/04/01	4,054 84	3,846 75	208 09 ST
2,000 00	HCA-HEALTHCARE CO	11/08/00	06/04/01	81,096 88	80,870 00	226 88 ST
700 00	HCA-HEALTHCARE CO	11/14/00	06/04/01	28,383 91	28,392 00	(8 09) ST
200 00	HEALTH NET INC	03/21/01	05/02/01	4,103 86	3,840 00	263 86 ST
200 00	HEALTH NET INC	03/22/01	05/02/01	4,103 86	3,750 78	353 08 ST
1,400 00	HEALTHSOUTH CORP	04/17/00	09/22/00	10,468 56	8,714 02	1,754 54 ST
1,000 00	HEALTHSOUTH CORP	04/18/00	09/22/00	4,486 86	4,114 86	371 66 ST
2,000 00	HEALTHSOUTH CORP	04/18/00	09/25/00	14,899 50	13,716 20	1,183 30 ST
1,400 00	HEALTHSOUTH CORP	05/31/00	09/25/00	10,429 65	9,071 30	1,358 35 ST
3,300 00	HEALTHSOUTH CORP	05/31/00	09/26/00	24,617 83	21,382 35	3,235 48 ST
1,300 00	HEALTHSOUTH CORP	05/31/00	10/10/00	13,854 29	8,423 35	5,430 94 ST
200 00	HEALTHSOUTH CORP	06/01/00	10/10/00	2,131 42	1,272 50	858 92 ST
2,400 00	HEALTHSOUTH CORP	06/05/00	10/10/00	25,577 14	16,230 00	9,347 14 ST
2,700 00	HEALTHSOUTH CORP	06/06/00	10/10/00	28,774 28	18,114 57	10,659 71 ST
2,800 00	HEALTHSOUTH CORP	06/15/00	10/10/00	2,131 42	1,456 00	675 42 ST
2,800 00	HEALTHSOUTH CORP	07/17/00	10/12/00	27,740 07	19,738 88	8,001 19 ST
6,100 00	HEALTHSOUTH CORP	07/17/00	10/16/00	60,433 72	43,002 56	17,431 16 ST
5,700 00	HEALTHSOUTH CORP	07/17/00	10/17/00	62,417 46	40,182 72	22,234 74 ST
2,600 00	HEALTHSOUTH CORP	07/17/00	11/02/00	30,226 84	18,328 96	11,897 88 ST
3,800 00	HEALTHSOUTH CORP	07/17/00	11/03/00	44,391 63	26,788 48	17,603 15 ST
1,500 00	HEALTHSOUTH CORP	07/17/00	11/06/00	17,592 61	10,574 40	7,018 21 ST
2,500 00	HEALTHSOUTH CORP	07/17/00	11/16/00	34,876 83	17,624 00	17,252 83 ST
700 00	HEALTHSOUTH CORP	07/17/00	11/17/00	9,790 08	4,934 72	4,855 36 ST
400 00	HEALTHSOUTH CORP	07/17/00	11/30/00	5,575 81	2,819 84	2,755 97 ST
400 00	HEALTHSOUTH CORP	07/17/00	12/19/00	5,875 80	2,819 84	3,055 96 ST
2,400 00	HEALTHSOUTH CORP	07/17/00	12/20/00	35,724 24	16,919 04	18,805 20 ST
700 00	HEALTHSOUTH CORP	07/17/00	01/03/01	10,439 03	4,934 72	5,504 31 ST
700 00	HEALTHSOUTH CORP	07/17/00	01/04/01	9,814 09	4,934 72	4,879 37 ST
300 00	HEALTHSOUTH CORP	07/17/00	01/30/01	4,700 84	2,114 88	2,585 96 ST



000058

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS (LOSS)
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

2,200 00	HEALTHSOUTH CORP	07/17/00	02/06/01	35,066 82	15,509 12	19,557 70 ST
700 00	HEALTHSOUTH CORP	07/17/00	02/08/01	11,339 62	4,934 72	6,404 90 ST
400 00	HEALTHSOUTH CORP	07/17/00	02/12/01	6,506 82	2,819 84	3,686 98 ST
400 00	HEALTHSOUTH CORP	07/17/00	02/13/01	6,575 78	2,819 84	3,755 94 ST
300 00	HEALTHSOUTH CORP	07/17/00	04/18/01	3,891 76	2,114 88	1,776 88 ST
800 00	HEALTHSOUTH CORP	07/17/00	04/24/01	10,351 65	5,639 68	4,711 97 ST
3,000 00	HEALTHSOUTH CORP	07/17/00	04/25/01	39,350 28	21,148 80	18,201 48 ST
800 00	HEALTHSOUTH CORP	10/19/00	04/25/01	10,493 40	9,574 00	919 40 ST
1,200 00	HEALTHSOUTH CORP	10/19/00	05/01/01	16,731 39	14,361 00	2,370 39 ST
700 00	HEWLETT PACKARD COMPANY	07/27/00	09/12/00	78,096 95	75,006 82	3,090 13 ST
4,200 00	HEWLETT PACKARD COMPANY	07/27/00	10/04/00	37,793 34	42,861 04	(5,067 70) ST
1,500 00	HEWLETT PACKARD COMPANY	07/31/00	10/04/00	113,380 01	133,298 88	(19,918 87) ST
1,500 00	HEWLETT PACKARD COMPANY	09/22/00	10/04/00	141,725 02	152,598 90	(10,873 88) ST
1,000 00	HEWLETT PACKARD COMPANY	09/22/00	10/05/00	89,858 40	101,732 60	(11,874 20) ST
600 00	HEWLETT PACKARD COMPANY	09/28/00	10/05/00	53,915 04	63,398 82	(9,483 78) ST
200 00	HEWLETT PACKARD COMPANY	10/10/00	10/10/00	18,243 39	21,132 94	(2,889 55) ST
400 00	HEWLETT PACKARD COMPANY	09/28/00	01/30/01	14,851 50	21,132 94	(6,281 44) ST
400 00	HEWLETT PACKARD COMPANY	09/28/00	03/13/01	12,315 94	21,132 94	(8,817 59) ST
1,000 00	HEWLETT PACKARD COMPANY	10/16/00	03/13/01	30,788 37	45,921 25	(15,132 88) ST
200 00	HEWLETT PACKARD COMPANY	10/16/00	03/16/01	5,795 79	9,184 25	(3,388 46) ST
200 00	HEWLETT PACKARD COMPANY	10/19/00	03/16/01	5,795 78	8,915 50	(3,119 72) ST
1,300 00	HEWLETT PACKARD COMPANY	10/31/00	03/16/01	37,672 60	60,918 26	(23,418 05) ST
700 00	HEWLETT PACKARD COMPANY	10/31/00	03/19/01	20,384 09	32,802 14	(12,418 05) ST
100 00	HEWLETT PACKARD COMPANY	11/02/00	03/19/01	2,912 01	4,659 25	(1,747 24) ST
100 00	HEWLETT PACKARD COMPANY	12/06/00	03/19/01	2,912 01	3,159 25	(247 24) ST
2,000 00	HEWLETT PACKARD COMPANY	12/12/00	03/19/01	58,240 25	64,044 40	(5,804 15) ST
400 00	HEWLETT PACKARD COMPANY	12/20/00	03/19/01	11,648 05	12,061 84	(413 79) ST
100 00	HEWLETT PACKARD COMPANY	12/20/00	03/28/01	3,035 40	3,015 46	19 94 ST
1,400 00	HEWLETT PACKARD COMPANY	12/20/00	03/28/01	42,137 05	42,216 44	(79 39) ST
1,700 00	HEWLETT PACKARD COMPANY	01/04/01	03/28/01	9,106 19	10,791 42	(1,685 23) ST
300 00	HEWLETT PACKARD COMPANY	01/04/01	04/24/01	50,546 11	61,151 38	(10,605 27) ST
1,800 00	HEWLETT PACKARD COMPANY	01/12/01	04/24/01	53,519 41	54,799 02	(1,279 61) ST
1,300 00	HEWLETT PACKARD COMPANY	01/16/01	04/24/01	38,652 90	39,511 55	(858 65) ST
1,600 00	HEWLETT PACKARD COMPANY	01/25/01	04/24/01	47,572 80	55,148 80	(7,576 00) ST
2,000 00	HEWLETT PACKARD COMPANY	02/02/01	04/24/01	59,466 03	73,278 00	(13,811 97) ST
50 00	HOME DEPOT INC USD 0 05	11/11/99	10/16/00	1,845 31	2,581 18	(735 87) ST
3,000 00	HOME DEPOT INC USD 0 05	11/11/99	10/19/00	114,602 17	165,457 91	(50,855 74) ST
250 00	HOME DEPOT INC USD 0 05	12/03/99	10/16/00	9,226 56	13,970 37	(4,743 81) ST
1,650 00	HOME DEPOT INC USD 0 05	08/15/00	10/30/00	67,696 91	89,831 28	(22,134 37) ST

JOSIAH MACY JR FOUNDATION
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001



000059

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

800 00	HOME DEPOT INC USD 0 05	08/16/00	10/30/00	32,822 74	40,159 12	(7,336 38) ST
200 00	HOME DEPOT INC USD 0 05	08/23/00	10/30/00	8,205 68	10,122 00	(1,916 32) ST
50 00	HOME DEPOT INC USD 0 05	08/24/00	10/30/00	2,051 42	2,511 34	(459 92) ST
250 00	HOME DEPOT INC USD 0 05	08/24/00	10/31/00	10,701 76	12,556 67	(1,854 91) ST
200 00	HOME DEPOT INC USD 0 05	08/29/00	10/31/00	8,561 41	9,999 50	(1,438 09) ST
250 00	HOME DEPOT INC USD 0 05	10/05/00	10/31/00	10,701 76	13,421 25	(2,719 49) ST
700 00	HOME DEPOT INC USD 0 05	10/05/00	11/01/00	30,669 47	37,579 50	(6,910 03) ST
300 00	HOME DEPOT INC USD 0 05	10/05/00	11/08/00	12,703 76	16,105 50	(3,401 74) ST
650 00	HOME DEPOT INC USD 0 05	10/05/00	11/13/00	23,857 84	34,895 25	(11,037 41) ST
50 00	HOME DEPOT INC USD 0 05	10/06/00	11/13/00	1,835 21	2,550 50	(715 29) ST
1,150 00	HOME DEPOT INC USD 0 05	10/06/00	12/29/00	52,647 77	58,661 50	(6,013 73) ST
150 00	HOME DEPOT INC USD 0 05	10/19/00	12/29/00	6,867 10	5,648 25	1,218 85 ST
500 00	HOME DEPOT INC USD 0 05	10/19/00	05/02/01	24,254 19	18,827 50	5,426 69 ST
5,000 00	HONEXWELL INTL INC	02/24/00	10/23/00	5,198 25	4,982 65	215 60 ST
40,000 00	HONEXWELL INTL INC	02/25/00	10/23/00	41,586 00	39,894 40	1,691 60 ST
1,400 00	HONEXWELL INTL INC	03/16/00	07/07/00	47,786 14	66,816 68	(19,030 54) ST
37 00	HONEXWELL INTL INC	03/16/00	07/14/00	1,318 51	1,765 87	(447 36) ST
200 00	HONEXWELL INTL INC	03/16/00	07/14/00	7,127 10	9,385 26	(2,258 16) ST
1,163 00	HONEXWELL INTL INC	03/17/00	07/14/00	41,444 09	55,916 81	(14,472 72) ST
537 00	HONEXWELL INTL INC	03/20/00	10/10/00	19,684 42	25,405 47	(5,721 05) ST
163 00	HONEXWELL INTL INC	03/21/00	10/10/00	5,974 97	7,742 09	(1,767 12) ST
100 00	HONEXWELL INTL INC	03/21/00	01/30/01	4,659 84	4,749 75	(89 91) ST
837 00	HONEXWELL INTL INC	03/21/00	03/13/01	34,419 13	39,755 41	(5,336 28) ST
763 00	HONEXWELL INTL INC	03/23/00	03/13/01	31,376 10	36,686 87	(4,886 87) ST
100 00	HONEXWELL INTL INC	06/15/00	05/02/01	4,867 83	5,128 00	(260 17) ST
163 00	HONEXWELL INTL INC	06/19/00	05/02/01	7,934 57	6,594 07	1,340 50 ST
60,000 00	HOUSEHOLD FIN CORP	07/11/00	10/19/00	60,678 60	59,736 60	942 00 ST
60,000 00	HOUSEHOLD FINANCE CORP	07/11/00	10/19/00	59,778 00	59,831 40	(53 40) ST
200 00	HOUSEHOLD INTL INC	04/24/01	05/02/01	12,897 56	12,656 54	241 02 ST
100,000 00	HVB FDC TR	08/09/00	03/20/01	100,562 00	96,409 00	4,153 00 ST
2,000 00	IMMUNEX CORP NEW COM	10/06/00	10/19/00	84,636 77	78,620 50	6,016 27 ST
200 00	IMMUNEX CORP NEW COM	10/19/00	11/02/00	8,922 64	8,743 50	179 14 ST
2,200 00	IMMUNEX CORP NEW COM	10/27/00	11/02/00	98,149 06	99,958 10	(1,809 04) ST
600 00	IMMUNEX CORP NEW COM	10/30/00	11/02/00	26,767 93	25,492 56	1,275 37 ST
100 00	IMMUNEX CORP NEW COM	10/30/00	11/03/00	4,634 87	4,248 76	386 11 ST
30,000 00	ING CAP FDC TR III CALLABL @100 12/31/10	12/12/00	04/11/01	31,848 60	30,000 00	1,848 60 ST
35,000 00	ING CAP FDC TR III CALLABL @100 12/31/10	12/12/00	04/18/01	37,226 35	35,000 00	2,226 35 ST
800 00	INTEL CORPORATION	12/06/99	09/25/00	38,725 98	31,312 00	7,413 98 ST
4,000 00	INTEL CORPORATION	02/04/00	09/25/00	193,629 94	214,942 00	(21,312 06) ST

SCHEDULE G/L



000060

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS)	TRFM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

800 00	INTEL CORPORATION	02/04/00	10/02/00	32,326 92	42,988 40	(10,661 48) ST	
1,000 00	INTEL CORPORATION	02/10/00	10/02/00	40,408 65	53,201 20	(12,792 55) ST	
1,200 00	INTEL CORPORATION	02/14/00	10/02/00	48,027 55	64,515 54	(16,487 99) ST	
1,200 00	INTEL CORPORATION	02/14/00	10/02/00	48,490 38	64,515 54	(16,025 16) ST	
1,100 00	INTEL CORPORATION	02/23/00	10/10/00	41,834 35	60,739 25	(18,904 90) ST	
1,400 00	INTEL CORPORATION	02/24/00	10/10/00	53,243 71	80,029 28	(27,029 28) ST	
300 00	INTEL CORPORATION	02/24/00	10/16/00	10,499 65	17,201 36	(6,701 71) ST	
2,000 00	INTEL CORPORATION	02/24/00	12/04/00	64,841 03	114,675 70	(49,834 67) ST	
100 00	INTEL CORPORATION	02/24/00	01/04/01	3,336 65	5,733 78	(2,397 13) ST	
1,400 00	INTEL CORPORATION	03/09/00	01/04/01	46,713 08	80,197 15	(33,484 07) ST	
1,400 00	INTEL CORPORATION	04/07/00	01/04/01	46,713 08	92,761 55	(46,048 47) ST	
100 00	INTEL CORPORATION	04/27/00	01/04/01	3,336 64	6,112 41	(2,775 77) ST	
400 00	INTEL CORPORATION	04/27/00	01/30/01	15,212 49	24,449 64	(9,237 15) ST	
2,300 00	INTEL CORPORATION	04/27/00	03/01/01	63,341 04	140,585 43	(77,244 39) ST	
400 00	INTEL CORPORATION	06/15/00	03/01/01	11,015 83	25,393 50	(14,377 67) ST	
600 00	INTEL CORPORATION	07/17/00	03/19/01	15,914 47	43,631 25	(27,716 78) ST	
1,200 00	INTEL CORPORATION	10/16/00	03/19/01	31,828 93	43,969 68	(12,140 75) ST	
1,100 00	INTEL CORPORATION	10/16/00	03/20/01	28,243 97	40,305 54	(12,061 57) ST	
900 00	INTEL CORPORATION	10/19/00	03/20/01	23,108 70	37,225 17	(14,116 47) ST	
100 00	INTEL CORPORATION	10/19/00	03/28/01	2,719 73	4,136 13	(1,416 40) ST	
200 00	INTEL CORPORATION	11/02/00	03/28/01	5,439 45	9,493 50	(4,054 05) ST	
1,900 00	INTEL CORPORATION	11/14/00	03/28/01	51,674 85	75,947 37	(24,272 52) ST	
200 00	INTEL CORPORATION	11/14/00	05/02/01	6,323 07	7,994 46	(1,671 39) ST	
900 00	INTEL CORPORATION	11/16/00	05/02/01	28,453 80	38,130 93	(9,677 13) ST	
1,100 00	INTERNATIONAL BUSINESS MACHINES CORP	05/18/00	07/21/00	125,848 23	116,522 89	9,325 34 ST	
300 00	INTERNATIONAL BUSINESS MACHINES CORP	05/19/00	07/21/00	34,322 24	31,449 50	2,876 22 ST	
1,000 00	INTERNATIONAL BUSINESS MACHINES CORP	06/07/00	10/10/00	113,653 71	117,449 50	(3,795 79) ST	
100 00	INTERNATIONAL BUSINESS MACHINES CORP	06/09/00	10/10/00	11,365 37	12,006 00	(640 63) ST	
400 00	INTERNATIONAL BUSINESS MACHINES CORP	06/12/00	10/10/00	45,461 48	47,785 00	(2,323 52) ST	
200 00	INTERNATIONAL BUSINESS MACHINES CORP	06/12/00	10/18/00	19,358 77	23,892 50	(4,533 73) ST	
100 00	INTERNATIONAL BUSINESS MACHINES CORP	06/15/00	10/18/00	9,679 38	11,746 75	(2,067 37) ST	
500 00	INTERNATIONAL BUSINESS MACHINES CORP	06/15/00	10/18/00	48,396 93	59,069 15	(10,672 22) ST	
2,600 00	INTERNATIONAL BUSINESS MACHINES CORP	06/15/00	10/19/00	248,541 04	304,468 52	(55,927 48) ST	
200 00	INTERNATIONAL BUSINESS MACHINES CORP	06/20/00	01/30/01	22,895 23	23,036 88	(1,041 65) ST	
100 00	INTERNATIONAL BUSINESS MACHINES CORP	06/20/00	03/16/01	8,902 33	11,968 44	(3,066 11) ST	
700 00	INTERNATIONAL BUSINESS MACHINES CORP	06/26/00	03/16/01	62,316 32	80,506 86	(18,190 54) ST	
100 00	INTERNATIONAL BUSINESS MACHINES CORP	06/27/00	03/16/01	8,902 33	10,987 25	(2,084 92) ST	
300 00	INTERNATIONAL BUSINESS MACHINES CORP	06/27/00	04/30/01	34,841 70	32,961 75	1,879 95 ST	
300 00	INTERNATIONAL BUSINESS MACHINES CORP	07/05/00	04/30/01	34,841 70	30,939 90	3,901 80 ST	



SCHEDULE G/1

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

400 00	INTERNATIONAL BUSINESS MACHINES CORP	07/05/00	05/14/01	44,927 58	41,253 20	3,676 38 ST
1,200 00	INTERNATIONAL BUSINESS MACHINES CORP	07/05/00	05/14/01	134,788 74	134,361 00	427 74 ST
800 00	INTERNATIONAL BUSINESS MACHINES CORP	10/31/00	05/14/01	89,859 16	75,814 16	14,045 00 ST
200 00	INTERNATIONAL BUSINESS MACHINES CORP	11/01/00	05/14/01	22,464 79	19,768 42	2,696 37 ST
100 00	INTERNATIONAL BUSINESS MACHINES CORP	11/06/00	05/14/01	11,232 39	10,133 79	1,098 60 ST
400 00	INTERNATIONAL BUSINESS MACHINES CORP	11/06/00	05/15/01	45,234 49	40,535 16	4,699 33 ST
400 00	INTERNATIONAL BUSINESS MACHINES CORP	11/06/00	05/15/01	45,234 49	40,702 92	4,531 57 ST
300 00	INTERNATIONAL BUSINESS MACHINES CORP	11/06/00	06/07/01	35,162 06	30,527 19	4,634 87 ST
200 00	INTERNATIONAL BUSINESS MACHINES CORP	11/21/00	06/07/01	23,441 37	20,585 26	2,856 11 ST
1,400 00	INTEIMATE BRANDS INC CL A	12/14/00	12/27/00	20,849 64	19,874 82	974 82 ST
1,100 00	INTEIMATE BRANDS INC CL A	12/14/00	12/28/00	16,525 40	15,615 93	909 47 ST
200 00	INTEIMATE BRANDS INC CL A	12/14/00	12/29/00	3,012 18	2,839 26	172 92 ST
300 00	INTEIMATE BRANDS INC CL A	12/14/00	12/29/00	4,518 26	4,252 89	265 37 ST
1,000 00	INTEIMATE BRANDS INC CL A	12/15/00	12/29/00	15,060 90	14,141 50	919 40 ST
800 00	I2 TECHNOLOGIES INC	07/18/00	09/22/00	147,468 60	111,956 00	35,512 60 ST
300 00	J P MORGAN CHASE & CO	08/22/00	01/30/01	16,775 44	15,831 45	943 99 ST
550 00	J P MORGAN CHASE & CO	08/22/00	04/04/01	21,926 94	29,024 32	(7,097 38) ST
2,500 00	J P MORGAN CHASE & CO	08/28/00	04/04/01	99,667 92	132,633 50	(32,965 58) ST
1,150 00	J P MORGAN CHASE & CO	09/08/00	04/04/01	45,847 24	66,656 88	(20,809 64) ST
650 00	J P MORGAN CHASE & CO	09/08/00	04/20/01	31,098 73	37,675 62	(6,576 89) ST
1,050 00	J P MORGAN CHASE & CO	10/16/00	04/20/01	50,236 41	41,506 50	8,729 91 ST
450 00	J P MORGAN CHASE & CO	10/16/00	05/02/01	22,148 26	17,788 50	4,359 76 ST
150 00	J P MORGAN CHASE & CO	10/19/00	05/02/01	7,382 75	5,835 75	1,547 00 ST
450 00	J P MORGAN CHASE & CO	10/19/00	05/16/01	21,080 04	17,572 79	3,507 25 ST
100 00	J P MORGAN CHASE & CO	11/02/00	05/16/01	4,684 45	4,609 25	75 20 ST
200 00	J P MORGAN CHASE & CO	12/06/00	05/16/01	9,368 90	8,531 00	837 90 ST
900 00	J P MORGAN CHASE & CO	12/28/00	05/16/01	42,160 08	42,149 52	10 56 ST
850 00	J P MORGAN CHASE & CO	01/04/01	05/16/01	39,817 85	45,099 13	(5,281 28) ST
1,300 00	J P MORGAN CHASE & CO	01/04/01	05/23/01	63,432 94	68,975 14	(5,542 20) ST
750 00	J P MORGAN CHASE & CO	01/04/01	06/06/01	34,851 71	39,793 35	(4,941 64) ST
1,400 00	J P MORGAN CHASE & CO	03/19/01	06/06/01	65,056 53	60,858 00	4,198 53 ST
300 00	JDS UNIPHASSE CORP	07/21/00	10/10/00	27,215 09	40,762 50	(13,547 41) ST
400 00	JDS UNIPHASSE CORP	07/24/00	10/10/00	36,286 78	54,051 72	(17,764 94) ST
100 00	JDS UNIPHASSE CORP	07/24/00	10/26/00	6,900 53	13,512 93	(6,612 40) ST
400 00	JDS UNIPHASSE CORP	07/25/00	10/26/00	27,602 11	51,950 00	(24,347 89) ST
500 00	JDS UNIPHASSE CORP	07/26/00	10/26/00	34,502 64	67,137 10	(32,634 46) ST
900 00	JDS UNIPHASSE CORP	08/31/00	10/26/00	62,104 76	110,695 86	(48,591 10) ST
100 00	JDS UNIPHASSE CORP	08/31/00	03/28/01	1,987 43	12,299 54	(10,312 11) ST
400 00	JDS UNIPHASSE CORP	09/01/00	03/28/01	7,949 73	49,013 24	(41,063 51) ST

SCHEDULE G/L



000062

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

600	JDS UNIPHASE CORP	10/16/00	03/28/01	11,924	55,111	74	ST
300	JDS UNIPHASE CORP	10/19/00	03/28/01	5,962	27,071	49	ST
100	JDS UNIPHASE CORP	01/05/01	03/28/01	1,987	4,368	50	ST
400	JOHNSON & JOHNSON COM	10/21/99	10/10/00	37,861	41,780	72	ST
400	JOHNSON & JOHNSON COM	11/05/99	10/10/00	37,861	42,334	56	ST
1,500	JOHNSON & JOHNSON COM	06/28/00	01/04/01	144,689	145,847	55	ST
500	JOHNSON & JOHNSON COM	06/28/00	01/30/01	46,098	48,517	39	ST
200	JOHNSON & JOHNSON COM	06/28/00	05/02/01	19,271	19,446	34	ST
200	JOHNSON & JOHNSON COM	10/16/00	05/02/01	19,271	19,446	34	ST
400	JOHNSON & JOHNSON COM	10/16/00	06/08/01	40,696	38,687	00	ST
300	JOHNSON & JOHNSON COM	10/19/00	06/08/01	30,522	27,815	25	ST
100	JOHNSON & JOHNSON COM	11/02/00	06/08/01	10,174	9,096	75	ST
100	JOHNSON & JOHNSON COM	12/06/00	06/08/01	10,174	9,753	00	ST
200	KIMBERLY-CLARK CORP COM	01/28/00	10/10/00	11,168	12,563	50	ST
100	KIMBERLY-CLARK CORP COM	01/28/00	10/10/00	5,584	6,338	33	ST
200	KIMBERLY-CLARK CORP COM	01/28/00	10/12/00	11,318	12,676	66	ST
300	KIMBERLY-CLARK CORP COM	01/28/00	10/16/00	17,577	19,014	99	ST
100	KIMBERLY-CLARK CORP COM	06/15/01	06/15/01	5,802	5,933	00	ST
100	KIMBERLY-CLARK CORP COM	12/06/00	06/15/01	5,802	6,817	00	ST
200	KIMBERLY-CLARK CORP COM	01/05/01	06/15/01	11,605	12,960	00	ST
200	KIMBERLY-CLARK CORP COM	03/19/01	06/19/01	11,193	13,528	00	ST
300	KIMBERLY-CLARK CORP COM	06/19/01	06/19/01	16,790	19,965	03	ST
1,200	KIMBERLY-CLARK CORP COM	03/29/01	06/20/01	67,504	79,860	12	ST
300	KLA TENCOR CORP	01/30/01	03/12/01	12,766	13,646	64	ST
500	KLA TENCOR CORP	01/30/01	03/12/01	21,277	22,434	30	ST
100	KLA TENCOR CORP	01/30/01	03/13/01	4,196	4,486	86	ST
700	KLA TENCOR CORP	02/05/01	03/13/01	29,378	28,185	50	ST
200	KLA TENCOR CORP	02/05/01	03/14/01	8,824	8,053	00	ST
400	KLA TENCOR CORP	02/05/01	03/14/01	17,649	16,312	00	ST
700	KLA TENCOR CORP	02/08/01	03/14/01	31,280	26,397	42	ST
200	KLA TENCOR CORP	02/21/01	03/14/01	4,468	4,064	13	ST
300	KLA TENCOR CORP	02/21/01	03/15/01	13,555	12,192	39	ST
800	KLA TENCOR CORP	02/21/01	04/11/01	33,139	32,513	04	ST
200	KLA TENCOR CORP	02/21/01	05/02/01	10,873	8,128	26	ST
10,000	KROGER CO	04/04/00	01/05/01	10,424	9,317	20	ST
45,000	KROGER CO	05/16/00	11/02/00	45,751	42,474	60	ST
400	KROGER COMPANY COMMON	03/12/01	05/02/01	9,663	10,107	36	ST
50,000	LEHMAN BROTHERS HLDGS INC	06/12/00	09/19/00	51,535	49,736	50	ST

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS)	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

75,000	LEHMAN BROTHERS HLDGS INC	06/12/00	01/08/01	80,567 25	74,604 75	5,962 50	ST
100	LEHMAN BROTHERS HLDGS INC	09/18/00	10/10/00	12,184 09	13,515 70	(1,331 61)	ST
100	LEHMAN BROTHERS HLDGS INC	09/18/00	10/12/00	11,227 87	13,515 70	(2,287 83)	ST
700	LEHMAN BROTHERS HLDGS INC	09/18/00	10/16/00	83,801 20	94,609 90	(10,808 70)	ST
700	LEHMAN BROTHERS HLDGS INC	11/10/00	12/05/00	41,025 35	36,748 94	4,276 41	ST
500	LEHMAN BROTHERS HLDGS INC	11/13/00	12/05/00	29,303 82	25,007 95	4,295 87	ST
300	LEHMAN BROTHERS HLDGS INC	11/13/00	12/06/00	17,644 12	15,004 77	2,639 35	ST
200	LEHMAN BROTHERS HLDGS INC	01/12/01	05/02/01	15,393 48	15,405 98	(12 50)	ST
NO LOTS				540 00	0 00		ST
300	LIMITED INC	12/14/00	01/30/01	5,936 80	4,998 72	938 08	ST
1,900	LIMITED INC	12/14/00	03/15/01	30,285 36	31,658 56	(1,373 20)	ST
3,000	LIMITED INC	12/14/00	03/16/01	46,354 74	49,987 20	(3,632 46)	ST
100	LIMITED INC	12/14/00	03/19/01	1,557 41	1,666 24	(108 83)	ST
2,200	LIMITED INC	12/15/00	03/19/01	34,262 97	36,226 30	(1,963 33)	ST
3,000	LIMITED INC	12/15/00	03/20/01	47,930 29	49,399 50	(1,469 21)	ST
200	LIMITED INC	12/15/00	03/21/01	3,111 12	3,293 30	(182 18)	ST
1,000	LIMITED INC	01/05/01	03/21/01	15,555 57	16,122 50	(566 93)	ST
1,700	LIMITED INC	02/15/01	03/21/01	26,444 48	31,219 65	(4,775 17)	ST
1,200	LIMITED INC	02/15/01	03/22/01	17,963 39	22,037 40	(4,074 01)	ST
400	LIMITED INC	07/16/01	03/22/01	5,987 79	7,459 40	(1,471 61)	ST
600	LIMITED INC	02/16/01	03/26/01	9,268 49	11,189 10	(1,920 61)	ST
800	LIMITED INC	02/27/01	03/26/01	12,357 98	14,442 08	(2,084 10)	ST
800	LINENS N THINGS INC	04/30/01	05/30/01	22,822 99	21,638 16	1,184 83	ST
1,000	LINENS N THINGS INC	05/10/01	05/30/01	28,528 74	27,025 94	1,502 94	ST
100	LINENS N THINGS INC	05/02/01	05/30/01	2,852 87	2,732 81	120 06	ST
400	LINENS N THINGS INC	05/02/01	06/01/01	11,373 30	10,931 24	442 06	ST
700	LINENS N THINGS INC	05/02/01	06/01/01	19,903 27	19,236 28	666 99	ST
400	LINENS N THINGS INC	05/03/01	06/01/01	11,373 29	10,909 76	463 53	ST
200	LINENS N THINGS INC	05/04/01	06/01/01	5,666 66	5,463 46	223 20	ST
75,000	LOCKHEED MARTIN CORP 8 50 01DEC2029	01/20/00	11/02/00	80,694 75	73,292 25	7,402 50	ST
10,000	LOCKHEED MARTIN CORP 8 50 01DEC2029	01/28/00	12/07/00	11,037 20	10,055 00	982 20	ST
15,000	LOCKHEED MARTIN CORP 8 50 01DEC2029	01/28/00	12/07/00	16,553 85	15,082 50	1,471 35	ST
25,000	LOCKHEED MARTIN CORP 8 50 01DEC2029	02/24/00	01/08/01	29,349 75	25,039 25	4,310 50	ST
20,000	LOCKHEED MARTIN CORP 8 50 01DEC2029	05/03/00	01/08/01	23,479 80	19,345 00	4,134 80	ST
30,000	LOCKHEED MARTIN CORP 8 50 01DEC2029	07/20/00	01/08/01	35,219 70	31,318 20	3,901 50	ST
400	LOWES COMPANIES INC COM	03/01/01	04/27/01	24,575 18	21,753 66	2,753 66	ST
300	LOWES COMPANIES INC COM	03/02/01	04/27/01	18,431 38	16,487 37	1,944 01	ST
800	LOWES COMPANIES INC COM	03/13/01	04/27/01	49,150 35	47,164 16	1,986 19	ST
200	LOWES COMPANIES INC COM	03/19/01	04/27/01	12,287 58	12,090 00	197 58	ST





00066

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

100 00	LOWES COMPANIES INC COM	03/30/01	05/02/01	6,368 78	5,821 03	547 75	ST
1,200 00	LOWES COMPANIES INC COM	03/30/01	05/16/01	78,447 62	69,852 36	8,595 26	ST
35,000 00	LUCENT TECHNOLOGIES	04/04/00	01/17/01	26,156 90	30,757 65	(4,600 75)	ST
3,200 00	LUCENT TECHNOLOGIES INC	11/10/99	09/27/00	90,938 08	237,679 68	(146,741 60)	ST
800 00	LUCENT TECHNOLOGIES INC	11/10/99	09/28/00	24,884 37	59,419 92	(34,535 55)	ST
800 00	LUCENT TECHNOLOGIES INC	11/11/99	09/28/00	24,884 36	60,757 12	(35,872 76)	ST
100 00	LUCENT TECHNOLOGIES INC	12/06/99	09/28/00	3,110 54	8,015 50	(4,904 96)	ST
100 00	LUCENT TECHNOLOGIES INC	12/06/99	10/10/00	3,190 64	8,015 50	(4,824 86)	ST
1,000 00	LUCENT TECHNOLOGIES INC	03/10/00	10/10/00	31,906 42	67,631 00	(35,724 58)	ST
300 00	LUCENT TECHNOLOGIES INC	03/10/00	10/12/00	6,403 28	20,289 30	(13,886 02)	ST
300 00	LUCENT TECHNOLOGIES INC	06/14/00	10/12/00	6,403 28	17,217 66	(10,814 38)	ST
900 00	LUCENT TECHNOLOGIES INC	06/14/00	10/16/00	20,728 55	51,652 98	(30,924 43)	ST
100 00	LUCENT TECHNOLOGIES INC	06/14/00	01/30/01	1,862 93	3,539 26	(1,676 33)	ST
100 00	LUCENT TECHNOLOGIES INC	06/14/00	02/23/01	1,212 77	3,539 26	(2,326 49)	ST
2,400 00	LUCENT TECHNOLOGIES INC	06/15/00	02/23/01	29,106 46	130,472 28	(101,365 82)	ST
1,900 00	LUCENT TECHNOLOGIES INC	06/16/00	02/23/01	23,042 61	108,992 98	(85,950 37)	ST
400 00	LUCENT TECHNOLOGIES INC	10/19/00	02/23/01	4,851 07	8,912 00	(4,060 93)	ST
100 00	LUCENT TECHNOLOGIES INC	11/02/00	02/23/01	1,212 76	2,346 75	(1,133 99)	ST
200 00	LUCENT TECHNOLOGIES INC	12/06/00	02/23/01	2,425 53	3,093 50	(667 97)	ST
500 00	LUCENT TECHNOLOGIES INC	01/05/01	02/23/01	6,063 88	7,342 50	(1,278 62)	ST
800 00	MARSH & MCLENNAN COS INC	02/25/00	10/16/00	92,900 18	64,643 52	28,256 66	ST
300 00	MARSH & MCLENNAN COS INC	04/10/00	10/16/00	34,837 56	30,283 83	4,553 73	ST
400 00	MARSH & MCLENNAN COS INC	04/10/00	01/30/01	42,630 57	40,378 44	2,252 13	ST
300 00	MARSH & MCLENNAN COS INC	04/10/00	03/08/01	30,564 06	30,283 83	280 23	ST
200 00	MARSH & MCLENNAN COS INC	04/11/00	03/08/01	20,376 04	20,348 12	27 92	ST
300 00	MARSH & MCLENNAN COS INC	09/28/00	03/08/01	30,564 06	39,564 05	(8,997 99)	ST
300 00	MARSH & MCLENNAN COS INC	10/02/00	03/09/01	30,224 44	39,125 25	(8,900 81)	ST
100 00	MARSH & MCLENNAN COS INC	10/06/00	03/09/01	10,074 81	12,968 50	(2,893 69)	ST
100 00	MARSH & MCLENNAN COS INC	10/19/00	03/09/01	10,074 81	11,740 50	(1,665 69)	ST
100 00	MARSH & MCLENNAN COS INC	12/06/00	03/09/01	10,074 81	12,434 25	(2,359 44)	ST
200 00	MARSH & MCLENNAN COS INC	01/05/01	03/09/01	20,149 64	22,124 50	(1,974 86)	ST
1,992 48	MAS ADVISORY FOREIGN FIXED INCOME FUND	12/11/00	03/19/01	7,651 13	7,451 89	199 24	ST
10,335 91	MAS ADVISORY FOREIGN FIXED INCOME FUND	12/11/00	03/20/01	40,000 00	38,656 33	1,343 67	ST
1,100 00	MASCO CORPORATION	04/24/00	10/10/00	17,978 89	24,266 00	(6,287 11)	ST
400 00	MASCO CORPORATION	04/24/00	10/12/00	6,287 79	8,824 00	(2,536 21)	ST
1,000 00	MASCO CORPORATION	04/24/00	10/16/00	15,531 98	22,060 00	(6,528 02)	ST
100 00	MASCO CORPORATION	04/24/00	01/30/01	2,306 92	2,206 00	100 92	ST
2,000 00	MASCO CORPORATION	04/24/00	02/06/01	46,079 65	44,120 00	1,959 65	ST
900 00	MAXIM INTERGRAED PRODS INC	10/20/00	11/30/00	44,139 11	70,138 53	(25,999,42)	ST

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY US DOLLAR (CONTINUED)

100 00	MAXIM INTEGRATED PRODS INC	10/31/00	11/30/00	4,904 35	6,664 57	(1,760 22)	ST
700 00	MAXIM INTEGRATED PRODS INC	10/31/00	01/30/01	39,723 67	46,651 99	(6,928 32)	ST
500 00	MAY DEPARTMENT STORES COMPANY COMMON	06/01/01	06/27/01	16,574 45	16,325 00	249 45	ST
1,000 00	MAY DEPARTMENT STORES COMPANY COMMON	06/04/01	06/27/01	33,148 89	32,547 00	601 89	ST
800 00	MAY DEPARTMENT STORES COMPANY COMMON	06/04/01	06/28/01	26,632 87	26,037 60	595 27	ST
3 68	MCDATA CORP	10/16/00	03/16/01	64 73	214 96	(150 23)	ST
29 44	MCDATA CORP	10/19/00	03/16/01	517 83	1,639 74	(1,121 91)	ST
7 36	MCDATA CORP	11/02/00	03/16/01	129 45	413 77	(284 32)	ST
22 08	MCDATA CORP	11/10/00	03/16/01	388 37	1,086 38	(698 01)	ST
7 36	MCDATA CORP	12/06/00	03/16/01	129 45	399 81	(270 36)	ST
22 08	MCDATA CORP	01/05/01	03/16/01	388 39	870 49	(482 10)	ST
100 00	MCEODUSA INC CL A	11/02/00	01/30/01	2,065 68	1,718 75	346 93	ST
1,200 00	MCEODUSA INC CL A	11/02/00	02/21/01	13,767 38	20,625 00	(6,857 62)	ST
300 00	MCEODUSA INC CL A	11/02/00	02/21/01	3,441 84	5,209 14	(1,767 30)	ST
400 00	MCEODUSA INC CL A	11/07/00	02/21/01	4,589 12	7,020 52	(2,431 40)	ST
500 00	MCEODUSA INC CL A	11/07/00	02/21/01	5,736 40	8,765 65	(3,029 25)	ST
200 00	MCEODUSA INC CL A	11/07/00	02/21/01	2,294 56	3,112 36	(1,217 80)	ST
300 00	MCEODUSA INC CL A	11/07/00	02/22/01	3 655 29	5,268 54	(1,613 25)	ST
600 00	MCEODUSA INC CL A	11/08/00	02/22/01	7,310 57	10,655 88	(3,345 31)	ST
1,300 00	MCEODUSA INC CL A	11/09/00	02/22/01	15,839 58	22,497 02	(6,657 44)	ST
200 00	MCEODUSA INC CL A	12/06/00	02/22/01	2,436 85	2,918 50	(481 65)	ST
500 00	MCEODUSA INC CL A	01/05/01	02/22/01	6,092 16	9,686 25	(3,594 09)	ST
800 00	MEDIAONE GROUP INC	NO LOTS		31,136 31	0 00	31,136 31	ST
1,000 00	MEDIAONE GROUP INC	NO LOTS		1,265 97	0 00	1,265 97	ST
800 00	MEDIAONE GROUP INC	07/12/00	01/26/00	41,136 22	36,594 00	4,542 22	ST
1,000 00	MEDIAONE GROUP INC	08/23/00	01/26/00	50,438 31	45,742 50	4,695 81	ST
900 00	MEDIAONE GROUP INC	10/10/00	01/26/00	47,558 91	41,168 25	6,390 66	ST
700 00	MEDIAONE GROUP INC	10/12/00	01/26/00	37,034 01	32,014 26	5,014 76	ST
800 00	MEDIAONE GROUP INC	10/16/00	01/26/00	42,224 59	36,594 00	5,630 59	ST
1,300 00	MEDIAONE GROUP INC	12/27/00	01/26/00	79,415 91	59,465 25	19,950 66	ST
100 00	MEDIAONE GROUP INC	12/27/00	06/15/00	6,108 91	5,021 75	1,087 16	ST
300 00	MEDIAONE GROUP INC	08/17/00	12/27/00	18,326 74	15,629 39	2,627 35	ST
400 00	MEDIAONE GROUP INC	08/17/00	12/28/00	24,675 17	20,932 52	3,742 65	ST
1,000 00	MEDIAONE GROUP INC	08/17/00	01/02/01	59,966 59	52,331 30	7,635 29	ST
800 00	MEDIAONE GROUP INC	08/17/00	01/18/01	43,737 74	41,865 04	1,872 70	ST
400 00	MEDIAONE GROUP INC	10/19/00	01/18/01	21,868 86	21,137 00	731 86	ST
100 00	MEDIAONE GROUP INC	11/02/00	01/18/01	5,467 21	5,540 50	(73 29)	ST
100 00	MEDIAONE GROUP INC	12/06/00	01/18/01	5,467 21	5,465 50	1 71	ST
100 00	MEDIAONE GROUP INC	01/05/01	01/18/01	5,467 24	5,337 25	129 99	ST



SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

1,500 00	METRONIC INC	02/07/01	03/08/01	75,533 27	76,212 00	(678 73)	ST
1,400 00	METRONIC INC	02/07/01	03/21/01	64,665 10	71,131 20	(6,466 10)	ST
500 00	METRONIC INC	02/09/01	03/21/01	23,094 67	25,740 80	(2,646 13)	ST
500 00	METRONIC INC	02/13/01	03/21/01	23,094 67	25,973 10	(2,878 43)	ST
300 00	METRONIC INC	02/14/01	03/21/01	13,856 80	15,682 65	(1,825 85)	ST
400 00	METRONIC INC	02/14/01	03/23/01	17,770 89	20,910 20	(3,139 31)	ST
500 00	METRONIC INC	02/15/01	03/23/01	22,213 60	25,624 35	(3,410 75)	ST
500 00	METRONIC INC	03/19/01	03/23/01	22,213 61	23,326 39	(1,113 78)	ST
700 00	METRONIC INC	05/16/01	06/14/01	30,426 97	30,426 97	337 00	ST
600 00	METRONIC INC	05/16/01	06/15/01	26,330 12	26,980 26	(649 86)	ST
300 00	METRONIC INC	05/18/01	06/15/01	13,165 06	13,516 98	(351 92)	ST
1,600 00	MELTON FINL CORP	01/11/01	03/19/01	64,461 68	76,243 36	(11,781 68)	ST
200 00	MELTON FINL CORP	03/19/01	03/20/01	7,987 73	7,980 00	7 73	ST
100 00	MERCK & CO INC	09/24/99	07/19/00	6,501 59	6,646 75	(145 16)	ST
100 00	MERCK & CO INC	12/06/99	07/19/00	6,501 59	7,609 25	(1,107 66)	ST
600 00	MERCK & CO INC	02/23/00	10/10/00	46,255 45	38,223 84	8,031 61	ST
200 00	MERCK & CO INC	02/23/00	12/15/00	17,998 29	12,741 28	5,257 01	ST
100 00	MERCK & CO INC	04/19/00	12/15/00	8,999 14	6,884 92	2,114 22	ST
100 00	MERCK & CO INC	04/19/00	01/30/01	8,116 72	6,884 92	1,231 80	ST
700 00	MERCK & CO INC	04/19/00	02/07/01	58,405 63	48,194 44	10,211 19	ST
200 00	MERRILL LYNCH & CO INC	03/17/00	10/10/00	11,418 62	10,453 13	965 49	ST
800 00	MERRILL LYNCH & CO INC	03/23/00	10/10/00	45,674 47	41,552 56	4,121 91	ST
100 00	MERRILL LYNCH & CO INC	03/23/00	10/12/00	5,553 06	5,194 07	358 99	ST
300 00	MERRILL LYNCH & CO INC	03/23/00	10/16/00	17,259 17	15,582 21	1,676 96	ST
1,600 00	MERRILL LYNCH & CO INC	05/08/00	10/16/00	92,048 92	82,105 88	9,105 88	ST
200 00	MERRILL LYNCH & CO INC	05/08/00	12/01/00	11,876 86	10,367 88	1,508 98	ST
1,300 00	MERRILL LYNCH & CO INC	05/11/00	12/01/00	77,199 60	66,000 55	11,199 05	ST
100 00	MERRILL LYNCH & CO INC	05/11/00	01/30/01	7,447 75	5,076 96	2,370 79	ST
200 00	MERRILL LYNCH & CO INC	05/11/00	04/04/01	10,324 73	10,153 93	170 80	ST
300 00	MERRILL LYNCH & CO INC	05/12/00	04/04/01	41,298 93	41,189 64	109 29	ST
800 00	MERRILL LYNCH & CO INC	05/12/00	05/02/01	19,760 34	15,446 12	4,314 22	ST
1,900 00	MICRON TECHNOLOGY	06/13/00	09/21/00	118,285 30	152,342 84	(34,342 84)	ST
1,300 00	MICRON TECHNOLOGY	06/20/00	09/22/00	67,207 62	109,785 78	(42,578 16)	ST
2,000 00	MICRON TECHNOLOGY	10/20/00	10/25/00	61,097 15	70,870 00	(9,772 85)	ST
100 00	MICRON TECHNOLOGY	10/23/00	01/30/01	4,717 84	3,698 31	1,019 53	ST
900 00	MICRON TECHNOLOGY	10/23/00	03/14/01	38,849 63	33,284 79	5,564 84	ST
500 00	MICRON TECHNOLOGY	10/23/00	03/20/01	20,597 76	18,491 55	2,106 21	ST
100 00	MICRON TECHNOLOGY	01/05/01	03/20/01	4,119 55	3,699 75	419 80	ST
200 00	MICRON TECHNOLOGY	01/24/01	03/20/01	8,239 10	8,733 60	(494 50)	ST



000067

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS)	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

1,500	MICRON TECHNOLOGY	01/24/01	03/20/01	65,345 01	65,502 00	(156 99)	ST
600	MICRON TECHNOLOGY	01/24/01	03/28/01	26,726 77	26,200 80	525 97	ST
1,000	MICRON TECHNOLOGY	02/06/01	03/28/01	44,544 61	39,567 50	4,977 11	ST
1,000	MICRON TECHNOLOGY	02/06/01	04/04/01	35,188 82	39,567 50	(4,378 68)	ST
100	MICRON TECHNOLOGY	02/06/01	04/11/01	4,197 65	3,956 75	240 90	ST
800	MICRON TECHNOLOGY	02/21/01	04/11/01	33,581 19	31,140 16	2,441 03	ST
200	MICRON TECHNOLOGY	02/21/01	05/02/01	8,833 70	7,785 04	1,048 66	ST
500	MINNESOTA MINING & MANUFACTURING CO COM	01/28/00	07/14/00	43,778 74	46,686 30	(2,907 56)	ST
900	MINNESOTA MINING & MANUFACTURING CO COM	02/11/00	07/14/00	78,801 72	76,876 47	1,925 25	ST
200	MINNESOTA MINING & MANUFACTURING CO COM	02/25/00	07/14/00	17,511 49	17,598 02	(86 53)	ST
300	MINNESOTA MINING & MANUFACTURING CO COM	02/25/00	07/17/00	26,130 86	26,397 03	(266 17)	ST
300	MINNESOTA MINING & MANUFACTURING CO COM	02/25/00	10/10/00	28,152 56	26,397 03	1,755 53	ST
200	MINNESOTA MINING & MANUFACTURING CO COM	06/26/00	03/21/01	20,786 32	17,037 54	3,748 78	ST
400	MINNESOTA MINING & MANUFACTURING CO COM	06/26/00	03/27/01	41,715 53	34,075 08	7,640 45	ST
100	MINNESOTA MINING & MANUFACTURING CO COM	10/19/00	03/27/01	10,428 88	9,015 50	1,413 38	ST
100	MINNESOTA MINING & MANUFACTURING CO COM	01/05/01	03/27/01	10,428 88	11,114 62	(714 62)	ST
200	MINNESOTA MINING & MANUFACTURING CO COM	03/19/01	03/27/01	20,857 76	21,366 00	(508 24)	ST
10,000	MIRANT AMERICAS RESTR *PP*	04/26/01	06/26/01	10,192 00	10,000 00	192 00	ST
25,000	MIRANT AMERICAS RESTR *PP*	04/26/01	06/27/01	25,355 50	25,000 00	355 50	ST
NO LOTS	MORGAN STANLEY INTERNATIONAL	NO LOTS	NO LOTS	186,855 36	0 00	186,855 36	ST
NO LOTS	MORGAN STANLEY INTERNATIONAL	NO LOTS	NO LOTS	146,850 56	0 00	146,850 56	ST
NO LOTS	MORGAN STANLEY INTERNATIONAL	NO LOTS	NO LOTS	385,042 36	0 00	385,042 36	ST
NO LOTS	MORGAN STANLEY INTERNATIONAL	NO LOTS	NO LOTS	496,751 68	0 00	496,751 68	ST
50,000	MOTOROLA INC	11/08/00	11/09/00	50,138 00	49,851 50	286 50	ST
1,155	MOTOROLA INC COM	03/17/00	07/13/00	45,330 04	57,514 61	(12,184 57)	ST
2,100	MOTOROLA INC COM	03/20/00	07/13/00	82,418 25	108,209 36	(25,791 11)	ST
900	MOTOROLA INC COM	03/29/00	07/13/00	35,322 11	46,318 26	(10,996 15)	ST
100	MOTOROLA INC COM	06/15/00	07/13/00	3,924 69	3,253 00	671 69	ST
1,800	MOTOROLA INC COM	11/28/00	12/06/00	32,768 98	37,769 58	(5,000 60)	ST
100	MOTOROLA INC COM	11/28/00	01/30/01	2,307 92	2,098 31	209 61	ST
400	MOTOROLA INC COM	11/28/00	05/02/01	6,563 78	8,393 24	(1,829 46)	ST
2,500	MOTOROLA INC COM	11/28/00	05/14/01	39,176 93	52,457 75	(13,280 82)	ST
200	MOTOROLA INC COM	12/06/00	05/14/01	3,134 15	3,693 50	(559 35)	ST
300	MOTOROLA INC COM	01/05/01	05/14/01	4,701 23	6,561 75	(1,860 52)	ST
400	MOTOROLA INC COM	03/19/01	05/14/01	6,268 32	5,712 00	556 32	ST
65,000	MULTICANAL S A	01/31/01	01/31/01	42,575 00	63,914 50	(21,339 50)	ST
1,100	NABORS INDS INC	10/12/99	08/02/00	49,238 31	26,506 37	22,731 94	ST
400	NABORS INDS INC	10/12/99	08/04/00	17,908 08	9,638 68	8,269 40	ST

SCHEDULE G/L



000068

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	GAIN OR TERM (LOSS)
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

200 00	NABORS INDS INC	12/06/99	08/04/00	8,954 04	5,568 50	3,385 54	ST
2,200 00	NABORS INDS INC	12/10/99	08/04/00	98,494 44	55,638 66	42,855 78	ST
500 00	NABORS INDS INC	12/10/99	08/07/00	22,889 13	12,645 15	10,243 98	ST
600 00	NABORS INDS INC	12/13/99	08/07/00	27,466 96	15,023 28	12,443 68	ST
200 00	NABORS INDS INC	12/14/99	08/07/00	9,155 65	5,079 78	4,079 87	ST
200 00	NABORS INDS INC	12/20/99	08/07/00	9,155 65	5,209 60	3,946 05	ST
100 00	NABORS INDS INC	08/27/00	08/07/00	4,577 82	3,595 23	982 59	ST
400 00	NABORS INDS INC	03/27/00	08/08/00	18,406 62	14,380 92	4,025 70	ST
2,600 00	NABORS INDS INC	03/28/00	08/08/00	119,643 06	94,873 74	24,769 32	ST
400 00	NABORS INDS INC	03/29/00	08/08/00	18,406 62	15,120 36	3,286 26	ST
1,700 00	NABORS INDS INC	03/29/00	08/09/00	78,800 87	64,261 53	14,539 34	ST
1,600 00	NABORS INDS INC	04/06/00	08/09/00	74,165 52	57,796 00	16,369 52	ST
	NASDAQ MARKET-MAKERS	01/25/01	01/25/01	1,486 74	0 00	1,486 74	ST
	NASDAQ MARKET-MAKERS	03/05/01	03/05/01	902 46	0 00	902 46	ST
100 00	NETWORK APPLIANCE INC	04/07/00	07/20/00	11,062 13	7,786 44	3,275 69	ST
700 00	NETWORK APPLIANCE INC	06/01/00	07/20/00	77,434 91	48,276 41	29,158 50	ST
600 00	NETWORK APPLIANCE INC	06/01/00	07/21/00	65,481 15	41,379 78	24,101 37	ST
300 00	NETWORK APPLIANCE INC	06/02/00	07/21/00	32,740 57	22,504 62	10,235 95	ST
400 00	NETWORK APPLIANCE INC	06/02/00	08/29/00	43,498 55	30,006 16	13,492 39	ST
600 00	NETWORK APPLIANCE INC	07/13/00	08/29/00	65,247 82	56,900 04	8,347 78	ST
200 00	NETWORK APPLIANCE INC	07/13/00	09/21/00	27,693 07	18,766 68	8,926 39	ST
500 00	NETWORK APPLIANCE INC	07/13/00	09/22/00	68,497 71	47,416 70	21,081 01	ST
1,000 00	NETWORK APPLIANCE INC	07/13/00	09/26/00	133,948 53	94,333 40	39,115 13	ST
100 00	NETWORK APPLIANCE INC	07/13/00	09/27/00	13,132 99	9,483 34	3,649 65	ST
100 00	NETWORK APPLIANCE INC	07/17/00	09/27/00	13,132 99	9,254 19	3,878 80	ST
800 00	NETWORK APPLIANCE INC	07/17/00	10/12/00	95,672 81	79,030 40	16,642 41	ST
100 00	NETWORK APPLIANCE INC	08/03/00	10/12/00	11,959 10	7,958 63	4,000 47	ST
1,300 00	NETWORK APPLIANCE INC	08/03/00	10/16/00	175,827 19	96,962 19	78,865 00	ST
600 00	NETWORK APPLIANCE INC	08/04/00	10/16/00	78,329 36	50,937 36	27,392 00	ST
300 00	NETWORK APPLIANCE INC	08/04/00	10/16/00	40,575 50	25,468 68	15,106 82	ST
300 00	NETWORK APPLIANCE INC	08/04/00	10/19/00	43,350 83	25,468 68	17,882 15	ST
900 00	NETWORK APPLIANCE INC	10/02/00	11/30/00	44,125 62	110,160 00	(66,034 38)	ST
400 00	NETWORK APPLIANCE INC	10/04/00	11/30/00	19,611 38	46,426 38	(26,800 00)	ST
100 00	NETWORK APPLIANCE INC	10/19/00	11/30/00	4,902 84	13,728 00	(8,825 16)	ST
300 00	NETWORK APPLIANCE INC	10/26/00	11/30/00	14,708 53	31,838 52	(17,129 99)	ST
500 00	NETWORK APPLIANCE INC	11/10/00	11/30/00	24,514 25	45,620 70	(21,106 45)	ST
500 00	NEWS CORP PREFERENCE SHARES ADR	12/06/99	08/16/00	21,901 41	17,983 75	4,917 66	ST
900 00	NEWS CORP PREFERENCE SHARES ADR	03/28/00	08/16/00	39,422 55	45,855 27	(6,432 72)	ST
1,200 00	NEWS CORP PREFERENCE SHARES ADR	04/05/00	08/16/00	52,563 40	54,135 48	(1,572 08)	ST

SHARES	OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	LOSS	GAIN OR TERM
800	00	NEWS CORP PREFERENCE SHARES ADR	05/11/00	08/16/00	35,042.26	31,990.00	3,052.26	ST
300	00	NEWS CORP PREFERENCE SHARES ADR	05/11/00	08/17/00	13,158.25	11,996.25	1,162.00	ST
1,000	00	NEWS CORP PREFERENCE SHARES ADR	05/12/00	08/17/00	43,860.83	39,955.00	3,905.83	ST
400	00	NEWS CORP PREFERENCE SHARES ADR	05/12/00	08/17/00	17,544.33	16,284.17	1,284.17	ST
600	00	NEWS CORP PREFERENCE SHARES ADR	05/12/00	10/10/00	23,681.21	24,390.24	(709.03)	ST
700	00	NEWS CORP PREFERENCE SHARES ADR	05/15/00	10/10/00	27,628.07	28,623.98	(995.91)	ST
400	00	NEWS CORP PREFERENCE SHARES ADR	05/15/00	10/12/00	14,687.51	16,356.56	(1,669.05)	ST
700	00	NEWS CORP PREFERENCE SHARES ADR	05/16/00	10/16/00	26,971.85	29,140.93	(2,169.08)	ST
500	00	NEWS CORP PREFERENCE SHARES ADR	05/17/00	10/16/00	19,265.60	20,483.90	(1,218.30)	ST
200	00	NEWS CORP PREFERENCE SHARES ADR	05/17/00	01/11/01	6,571.12	8,193.56	(1,622.44)	ST
300	00	NEWS CORP PREFERENCE SHARES ADR	05/18/00	01/11/01	9,856.68	12,030.84	(2,174.16)	ST
1,000	00	NEWS CORP PREFERENCE SHARES ADR	05/24/00	01/30/01	32,855.60	36,799.00	(3,943.40)	ST
200	00	NEWS CORP PREFERENCE SHARES ADR	05/24/00	01/30/01	6,855.77	7,359.80	(504.03)	ST
200	00	NEWS CORP PREFERENCE SHARES ADR	05/24/00	02/08/01	6,987.76	7,359.80	(372.04)	ST
700	00	NEWS CORP PREFERENCE SHARES ADR	05/25/00	02/09/01	24,282.18	25,541.60	(1,259.42)	ST
100	00	NEWS CORP PREFERENCE SHARES ADR	05/25/00	02/12/01	3,543.47	3,648.80	(105.33)	ST
100	00	NEWS CORP PREFERENCE SHARES ADR	06/15/00	02/12/01	3,543.47	4,409.25	(865.78)	ST
600	00	NEWS CORP PREFERENCE SHARES ADR	07/14/00	02/12/01	21,260.82	26,376.78	(5,115.96)	ST
300	00	NEWS CORP PREFERENCE SHARES ADR	07/14/00	02/12/01	10,630.41	13,304.01	(2,673.60)	ST
400	00	NEWS CORP PREFERENCE SHARES ADR	07/17/00	02/12/01	14,173.88	18,013.04	(3,839.16)	ST
300	00	NEWS CORP PREFERENCE SHARES ADR	07/17/00	02/13/01	11,016.02	13,509.78	(2,493.76)	ST
700	00	NEWS CORP PREFERENCE SHARES ADR	07/17/00	03/19/01	19,892.42	31,424.47	(11,532.05)	ST
500	00	NEWS CORP PREFERENCE SHARES ADR	07/18/00	03/19/01	14,208.87	22,210.48	(8,210.48)	ST
100	00	NEWS CORP PREFERENCE SHARES ADR	07/18/00	03/19/01	2,841.77	4,481.26	(1,639.49)	ST
200	00	NEWS CORP PREFERENCE SHARES ADR	07/18/00	03/21/01	5,502.04	8,962.52	(3,460.48)	ST
500	00	NEWS CORP PREFERENCE SHARES ADR	10/19/00	03/21/01	13,755.08	17,015.00	(3,259.92)	ST
100	00	NEWS CORP PREFERENCE SHARES ADR	11/02/00	03/21/01	2,751.01	3,646.75	(895.74)	ST
200	00	NEWS CORP PREFERENCE SHARES ADR	12/06/00	03/21/01	5,502.03	6,481.00	(978.97)	ST
1,300	00	NEWS CORP PREFERENCE SHARES ADR	12/13/00	03/21/01	35,763.23	39,720.07	(3,956.84)	ST
100	00	NEWS CORP PREFERENCE SHARES ADR	12/13/00	03/22/01	2,610.86	3,055.39	(444.53)	ST
700	00	NEWS CORP PREFERENCE SHARES ADR	12/14/00	03/22/01	18,276.03	20,684.79	(2,408.76)	ST
400	00	NEWS CORP PREFERENCE SHARES ADR	12/15/00	03/22/01	10,443.44	11,515.68	(1,072.24)	ST
900	00	NEWS CORP PREFERENCE SHARES ADR	01/05/01	03/22/01	23,497.78	29,529.00	(6,031.22)	ST
400	00	NIKE INC CL B	03/15/01	04/27/01	16,727.44	14,344.16	2,383.28	ST
600	00	NIKE INC CL B	03/15/01	04/30/01	24,972.18	21,516.24	3,455.94	ST
800	00	NIKE INC CL B	03/16/01	04/30/01	33,296.24	28,828.88	4,467.36	ST
400	00	NIKE INC CL B	03/19/01	04/30/01	16,648.13	14,292.96	2,355.17	ST
600	00	NIKE INC CL B	03/19/01	05/01/01	24,917.52	21,439.44	3,478.08	ST
500	00	NOBLE DRILLING CORP COM	12/07/00	01/04/01	18,987.11	16,458.35	2,528.76	ST

REPORTING CURRENCY, US DOLLAR (CONTINUED)

SHARES	OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	LOSS	GAIN OR TERM
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SCHEDULE G/L

JOSIAH MACY JR FOUNDATION
 JOSIAH MACY JR FDN-WILLER ANDERSON SHER
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001

000069





000070

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

500 00	NOKIA CORP ADR-A SHS	05/24/00	10/10/00	17,640 66	22,553 85	(4,913 19) ST
100 00	NOKIA CORP ADR-A SHS	05/24/00	10/12/00	2,978 15	4,510 77	(1,532 62) ST
500 00	NOKIA CORP ADR-A SHS	05/24/00	10/16/00	16,359 45	22,553 85	(6,194 40) ST
100 00	NOKIA CORP ADR-A SHS	05/24/00	01/30/01	3,405 88	4,510 77	(1,104 89) ST
600 00	NOKIA CORP ADR-A SHS	05/24/00	02/21/01	14,441 27	27,064 62	(12,623 35) ST
1,300 00	NOKIA CORP ADR-A SHS	05/25/00	02/21/01	31,289 42	62,332 40	(31,042 98) ST
200 00	NOKIA CORP ADR-A SHS	10/19/00	02/21/01	4,813 75	7,293 50	(2,479 75) ST
100 00	NOKIA CORP ADR-A SHS	12/06/00	02/21/01	2,406 87	5,234 25	(2,827 38) ST
200 00	NOKIA CORP ADR-A SHS	01/05/01	02/21/01	4,813 79	8,462 00	(3,648 21) ST
5,000 00	NORTEL NETWORKS LTD	02/01/01	06/26/01	4,387 50	4,980 95	(593 45) ST
10,000 00	NORTEL NETWORKS LTD	02/01/01	06/29/01	8,600 00	9,961 90	(1,361 90) ST
300 00	NORTROP GRUWMAN CORP	01/09/01	03/07/01	28,888 37	24,843 00	4,045 37 ST
600 00	NORTROP GRUWMAN CORP	01/09/01	03/08/01	57,742 07	49,686 00	8,056 07 ST
100 00	NORTROP GRUWMAN CORP	01/24/01	05/02/01	9,316 68	8,753 86	562 82 ST
800 00	NOVELLUS SYS INC	02/23/01	03/12/01	35,376 17	33,379 84	1,996 33 ST
300 00	NOVELLUS SYS INC	02/26/01	03/14/01	13,922 92	12,733 20	1,189 72 ST
400 00	NOVELLUS SYS INC	02/27/01	03/14/01	18,563 89	16,125 00	2,438 89 ST
500 00	NOVELLUS SYS INC	02/27/01	03/14/01	23,188 22	20,156 25	3,031 97 ST
200 00	NOVELLUS SYS INC	02/28/01	03/14/01	9,275 28	7,629 02	1,646 26 ST
700 00	NOVELLUS SYS INC	02/28/01	03/15/01	32,971 42	26,701 57	6,269 85 ST
100 00	NOVELLUS SYS INC	02/28/01	05/02/01	5,576 81	3,814 51	1,762 30 ST
100 00	NOVELLUS SYS INC	03/01/01	05/02/01	5,576 81	3,549 76	2,027 05 ST
45,000 00	PACIFIC GAS & ELEC CO DELT	10/26/00	10/30/00	44,994 15	44,925 75	68 40 ST
1,100 00	PALM INC	09/22/00	10/10/00	46,577 94	56,687 07	(10,109 13) ST
300 00	PALM INC	09/22/00	10/12/00	14,090 53	15,460 11	(1,369 58) ST
500 00	PALM INC	09/22/00	10/16/00	27,404 53	25,766 85	1,637 68 ST
600 00	PALM INC	09/22/00	10/16/00	32,885 43	31,467 96	1,417 47 ST
100 00	PALM INC	09/22/00	11/22/00	4,208 17	5,244 66	(1,036 49) ST
700 00	PALM INC	09/22/00	11/24/00	30,864 06	37,462 81	(6,598 75) ST
700 00	PALM INC	09/25/00	11/27/00	31,496 28	37,462 81	(5,966 53) ST
400 00	PALM INC	09/25/00	11/27/00	18,146 19	21,407 32	(3,261 13) ST
200 00	PALM INC	09/25/00	01/30/01	5,656 31	10,703 66	(5,047 35) ST
900 00	PALM INC	09/26/00	02/22/01	19,174 13	49,682 79	(30,508 66) ST
400 00	PALM INC	09/27/00	02/22/01	8,521 83	21,476 44	(12,954 61) ST
1,000 00	PALM INC	10/05/00	02/22/01	21,304 58	46,876 20	(25,571 62) ST
500 00	PALM INC	10/19/00	02/22/01	10,652 29	29,983 75	(19,331 46) ST
100 00	PALM INC	10/20/00	02/22/01	2,130 45	5,965 45	(3,835 00) ST
300 00	PALM INC	10/20/00	03/20/01	4,440 12	17,896 35	(13,456 23) ST



000071

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

100	PALM INC	11/02/00	03/20/01	1,480 04	5,696 75	(4,216 71)	ST
1,200	PALM INC	11/10/00	03/20/01	17,760 48	60,393 96	(42,633 48)	ST
200	PALM INC	12/06/00	03/20/01	2,960 08	9,468 50	(6,508 42)	ST
1,000	PALM INC	12/20/00	03/20/01	14,800 40	38,370 30	(23,569 90)	ST
600	PALM INC	01/05/01	03/20/01	8,880 24	16,311 00	(7,430 76)	ST
100	PALM INC	03/19/01	03/20/01	1,480 05	1,415 50	64 55	ST
100	PARKER HANNIFIN CORP	01/05/01	01/30/01	4,286 85	4,585 80	(298 95)	ST
300	PARKER HANNIFIN CORP	01/05/01	05/02/01	13,691 54	13,757 40	(65 86)	ST
1,100	PEOPLESOFT INC COM	09/13/00	10/10/00	36,747 02	37,578 53	(831 51)	ST
400	PEOPLESOFT INC COM	09/13/00	10/12/00	12,387 58	13,664 92	(1,277 34)	ST
800	PEOPLESOFT INC COM	09/13/00	10/16/00	27,475 08	27,329 84	145 24	ST
200	PEOPLESOFT INC COM	09/15/00	10/16/00	6,868 77	6,830 46	38 31	ST
300	PEOPLESOFT INC COM	09/15/00	01/17/01	15,327 99	10,245 69	5,082 30	ST
1,000	PEOPLESOFT INC COM	09/21/00	01/17/01	51,093 29	28,952 80	22,140 49	ST
400	PEOPLESOFT INC COM	09/21/00	01/18/01	20,828 02	11,581 12	9,246 90	ST
500	PEOPLESOFT INC COM	09/22/00	01/18/01	26,035 35	14,061 35	11,973 67	ST
100	PEOPLESOFT INC COM	09/22/00	01/30/01	4,871 83	2,812 27	2,059 56	ST
400	PEOPLESOFT INC COM	09/22/00	03/09/01	8,629 71	11,249 08	(2,619 37)	ST
700	PEOPLESOFT INC COM	09/25/00	03/09/01	15,101 99	20,237 91	(5,135 92)	ST
1,300	PEOPLESOFT INC COM	09/25/00	03/12/01	26,338 81	37,584 69	(11,245 88)	ST
400	PEOPLESOFT INC COM	10/19/00	03/12/01	8,104 24	16,462 00	(8,357 76)	ST
300	PEOPLESOFT INC COM	10/25/00	03/12/01	6,078 18	13,012 50	(6,934 32)	ST
200	PEOPLESOFT INC COM	12/06/00	03/12/01	4,052 12	8,343 50	(4,291 38)	ST
500	PEOPLESOFT INC COM	01/05/01	03/12/01	10,130 33	17,937 17	(7,807 84)	ST
300	PEOPLESOFT INC COM	04/19/00	08/16/00	13,052 95	10,507 23	2,545 72	ST
1,300	PEOPLESOFT INC COM	04/20/00	08/16/00	56,562 80	47,040 50	9,522 30	ST
1,300	PEOPLESOFT INC COM	04/24/00	08/16/00	56,562 80	49,440 69	7,122 11	ST
1,100	PEOPLESOFT INC COM	04/27/00	08/16/00	43,509 84	37,058 90	6,450 94	ST
1,100	PEOPLESOFT INC COM	04/27/00	10/10/00	52,696 49	40,764 79	11,931 70	ST
100	PEOPLESOFT INC COM	04/28/00	10/10/00	4,790 59	3,653 42	1,137 17	ST
400	PEOPLESOFT INC COM	04/28/00	10/12/00	18,874 89	14,613 68	4,261 21	ST
800	PEOPLESOFT INC COM	04/28/00	10/16/00	37,474 75	29,227 36	8,247 39	ST
400	PEOPLESOFT INC COM	05/01/00	10/16/00	18,737 37	14,560 68	4,176 69	ST
200	PEOPLESOFT INC COM	05/01/00	01/04/01	8,901 34	7,280 34	1,621 00	ST
1,600	PEOPLESOFT INC COM	05/25/00	01/04/01	44,506 71	39,659 40	4,847 31	ST
500	PEOPLESOFT INC COM	05/26/00	01/04/01	22,253 35	20,285 25	1,968 10	ST
200	PEOPLESOFT INC COM	05/26/00	01/30/01	8,727 70	8,114 10	613 60	ST
200	PEOPLESOFT INC COM	05/26/00	05/02/01	8,891 70	8,114 10	777 60	ST
100	PEOPLESOFT INC COM	06/15/00	05/02/01	4,445 85	4,371 75	74 10	ST



000072

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

700	PEPISCO INC COM	06/22/00	05/02/01	31,120	95	29,442	00	ST
400	PEPISCO INC COM	06/22/00	05/15/01	17,849	96	16,824	00	ST
200	PEPISCO INC COM	06/22/00	05/17/01	8,948	14	8,412	00	ST
1,000	PEPISCO INC COM	07/13/00	05/17/01	44,740	70	40,340	10	ST
1,000	PEPISCO INC COM	07/13/00	06/21/01	44,948	50	40,340	10	ST
30,000	PG&E NATL ENERGY GROUP INC	05/17/01	05/23/01	29,970	60	29,606	10	ST
2,000	PHARMACIA CORP	04/17/00	08/10/00	112,599	84	106,136	00	ST
200	PHARMACIA CORP	04/18/00	08/10/00	11,259	98	10,612	00	ST
300	PHARMACIA CORP	04/18/00	10/10/00	17,352	92	15,918	00	ST
800	PHARMACIA CORP	04/24/00	10/10/00	46,274	45	46,272	80	ST
1,100	PHARMACIA CORP	04/24/00	10/16/00	59,777	50	63,625	10	ST
3,200	PHARMACIA CORP	04/24/00	10/19/00	170,193	68	169,388	70	ST
200	PHARMACIA CORP	05/25/00	01/30/01	10,981	63	10,312	00	ST
200	PHARMACIA CORP	05/25/00	03/05/01	10,521	03	10,312	00	ST
800	PHARMACIA CORP	06/07/00	03/05/01	42,084	11	39,913	04	ST
600	PHARMACIA CORP	06/07/00	03/08/01	30,619	43	29,934	78	ST
200	PHARMACIA CORP	06/08/00	05/02/01	10,147	66	10,012	00	ST
500	PHARMACIA CORP	10/19/00	05/02/01	25,369	15	26,765	00	ST
800	PHARMACIA CORP	10/30/00	05/02/01	40,590	64	42,310	24	ST
400	PHARMACIA CORP	10/30/00	05/17/01	19,579	27	21,155	12	ST
1,300	PHARMACIA CORP	11/03/00	05/17/01	63,632	61	73,120	32	ST
700	PHARMACIA CORP	11/06/00	05/17/01	34,263	71	39,814	32	ST
225,000	PHARMACIA CORP	01/08/01	01/08/01	219,606	75	225,043	00	ST
100	PHILLIPS PETROLEUM COMPANY COMMON	12/27/00	02/06/01	74,423	47	80,934	00	ST
1,400	PHILLIPS PETROLEUM COMPANY COMMON	12/27/00	02/06/01	5,315	96	5,431	00	ST
100	PHILLIPS PETROLEUM COMPANY COMMON	01/05/01	02/06/01	58,475	59	62,438	31	ST
100	PNC FINANCIAL SERVICES GROUP INC	12/20/00	03/21/01	6,142	30	7,269	57	ST
900	PNC FINANCIAL SERVICES GROUP INC	12/20/00	03/21/01	54,418	03	65,426	13	ST
100	PNC FINANCIAL SERVICES GROUP INC	01/04/01	05/02/01	6,555	78	7,523	60	ST
700	PPG INDUSTRIES INC	01/05/01	04/20/01	36,952	33	33,638	29	ST
400	PPG INDUSTRIES INC	01/09/01	04/20/01	21,115	61	18,721	00	ST
400	PPG INDUSTRIES INC	01/09/01	05/02/01	21,200	89	18,721	00	ST
100	PPG INDUSTRIES INC	01/31/01	05/02/01	5,300	22	4,603	54	ST
1,000	PPG INDUSTRIES INC	01/31/01	06/15/01	52,651	34	46,035	40	ST
700	PPG INDUSTRIES INC	02/28/01	06/15/01	36,855	93	35,742	00	ST
100	PPG INDUSTRIES INC	02/28/01	06/19/01	5,246	71	5,106	00	ST
500	PPG INDUSTRIES INC	03/14/01	06/19/01	26,233	56	25,935	75	ST
700	PPG INDUSTRIES INC	06/22/00	05/02/01	31,120	95	29,442	00	ST
400	PPG INDUSTRIES INC	06/22/00	05/15/01	17,849	96	16,824	00	ST
200	PPG INDUSTRIES INC	06/22/00	05/17/01	8,948	14	8,412	00	ST
1,000	PPG INDUSTRIES INC	07/13/00	05/17/01	44,740	70	40,340	10	ST
1,000	PPG INDUSTRIES INC	07/13/00	06/21/01	44,948	50	40,340	10	ST
30,000	PPG INDUSTRIES INC	05/17/01	05/23/01	29,970	60	29,606	10	ST
2,000	PPG INDUSTRIES INC	04/17/00	08/10/00	112,599	84	106,136	00	ST
200	PPG INDUSTRIES INC	04/18/00	08/10/00	11,259	98	10,612	00	ST
300	PPG INDUSTRIES INC	04/18/00	10/10/00	17,352	92	15,918	00	ST
800	PPG INDUSTRIES INC	04/24/00	10/10/00	46,274	45	46,272	80	ST
1,100	PPG INDUSTRIES INC	04/24/00	10/16/00	59,777	50	63,625	10	ST
3,200	PPG INDUSTRIES INC	04/24/00	10/19/00	170,193	68	169,388	70	ST
200	PPG INDUSTRIES INC	05/25/00	01/30/01	10,981	63	10,312	00	ST
200	PPG INDUSTRIES INC	05/25/00	03/05/01	10,521	03	10,312	00	ST
800	PPG INDUSTRIES INC	06/07/00	03/05/01	42,084	11	39,913	04	ST
600	PPG INDUSTRIES INC	06/07/00	03/08/01	30,619	43	29,934	78	ST
200	PPG INDUSTRIES INC	06/08/00	05/02/01	10,147	66	10,012	00	ST
500	PPG INDUSTRIES INC	10/19/00	05/02/01	25,369	15	26,765	00	ST
800	PPG INDUSTRIES INC	10/30/00	05/02/01	40,590	64	42,310	24	ST
400	PPG INDUSTRIES INC	10/30/00	05/17/01	19,579	27	21,155	12	ST
1,300	PPG INDUSTRIES INC	11/03/00	05/17/01	63,632	61	73,120	32	ST
700	PPG INDUSTRIES INC	11/06/00	05/17/01	34,263	71	39,814	32	ST
225,000	PPG INDUSTRIES INC	01/08/01	01/08/01	219,606	75	225,043	00	ST
100	PHILLIPS PETROLEUM COMPANY COMMON	12/27/00	02/06/01	74,423	47	80,934	00	ST
1,400	PHILLIPS PETROLEUM COMPANY COMMON	12/27/00	02/06/01	5,315	96	5,431	00	ST
100	PHILLIPS PETROLEUM COMPANY COMMON	01/05/01	02/06/01	58,475	59	62,438	31	ST
100	PNC FINANCIAL SERVICES GROUP INC	12/20/00	03/21/01	6,142	30	7,269	57	ST
900	PNC FINANCIAL SERVICES GROUP INC	12/20/00	03/21/01	54,418	03	65,426	13	ST
100	PNC FINANCIAL SERVICES GROUP INC	01/04/01	05/02/01	6,555	78	7,523	60	ST
700	PPG INDUSTRIES INC	01/05/01	04/20/01	36,952	33	33,638	29	ST
400	PPG INDUSTRIES INC	01/09/01	04/20/01	21,115	61	18,721	00	ST
400	PPG INDUSTRIES INC	01/09/01	05/02/01	21,200	89	18,721	00	ST
100	PPG INDUSTRIES INC	01/31/01	05/02/01	5,300	22	4,603	54	ST
1,000	PPG INDUSTRIES INC	01/31/01	06/15/01	52,651	34	46,035	40	ST
700	PPG INDUSTRIES INC	02/28/01	06/15/01	36,855	93	35,742	00	ST
100	PPG INDUSTRIES INC	02/28/01	06/19/01	5,246	71	5,106	00	ST
500	PPG INDUSTRIES INC	03/14/01	06/19/01	26,233	56	25,935	75	ST



000075

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

500 00	PROCTER & GAMBLE CO COM	11/12/99	10/10/00	36,265 04	53,107 60	(16,842 56)	ST
35,000 00	PSEG ENERGY HLDS 144A	02/03/00	09/14/00	35,658 35	34,942 60	715 75	ST
400 00	LOGIC CORP	07/13/00	09/15/00	38,479 47	35,675 00	2,804 47	ST
200 00	LOGIC CORP	07/13/00	10/10/00	14,870 06	17,837 50	(2,967 44)	ST
400 00	LOGIC CORP	07/14/00	10/10/00	29,740 12	37,026 36	(7,286 24)	ST
100 00	LOGIC CORP	07/14/00	10/12/00	7,371 75	9,256 59	(1,884 84)	ST
200 00	LOGIC CORP	07/14/00	10/16/00	16,393 45	18,513 18	(2,119 73)	ST
500 00	LOGIC CORP	07/14/00	10/19/00	45,115 74	45,417 74	(302 00)	ST
300 00	LOGIC CORP	07/17/00	10/16/00	24,590 17	27,716 85	(3,126 68)	ST
700 00	LOGIC CORP	09/28/00	10/26/00	59,072 50	61,505 29	(2,432 79)	ST
400 00	LOGIC CORP	09/28/00	11/03/00	48,392 90	50,145 88	(1,747 98)	ST
400 00	LOGIC CORP	10/06/00	11/06/00	38,201 05	41,233 41	(3,032 36)	ST
400 00	LOGIC CORP	10/06/00	11/21/00	41,598 89	44,977 88	(3,379 99)	ST
200 00	LOGIC CORP	10/19/00	11/21/00	20,799 44	22,406 00	(1,606 56)	ST
100 00	QUALCOMM INC	10/18/00	03/20/01	5,864 00	7,363 59	(1,499 59)	ST
1,400 00	QUALCOMM INC	10/18/00	03/28/01	76,541 19	103,090 26	(26,549 07)	ST
300 00	QUALCOMM INC	10/20/00	03/28/01	16,401 68	22,931 25	(6,529 57)	ST
200 00	QUALCOMM INC	10/20/00	05/02/01	12,287 50	15,215 90	(3,215 90)	ST
100 00	QUALCOMM INC	11/02/00	05/02/01	6,035 79	6,390 50	(354 71)	ST
500 00	QUALCOMM INC	11/10/00	05/02/01	30,178 98	37,282 85	(7,103 87)	ST
30,000 00	QUEBEC PROV CDA DEB	10/13/00	01/08/01	31,710 90	28,220 10	3,490 80	ST
900 00	R & B FALCON CORP	03/02/00	08/10/00	20,871 20	16,214 40	4,656 80	ST
1,300 00	R & B FALCON CORP	03/02/00	08/11/00	29,913 69	23,420 80	6,492 89	ST
1,100 00	R & B FALCON CORP	03/06/00	08/11/00	25,311 58	19,866 00	5,445 58	ST
600 00	R & B FALCON CORP	03/06/00	08/18/00	14,890 60	10,836 00	4,054 60	ST
500 00	R & B FALCON CORP	03/06/00	08/18/00	12,169 29	9,030 00	3,139 29	ST
200 00	R & B FALCON CORP	03/07/00	08/18/00	4,963 53	3,824 50	1,139 03	ST
3,400 00	R & B FALCON CORP	03/07/00	08/23/00	96,530 59	65,016 50	31,514 09	ST
900 00	R & B FALCON CORP	03/16/00	08/23/00	25,552 21	15,520 68	10,031 53	ST
800 00	R & B FALCON CORP	03/16/00	08/24/00	22,552 05	13,796 16	8,755 89	ST
2,300 00	R & B FALCON CORP	03/17/00	08/24/00	64,837 13	39,667 18	25,169 95	ST
400 00	R & B FALCON CORP	05/04/00	08/24/00	11,276 02	8,149 04	3,126 98	ST
2,300 00	R & B FALCON CORP	05/04/00	09/12/00	69,492 63	46,856 98	22,635 65	ST
2,200 00	R & B FALCON CORP	05/11/00	10/10/00	63,181 08	51,681 08	11,500 81	ST
300 00	R & B FALCON CORP	06/06/00	10/10/00	8,615 71	6,602 40	2,013 31	ST
500 00	R & B FALCON CORP	06/06/00	10/12/00	15,140 74	11,004 00	4,136 74	ST
1,800 00	R & B FALCON CORP	06/06/00	10/16/00	50,794 30	39,614 40	11,179 90	ST
200 00	R & B FALCON CORP	06/15/00	10/16/00	5,643 81	4,906 00	737 81	ST



000074

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

300 00	R & B FALCON CORP	09/25/00	10/16/00	8,465 71	7,815 21	650 50	ST
2,500 00	R & B FALCON CORP	09/25/00	11/30/00	49,467 84	65,126 75	(15,658 91)	ST
1,700 00	R & B FALCON CORP	09/25/00	12/05/00	31,184 60	44,286 19	(13,101 59)	ST
800 00	R & B FALCON CORP	09/26/00	12/05/00	14,675 10	21,628 88	(6,953 78)	ST
800 00	R & B FALCON CORP	09/26/00	12/06/00	14,448 15	21,628 88	(7,180 73)	ST
2,000 00	R & B FALCON CORP	09/26/00	01/04/01	42,078 19	54,072 20	(11,994 01)	ST
2,100 00	R & B FALCON CORP	09/27/00	01/04/01	44,182 09	57,718 29	(13,536 20)	ST
700 00	RADIO SHACK CORP	05/17/00	07/10/00	39,384 46	31,815 91	7,568 55	ST
200 00	RADIO SHACK CORP	05/17/00	07/11/00	11,187 62	9,090 26	2,097 36	ST
2,200 00	RADIO SHACK CORP	05/18/00	07/17/00	125,852 74	101,285 36	24,567 38	ST
800 00	RADIO SHACK CORP	05/19/00	07/17/00	45,764 63	36,258 40	9,506 23	ST
400 00	RADIO SHACK CORP	05/19/00	07/18/00	23,068 83	18,129 20	4,939 63	ST
600 00	RADIO SHACK CORP	05/19/00	07/27/00	35,394 50	27,193 80	8,200 70	ST
400 00	RADIO SHACK CORP	05/22/00	07/27/00	23,596 33	17,997 00	5,599 33	ST
500 00	RADIO SHACK CORP	06/06/00	07/27/00	29,495 41	20,612 45	8,882 96	ST
1,000 00	RADIO SHACK CORP	06/06/00	08/14/00	76,127 80	45,347 39	30,780 41	ST
1,000 00	RADIO SHACK CORP	06/06/00	09/08/00	68,437 71	41,224 90	27,212 81	ST
700 00	RADIO SHACK CORP	06/06/00	09/11/00	48,221 25	28,857 43	19,363 82	ST
600 00	RADIO SHACK CORP	06/06/00	09/12/00	41,287 62	24,734 94	16,552 68	ST
1,400 00	RADIO SHACK CORP	06/06/00	10/10/00	85,180 15	57,714 86	27,465 29	ST
300 00	RADIO SHACK CORP	06/06/00	10/12/00	15,177 99	12,367 47	2,810 52	ST
400 00	RADIO SHACK CORP	06/06/00	10/16/00	21,837 27	16,489 96	5,347 31	ST
900 00	RADIO SHACK CORP	06/09/00	10/16/00	49,133 85	37,376 82	11,757 03	ST
100 00	RADIO SHACK CORP	06/15/00	01/10/01	4,698 65	4,184 25	514 40	ST
1,500 00	RADIO SHACK CORP	07/28/00	01/10/01	70,479 79	83,802 75	(13,322 96)	ST
300 00	RADIO SHACK CORP	07/31/00	01/10/01	14,095 95	16,811 58	(2,715 63)	ST
500 00	RADIO SHACK CORP	08/29/00	01/23/01	25,016 81	30,967 50	(5,950 69)	ST
400 00	RADIO SHACK CORP	08/30/00	01/23/01	20,013 44	24,690 56	(4,677 12)	ST
500 00	RADIO SHACK CORP	08/30/00	01/25/01	26,531 61	30,863 20	(4,331 59)	ST
900 00	RADIO SHACK CORP	09/05/00	01/30/01	47,374 32	54,579 24	(7,204 92)	ST
100 00	RADIO SHACK CORP	09/05/00	01/30/01	5,337 82	6,064 36	(726 54)	ST
1,100 00	RADIO SHACK CORP	09/05/00	02/12/01	50,690 04	66,707 96	(16,017 92)	ST
700 00	RADIO SHACK CORP	09/05/00	02/13/01	32,543 24	42,450 52	(9,907 28)	ST
200 00	RADIO SHACK CORP	09/05/00	05/02/01	6,101 80	12,128 72	(6,026 92)	ST
200 00	RADIO SHACK CORP	10/19/00	05/02/01	6,101 79	11,406 00	(5,304 21)	ST
15,000 00	RAYTHEON CO	03/02/00	11/06/00	15,521 25	14,996 85	524 40	ST
100 00	RAYTHEON CO CL B	01/09/01	01/30/01	3,362 88	3,149 75	213 13	ST
300 00	RAYTHEON CO CL B	01/09/01	03/07/01	8,689 15	9,449 25	(760 10)	ST
100 00	RAYTHEON CO CL B	01/10/01	03/07/01	2,896 38	3,220 12	(323 74)	ST



000076

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

200 00	ROYAL DUTCH PETE CO	03/29/00	07/17/00	11,947 10	11,516 50	430 60	ST
1,600 00	ROYAL DUTCH PETE CO	03/29/00	07/17/00	95,576 80	91,625 76	3,951 04	ST
2,500 00	ROYAL DUTCH PETE CO	03/29/00	07/18/00	149,063 27	143,165 25	5,898 02	ST
1,800 00	ROYAL DUTCH PETE CO	06/15/00	07/18/00	5,962 53	6,315 50	(352 97)	ST
1,800 00	ROYAL DUTCH PETE CO	10/16/00	01/24/01	104,693 14	111,766 50	(7,073 36)	ST
100 00	ROYAL DUTCH PETE CO	10/16/00	01/30/01	5,862 80	6,209 25	(346 45)	ST
1,100 00	ROYAL DUTCH PETE CO	10/16/00	02/09/01	70,006 17	68,301 75	1,704 42	ST
500 00	ROYAL DUTCH PETE CO	10/18/00	02/09/01	31,820 98	31,143 40	677 58	ST
100 00	ROYAL DUTCH PETE CO	10/19/00	02/09/01	6,364 19	6,015 50	348 69	ST
200 00	ROYAL DUTCH PETE CO	10/19/00	05/02/01	11,813 60	12,031 00	(217 40)	ST
800 00	SAEWMAY INC COM NEW	04/26/00	08/23/00	39,651 48	37,946 48	1,705 00	ST
700 00	SAEWMAY INC COM NEW	04/27/00	08/23/00	34,695 04	33,029 50	1,665 54	ST
1,400 00	SAEWMAY INC COM NEW	04/28/00	08/23/00	69,390 08	62,881 00	6,509 08	ST
400 00	SAEWMAY INC COM NEW	04/28/00	10/10/00	19,837 33	17,966 00	1,871 33	ST
400 00	SAEWMAY INC COM NEW	04/28/00	10/16/00	19,487 35	17,966 00	1,521 35	ST
700 00	SAEWMAY INC COM NEW	04/28/00	01/29/01	35,385 00	31,440 50	3,944 50	ST
400 00	SAEWMAY INC COM NEW	04/28/00	01/30/01	20,260 32	17,966 00	2,294 32	ST
400 00	SAEWMAY INC COM NEW	04/28/00	02/01/01	20,448 96	17,966 00	2,482 96	ST
100 00	SAEWMAY INC COM NEW	06/15/00	02/01/01	5,112 23	4,228 00	884 23	ST
100 00	SAEWMAY INC COM NEW	10/19/00	02/01/01	5,112 23	4,803 00	309 23	ST
200 00	SAEWMAY INC COM NEW	11/01/00	02/01/01	10,224 47	10,753 54	(529 07)	ST
1,000 00	SAEWMAY INC COM NEW	11/01/00	05/02/01	54,838 17	53,707 70	1,070 47	ST
400 00	SAEWMAY INC COM NEW	11/01/00	05/02/01	21,859 27	21,507 08	352 19	ST
100 00	SAEWMAY INC COM NEW	11/02/00	05/02/01	5,483 81	5,434 25	49 56	ST
100 00	SAEWMAY INC COM NEW	12/06/00	05/02/01	5,483 81	5,434 25	49 56	ST
300 00	SAEWMAY INC COM NEW	01/05/01	05/02/01	16,451 45	16,068 00	383 45	ST
200 00	SAEWMAY INC COM NEW	03/19/01	05/02/01	10,967 63	10,506 00	461 63	ST
300 00	SAEWMAY INC COM NEW	04/06/01	05/02/01	16,451 47	16,231 65	219 82	ST
1,400 00	SANTA FE INTERNATIONAL CORP	03/02/00	08/02/00	50,081 36	46,914 14	3,167 22	ST
1,600 00	SANTA FE INTERNATIONAL CORP	03/06/00	08/09/00	34,183 01	30,572 82	3,610 19	ST
200 00	SANTA FE INTERNATIONAL CORP	03/07/00	08/09/00	7,596 22	7,014 16	582 06	ST
100 00	SANTA FE INTERNATIONAL CORP	03/07/00	08/10/00	3,804 90	3,507 08	297 82	ST
400 00	SANTA FE INTERNATIONAL CORP	03/08/00	08/10/00	15,219 60	13,624 00	1,595 60	ST
100 00	SANTA FE INTERNATIONAL CORP	03/10/00	08/10/00	3,804 90	3,333 42	471 48	ST
1,200 00	SANTA FE INTERNATIONAL CORP	03/10/00	08/11/00	44,669 34	40,001 04	4,668 30	ST
400 00	SANTA FE INTERNATIONAL CORP	03/10/00	08/14/00	15,307 57	13,333 68	1,973 89	ST
500 00	SANTA FE INTERNATIONAL CORP	03/22/00	08/14/00	19,134 46	17,528 30	1,606 16	ST
100 00	SANTA FE INTERNATIONAL CORP	03/22/00	08/21/00	4,093 86	3,505 66	588 20	ST



000077

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET PROCEEDS	COST	GAIN OR (LOSS)	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

1,100	SANTA FE INTERNATIONAL CORP	06/27/00	08/21/00	45,032	50	70,115	57	7,082	50
1,800	SANTA FE INTERNATIONAL CORP	06/27/00	08/31/00	70,115	57	62,100	00	8,015	57
100	SCHERING-PLOUGH CORP COM	11/11/99	07/14/00	4,386	41	5,611	81	(1,225)	40
2,200	SCHERING-PLOUGH CORP COM	11/11/99	07/14/00	96,501	09	86,367	86	(26,866)	77
200	SCHERING-PLOUGH CORP COM	11/11/99	07/14/00	8,764	46	11,223	62	(2,459)	16
200	SCHERING-PLOUGH CORP COM	12/06/99	07/14/00	8,772	82	9,674	76	(901)	94
1,000	SCHERING-PLOUGH CORP COM	04/17/00	07/14/00	43,864	13	40,545	10	3,319	03
900	SCHERING-PLOUGH CORP COM	04/17/00	10/10/00	44,296	52	36,490	59	7,805	93
100	SCHERING-PLOUGH CORP COM	04/17/00	10/12/00	5,115	57	4,054	51	1,061	06
800	SCHERING-PLOUGH CORP COM	04/17/00	10/16/00	41,224	62	32,436	08	8,788	54
300	SCHERING-PLOUGH CORP COM	04/17/00	11/07/00	15,468	05	12,163	53	3,304	52
100	SCHERING-PLOUGH CORP COM	06/15/00	11/07/00	5,156	01	4,821	75	334	26
300	SCHERING-PLOUGH CORP COM	06/29/00	11/07/00	15,468	05	14,940	39	527	66
200	SCHERING-PLOUGH CORP COM	06/29/00	01/19/01	10,465	37	9,960	26	505	11
900	SCHERING-PLOUGH CORP COM	06/29/00	01/19/01	47,094	16	44,895	42	2,198	74
900	SCHERING-PLOUGH CORP COM	07/07/00	01/19/01	47,094	16	44,586	18	2,507	98
500	SCHERING-PLOUGH CORP COM	07/10/00	01/19/01	26,163	42	25,168	40	995	02
800	SCHERING-PLOUGH CORP COM	07/10/00	01/25/01	42,790	57	40,269	44	2,521	13
400	SCHERING-PLOUGH CORP COM	10/19/00	01/25/01	21,395	28	19,962	00	1,433	28
100	SCHERING-PLOUGH CORP COM	11/02/00	01/25/01	5,348	82	5,078	00	270	82
100	SCHERING-PLOUGH CORP COM	12/06/00	01/25/01	5,348	82	5,378	00	(29)	18
400	SCHERING-PLOUGH CORP COM	01/05/01	01/25/01	21,395	29	21,049	00	346	29
900	SCHERING-PLOUGH CORP COM	02/01/01	05/02/01	34,540	84	46,310	76	(11,769)	92
100	SCHERING-PLOUGH CORP COM	02/02/01	05/02/01	3,837	87	5,213	18	(1,375)	31
1,700	SCHERING-PLOUGH CORP COM	02/02/01	05/04/01	64,784	16	88,624	06	(23,839)	90
500	SCHERING-PLOUGH CORP COM	02/05/01	05/04/01	19,054	16	25,790	90	(6,736)	74
600	SCHERING-PLOUGH CORP COM	02/05/01	05/17/01	24,443	18	30,949	08	(6,505)	90
900	SCHERING-PLOUGH CORP COM	02/16/01	05/17/01	36,664	77	37,323	00	(658)	23
800	SCHERING-PLOUGH CORP COM	03/01/01	05/17/01	32,590	91	30,766	08	1,824	83
1,000	SCHAB CHARLES CORP NEW	04/14/00	10/10/00	28,969	03	28,594	93	374	10
300	SCHAB CHARLES CORP NEW	04/14/00	10/12/00	8,184	47	8,578	48	(394)	01
900	SCHAB CHARLES CORP NEW	04/14/00	10/16/00	27,390	82	25,735	44	1,655	38
900	SCHAB CHARLES CORP NEW	04/14/00	12/01/00	25,145	16	25,735	44	(590)	28
1,500	SCHAB CHARLES CORP NEW	04/14/00	01/11/01	43,880	58	42,892	41	988	17
100	SCHAB CHARLES CORP NEW	04/14/00	01/12/01	2,921	95	2,859	49	62	46
1,800	SCHAB CHARLES CORP NEW	05/05/00	01/12/01	52,595	14	52,402	68	192	46
100	SCHAB CHARLES CORP NEW	06/15/00	01/12/01	2,921	95	3,178	00	(256)	05
400	SCHAB CHARLES CORP NEW	10/19/00	01/12/01	11,687	80	12,087	00	(399)	20
100	SCHAB CHARLES CORP NEW	11/02/00	01/12/01	2,921	95	3,559	25	(637)	30



SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

100 00	SCHWAB CHARLES CORP NEW	12/06/00	01/12/01	2,921 95	3,078 00	(156 05) ST
400 00	SCHWAB CHARLES CORP NEW	01/05/01	01/12/01	11,687 83	12,024 00	(336 17) ST
200 00	SEACRAM LTD COM	06/14/00	10/10/00	11,656 11	12,062 00	(405 89) ST
100 00	SEACRAM LTD COM	06/14/00	10/12/00	5,321 82	6,031 00	(709 18) ST
100 00	SEACRAM LTD COM	06/14/00	10/16/00	5,565 56	6,031 00	(465 44) ST
100 00	SEARS ROEBUCK & COMPANY	NO LOTS		860 24	0 00	860 24 ST
100 00	SEPARACOR INC	03/02/01	03/15/01	3,821 02	4,549 54	(728 52) ST
500 00	SEPARACOR INC	03/02/01	04/12/01	19,999 33	22,747 70	(2,748 37) ST
200 00	SEPARACOR INC	03/02/01	04/16/01	7,999 73	9,099 08	(1,099 35) ST
200 00	SEPARACOR INC	03/02/01	04/17/01	7,982 49	9,099 08	(1,116 59) ST
400 00	SEPARACOR INC	03/05/01	04/17/01	15,964 98	18,180 62	(2,180 62) ST
200 00	SEPARACOR INC	03/05/01	04/18/01	8,199 72	9,072 80	(873 08) ST
600 00	SEPARACOR INC	03/05/01	04/19/01	27,566 08	27,218 40	347 68 ST
100 00	SEPARACOR INC	03/05/01	05/10/01	3,051 90	4,536 40	(1,484 50) ST
900 00	SEPARACOR INC	03/07/01	05/10/01	27,467 08	38,398 23	(10,931 15) ST
200 00	SEPARACOR INC	03/07/01	05/10/01	27,467 08	38,398 23	(10,931 15) ST
200 00	SEPARACOR INC	05/11/01	05/11/01	6,150 79	8,532 94	(2,382 15) ST
200 00	SEPARACOR INC	05/11/01	05/11/01	6,150 79	8,122 32	(1,971 53) ST
400 00	SEPARACOR INC	05/16/01	05/16/01	11,969 60	16,244 64	(4,275 04) ST
500 00	SEPARACOR INC	05/16/01	05/16/01	14,962 00	13,655 00	1,307 00 ST
200 00	SEPARACOR INC	04/24/01	04/24/01	6,019 97	5,462 00	557 97 ST
400 00	SEBEL SYS INC	07/13/00	09/06/00	74,042 85	71,180 04	2,860 81 ST
400 00	SEBEL SYS INC	08/23/00	10/10/00	37,757 58	31,646 78	6,110 80 ST
200 00	SEBEL SYS INC	09/13/00	10/10/00	18,878 79	18,857 50	21 29 ST
300 00	SEBEL SYS INC	09/13/00	01/29/01	22,349 94	28,286 25	(5,936 31) ST
600 00	SEBEL SYS INC	09/14/00	01/29/01	44,699 88	58,204 14	(13,504 26) ST
200 00	SEBEL SYS INC	09/14/00	05/02/01	9,316 89	19,401 38	(10,084 49) ST
300 00	SEBEL SYS INC	09/22/00	05/02/01	13,975 33	31,202 22	(17,226 89) ST
100 00	SLM HLDG CORP COM	05/25/00	07/07/00	3,847 00	3,211 03	635 97 ST
300 00	SLM HLDG CORP COM	05/26/00	07/07/00	11,541 00	9,681 90	1,859 10 ST
100 00	SLM HLDG CORP COM	05/26/00	07/10/00	3,843 96	3,227 30	616 66 ST
400 00	SLM HLDG CORP COM	05/26/00	07/10/00	15,375 84	12,929 96	2,445 88 ST
300 00	SLM HLDG CORP COM	05/30/00	07/10/00	11,531 88	10,000 65	1,531 23 ST
200 00	SLM HLDG CORP COM	06/01/00	07/10/00	7,687 92	6,855 86	832 06 ST
400 00	SLM HLDG CORP COM	06/02/00	07/10/00	15,375 84	14,713 04	662 80 ST
500 00	SLM HLDG CORP COM	06/02/00	07/11/00	19,372 35	18,391 30	981 05 ST
900 00	SLM HLDG CORP COM	06/05/00	07/11/00	34,870 23	32,573 88	2,296 35 ST
100 00	SLM HLDG CORP COM	06/06/00	07/11/00	3,874 47	3,585 38	289 09 ST
700 00	SLM HLDG CORP COM	06/06/00	07/12/00	26,970 16	25,097 66	1,872 50 ST

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

200 00	SLM HLDG CORP COM	06/06/00	07/12/00	7,705 76	7,705 76	7,170 76	535 00	ST
400 00	SMITH INTERNATIONAL INC COM	12/20/99	08/02/00	30,915 97	30,915 97	17,815 68	13,100 29	ST
300 00	SMITH INTERNATIONAL INC COM	01/05/00	08/02/00	23,186 97	23,186 97	14,036 97	9,150 00	ST
600 00	SMITH INTERNATIONAL INC COM	01/05/00	08/04/00	45,670 05	45,670 05	28,073 94	17,596 11	ST
900 00	SMITH INTERNATIONAL INC COM	01/05/00	08/07/00	69,211 20	69,211 20	42,110 91	27,100 29	ST
400 00	SMITH INTERNATIONAL INC COM	03/16/00	08/08/00	31,556 18	31,556 18	25,474 00	6,082 18	ST
600 00	SMITH INTERNATIONAL INC COM	06/14/00	08/08/00	47,334 27	47,334 27	43,147 14	4,187 13	ST
400 00	SMITH INTERNATIONAL INC COM	06/14/00	08/09/00	32,547 47	32,547 47	28,764 76	3,782 71	ST
100 00	SMITH INTERNATIONAL INC COM	06/21/00	08/09/00	8,136 87	8,136 87	7,202 38	934 49	ST
300 00	SMITH INTERNATIONAL INC COM	06/21/00	08/10/00	23,874 22	23,874 22	21,607 14	2,267 08	ST
200 00	SMITH INTERNATIONAL INC COM	06/21/00	08/11/00	15,748 77	15,748 77	14,404 76	1,344 01	ST
300 00	SOLECTRON CORP	09/14/00	10/10/00	12,384 33	12,384 33	14,355 54	(1,971 21)	ST
1,200 00	SOLECTRON CORP	09/14/00	03/15/01	26,414 96	26,414 96	57,422 16	(31,007 20)	ST
300 00	SOLECTRON CORP	10/16/00	03/15/01	6,603 73	6,603 73	13,227 75	(6,624 02)	ST
100 00	SOLECTRON CORP	10/19/00	03/15/01	2,201 24	2,201 24	4,609 25	(2,408 01)	ST
100 00	SOLECTRON CORP	12/06/00	03/15/01	2,201 24	2,201 24	2,988 00	(786 76)	ST
200 00	SOLECTRON CORP	01/05/01	03/15/01	4,402 51	4,402 51	6,842 00	(2,439 49)	ST
15,000 00	SOUTHERN CALIF EDISON CO	11/03/00	11/07/00	15,003 75	15,003 75	14,977 65	26 10	ST
20,000 00	SOUTHERN CALIF EDISON CO	11/03/00	11/15/00	20,040 00	20,040 00	19,970 20	69 80	ST
20,000 00	SOUTHERN CALIF EDISON CO	11/03/00	11/28/00	20,069 60	20,069 60	19,970 20	99 40	ST
25,000 00	SPRINT CAP CORP	01/18/01	04/20/01	24,800 50	24,800 50	24,839 25	(38 75)	ST
10,000 00	SPRINT CAP CORP	01/18/01	05/02/01	10,130 80	10,130 80	9,935 70	195 10	ST
15,000 00	SPRINT CAP CORP	01/30/01	05/02/01	15,196 20	15,196 20	15,043 95	152 25	ST
15,000 00	SPRINT CAP CORP	01/30/01	05/17/01	14,925 45	14,925 45	15,043 95	(118 50)	ST
100 00	SPRINT CORP	06/15/00	03/26/01	2,157 71	2,157 71	6,065 50	(3,907 79)	ST
300 00	SPRINT CORP	10/19/00	03/26/01	6,473 15	6,473 15	7,190 25	(717 10)	ST
100 00	SPRINT CORP	11/02/00	03/26/01	2,157 71	2,157 71	2,303 00	(145 29)	ST
100 00	SPRINT CORP	12/06/00	03/26/01	2,157 71	2,157 71	2,384 25	(226 54)	ST
300 00	SPRINT CORP	01/05/01	03/26/01	6,473 15	6,473 15	7,818 00	(1,344 85)	ST
500 00	SPRINT CORP	03/19/01	03/26/01	10,788 62	10,788 62	10,850 00	(61 38)	ST
400 00	ST PAUL COS INC VTG	09/28/00	10/10/00	18,087 39	18,087 39	20,074 00	(1,986 61)	ST
500 00	ST PAUL COS INC VTG	09/28/00	01/03/01	25,733 39	25,733 39	25,092 50	640 89	ST
800 00	ST PAUL COS INC VTG	09/28/00	01/04/01	38,840 86	38,840 86	40,148 00	(1,307 14)	ST
800 00	ST PAUL COS INC VTG	10/16/00	01/04/01	38,840 86	38,840 86	36,989 52	1,851 34	ST
100 00	ST PAUL COS INC VTG	10/16/00	01/30/01	4,779 84	4,779 84	4,623 69	156 15	ST
700 00	ST PAUL COS INC VTG	10/16/00	05/02/01	31,512 94	31,512 94	32,365 83	(852 89)	ST
700 00	ST PAUL COS INC VTG	10/16/00	05/15/01	32,933 55	32,933 55	32,365 83	567 72	ST
600 00	STARWOOD HOTELS & RESORTS WORLDWIDE INC	06/08/01	06/18/01	21,900 71	21,900 71	21,566 82	333 89	ST
300 00	STARWOOD HOTELS & RESORTS WORLDWIDE INC	06/11/01	06/18/01	10,950 35	10,950 35	10,789 41	160 94	ST



000079

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000080

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

800 00	STARWOOD HOTELS & RESORTS WORLDWIDE INC	06/11/01	06/19/01	28,856 15	28,771 76	84 39 ST
700 00	STARWOOD HOTELS & RESORTS WORLDWIDE INC	06/12/01	06/19/01	25,249 14	24,683 19	565 95 ST
300 00	STATE ST CORP COM	10/25/00	03/15/01	27,475 72	35,633 13	(8,157 41) ST
300 00	STATE ST CORP COM	10/26/00	03/15/01	27,475 72	35,630 73	(8,155 01) ST
400 00	STATE ST CORP COM	12/21/00	03/15/01	36,634 29	49,143 40	(12,509 11) ST
100 00	STATE ST CORP COM	01/05/01	03/15/01	9,158 58	11,804 00	(2,645 42) ST
95,000 00	STATE STR CORP	06/15/00	12/14/00	100,394 10	94,811 90	5,582 20 ST
25,000 00	STORA ENSO CORP	05/17/01	05/17/01	25,175 75	24,870 25	305 50 ST
1,100 00	SUN MICROSYSTEMS INC COM	01/04/00	10/10/00	115,944 38	81,163 39	34,780 99 ST
100 00	SUN MICROSYSTEMS INC COM	01/05/00	10/10/00	10,540 39	6,776 79	3,763 60 ST
200 00	SUN MICROSYSTEMS INC COM	01/05/00	10/12/00	20,380 82	13,553 58	6,827 24 ST
1,100 00	SUN MICROSYSTEMS INC COM	01/05/00	10/16/00	127,219 00	74,544 69	52,674 31 ST
100 00	SUN MICROSYSTEMS INC COM	01/05/00	11/15/00	9,395 09	6,776 79	2,618 30 ST
1,000 00	SUN MICROSYSTEMS INC COM	02/01/00	11/15/00	93,950 86	78,815 50	15,135 36 ST
1,200 00	SUN MICROSYSTEMS INC COM	03/16/00	12/07/00	51,750 31	54,334 50	(2,584 19) ST
500 00	SUN MICROSYSTEMS INC COM	06/02/00	12/07/00	21,562 62	21,779 03	(216 41) ST
700 00	SUN MICROSYSTEMS INC COM	06/02/00	12/08/00	27,185 55	30,490 63	(3,305 08) ST
100 00	SUN MICROSYSTEMS INC COM	10/02/00	12/08/00	3,883 65	5,700 09	(1,816 44) ST
200 00	SUN MICROSYSTEMS INC COM	10/02/00	11/30/01	6,406 28	11,400 18	(4,993 90) ST
2,300 00	SUN MICROSYSTEMS INC COM	10/02/00	03/14/01	43,067 67	131,102 07	(88,034 40) ST
200 00	SUN MICROSYSTEMS INC COM	10/04/00	03/14/01	3,745 01	10,384 83	(6,639 82) ST
600 00	SUN MICROSYSTEMS INC COM	10/04/00	05/02/01	11,759 60	31,154 49	(19,394 89) ST
500 00	SYCAMORE NETWORKS INC	10/16/00	10/27/00	33,068 24	45,165 45	(12,097 21) ST
400 00	SYCAMORE NETWORKS INC	10/16/00	10/31/00	25,308 67	36,132 36	(10,823 69) ST
200 00	SYCAMORE NETWORKS INC	10/17/00	10/31/00	12,654 33	16,491 94	(3,837 61) ST
200 00	SYCAMORE NETWORKS INC	10/17/00	11/30/00	8,395 28	16,491 94	(8,096 66) ST
100 00	SYCAMORE NETWORKS INC	10/19/00	11/30/00	4,197 64	7,346 75	(3,149 11) ST
300 00	SYCAMORE NETWORKS INC	10/20/00	11/30/00	12,592 92	24,592 23	(11,999 31) ST
100 00	SYCAMORE NETWORKS INC	10/24/00	11/30/00	4,197 64	8,259 38	(4,061 74) ST
1,800 00	TARGET CORP	08/15/00	09/28/00	45,408 70	48,708 00	(3,299 30) ST
900 00	TARGET CORP	08/16/00	09/28/00	22,704 34	23,454 00	(749 66) ST
900 00	TARGET CORP	08/17/00	09/28/00	22,704 34	23,341 50	(637 16) ST
400 00	TARGET CORP	08/21/00	09/28/00	10,090 84	10,236 52	(145 68) ST
40,000 00	TENET HEALTHCARE CORP	05/24/00	07/18/00	36,827 20	39,984 80	(3,157 60) ST
35,000 00	TENET HEALTHCARE CORP	05/24/00	09/19/00	33,206 25	34,986 70	(1,780 45) ST
25,000 00	TENET HEALTHCARE CORP	05/24/00	10/20/00	23,718 75	24,990 50	(1,271 75) ST
40,000 00	TENET HEALTHCARE CORP	05/24/00	10/25/00	38,040 80	39,984 80	(1,944 00) ST
900 00	TENET HEALTHCARE CORP COM	01/03/00	07/05/00	25,595 14	21,576 51	4,018 63 ST
2,100 00	TENET HEALTHCARE CORP COM	01/03/00	08/14/00	67,634 12	50,345 19	17,288 93 ST

SHARES	OR FACE	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET	PROCEEDS	COST	GAIN-OR TERM	(LOSS)
900	00	TENET HEALTHCARE CORP COM	01/04/00	08/14/00	28,986	05	28,334	41	7,651	64	ST
800	00	TENET HEALTHCARE CORP COM	03/10/00	10/10/00	30,774	97	16,235	36	14,539	61	ST
1,100	00	TENET HEALTHCARE CORP COM	03/10/00	10/12/00	41,215	62	22,323	62	18,892	00	ST
600	00	TENET HEALTHCARE CORP COM	03/10/00	10/16/00	23,606	21	12,176	52	11,429	69	ST
600	00	TENET HEALTHCARE CORP COM	03/10/00	11/02/00	22,088	26	12,176	52	9,911	74	ST
300	00	TENET HEALTHCARE CORP COM	03/10/00	11/06/00	11,122	09	6,088	26	5,033	83	ST
100	00	TENET HEALTHCARE CORP COM	03/10/00	01/04/01	3,943	65	2,029	42	1,914	23	ST
100	00	TENET HEALTHCARE CORP COM	03/13/00	01/04/01	19,718	23	10,071	70	9,646	51	ST
100	00	TENET HEALTHCARE CORP COM	03/14/00	01/04/01	3,943	64	2,002	63	1,941	01	ST
500	00	TENET HEALTHCARE CORP COM	03/13/00	01/04/01	19,718	23	10,071	70	9,646	53	ST
100	00	TENET HEALTHCARE CORP COM	06/15/00	05/16/01	4,475	24	2,640	50	1,834	74	ST
300	00	TENET HEALTHCARE CORP COM	10/19/00	05/16/01	13,425	72	11,615	25	1,810	47	ST
100	00	TENET HEALTHCARE CORP COM	11/02/00	05/16/01	4,475	24	3,740	50	734	74	ST
100	00	TENET HEALTHCARE CORP COM	12/06/00	05/16/01	4,475	24	4,071	75	403	49	ST
200	00	TENET HEALTHCARE CORP COM	03/19/01	05/16/01	8,950	48	7,980	00	970	48	ST
500	00	TERADYNE INC	04/24/01	05/02/01	18,944	36	18,243	55	700	81	ST
100	00	TEXACO INC COM	05/10/00	09/12/00	5,360	32	5,238	96	121	36	ST
400	00	TEXACO INC COM	05/10/00	09/12/00	21,480	44	20,955	84	524	60	ST
1,900	00	TEXACO INC COM	05/11/00	09/12/00	102,032	09	104,125	70	(2,093)	61	ST
200	00	TEXACO INC COM	05/11/00	10/10/00	10,956	13	10,960	60	(4)	47	ST
400	00	TEXACO INC COM	05/12/00	10/10/00	21,912	26	22,823	16	(910)	90	ST
200	00	TEXACO INC COM	05/12/00	10/12/00	11,531	11	11,411	58	119	53	ST
600	00	TEXACO INC COM	05/12/00	10/16/00	34,105	86	34,234	74	(128)	88	ST
800	00	TEXACO INC COM	05/12/00	05/02/01	45,790	13	45,646	32	10,143	81	ST
100	00	TEXACO INC COM	05/12/00	05/02/01	6,970	00	5,705	79	1,264	21	ST
1,400	00	TEXACO INC COM	05/31/00	05/02/01	97,579	96	81,358	90	16,221	06	ST
300	00	TEXACO INC COM	10/19/00	06/21/01	20,835	71	17,671	50	3,164	21	ST
100	00	TEXACO INC COM	11/02/00	06/21/01	6,945	23	5,865	50	1,079	73	ST
100	00	TEXACO INC COM	12/06/00	06/21/01	6,945	23	5,809	25	1,135	98	ST
300	00	TEXACO INC COM	01/05/01	06/27/01	20,452	45	17,849	25	2,603	20	ST
700	00	TEXACO INC COM	01/25/01	06/27/01	47,722	37	42,917	00	4,805	37	ST
1,300	00	TEXACO INC COM	01/26/01	06/27/01	6,817	48	6,123	82	693	66	ST
300	00	TEXACO INC COM	01/26/01	06/29/01	85,406	63	79,609	66	5,796	97	ST
800	00	TEXAS INSTRUMENTS INC	02/01/00	08/10/00	47,782	48	44,161	96	3,620	52	ST
500	00	TEXAS INSTRUMENTS INC	02/01/00	08/14/00	29,831	50	27,601	22	2,230	27	ST
400	00	TEXAS INSTRUMENTS INC	03/09/00	08/21/00	26,504	79	34,957	14	(8,452)	35	ST
600	00	TEXAS INSTRUMENTS INC	03/09/00	09/20/00	36,317	63	52,435	71	(16,118)	08	ST
700	00	TEXAS INSTRUMENTS INC	03/13/00	09/20/00	42,370	56	62,227	48	(19,856)	92	ST

REPORTING CURRENCY: US DOLLAR (CONTINUED)

SHARES	OR FACE	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET	PROCEEDS	COST	GAIN-OR TERM	(LOSS)
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SCHEDULE G/L



000061

JOSIAH MACY JR FOUNDATION
 JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001



SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

100 00	TEXAS INSTRUMENTS INC	03/13/00	10/10/00	4,309 35	8,889 64	(4,580 29) ST
200 00	TEXAS INSTRUMENTS INC	03/15/00	10/10/00	8,618 70	15,492 79	(6,874 09) ST
100 00	TEXAS INSTRUMENTS INC	03/15/00	10/12/00	4,028 11	7,746 40	(3,718 29) ST
200 00	TEXAS INSTRUMENTS INC	03/15/00	10/16/00	8,931 20	15,492 79	(6,561 59) ST
700 00	TEXAS INSTRUMENTS INC	03/15/00	12/06/00	32,173 58	54,224 76	(22,051 18) ST
100.00	TEXAS INSTRUMENTS INC	04/07/00	12/06/00	4,596 22	8,194 36	(3,598 14) ST
500 00	TEXAS INSTRUMENTS INC	04/07/00	01/24/01	21,866 17	40,971 77	(19,105 60) ST
100 00	TEXAS INSTRUMENTS INC	06/15/00	01/24/01	4,373 23	7,871 75	(3,498 52) ST
100 00	TEXAS INSTRUMENTS INC	10/19/00	01/24/01	4,373 23	4,371 75	1 48 ST
100 00	TEXAS INSTRUMENTS INC	11/21/00	01/24/01	4,373 23	4,251 71	121 52 ST
1,000 00	TEXAS INSTRUMENTS INC	11/21/00	01/31/01	43,954 83	42,517 10	1,437 73 ST
600 00	TEXAS INSTRUMENTS INC	11/21/00	02/22/01	19,750 14	25,510 26	(5,760 12) ST
100 00	TEXAS INSTRUMENTS INC	12/06/00	02/22/01	3,291 69	4,696 75	(1,405 06) ST
5,300 00	TEXAS INSTRUMENTS INC	01/04/01	02/22/01	174,459 57	97,341 92	(97,341 92) ST
1,000 00	TEXAS INSTRUMENTS INC	01/04/01	02/27/01	30,424 38	51,283 30	(20,858 92) ST
300 00	TEXAS INSTRUMENTS INC	01/05/01	02/27/01	9,127 31	14,211 75	(5,084 44) ST
500 00	TEXAS INSTRUMENTS INC	01/05/01	03/12/01	15,601 13	23,686 25	(8,085 12) ST
600 00	TEXAS INSTRUMENTS INC	01/08/01	03/12/01	18,721 35	28,164 36	(9,443 01) ST
200 00	TEXAS INSTRUMENTS INC	01/08/01	03/13/01	6,411 78	9,388 12	(2,976 34) ST
600 00	TEXAS INSTRUMENTS INC	09/27/00	10/10/00	26,381 12	27,036 00	(654 88) ST
200 00	TEXAS INSTRUMENTS INC	09/27/00	10/12/00	9,493 68	9,012 00	481 68 ST
500 00	TEXAS INSTRUMENTS INC	09/27/00	10/16/00	22,515 49	22,530 00	(14 51) ST
800 00	TEXAS INSTRUMENTS INC	09/27/00	11/30/00	32,602 99	36,048 00	(3,445 01) ST
400 00	TEXAS INSTRUMENTS INC	09/28/00	11/30/00	16,301 49	17,864 60	(1,563 11) ST
200 00	TEXAS INSTRUMENTS INC	09/28/00	05/02/01	8,823 70	8,932 30	(108 60) ST
400 00	TEXAS INSTRUMENTS INC	09/28/00	05/02/01	17,647 40	17,124 00	(4,701 86) ST
300 00	TEXAS INSTRUMENTS INC	09/28/00	05/02/01	13,263 91	13,593 00	(329 09) ST
500 00	TEXAS INSTRUMENTS INC	09/29/00	05/02/01	22,106 51	22,757 20	(650 69) ST
200 00	TEXAS INSTRUMENTS INC	10/19/00	05/02/01	8,842 60	9,531 00	(688 40) ST
100 00	TEXAS INSTRUMENTS INC	12/06/00	05/02/01	4,421 30	4,340 50	80 80 ST
200 00	TEXAS INSTRUMENTS INC	01/05/01	05/02/01	8,842 60	8,549 50	293 10 ST
100 00	TEXAS INSTRUMENTS INC	03/16/01	05/02/01	4,421 30	4,983 62	(562 32) ST
300 00	TEXAS INSTRUMENTS INC	03/19/01	05/02/01	13,263 90	14,856 00	(1,592 10) ST
200 00	TEXAS INSTRUMENTS INC	03/20/01	06/20/01	8,726 10	10,027 96	(1,301 86) ST
400 00	TEXAS INSTRUMENTS INC	03/20/01	06/21/01	16,391 13	20,055 92	(3,664 79) ST
300 00	TEXAS INSTRUMENTS INC	03/20/01	06/22/01	12,120 28	15,041 94	(2,921 66) ST
200 00	TEXAS INSTRUMENTS INC	03/20/01	06/26/01	8,130 76	10,027 96	(1,897 20) ST
200 00	TEXAS INSTRUMENTS INC	03/20/01	06/28/01	7,529 59	10,027 96	(2,498 37) ST
400 00	TEXAS INSTRUMENTS INC	03/30/01	06/28/01	15,059 17	18,121 88	(3,062 71) ST

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET	PROCEEDS	COST	GAIN OR (LOSS)	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

100	TIME WARNER INC COM	12/06/99	10/10/00	8,490	96	8,490	96	6,240	50	ST
200	TITAN CORP COM	06/13/00	07/05/00	7,990	21	7,990	21	7,872	74	ST
1,700	TITAN CORP COM	06/14/00	07/05/00	67,916	80	67,916	80	69,495	15	ST
100	TITAN CORP COM	06/14/00	08/01/00	2,905	55	2,905	55	4,087	95	ST
900	TITAN CORP COM	06/15/00	08/01/00	26,149	97	26,149	97	36,141	99	ST
300	TITAN CORP COM	06/15/00	08/01/00	8,716	65	8,716	65	12,137	25	ST
300	TITAN CORP COM	06/26/00	08/01/00	8,716	65	8,716	65	12,182	79	ST
200	TITAN CORP COM	06/26/00	08/01/00	5,811	10	5,811	10	8,185	70	ST
500	TITAN CORP COM	06/27/00	08/01/00	14,527	76	14,527	76	21,192	30	ST
600	TITAN CORP COM	07/12/00	08/01/00	17,433	31	17,433	31	21,486	00	ST
1,800	TITAN CORP COM	07/12/00	08/01/00	52,299	95	52,299	95	65,808	00	ST
100	TITAN CORP COM	07/13/00	08/01/00	2,905	55	2,905	55	3,773	88	ST
900	TITAN CORP COM	07/13/00	08/01/00	26,150	02	26,150	02	33,498	45	ST
50	TRANSOCEAN SEDCO FOREX INC	09/27/00	01/30/01	2,102	92	2,102	92	2,748	49	ST
50	TRANSOCEAN SEDCO FOREX INC	09/27/00	05/02/01	2,531	92	2,531	92	2,748	49	ST
450	TRANSOCEAN SEDCO FOREX INC	09/28/00	05/02/01	22,787	23	22,787	23	24,483	42	ST
500	TRANSOCEAN SEDCO FOREX INC	10/19/00	06/18/01	25,171	15	25,171	15	28,592	50	ST
100	TRANSOCEAN SEDCO FOREX INC	11/02/00	06/18/01	5,034	23	5,034	23	5,118	50	ST
100	TRANSOCEAN SEDCO FOREX INC	01/05/01	06/18/01	5,034	23	5,034	23	4,237	00	ST
50	TRANSOCEAN SEDCO FOREX INC	02/05/01	06/18/01	2,517	11	2,517	11	2,399	82	ST
1,050	TRANSOCEAN SEDCO FOREX INC	02/05/01	06/19/01	52,489	64	52,489	64	50,096	11	ST
250	TRANSOCEAN SEDCO FOREX INC	02/06/01	06/19/01	12,497	53	12,497	53	12,170	28	ST
750	TRANSOCEAN SEDCO FOREX INC	02/06/01	06/21/01	34,452	05	34,452	05	36,510	80	ST
350	TRANSOCEAN SEDCO FOREX INC	03/19/01	06/21/01	16,077	62	16,077	62	16,446	50	ST
50	TRANSOCEAN SEDCO FOREX INC	03/19/01	06/27/01	2,162	54	2,162	54	2,349	50	ST
550	TRANSOCEAN SEDCO FOREX INC	04/04/01	06/27/01	23,787	91	23,787	91	23,690	81	ST
350	TRANSOCEAN SEDCO FOREX INC	04/04/01	06/28/01	14,453	22	14,453	22	15,075	97	ST
350	TRANSOCEAN SEDCO FOREX INC	05/15/01	06/28/01	14,453	21	14,453	21	18,221	00	ST
40,000	TRM INC	05/23/00	08/14/00	41,428	00	41,428	00	39,719	60	ST
20,000	TRM INC	05/23/00	08/15/00	20,682	20	20,682	20	19,859	80	ST
20,000	TRM INC	05/23/00	08/16/00	20,649	00	20,649	00	19,859	80	ST
45,000	TRM INC	05/23/00	08/24/00	46,780	20	46,780	20	44,684	55	ST
75,000	TYCO INTL GROUP SA	02/15/01	03/20/01	76,293	75	76,293	75	74,840	25	ST
10,000	TYCO INTL GRP SA	01/03/01	04/23/01	9,223	30	9,223	30	9,369	50	ST
1,500	TYCO INTL LTD COM	02/17/00	07/14/00	81,416	83	81,416	83	58,730	55	ST
400	TYCO INTL LTD COM	03/03/00	07/14/00	21,711	15	21,711	15	21,274	56	ST
2,700	TYCO INTL LTD COM	03/03/00	07/19/00	142,247	99	142,247	99	143,603	31	ST
400	TYCO INTL LTD COM	03/03/00	08/07/00	21,575	56	21,575	56	21,274	56	ST

2,250	46	ST	2,250	46	ST
117	47	ST	117	47	ST
1,578	35	ST	1,578	35	ST
1,182	40	ST	1,182	40	ST
10,141	99	ST	10,141	99	ST
3,420	60	ST	3,420	60	ST
3,466	14	ST	3,466	14	ST
8,185	70	ST	8,185	70	ST
2,374	60	ST	2,374	60	ST
6,664	54	ST	6,664	54	ST
21,192	30	ST	21,192	30	ST
21,486	00	ST	21,486	00	ST
4,052	69	ST	4,052	69	ST
13,508	05	ST	13,508	05	ST
868	33	ST	868	33	ST
7,348	43	ST	7,348	43	ST
645	57	ST	645	57	ST
2,748	49	ST	2,748	49	ST
2,720	38	ST	2,720	38	ST
1,596	19	ST	1,596	19	ST
3,421	35	ST	3,421	35	ST
84	27	ST	84	27	ST
797	23	ST	797	23	ST
117	29	ST	117	29	ST
2,093	53	ST	2,093	53	ST
327	25	ST	327	25	ST
2,058	77	ST	2,058	77	ST
368	88	ST	368	88	ST
186	96	ST	186	96	ST
97	10	ST	97	10	ST
622	75	ST	622	75	ST
3,767	79	ST	3,767	79	ST
1,708	40	ST	1,708	40	ST
822	40	ST	822	40	ST
2,892	20	ST	2,892	20	ST
2,095	65	ST	2,095	65	ST
1,453	50	ST	1,453	50	ST
146	20	ST	146	20	ST
58,730	55	ST	58,730	55	ST
22,686	28	ST	22,686	28	ST
436	59	ST	436	59	ST
1,355	32	ST	1,355	32	ST
301	00	ST	301	00	ST



SCHEDULE G/L

JOSIAH MACY JR FOUNDATION
 JOSIAH MACY JR FDN-MILLER ANDERSON SHER
 ACCOUNT NUMBER 000226305
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

1,300	TYCO INTL LTD COM	08/07/00	08/07/00	70,120	56	19,233	23
600	TYCO INTL LTD COM	03/07/00	08/07/00	32,363	33	8,549	99
1,800	TYCO INTL LTD COM	05/22/00	10/10/00	97,255	52	13,948	73
800	TYCO INTL LTD COM	05/23/00	10/10/00	43,224	55	8,533	67
900	TYCO INTL LTD COM	05/23/00	10/20/00	43,178	30	4,151	06
1,300	TYCO INTL LTD COM	05/23/00	10/27/00	71,419	61	15,046	93
200	TYCO INTL LTD COM	05/23/00	12/20/00	9,987	67	1,314	95
200	TYCO INTL LTD COM	06/12/00	12/20/00	9,987	66	875	66
1,600	TYCO INTL LTD COM	06/12/00	01/04/01	91,212	15	18,316	15
200	TYCO INTL LTD COM	06/12/00	01/30/01	12,397	58	3,285	58
500	TYCO INTL LTD COM	06/12/00	05/02/01	26,109	13	3,329	13
700	TYCO INTL LTD COM	06/14/00	05/02/01	36,552	78	3,330	57
2,100	TYCOM LTD COM STK USD0 25	07/26/00	09/15/00	82,821	23	15,621	23
30,000	UBS PFD EDG 8 622 PERP BDO10CT10	10/02/00	12/05/00	30,629	40	629	40
40,000	UBS PFD EDG 8 622 PERP BDO10CT10	10/02/00	10/02/00	42,924	40	924	40
30,000	UBS PFD EDG 8 622 PERP BDO10CT10	10/12/00	01/25/01	32,309	10	2,309	10
25,000	UBS PFD EDG 8 622 PERP BDO10CT10	10/12/00	01/25/01	26,924	25	1,813	25
100,000	UNICREDITO ITALIANO CAP TR	09/28/00	03/07/01	108,372	00	8,424	00
115,000	UNILEVER CAP CORP	10/19/00	11/02/00	114,563	60	593	40
100	UNILEVER NV NY SHARE F NEW	11/09/00	01/30/01	5,571	81	5,648	46
400	UNILEVER NV NY SHARE F NEW	11/09/00	05/02/01	22,787	24	193	40
100	UNION PACIFIC CORP	01/17/01	01/30/01	5,037	83	5,234	84
600	UNION PACIFIC CORP	01/17/01	02/15/01	32,260	26	851	01
300	UNION PACIFIC CORP	01/17/01	02/15/01	16,130	13	514	74
1,200	UNION PACIFIC CORP	01/18/01	02/15/01	64,520	52	1,448	52
100	UNION PACIFIC CORP	01/19/01	02/15/01	5,376	72	190	24
1,300	UNION PACIFIC CORP	01/19/01	02/20/01	70,275	26	2,851	02
105,000	UNION PACIFIC CORP	03/21/00	01/29/01	112,218	75	15	75
500	UNION PACIFIC CORP	12/14/00	12/14/00	29,325	57	67	27
900	UNION PACIFIC CORP	08/23/00	10/10/00	64,602	09	707	47
200	UNION PACIFIC CORP	08/23/00	10/12/00	13,668	54	12,630	80
800	UNION PACIFIC CORP	08/23/00	10/16/00	57,224	09	6,700	89
100	UNION PACIFIC CORP	08/23/00	10/16/00	7,153	01	882	27
900	UNION PACIFIC CORP	08/23/00	10/23/00	57,144	13	56,436	66
700	UNION PACIFIC CORP	08/24/00	10/23/00	44,445	43	45,097	99
200	UNION PACIFIC CORP	08/24/00	10/24/00	12,777	17	12,885	14
100	UNION PACIFIC CORP	08/24/00	01/30/01	7,361	75	6,442	57
100	UNION PACIFIC CORP	08/24/00	05/02/01	7,771	74	6,442	57
400	UNION PACIFIC CORP	09/06/00	05/02/01	31,086	96	25,579	68



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SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

30,000	UNITED TECHNOLOGIES CORP	11/09/00	03/20/01	32,557 80	29,854 20	2,703 60	ST
300	US BANCORP DEL	12/20/00	04/20/01	6,563 78	6,927 63	(363 85)	ST
3	100 US BANCORP DEL	12/20/00	04/20/01	67,143 75	71,585 51	(4,441 76)	ST
600	US BANCORP DEL	12/20/00	04/24/01	12,818 39	13,855 26	(1,036 87)	ST
600	US BANCORP DEL	12/21/00	04/24/01	12,818 38	14,257 14	(1,438 76)	ST
900	US BANCORP DEL	12/21/00	04/30/01	19,362 85	21,385 71	(2,022 86)	ST
1,700	US BANCORP DEL	12/21/00	06/26/01	38,779 95	40,395 23	(1,615 28)	ST
100	US BANCORP DEL	12/21/00	06/28/01	2,287 49	2,376 19	(88 70)	ST
1,200	US BANCORP DEL	01/04/01	06/28/01	27,449 91	31,180 68	(3,730 77)	ST
600	US BANCORP DEL	01/04/01	06/29/01	13,709 54	15,590 34	(1,880 80)	ST
1,100	USA ED INC	06/06/00	08/10/00	46,697 73	39,439 18	7,258 55	ST
300	USA ED INC	06/06/00	08/10/00	12,735 74	10,673 67	2,062 07	ST
200	USA ED INC	06/07/00	10/10/00	9,293 69	7,193 30	2,100 39	ST
900	USA ED INC	06/07/00	10/10/00	41,821 60	32,410 62	9,410 98	ST
300	USA ED INC	06/07/00	10/16/00	14,296 77	10,803 54	3,493 23	ST
1,700	USA ED INC	06/07/00	10/19/00	85,750 40	61,679 72	24,679 68	ST
400	USA ED INC	06/08/00	10/20/00	20,303 96	14,305 16	5,998 80	ST
300	USA ED INC	06/08/00	10/23/00	15,188 64	10,728 87	4,459 77	ST
800	USA ED INC	06/09/00	10/23/00	40,503 04	29,267 68	11,235 36	ST
100	USA ED INC	06/09/00	01/30/01	6,152 37	3,493 91	2,658 46	ST
1,000	USA ED INC	06/12/00	01/30/01	61,523 74	36,604 40	24,919 34	ST
400	USA ED INC	06/13/00	01/30/01	24,609 49	14,740 68	9,868 81	ST
100	USA ED INC	06/13/00	02/08/01	7,004 69	3,685 17	3,319 52	ST
400	USA ED INC	06/23/00	02/08/01	28,018 74	14,701 40	13,317 34	ST
500	USA ED INC	06/26/00	02/08/01	35,023 43	18,528 50	16,494 93	ST
300	USA ED INC	10/19/00	02/08/01	21,014 05	15,477 75	5,536 30	ST
200	USA ED INC	10/19/00	02/09/01	13,885 04	10,318 50	3,566 54	ST
100	USA ED INC	11/02/00	02/09/01	6,942 51	5,778 00	1,164 51	ST
100	USA ED INC	12/06/00	02/09/01	6,942 51	6,240 50	702 01	ST
600	USA ED INC	12/11/00	02/09/01	41,655 10	38,279 46	3,375 64	ST
400	USA ED INC	01/05/01	02/09/01	27,770 09	24,799 00	2,971 09	ST
300	VERITAS SOFTWARE CORP	03/30/00	10/10/00	39,755 30	44,038 29	(4,282 99)	ST
500	VERITAS SOFTWARE CORP	03/30/00	10/16/00	72,131 09	73,397 15	(1,266 06)	ST
100	VERITAS SOFTWARE CORP	08/03/00	10/16/00	14,199 66	10,826 65	3,373 01	ST
300	VERITAS SOFTWARE CORP	08/03/00	10/16/00	43,278 65	32,479 95	10,798 70	ST
100	VERITAS SOFTWARE CORP	08/04/00	10/16/00	14,199 65	11,501 10	2,698 55	ST
500	VERITAS SOFTWARE CORP	08/04/00	01/12/01	48,248 39	57,505 50	(9,257 11)	ST
1,400	VERIZON COMMUNICATIONS INC	04/18/00	10/10/00	69,343 18	85,398 46	(16,055 28)	ST
600	VERIZON COMMUNICATIONS INC	04/28/00	10/10/00	29,718 50	35,730 78	(6,012 28)	ST



SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

300 00	VERIZON COMMUNICATIONS INC	02/28/00	01/30/01	16,055 46	17,865 39	(1,809 93)	ST
1,000 00	VERIZON COMMUNICATIONS INC	06/14/00	05/02/01	56,368 12	57,247 70	(879 58)	ST
800 00	VERIZON COMMUNICATIONS INC	06/14/00	05/02/01	45,234 65	45,798 16	(563 51)	ST
100 00	VERIZON COMMUNICATIONS INC	06/15/00	05/02/01	5,636 81	5,740 50	(103 69)	ST
400 00	VERIZON COMMUNICATIONS INC	06/16/00	05/02/01	22,547 24	22,058 04	489 20	ST
30,000 00	VIACOM INC	07/25/00	09/27/00	30,125 70	29,993 40	132 30	ST
70,000 00	VIACOM INC	07/26/00	09/27/00	70,293 30	70,116 20	177 10	ST
35,000 00	VIACOM INC	08/18/00	09/27/00	35,146 65	35,373 10	(226 45)	ST
100 00	VIACOM INC CL B	08/15/00	10/10/00	5,253 07	6,846 24	(1,593 17)	ST
800 00	VIACOM INC CL B	08/16/00	10/10/00	42,074 59	53,984 32	(11,959 73)	ST
200 00	VIACOM INC CL B	08/16/00	01/30/01	11,139 62	13,496 08	(2,356 46)	ST
1,500 00	VIACOM INC CL B	08/16/00	02/15/01	80,986 94	80,220 60	766 34	ST
400 00	VIACOM INC CL B	08/16/00	02/21/01	71,418 17	76,992 16	(5,573 99)	ST
500 00	VIACOM INC CL B	08/22/00	02/21/01	26,772 70	33,592 50	(6,819 80)	ST
700 00	VIACOM INC CL B	08/23/00	02/21/01	37,481 78	46,592 00	(9,110 22)	ST
600 00	VIACOM INC CL B	10/16/00	02/21/01	32,127 24	29,680 50	2,446 74	ST
100 00	VIACOM INC CL B	10/19/00	02/21/01	5,354 54	5,109 25	245 29	ST
300 00	VIACOM INC CL B	10/19/00	02/22/01	15,932 35	15,327 75	604 60	ST
1,500 00	VIACOM INC CL B	11/02/00	02/22/01	79,661 73	88,251 30	(8,589 57)	ST
100 00	VIACOM INC CL B	11/02/00	02/22/01	5,310 78	5,753 00	(442 22)	ST
200 00	VIACOM INC CL B	12/06/00	02/22/01	10,621 56	11,131 00	(509 44)	ST
600 00	VIACOM INC CL B	01/05/01	02/22/01	31,864 71	32,023 50	(158 79)	ST
200 00	VIACOM INC CL B	04/17/01	05/02/01	10,813 63	9,402 02	1,411 61	ST
400 00	VIACOM INC CL B	04/17/01	06/01/01	22,982 43	18,804 04	4,178 39	ST
1,000 00	VIACOM INC CL B	04/17/01	06/12/01	55,856 23	47,010 10	8,846 13	ST
1,600 00	VIGNETTE CORP	01/08/01	01/30/01	13,892 65	18,046 56	(4,153 91)	ST
1,400 00	VIGNETTE CORP	01/09/01	01/30/01	12,156 06	15,261 40	(3,105 34)	ST
800 00	VIGNETTE CORP	01/09/01	01/31/01	7,038 72	8,720 80	(1,682 08)	ST
700 00	VIGNETTE CORP	01/09/01	01/31/01	6,158 88	7,809 20	(1,650 32)	ST
900 00	VIGNETTE CORP	01/09/01	02/01/01	7,511 24	10,040 40	(2,529 16)	ST
200 00	VIGNETTE CORP	01/09/01	02/01/01	1,669 16	2,219 98	(550 82)	ST
1,200 00	VIGNETTE CORP	01/09/01	02/02/01	9,156 05	13,319 88	(4,163 83)	ST
100 00	VISTEON CORP	11/30/99	10/12/00	1,434 45	1,542 30	(107 85)	ST
1,000 00	VITESSE SEMICONDUCTOR CORP	07/13/00	09/22/00	83,115 02	86,772 60	(3,657 58)	ST
300 00	VITESSE SEMICONDUCTOR CORP	01/13/00	09/25/00	25,499 15	26,031 78	(532 63)	ST
200 00	VITESSE SEMICONDUCTOR CORP	08/08/00	09/25/00	16,999 43	12,219 24	4,780 19	ST
300 00	VITESSE SEMICONDUCTOR CORP	08/08/00	09/26/00	25,508 03	18,328 86	7,179 17	ST
100 00	VITESSE SEMICONDUCTOR CORP	08/29/00	09/26/00	8,502 67	9,327 75	(825 08)	ST
900 00	VITESSE SEMICONDUCTOR CORP	08/29/00	10/12/00	66,135 28	83,949 75	(17,814 47)	ST



000087

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

500 00	VITESSE SEMICONDUCTOR CORP	08/30/00	10/12/00	36,741 82	44,882 20	(8,140 38)	ST
100 00	VITESSE SEMICONDUCTOR CORP	08/30/00	10/16/00	8,002 98	8,884 77	(881 79)	ST
100 00	VITESSE SEMICONDUCTOR CORP	08/31/00	10/16/00	8,002 98	8,884 77	(881 79)	ST
700 00	VITESSE SEMICONDUCTOR CORP	08/31/00	10/27/00	45,333 29	62,193 39	(16,860 10)	ST
100 00	VITESSE SEMICONDUCTOR CORP	10/19/00	10/27/00	6,476 18	7,878 00	(1,401 82)	ST
500 00	VITESSE SEMICONDUCTOR CORP	10/27/00	10/31/00	34,918 43	31,590 00	3,328 43	ST
560 00	VIVENDI UNIVERSAL SPONS ADR NEW	06/14/00	12/18/00	37,743 07	42,217 00	(4,473 93)	ST
80 00	VIVENDI UNIVERSAL SPONS ADR NEW	10/19/00	12/18/00	5,391 87	5,253 00	138 87	ST
120 000 00	VODAFONE AIRTOUCH PLC *pp*	02/07/00	10/19/00	121,093 20	118,435 20	2,658 00	ST
35,000 00	VODAFONE AIRTOUCH PLC 144A *pp*	02/07/00	08/22/00	35,266 35	34,944 70	321 65	ST
2,000 00	VODAFONE GROUP PLC SPONS ADR	02/03/00	01/10/01	64,316 05	114,328 80	(50,012 75)	ST
100 00	VODAFONE GROUP PLC SPONS ADR	06/15/00	01/10/01	3,215 80	4,871 75	(1,655 95)	ST
300 00	VODAFONE GROUP PLC SPONS ADR	10/19/00	01/10/01	9,647 40	11,634 00	(1,986 60)	ST
100 00	VODAFONE GROUP PLC SPONS ADR	11/02/00	01/10/01	3,215 80	3,859 25	(643 45)	ST
100 00	VODAFONE GROUP PLC SPONS ADR	12/06/00	01/10/01	3,215 80	3,840 50	(624 70)	ST
300 00	VODAFONE GROUP PLC SPONS ADR	01/05/01	01/10/01	9,647 42	10,874 25	(1,226 83)	ST
700 00	HAL MART STORES INC	12/06/99	10/09/00	32,358 16	41,583 50	(9,225 34)	ST
2,000 00	HAL MART STORES INC	02/03/00	10/09/00	92,451 90	113,748 80	(21,296 90)	ST
2,400 00	HAL MART STORES INC	02/03/00	10/10/00	111,524 28	136,498 56	(24,974 28)	ST
40,000 00	HAL MART STORES INC	03/08/00	08/23/00	41,660 40	39,934 80	1,725 60	ST
150,000 00	HAL MART STORES INC	03/08/00	01/08/01	171,250 50	149,755 50	21,495 00	ST
30,000 00	HAL MART STORES INC	04/04/00	01/08/01	34,250 10	30,936 00	3,314 10	ST
200 00	HAL MART STORES INC	05/08/00	10/10/00	9,293 69	9,980 76	(687 07)	ST
300 00	HAL MART STORES INC	05/08/00	12/20/00	14,853 12	14,971 14	(117 95)	ST
200 00	HAL MART STORES INC	06/15/00	12/20/00	9,902 12	11,168 50	(1,266 38)	ST
600 00	HAL MART STORES INC	07/25/00	12/20/00	29,704 38	35,263 08	(5,556 70)	ST
1,600 00	HAL MART STORES INC	07/25/00	12/21/00	82,568 76	94,034 88	(11,466 12)	ST
200 00	HAL MART STORES INC	07/25/00	01/30/01	10,733 64	10,462 00	271 64	ST
200 00	HAL MART STORES INC	09/14/00	01/30/01	10,733 64	10,462 00	271 64	ST
300 00	HAL MART STORES INC	09/14/00	03/08/01	15,415 64	15,693 00	(277 36)	ST
1,900 00	HAL MART STORES INC	09/15/00	03/08/01	97,632 41	99,436 31	(1,803 90)	ST
1,900 00	HAL MART STORES INC	09/20/00	03/29/01	94,900 31	92,471 86	2,428 45	ST
600 00	HAL MART STORES INC	09/26/00	03/29/01	29,968 51	28,611 00	1,357 51	ST
2,500 00	HAL MART STORES INC	10/16/00	03/29/01	124,868 83	117,845 25	7,023 58	ST
1,200 00	HAL MART STORES INC	10/16/00	05/02/01	62,865 90	56,565 72	6,300 18	ST
300 00	HAL MART STORES INC	10/19/00	05/02/01	15,716 47	14,146 50	1,569 97	ST
40,000 00	WASHINGTON MUT INC COM	08/23/00	11/02/00	39,913 60	39,588 40	325 20	ST
2,500 00	WASHINGTON MUT INC COM	06/05/00	09/27/00	97,525 49	78,588 50	18,936 99	ST
500 00	WASHINGTON MUT INC COM	06/05/00	09/27/00	19,505 09	15,806 90	3,698 19	ST

3,698 19	ST
18,936 99	ST
325 20	ST
1,569 97	ST
6,300 18	ST
7,023 58	ST
1,357 51	ST
2,428 45	ST
(1,803 90)	ST
(277 36)	ST
271 64	ST
(1,020 72)	ST
(11,466 12)	ST
(5,556 70)	ST
(1,266 38)	ST
(117 95)	ST
(687 07)	ST
3,314 10	ST
21,495 00	ST
1,725 60	ST
(24,974 28)	ST
(21,296 90)	ST
(9,225 34)	ST
(1,226 83)	ST
(624 70)	ST
(643 45)	ST
(1,986 60)	ST
(1,655 95)	ST
(50,012 75)	ST
321 65	ST
2,658 00	ST
138 87	ST
(4,473 93)	ST
3,328 43	ST
(1,401 82)	ST
(16,860 10)	ST
(881 79)	ST
(973 46)	ST
(8,140 38)	ST



SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET	PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

400	WASHINGTON MUT INC COM	06/23/00	09/27/00	15,604	07	11,763	00	3,841	07	ST
1,300	WASHINGTON MUT INC COM	06/23/00	10/10/00	49,846	83	38,229	75	11,617	08	ST
900	WASHINGTON MUT INC COM	06/23/00	10/10/00	34,509	34	26,310	15	8,199	19	ST
1,200	WASHINGTON MUT INC COM	06/23/00	10/12/00	45,262	49	35,080	20	10,182	29	ST
300	WASHINGTON MUT INC COM	06/26/00	10/12/00	11,315	67	8,941	32	2,374	30	ST
900	WASHINGTON MUT INC COM	06/26/00	10/16/00	36,703	02	26,823	96	9,879	06	ST
1,000	WASHINGTON MUT INC COM	06/26/00	10/16/00	40,781	13	29,785	20	10,995	93	ST
300	WASHINGTON MUT INC COM	06/26/00	01/04/01	15,058	27	8,935	56	6,122	71	ST
700	WASHINGTON MUT INC COM	06/27/00	01/04/01	35,135	95	21,591	43	13,544	52	ST
500	WASHINGTON MUT INC COM	06/27/00	01/17/01	23,484	22	15,422	45	8,061	77	ST
700	WASHINGTON MUT INC COM	06/27/00	01/17/01	32,877	90	21,224	87	11,224	87	ST
1,300	WASHINGTON MUT INC COM	06/30/00	01/17/01	61,018	96	39,403	00	21,655	96	ST
600	WASHINGTON MUT INC COM	06/30/00	01/24/01	29,964	56	18,186	00	11,778	56	ST
400	WASHINGTON MUT INC COM	01/05/00	01/24/01	19,976	37	12,632	29	7,632	29	ST
600	WASHINGTON MUT INC COM	07/05/00	01/25/01	29,984	60	18,516	12	11,468	48	ST
700	WASHINGTON MUT INC COM	07/19/00	01/25/01	34,982	03	21,452	83	13,529	20	ST
100	WASHINGTON MUT INC COM	07/19/00	01/30/01	4,946	83	3,064	69	1,882	14	ST
600	WASHINGTON MUT INC COM	07/19/00	05/02/01	29,981	00	18,388	14	11,592	86	ST
1,200	WASHINGTON MUT INC COM	07/19/00	05/11/01	63,994	10	36,776	28	27,217	82	ST
4,400	WASHINGTON MUT INC COM	07/19/00	05/18/01	87,104	37	49,035	04	38,069	33	ST
500	WASHINGTON MUT INC COM	10/19/00	05/18/01	18,146	74	13,530	83	4,615	91	ST
850	WASHINGTON MUT INC COM	10/19/00	06/13/01	30,560	30	23,002	42	7,557	88	ST
300	WASHINGTON MUT INC COM	11/02/00	06/13/01	10,785	98	8,693	50	2,092	48	ST
450	WASHINGTON MUT INC COM	12/06/00	06/13/01	16,178	98	15,102	75	1,076	23	ST
500	WASHINGTON MUT INC COM	01/05/01	06/13/01	17,976	64	15,540	83	2,435	81	ST
850	WASHINGTON MUT INC COM	06/20/01	06/20/01	33,106	73	26,487	31	6,687	31	ST
450	WASHINGTON MUT INC COM	03/19/01	06/20/01	17,527	09	15,525	00	2,002	09	ST
100	WATERS CORP	10/20/00	01/30/01	7,307	75	6,658	85	648	90	ST
500	WATERS CORP	10/20/00	02/07/01	37,218	76	33,294	25	3,924	51	ST
300	WATERS CORP	10/25/00	07/07/01	22,331	25	20,118	00	2,213	25	ST
600	WATERS CORP	10/25/00	02/07/01	44,662	50	43,169	16	1,493	34	ST
100	WATERS CORP	10/26/00	02/07/01	7,443	75	6,700	37	743	38	ST
100	WATERS CORP	10/26/00	02/13/01	7,443	75	6,700	37	743	38	ST
300	WATERS CORP	10/30/00	02/13/01	22,331	25	18,788	64	3,542	61	ST
100	WATERS CORP	12/06/00	03/28/01	4,389	04	7,390	50	(3,001)	46	ST
200	WATERS CORP	01/05/01	03/28/01	8,778	08	13,074	50	(4,296)	42	ST
500	WATERS CORP	01/18/01	03/28/01	21,945	21	32,074	85	(10,129)	64	ST
800	WATERS CORP	01/18/01	03/29/01	35,628	81	51,319	76	(15,690)	95	ST
200	WATERS CORP	01/19/01	03/30/01	9,388	60	11,928	66	(2,540)	06	ST



SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

300	WATERS CORP	01/19/01	04/18/01	14,076	28	17,892	99 ST
100	WATERS CORP	01/19/01	04/19/01	4,736	84	5,964	33 ST
500	WATERS CORP	01/25/01	04/19/01	23,684	20	34,947	10 ST
100	WATERS CORP	01/26/01	04/19/01	4,736	84	6,906	00 ST
800	WATERS CORP	01/26/01	04/27/01	38,944	54	55,248	00 ST
200	WATERS CORP	03/19/01	04/27/01	9,736	13	8,846	00 ST
300	WATERS CORP	03/19/01	05/02/01	16,910	43	13,269	00 ST
100	WATERS CORP	03/22/01	05/02/01	5,636	10	3,583	10 ST
100	WELLPOINT HEALTH NETWORKS INC	03/21/01	05/02/01	9,422	68	9,310	87 ST
800	WELLPOINT HEALTH NETWORKS INC	03/21/01	06/13/01	70,510	44	74,486	96 ST
1,200	WELLS FARGO & CO NEW	12/20/00	05/02/01	56,974	09	63,165	12 ST
2,512	WORLDPCM INC	09/23/99	09/05/00	87,691	74	133,814	24 ST
43	WORLDPCM INC GA NEW MCI GROUP COM	10/16/00	06/19/01	711	84	1,009	52 ST
17	WORLDPCM INC GA NEW MCI GROUP COM	10/19/00	06/19/01	323	56	496	56 ST
3	WORLDPCM INC GA NEW MCI GROUP COM	11/02/00	06/19/01	64	71	71	35 ST
7	WORLDPCM INC GA NEW MCI GROUP COM	12/06/00	06/19/01	129	42	118	88 ST
23	WORLDPCM INC GA NEW MCI GROUP COM	01/05/01	06/19/01	388	27	440	48 ST
135	WORLDPCM INC GA NEW MCI GROUP COM	01/10/01	06/19/01	2,200	30	2,812	92 ST
51	WORLDPCM INC GA NEW MCI GROUP COM	03/19/01	06/19/01	841	28	864	37 ST
135	WORLDPCM INC GA NEW MCI GROUP COM	03/23/01	06/19/01	2,200	30	2,240	15 ST
223	WORLDPCM INC GA NEW MCI GROUP COM	05/02/01	06/19/01	3,624	17	4,037	05 ST
500	XILINX INC	08/03/00	10/12/00	33,702	62	37,447	20 ST
800	XILINX INC	08/03/00	10/16/00	55,955	41	59,915	52 ST
600	XILINX INC	08/08/00	10/17/00	41,291	58	46,707	48 ST
100	XILINX INC	08/08/00	10/18/00	6,610	47	7,784	58 ST
600	XILINX INC	08/09/00	10/18/00	39,662	81	48,264	66 ST
400	XILINX INC	08/09/00	10/25/00	25,066	68	32,176	44 ST
400	XILINX INC	08/10/00	10/25/00	25,066	68	31,176	92 ST
200	XILINX INC	08/10/00	10/26/00	12,648	39	15,588	46 ST
300	XILINX INC	08/10/00	10/27/00	19,563	40	23,382	69 ST
500	XILINX INC	10/10/00	10/27/00	32,605	66	30,163	95 ST
700	XILINX INC	10/10/00	04/04/01	21,295	95	42,229	53 ST
200	XILINX INC	10/19/00	04/04/01	6,084	55	14,068	50 ST
500	XILINX INC	03/13/01	04/04/01	15,211	39	21,688	60 ST
300	XILINX INC	03/13/01	05/02/01	14,624	51	13,013	16 ST
400	XILINX INC	12/09/99	08/08/00	27,667	27	20,024	00 ST
1,100	XILINX INC	12/10/99	08/08/00	76,085	00	55,066	00 ST
900	XILINX INC	03/31/00	09/08/00	61,960	14	48,937	23 ST
900	XILINX INC	04/03/00	09/08/00	61,960	14	50,260	23 ST
300	WATERS CORP	01/19/01	04/18/01	14,076	28	17,892	99 ST
100	WATERS CORP	01/19/01	04/19/01	4,736	84	5,964	33 ST
500	WATERS CORP	01/25/01	04/19/01	23,684	20	34,947	10 ST
100	WATERS CORP	01/26/01	04/19/01	4,736	84	6,906	00 ST
800	WATERS CORP	01/26/01	04/27/01	38,944	54	55,248	00 ST
200	WATERS CORP	03/19/01	04/27/01	9,736	13	8,846	00 ST
300	WATERS CORP	03/19/01	05/02/01	16,910	43	13,269	00 ST
100	WATERS CORP	03/22/01	05/02/01	5,636	10	3,583	10 ST
100	WELLPOINT HEALTH NETWORKS INC	03/21/01	05/02/01	9,422	68	9,310	87 ST
800	WELLPOINT HEALTH NETWORKS INC	03/21/01	06/13/01	70,510	44	74,486	96 ST
1,200	WELLS FARGO & CO NEW	12/20/00	05/02/01	56,974	09	63,165	12 ST
2,512	WORLDPCM INC	09/23/99	09/05/00	87,691	74	133,814	24 ST
43	WORLDPCM INC GA NEW MCI GROUP COM	10/16/00	06/19/01	711	84	1,009	52 ST
17	WORLDPCM INC GA NEW MCI GROUP COM	10/19/00	06/19/01	323	56	496	56 ST
3	WORLDPCM INC GA NEW MCI GROUP COM	11/02/00	06/19/01	64	71	71	35 ST
7	WORLDPCM INC GA NEW MCI GROUP COM	12/06/00	06/19/01	129	42	118	88 ST
23	WORLDPCM INC GA NEW MCI GROUP COM	01/05/01	06/19/01	388	27	440	48 ST
135	WORLDPCM INC GA NEW MCI GROUP COM	01/10/01	06/19/01	2,200	30	2,812	92 ST
51	WORLDPCM INC GA NEW MCI GROUP COM	03/19/01	06/19/01	841	28	864	37 ST
135	WORLDPCM INC GA NEW MCI GROUP COM	03/23/01	06/19/01	2,200	30	2,240	15 ST
223	WORLDPCM INC GA NEW MCI GROUP COM	05/02/01	06/19/01	3,624	17	4,037	05 ST
500	XILINX INC	08/03/00	10/12/00	33,702	62	37,447	20 ST
800	XILINX INC	08/03/00	10/16/00	55,955	41	59,915	52 ST
600	XILINX INC	08/08/00	10/17/00	41,291	58	46,707	48 ST
100	XILINX INC	08/08/00	10/18/00	6,610	47	7,784	58 ST
600	XILINX INC	08/09/00	10/18/00	39,662	81	48,264	66 ST
400	XILINX INC	08/09/00	10/25/00	25,066	68	32,176	44 ST
400	XILINX INC	08/10/00	10/25/00	25,066	68	31,176	92 ST
200	XILINX INC	08/10/00	10/26/00	12,648	39	15,588	46 ST
300	XILINX INC	08/10/00	10/27/00	19,563	40	23,382	69 ST
500	XILINX INC	10/10/00	10/27/00	32,605	66	30,163	95 ST
700	XILINX INC	10/10/00	04/04/01	21,295	95	42,229	53 ST
200	XILINX INC	10/19/00	04/04/01	6,084	55	14,068	50 ST
500	XILINX INC	03/13/01	04/04/01	15,211	39	21,688	60 ST
300	XILINX INC	03/13/01	05/02/01	14,624	51	13,013	16 ST
400	XILINX INC	12/09/99	08/08/00	27,667	27	20,024	00 ST
1,100	XILINX INC	12/10/99	08/08/00	76,085	00	55,066	00 ST
900	XILINX INC	03/31/00	09/08/00	61,960	14	48,937	23 ST
900	XILINX INC	04/03/00	09/08/00	61,960	14	50,260	23 ST

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

400 00	YAHOO INC	04/06/00	07/07/00	46,429 17	65,462 76	(19,033 59) ST
300 00	YAHOO INC	04/06/00	10/10/00	25,152 66	49,097 07	(23,944 41) ST
200 00	YAHOO INC	04/06/00	10/12/00	11,606 11	32,125 27	(21,252 27) ST
300 00	YAHOO INC	04/06/00	10/16/00	16,959 18	49,097 07	(32,137 89) ST
500 00	YAHOO INC	04/06/00	11/14/00	29,002 53	81,828 45	(52,825 92) ST
100 00	YAHOO INC	09/12/00	11/14/00	5,800 50	10,641 40	(4,840 90) ST
500 00	YAHOO INC	09/13/00	11/14/00	29,002 53	52,832 00	(23,829 47) ST
300 00	YAHOO INC	09/15/00	11/14/00	17,401 51	31,732 02	(14,330 51) ST
100 00	YAHOO INC	10/19/00	11/14/00	5,800 52	5,534 25	266 27 ST
100TH	ERACTS AVAYA INC COM STX USD 0 01	NO LOTS	12/06/99	11 00	0 00	11 00 ST
100TH	ERACTS CITIGROUP INC	NO LOTS	06/14/99	19 31	0 00	19 31 ST
100TH	ERACTS MCDATA CORP	NO LOTS		0 47	0 00	0 47 ST
100TH	ERACTS VISTEON CORP-CIL	NO LOTS	11/30/99	7 25	0 00	7 25 ST
100TH	ERACTS WORLDCOM INC GA NEW MCI	06/08/01	09/23/99	9 78	0 00	9 78 ST

TOTAL SHORT TERM (LOSSES)

80,843,858 39 82,989,221 00 (2,145,362 61)

LONG TERM CAPITAL GAIN (LOSSES)

482 19	A T & T CORP COM	12/07/98	10/10/00	12,913 93	18,004 32	(5,090 39) LT
930 80	A T & T CORP COM	12/08/98	10/10/00	24,928 42	36,000 00	(11,071 58) LT
487 00	A T & T CORP COM	03/10/99	10/10/00	13,042 59	27,291 59	(14,248 90) LT
500 00	A T & T CORP COM	03/10/99	10/12/00	12,015 84	28,020 00	(16,004 16) LT
212 99	A T & T CORP COM	03/10/99	10/16/00	5,225 20	11,936 41	(6,711 21) LT
1,050 00	A T & T CORP COM	03/15/99	10/16/00	25,758 30	57,879 50	(32,121 20) LT
437 00	A T & T CORP COM	09/23/99	10/16/00	10,720 34	19,022 61	(8,302 27) LT
300 00	A T & T CORP COM	09/23/99	01/30/01	7,373 75	13,059 00	(5,685 25) LT
1,100 00	A T & T CORP COM	09/23/99	05/02/01	24,914 16	47,883 00	(22,968 84) LT
863 00	A T & T CORP COM	09/23/99	06/19/01	17,769 44	37,566 39	(19,796 95) LT
200 00	A T & T CORP COM	09/24/99	06/19/01	4,118 06	8,518 50	(4,400 44) LT
300 00	A T & T CORP COM	12/06/99	06/19/01	6,177 09	17,221 50	(11,044 41) LT
100 00	A T & T CORP COM	06/15/00	06/19/01	2,059 03	3,384 25	(1,325 22) LT
35,000 00	AHOLD FIN U S A INC	04/27/99	04/05/01	31,558 10	34,999 65	(3,441 55) LT
40,000 00	AHOLD FIN U S A INC	04/28/99	04/05/01	36,066 40	39,843 20	(3,776 80) LT
70,000 00	ALBERTSONS INC	07/22/99	01/19/01	66,364 90	69,832 00	(3,467 10) LT
10,000 00	ALBERTSONS INC	07/22/99	04/23/01	9,245 60	9,976 00	(730 40) LT
10,000 00	ALBERTSONS INC	07/22/99	04/24/01	9,239 40	9,976 00	(736 60) LT
10,000 00	ALBERTSONS INC	07/22/99	04/25/01	9,304 80	9,976 00	(671 20) LT
150 00	AMERICAN INTERNATIONAL GROUP INC COM	11/10/99	01/30/01	12,925 07	10,681 83	2,243 24 LT

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

50 00	AMERICAN INTERNATIONAL GROUP INC COM	11/16/99	01/30/01	4,208 35	3,622 91	685 44 LT
800 00	AMERICAN INTERNATIONAL GROUP INC COM	11/16/99	05/02/01	65,637 81	57,966 62	7,671 19 LT
1,800 00	ANHEUSER-BUSCH COMPANIES INC COM	08/19/98	10/10/00	78,693 37	45,559 17	33,134 20 LT
500 00	ANHEUSER-BUSCH COMPANIES INC COM	11/02/98	10/10/00	21,859 26	14,819 93	7,039 33 LT
700 00	ANHEUSER-BUSCH COMPANIES INC COM	11/02/98	10/12/00	30,384 23	20,747 89	9,636 34 LT
1,400 00	ANHEUSER-BUSCH COMPANIES INC COM	11/02/98	10/16/00	59,893 50	41,495 79	18,397 71 LT
800 00	ANHEUSER-BUSCH COMPANIES INC COM	03/15/99	10/16/00	34,224 85	30,399 00	3,825 85 LT
2,600 00	ANHEUSER-BUSCH COMPANIES INC COM	09/21/99	10/25/00	104,160 32	94,288 35	9,871 97 LT
200 00	ANHEUSER-BUSCH COMPANIES INC COM	09/21/99	10/26/00	8,296 18	7,252 95	1,043 23 LT
200 00	ANHEUSER-BUSCH COMPANIES INC COM	09/24/99	10/26/00	8,296 18	7,203 00	1,093 18 LT
900 00	ANHEUSER-BUSCH COMPANIES INC COM	12/20/99	01/10/01	35,944 80	30,852 00	5,092 80 LT
1,800 00	ANHEUSER-BUSCH COMPANIES INC COM	12/20/99	01/24/01	72,519 22	61,704 00	10,815 22 LT
150 00	AOL TIME WARNER INC	12/06/99	01/19/01	7,685 74	6,240 50	1,445 24 LT
40,000 00	AT&T CORP	03/23/99	01/08/01	33,794 40	39,574 40	(5,780 00) LT
45,000 00	AT&T CORP	04/13/99	01/08/01	38,018 70	44,793 00	(6,774 30) LT
100 00	AVON PRODUCTS INC COM	04/17/00	05/02/01	4,356 85	3,449 75	907 10 LT
700 00	AVON PRODUCTS INC COM	04/18/00	05/02/01	30,497 97	23,238 04	7,259 93 LT
35,000 00	BANC ONE CORP SUB NT	11/17/99	03/20/01	38,112 55	36,365 35	1,747 20 LT
100 00	BANK OF NEW YORK COMPANY INC COM	03/07/00	03/19/01	4,448 19	3,206 45	1,241 74 LT
200,000 00	BT INSTL CAP TR A RESTR 144A	11/27/96	10/20/00	183,382 00	204,325 00	(20,943 00) LT
4,100 00	CISCO SYS INC	09/23/99	10/10/00	216,913 51	147,533 37	69,380 14 LT
1,500 00	CISCO SYS INC	09/23/99	10/18/00	76,544 39	53,975 63	22,568 76 LT
100 00	CISCO SYS INC	09/23/99	10/25/00	5,175 46	3,598 37	1,577 09 LT
400 00	CISCO SYS INC	09/24/99	10/25/00	20,701 82	13,581 00	7,120 82 LT
200 00	CISCO SYS INC	09/24/99	10/27/00	10,170 66	6,790 50	3,380 16 LT
600 00	CISCO SYS INC	12/06/99	01/30/01	22,787 47	28,734 00	(5,946 53) LT
500 00	CISCO SYS INC	12/06/99	02/23/01	13,006 81	23,945 00	(10,938 19) LT
1,533 13	CITIGROUP INC	11/12/99	12/01/00	77,413 98	60,691 63	16,722 35 LT
166 86	CITIGROUP INC	12/01/99	12/01/00	8,425 49	6,811 22	1,614 27 LT
1,033 12	CITIGROUP INC	12/01/99	12/04/00	49,384 63	42,171 46	7,213 17 LT
33 10	CITIGROUP INC	12/06/99	12/20/00	1,617 22	1,392 90	224 32 LT
30,000 00	CMS ENERGY CORP	01/20/00	07/10/00	27,129 00	30,000 00	(2,871 00) LT
40,000 00	CMS ENERGY CORP	01/20/99	06/26/01	37,161 60	40,000 00	(2,838 40) LT
10,000 00	CMS ENERGY CORP	01/20/99	06/29/01	9,300 00	10,000 00	(700 00) LT
1,500 00	COASTAL CORP	12/21/99	01/04/01	112,318 50	51,742 05	60,576 45 LT
1,500 00	COCA-COLA CO USD 0 25	01/07/99	10/10/00	88,545 79	103,676 25	(15,130 46) LT
700 00	COCA-COLA CO USD 0 25	01/07/99	10/12/00	40,008 91	48,382 25	(8,373 34) LT
200 00	COCA-COLA CO USD 0 25	01/07/99	01/30/01	11,541 61	13,823 50	(2,281 89) LT
1,500 00	COCA-COLA CO USD 0 25	03/14/01	01/07/99	71,013 17	103,676 25	(32,663 08) LT

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SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

300	00	COCA-COLA CO USD 0 25	03/15/99	03/14/01	14,202 63	20,755 50	LT
100	00	COCA-COLA CO USD 0 25	03/15/99	03/15/01	4,709 46	6,918 50	LT
1,000	00	COCA-COLA CO USD 0 25	09/23/99	03/15/01	47,094 62	52,122 88	LT
500	00	COCA-COLA CO USD 0 25	12/02/99	03/15/01	23,547 31	33,799 90	LT
700	00	COCA-COLA CO USD 0 25	12/02/99	03/16/01	33,853 46	47,119 86	LT
700	00	COCA-COLA CO USD 0 25	12/06/99	03/16/01	33,853 45	46,368 63	LT
400	00	COCA-COLA CO USD 0 25	12/06/99	05/02/01	18,923 37	26,496 36	LT
25,000	00	COLUMBIA REP	11/04/96	12/05/00	15,750 00	23,920 75	LT
20,000	00	COLUMBIA REP	11/04/96	02/15/01	14,750 00	19,136 60	LT
5,000	00	COLUMBIA REP	10/07/91	02/15/01	3,687 50	5,167 15	LT
20,000	00	COLUMBIA REP	10/07/97	03/16/01	14,700 00	20,668 60	LT
70,000	00	COLUMBIA REP	11/05/97	03/16/01	51,450 00	68,589 50	LT
80,000	00	COLUMBIA / HCA HEALTHCARE CORP M/T/N	10/28/98	11/02/00	68,196 00	68,148 80	LT
25,000	00	COLUMBIA / HCA HEALTHCARE CORP M/T/N	02/10/98	07/26/00	20,555 50	22,531 75	LT
35,000	00	COLUMBIA / HCA HEALTHCARE CORP M/T/N	02/10/98	11/01/00	29,342 60	31,544 45	LT
45,000	00	COLUMBIA / HCA HEALTHCARE CORP M/T/N	03/03/98	11/01/00	37,126 20	38,684 25	LT
45,000	00	COLUMBIA HEALTHCARE DEB	09/15/98	01/10/01	40,185 45	38,986 20	LT
55,000	00	CONOCO INC USD	04/15/99	11/02/00	51,380 45	55,000 00	LT
35,000	00	CONOCO INC USD	04/16/99	11/02/00	32,696 65	34,982 85	LT
10,000	00	CONOCO INC USD	04/20/99	11/02/00	9,341 90	10,051 70	LT
30,000	00	CONOCO INC USD	04/20/99	01/05/01	30,076 80	30,155 10	LT
15,000	00	CONOCO INC USD	04/22/99	03/20/01	15,038 40	14,928 75	LT
15,000	00	CONOCO INC USD	04/22/99	03/20/01	15,218 85	14,928 75	LT
65,000	00	CONOCO INC USD	06/02/99	03/20/01	65,948 35	61,313 85	LT
35,000	00	CONTINENTAL AIRLINES PASS THRU	03/16/98	09/15/00	663 80	671 64	LT
35,000	00	CONTINENTAL AIRLINES PASS THRU	03/16/98	10/03/00	30,974 44	33,546 67	LT
10,000	00	CONTINENTAL AIRLINES PASS THRU	03/16/98	01/08/01	9,531 97	9,584 76	LT
10,000	00	CONTINENTAL AIRLINES PASS THRU	09/18/98	09/15/00	442 53	462 11	LT
30,000	00	CONTINENTAL AIRLINES PASS THRU	09/18/98	01/08/01	23,595 92	29,676 15	LT
75,000	00	CONTINENTAL AIRLINES PASS THRU	06/14/99	09/15/00	1,106 32	1,048 19	LT
75,000	00	CONTINENTAL AIRLINES PASS THRU	06/14/99	01/08/01	71,489 81	67,312 56	LT
100	00	CORNING INC COM	01/25/00	01/30/01	5,680 81	5,045 83	LT
1,600	00	CORNING INC COM	01/25/00	04/03/01	29,834 04	80,733 34	LT
25,000	00	CSC HOLDINGS INC	12/05/91	01/17/00	24,229 50	24,973 75	LT
100,000	00	CSC HOLDINGS INC	12/05/97	01/08/01	102,629 00	99,895 00	LT
45,000	00	CSC HOLDINGS INC	09/16/98	01/08/01	46,183 05	46,264 50	LT
200	00	CVS CORP	04/27/00	05/02/01	11,411 67	8,850 58	LT

SCHEDULE G/L

REPORTING CURRENCY: US DOLLAR (CONTINUED)

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	GAIN OR (LOSS)	OR TERM
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300 00	CVS CORP	04/28/00	05/02/01	17,117 42	13,185 78	3,931 64	LT
600 00	CVS CORP	04/28/00	05/22/01	32,662 91	26,371 56	6,291 35	LT
200 00	CVS CORP	05/01/00	05/22/01	10,887 63	8,681 48	2,206 15	LT
400 00	CVS CORP	05/01/00	05/23/01	21,950 42	17,362 96	4,587 46	LT
300 00	CVS CORP	05/01/00	05/25/01	16,409 45	13,022 22	3,387 23	LT
25,000 00	DELPHI AUTO SYSTEMS	04/28/99	08/01/00	21,967 00	24,807 50	(2,840 50)	LT
15,000 00	DELPHI AUTO SYSTEMS	04/28/99	08/08/00	13,260 60	14,884 50	(1,623 90)	LT
10,000 00	DELPHI AUTO SYSTEMS	04/28/99	08/08/00	8,840 40	9,926 60	(1,086 20)	LT
20,000 00	DELPHI AUTO SYSTEMS	04/28/99	08/10/00	17,667 20	19,853 20	(2,186 00)	LT
5,000 00	DELPHI AUTO SYSTEMS	04/29/99	08/10/00	4,416 80	4,995 75	(578 95)	LT
25,000 00	DELPHI AUTO SYSTEMS	04/29/99	09/14/00	21,569 50	24,978 75	(3,409 25)	LT
5,000 00	DELPHI AUTO SYSTEMS	05/06/99	09/14/00	4,313 90	4,848 60	(534 70)	LT
90,000 00	DR STRUCTURED FIN CORP	08/05/94	01/23/01	74,025 00	88,416 00	(14,391 00)	LT
20,000 00	DR STRUCTURED FIN CORP	03/13/98	01/23/01	16,450 00	20,770 00	(4,320 00)	LT
246 00	EL PASO CORPORATION	12/21/99	05/02/01	16,247 75	6,898 94	9,348 81	LT
54 00	EL PASO CORPORATION	12/22/99	05/02/01	3,566 42	1,469 42	2,097 15	LT
100 00	ELECTRONIC DATA SYS CORP	01/07/00	01/30/01	5,593 81	5,942 93	(349 12)	LT
600 00	ELECTRONIC DATA SYS CORP	01/07/00	04/25/01	37,964 57	35,657 58	2,306 99	LT
200 00	ELECTRONIC DATA SYS CORP	04/12/00	04/25/01	12,654 85	12,734 18	(79 33)	LT
500 00	ELECTRONIC DATA SYS CORP	04/12/00	05/02/01	32,503 92	31,835 45	668 47	LT
125,000 00	EOP OPERATING LP	04/13/99	01/08/01	114,515 00	124,320 00	(9,805 00)	LT
15,000 00	EQUITABLE COMPANIES	02/23/99	01/10/01	14,828 70	15,379 35	(550 65)	LT
125,000 00	EQUITABLE LIFE ASSURN SOC U S 144A	12/11/96	12/12/00	124,252 50	123,807 50	445 00	LT
125,000 00	EQUITABLE LIFE ASSURN SOC U S 144A	08/24/99	12/12/00	124,252 50	122,683 75	1,568 75	LT
165,000 00	FARMERS EXCHANGE CAP 144A	07/08/98	01/08/01	140,043 75	164,577 60	(24,533 85)	LT
5,000 00	FARMERS EXCHANGE CAP 144A	07/09/98	01/08/01	4,243 75	5,008 20	(764 45)	LT
65,000 00	FEDERATED DEPT STORES INC DEL	09/30/99	01/19/01	57,841 55	64,712 70	(6,871 15)	LT
100 000 00	FORD MIR CO DEL	09/24/98	03/20/01	89,234 00	98,882 00	(9,648 00)	LT
900 00	FREDDIE MAC COM	06/25/99	08/24/00	38,532 21	48,382 56	(9,850 35)	LT
600 00	FREDDIE MAC COM	09/27/99	10/10/00	30,205 99	30,429 36	(223 37)	LT
100 00	FREDDIE MAC COM	10/01/99	10/12/00	5,021 83	5,024 40	(2 57)	LT
600 00	FREDDIE MAC COM	10/01/99	10/16/00	30,146 40	30,146 40	0	LT
1,500 00	FREDDIE MAC COM	10/01/99	01/04/01	90,089 99	75,366 00	14,723 99	LT
800 00	FREDDIE MAC COM	10/20/99	01/04/01	48,047 99	38,210 00	9,837 99	LT
100 00	FREDDIE MAC COM	12/06/99	01/04/01	6,005 99	4,890 50	1,115 49	LT
100 00	FREDDIE MAC COM	12/06/99	01/30/01	6,006 79	4,890 50	1,116 29	LT
200 00	FREDDIE MAC COM	12/06/99	05/02/01	12,963 57	9,781 00	3,182 57	LT
400 00	GENERAL ELECTRIC CO	11/04/99	12/20/00	19,125 36	17,743 84	1,381 52	LT
500 00	GENERAL ELECTRIC CO	11/08/99	12/20/00	23,906 70	22,222 13	1,684 57	LT

000093





SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS)	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

1,600	GENERAL ELECTRIC CO	11/08/99	01/04/01	76,983 82	71,110 83	5,872 99	LT
400	GENERAL ELECTRIC CO	11/10/99	01/04/01	19,245 95	17,732 96	1,512 99	LT
1,200	GENERAL ELECTRIC CO	11/10/99	01/09/01	53,405 77	53,198 88	206 89	LT
800	GENERAL ELECTRIC CO	11/10/99	01/30/01	36,266 19	35,465 92	800 87	LT
2,400	GENERAL ELECTRIC CO	11/10/99	03/13/01	99,345 64	106,397 76	(7,052 12)	LT
3,900	GENERAL ELECTRIC CO	11/18/99	03/13/01	161,436 66	182,498 29	(21,061 63)	LT
100	GENERAL ELECTRIC CO	11/24/99	03/13/01	4,139 40	4,580 35	(440 95)	LT
1,100	GENERAL ELECTRIC CO	11/24/99	05/02/01	53,505 51	50,383 81	3,121 70	LT
1,500	GENERAL ELECTRIC CO	12/06/99	05/02/01	72,962 06	68,483 75	4,478 31	LT
400	GENERAL ELECTRIC CO	12/06/99	05/02/01	19,456 55	18,389 77	1,066 78	LT
1,000	GENERAL MILLS INC COM	05/07/98	07/17/00	33,820 17	33,663 05	157 12	LT
1,800	GENERAL MILLS INC COM	05/27/98	07/17/00	60,876 30	61,788 42	(912 12)	LT
500	GENERAL MILLS INC COM	05/28/98	07/17/00	16,910 08	17,255 98	(345 90)	LT
600	GENERAL MILLS INC COM	05/28/98	10/10/00	22,368 75	20,707 17	1,661 58	LT
200	GENERAL MILLS INC COM	05/28/98	10/12/00	7,531 24	6,902 39	628 85	LT
600	GENERAL MILLS INC COM	05/28/98	10/16/00	22,556 24	20,707 17	1,849 07	LT
100	GENERAL MILLS INC COM	05/28/98	01/30/01	4,017 86	3,451 19	566 67	LT
400	GENERAL MILLS INC COM	11/02/98	05/02/01	16,215 45	15,055 00	1,160 45	LT
155	GENERAL MOTORS CORPORATION COM	05/15/99	10/10/00	9,391 91	10,238 49	(846 58)	LT
40,000	GENERAL MTRS ACCEP CORP	07/11/00	01/30/01	41,937 80	39,950 40	1,982 40	LT
200	GRACE W R & CO DEL NEW	11/02/98	07/03/00	2,495 63	3,412 84	(917 21)	LT
300	GRACE W R & CO DEL NEW	11/02/98	07/05/00	3,790 76	5,119 26	(1,328 50)	LT
800	GRACE W R & CO DEL NEW	01/14/99	07/07/00	9,508 72	12,448 00	(2,939 28)	LT
100	GRACE W R & CO DEL NEW	01/14/99	07/13/00	1,206 95	1,556 00	(349 05)	LT
200	GRACE W R & CO DEL NEW	01/14/99	07/14/00	2,388 61	3,112 00	(723 39)	LT
100	GRACE W R & CO DEL NEW	01/14/99	07/18/00	1,181 34	1,556 00	(374 66)	LT
100	GRACE W R & CO DEL NEW	01/14/99	07/18/00	1,196 26	1,556 00	(359 74)	LT
1,000	GRACE W R & CO DEL NEW	01/14/99	09/14/00	7,734 14	15,560 00	(7,825 86)	LT
2,300	GRACE W R & CO DEL NEW	01/14/99	09/18/00	17,414 79	35,788 00	(18,373 21)	LT
300	GRACE W R & CO DEL NEW	03/15/99	09/18/00	2,211 49	3,977 64	(1,706 15)	LT
1,000	GRACE W R & CO DEL NEW	03/15/99	09/19/00	1,448 55	13,258 80	(5,810 25)	LT
100	GRACE W R & CO DEL NEW	03/15/99	09/27/00	634 48	1,325 88	(691 40)	LT
5,400	GRACE W R & CO DEL NEW	04/30/99	09/27/00	34,261 85	86,807 70	(52,545 85)	LT
500	GRACE W R & CO DEL NEW	05/03/99	09/27/00	3,172 39	8,225 05	(5,052 66)	LT
3,100	GRACE W R & CO DEL NEW	05/05/99	09/27/00	19,668 84	49,786 00	(30,117 16)	LT
500	GRACE W R & CO DEL NEW	05/06/99	09/27/00	3,172 39	8,030 00	(4,857 61)	LT
1,300	GRACE W R & CO DEL NEW	05/11/99	09/27/00	8,248 22	20,594 21	(12,345 99)	LT
30,000	GREAT WESTN FINL TR II	11/13/97	05/15/01	29,121 00	31,267 40	(2,246 40)	LT
45,000	GREAT WESTN FINL TR II	02/01/99	05/15/01	43,681 50	48,931 65	(5,250 15)	LT

SCHEDULE G/L

REPORTING CURRENCY: US DOLLAR (CONTINUED)

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	GAIN OR LOSS	TERM
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60,000	GRUPO MINERO MEXICO S A DE C	03/26/98	01/26/01	51,450	00	59,678	40	LT
10,000	GRUPO MINERO MEXICO S A DE C	03/01/99	01/26/01	8,575	00	7,950	00	LT
30,000	GRUPO MINERO MEXICO S A DE C	03/01/99	02/01/01	25,950	00	23,850	00	LT
25,000	CS ESCROW CORP	01/06/99	05/18/01	24,237	00	24,835	07	LT
20,000	GTE CORP	05/04/99	01/24/01	19,431	20	19,845	80	LT
40,000	GTE CORP	05/12/99	01/24/01	38,862	40	39,471	20	LT
30,000	GTE CORP	05/13/99	01/24/01	29,146	80	29,830	50	LT
30,000	GTE CORP	05/14/99	01/24/01	29,146	80	29,167	50	LT
10,000	GTE CORP	06/04/99	01/24/01	9,715	60	9,606	10	LT
25,000	H M H PTYS INC SR SECT NT SER A	07/29/98	07/11/00	23,312	50	24,993	00	LT
20,000	H M H PTYS INC SR SECT NT SER A	07/29/98	07/13/00	18,725	00	19,994	40	LT
25,000	H M H PTYS INC SR SECT NT SER A	07/29/98	11/02/00	23,337	50	34,990	20	LT
35,000	H M H PTYS INC SR SECT NT SER A	07/29/98	03/20/01	34,300	00	34,990	20	LT
800	HCA-HEALTHCARE CO	03/27/00	05/02/01	29,990	99	18,360	48	LT
37	HONEYWELL INTL INC	03/23/00	05/02/01	1,801	10	1,748	79	LT
10,000	HUTCHISON WHAMPOA FIN C I LTD	10/29/97	11/02/00	9,191	90	9,478	50	LT
90,000	HUTCHISON WHAMPOA FIN C I LTD	03/10/98	11/02/00	82,727	10	80,429	40	LT
120,000	HYUNDAI SEMICONDUCTOR AMER INC	05/15/97	02/16/01	91,200	00	119,640	00	LT
600	INTEL CORPORATION	07/12/99	07/19/00	86,284	08	39,567	84	LT
3,700	INTEL CORPORATION	07/12/99	09/22/00	180,584	32	122,000	84	LT
2,100	INTEL CORPORATION	07/12/99	09/25/00	101,655	72	69,243	72	LT
200	INTEL CORPORATION	09/24/98	09/25/00	9,681	49	7,320	50	LT
45,000	INTERMEDIA COMMUNICATIONS INC	09/24/98	05/09/01	38,362	50	32,737	00	LT
30,000	INTERMEDIA COMMUNICATIONS INC	10/02/98	05/09/01	29,250	00	29,916	00	LT
600	JOHNSON & JOHNSON COM	11/05/99	01/03/01	59,249	16	63,501	84	LT
100	JOHNSON & JOHNSON COM	11/05/99	01/04/01	9,645	97	10,583	64	LT
200	JOHNSON & JOHNSON COM	12/06/99	01/04/01	19,291	93	19,331	00	LT
400	KIMBERLY-CLARK CORP COM	01/28/00	05/02/01	23,187	22	25,353	32	LT
400	KIMBERLY-CLARK CORP COM	01/31/00	06/14/01	23,559	21	25,033	04	LT
700	KIMBERLY-CLARK CORP COM	01/31/00	06/15/01	40,620	41	43,807	82	LT
60,000	KROGER CO	09/15/99	10/20/00	60,091	20	59,966	40	LT
95,000	LOWES COS INC	07/25/99	03/20/01	85,304	30	94,318	99	LT
5,000	LUCENT TECHNOLOGIES	04/04/00	05/25/01	3,600	00	4,393	95	LT
25,000	LUCENT TECHNOLOGIES	04/05/00	05/25/01	18,000	00	21,874	50	LT
6,669	MAS ADVISORY FOREIGN FIXED INCOME FUND	04/22/98	03/19/01	25,609	52	64,757	40	LT
1,755	MAS ADVISORY FOREIGN FIXED INCOME FUND	12/17/98	03/19/01	6,739	34	6,669	15	LT
18,458	MAS ADVISORY MORTGAGE PORTFOLIO	06/16/99	03/19/01	180,934	00	185,135	72	LT
69,005	MAS ADVISORY MORTGAGE PORTFOLIO	06/16/99	03/20/01	710,066	00	692,127	69	LT

59,678	40	LT	59,678	40	LT
7,950	00	LT	7,950	00	LT
625	00	LT	625	00	LT
2,100	00	LT	2,100	00	LT
(598	07)	LT	24,835	07	LT
(414	60)	LT	19,845	80	LT
(608	80)	LT	39,471	20	LT
(683	70)	LT	29,830	50	LT
(20	70)	LT	29,167	50	LT
109	50	LT	9,606	10	LT
(1,680	50)	LT	24,993	00	LT
(1,269	40)	LT	19,994	40	LT
(1,668	00)	LT	24,993	00	LT
(1,652	70)	LT	34,990	20	LT
(690	20)	LT	34,990	20	LT
11,630	51	LT	18,360	48	LT
52	31	LT	1,748	79	LT
(286	60)	LT	9,478	50	LT
2,297	70	LT	80,429	40	LT
(28,440	00)	LT	119,640	00	LT
46,716	24	LT	39,567	84	LT
58,583	48	LT	122,000	84	LT
32,412	00	LT	69,243	72	LT
2,290	99	LT	7,320	50	LT
5,737	50	LT	32,737	00	LT
(666	00)	LT	29,916	00	LT
(4,252	68)	LT	63,501	84	LT
(937	67)	LT	10,583	64	LT
(39	07)	LT	19,331	00	LT
(2,166	10)	LT	23,187	22	LT
(1,473	83)	LT	23,559	21	LT
(3,187	41)	LT	40,620	41	LT
124	80	LT	60,091	20	LT
(9,014	69)	LT	85,304	30	LT
(793	95)	LT	3,600	00	LT
(3,874	50)	LT	18,000	00	LT
(39,147	88)	LT	25,609	52	LT
70	19	LT	6,739	34	LT
4,798	28	LT	6,669	15	LT
17,938	31	LT	185,135	72	LT



SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

48,169	MAS ADVISORY MORTGAGE PORTFOLIO	06/16/99	06/19/01	500,000	00	483,138	89
62,170	MAS ADVISORY MTG PORTFOLIO	09/14/00	09/14/00	616,231	17	662,200	02
11,772	MAS ADVISORY MTG PORTFOLIO	09/14/00	09/14/00	116,783	67	423,023	13
16,833	MAS ADVISORY MTG PORTFOLIO	12/17/98	09/14/00	166,985	15	175,906	74
14,560	MAS ADVISORY MTG PORTFOLIO	09/28/00	12/17/98	145,311	59	152,154	93
57,584	MAS ADVISORY MTG PORTFOLIO	09/28/00	09/28/00	574,688	40	601,177	05
47,779	MAS ADVISORY MTG PORTFOLIO	10/06/00	01/08/99	473,499	56	498,822	95
35,973	MAS ADVISORY MTG PORTFOLIO	10/06/00	01/08/99	356,500	43	375,566	44
11,918	MAS ADVISORY MTG PORTFOLIO	10/12/00	01/08/99	118,473	99	124,433	44
31,200	MAS ADVISORY MTG PORTFOLIO	10/19/00	01/08/99	311,692	00	318,593	58
41,795	MAS ADVISORY MTG PORTFOLIO	10/12/00	01/15/99	415,442	12	438,430	00
190,657	MAS ADVISORY MTG PORTFOLIO	10/12/00	01/15/99	1,895,138	22	2,000,000	00
95,147	MAS ADVISORY MTG PORTFOLIO	10/12/00	01/22/99	945,765	94	1,000,000	00
136,852	MAS ADVISORY MTG PORTFOLIO	10/12/00	05/17/99	1,360,312	85	1,400,000	00
3,004	MAS ADVISORY MTG PORTFOLIO	10/12/00	05/26/99	29,866	27	30,767	67
60,391	MAS ADVISORY MTG PORTFOLIO	10/23/00	05/26/99	603,308	00	618,405	80
62,124	MAS ADVISORY MTG PORTFOLIO	11/02/00	06/02/99	620,000	00	629,320	44
30,060	MAS ADVISORY MTG PORTFOLIO	11/02/00	06/02/99	300,000	00	304,509	89
14,271	MAS ADVISORY MTG PORTFOLIO	12/06/00	06/02/99	145,000	00	144,572	27
22,637	MAS ADVISORY MTG PORTFOLIO	12/06/00	06/02/99	230,000	00	229,321	52
7,611	MAS ADVISORY MTG PORTFOLIO	01/05/01	06/02/99	78,019	00	77,105	83
1,875	MAS ADVISORY MTG PORTFOLIO	01/05/01	06/02/99	19,224	00	18,998	99
9,714	MAS ADVISORY MTG PORTFOLIO	01/05/01	06/22/99	99,569	41	913,158	19
91,042	MAS ADVISORY MTG PORTFOLIO	01/05/01	06/16/99	933,187	58	913,158	19
10,850	MAS HIGH YIELD SECURITIES TRUST FUND	10/12/00	01/31/96	81,598	50	97,115	23
288,351	MAS HIGH YIELD SECURITIES TRUST FUND	10/12/00	12/03/96	2,168,401	50	2,716,268	94
44,865	MAS HIGH YIELD SECURITIES TRUST FUND	12/03/96	01/30/01	328,866	00	422,635	44
62,833	MAS HIGH YIELD SECURITIES TRUST FUND	12/03/96	03/19/01	449,890	93	591,895	62
3,715	MAS HIGH YIELD SECURITIES TRUST FUND	03/19/01	12/11/96	26,605	41	33,888	52
64,581	MAS HIGH YIELD SECURITIES TRUST FUND	03/19/01	08/28/97	462,401	61	640,000	00
44,954	MAS HIGH YIELD SECURITIES TRUST FUND	03/19/01	11/02/98	371,871	55	392,000	00
11,520	MAS HIGH YIELD SECURITIES TRUST FUND	03/19/01	12/17/98	82,483	62	101,491	73
10,368	MAS HIGH YIELD SECURITIES TRUST FUND	03/19/01	12/17/98	14,235	26	91,347	56
17,440	MAS HIGH YIELD SECURITIES TRUST FUND	05/02/01	01/08/99	124,874	86	155,919	18
400	MASCO CORPORATION	05/02/01	04/24/00	9,359	68	8,824	00
2,100	MEDIAONE GROUP INC	07/21/00	04/08/99	178,500	00	145,701	99
336	MEDIAONE GROUP INC	07/21/00	04/22/99	28,636	84	27,353	57
1,700	MERCK & CO INC	07/13/99	07/13/99	110,527	07	126,646	09

16,861	LT	483,138	89
45,968	LT	662,200	02
306	LT	423,023	13
8,921	LT	175,906	74
6,843	LT	152,154	93
26,488	LT	601,177	05
25,323	LT	498,822	95
19,066	LT	375,566	44
5,959	LT	124,433	44
6,901	LT	318,593	58
22,987	LT	438,430	00
104,861	LT	2,000,000	00
54,234	LT	1,000,000	00
39,687	LT	1,400,000	00
901	LT	30,767	67
618,405	LT	603,308	00
15,097	LT	618,405	80
9,320	LT	629,320	44
4,509	LT	304,509	89
427	LT	144,572	27
678	LT	229,321	52
913	LT	77,105	83
225	LT	18,998	99
1,165	LT	913,158	19
20,029	LT	913,158	19
15,516	LT	97,115	23
547,867	LT	2,716,268	94
93,769	LT	422,635	44
142,004	LT	591,895	62
7,283	LT	33,888	52
177,598	LT	640,000	00
77,282	LT	309,780	37
70,128	LT	392,000	00
19,008	LT	101,491	73
17,107	LT	91,347	56
31,044	LT	155,919	18
535	LT	8,824	00
32,798	LT	145,701	99
1,283	LT	27,353	57
16,119	LT	126,646	09



000097

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	COST	GAIN OR	TERM
OR FACE		ACQUIRED	SOLD	PROCEEDS	(LOSS)		

REPORTING CURRENCY US DOLLAR (CONTINUED)

400 00	MERCK & CO INC	05/02/01	05/02/01	29,879 00	27,539 68	2,339 32	LT
1,300 00	MICROSOFT CORP COM	11/02/98	07/11/00	102,535 77	69,185 02	33,350 75	LT
2,000 00	MICROSOFT CORP COM	11/02/98	07/19/00	149,750 80	106,438 50	43,312 30	LT
2,500 00	MICROSOFT CORP COM	09/23/99	10/10/00	137,732 90	233,885 81	(96,152 91)	LT
300 00	MICROSOFT CORP COM	09/23/99	01/30/01	19,059 11	28,066 30	(9,007 19)	LT
1,400 00	MICROSOFT CORP COM	09/23/99	02/12/01	81,834 41	130,976 06	(49,141 65)	LT
1,700 00	MICROSOFT CORP COM	09/23/99	05/02/01	118,541 29	159,042 36	(40,501 07)	LT
600 00	MINNESOTA MINING & MANUFACTURING CO COM	02/25/00	03/21/01	62,358 98	52,794 06	9,564 92	LT
202,531 64	MORGAN STANLEY INTERNATIONAL	04/20/99	10/12/00	2,400,000 00	2,357,468 36	42,531 64	LT
65,079 36	MORGAN STANLEY INTERNATIONAL	04/20/99	10/19/00	753,619 00	787,046 35	(33,427 35)	LT
23,036 64	MORGAN STANLEY INTERNATIONAL	04/20/99	12/06/00	269,068 00	284,272 19	(15,204 19)	LT
28,069 57	MORGAN STANLEY INTERNATIONAL	04/20/99	01/30/01	296,134 00	346,378 53	(50,244 53)	LT
20,865 87	MORGAN STANLEY INTERNATIONAL	04/20/99	01/30/01	220,135 00	257,484 92	(37,349 92)	LT
30,000 00	NATIONSBANK CORP	05/05/99	09/19/00	26,322 00	29,424 30	(3,102 30)	LT
100,000 00	NATIONWIDE MUTUAL LIFE 144A PP SURPLUS	02/09/94	01/08/01	85,724 00	99,034 00	(13,310 00)	LT
30,000 00	NEWS AMR HDQS INC SR DEB	04/13/99	10/20/00	26,864 00	32,328 00	(5,463 60)	LT
85,000 00	NEWS AMR INC	10/28/98	06/25/01	77,514 05	87,158 15	(9,644 10)	LT
400 00	NEWS CORP PREFERENCE SHARES ADR	03/15/99	08/16/00	17,521 13	11,174 00	6,347 13	LT
2,900 00	NORTEL NETWORKS CORP NEW	09/30/98	10/10/00	186,956 76	22,455 35	164,501 41	LT
800 00	NORTEL NETWORKS CORP NEW	09/30/98	10/12/00	48,574 38	6,194 58	42,379 80	LT
2,600 00	NORTEL NETWORKS CORP NEW	09/30/98	10/16/00	170,541 31	20,132 38	150,408 93	LT
300 00	NORTEL NETWORKS CORP NEW	09/30/98	10/18/00	18,373 97	2,322 97	16,051 00	LT
1,000 00	NORTEL NETWORKS CORP NEW	11/02/98	10/18/00	61,246 55	11,064 73	50,181 82	LT
3,400 00	NORTEL NETWORKS CORP NEW	11/02/98	10/25/00	155,521 68	37,620 87	117,901 62	LT
1,200 00	NORTEL NETWORKS CORP NEW	03/15/99	10/25/00	54,890 00	18,102 87	36,787 13	LT
200 00	NORTEL NETWORKS CORP NEW	03/15/99	01/30/01	7,705 74	3,017 15	4,688 59	LT
200 00	NORTEL NETWORKS CORP NEW	03/15/99	05/02/01	3,271 89	3,017 14	254 75	LT
600 00	NORTEL NETWORKS CORP NEW	09/12/99	05/02/01	9,815 67	14,071 50	(4,255 83)	LT
200 00	NORTEL NETWORKS CORP NEW	12/06/99	05/02/01	3,271 89	8,315 50	(5,043 61)	LT
1,400 00	ORACLE CORPORATION	08/31/99	09/13/00	113,714 42	25,276 72	88,437 70	LT
500 00	ORACLE CORPORATION	08/31/99	09/15/00	40,902 93	9,027 40	31,875 53	LT
500 00	ORACLE CORPORATION	08/31/99	09/25/00	40,893 13	9,027 40	31,862 73	LT
300 00	ORACLE CORPORATION	09/08/99	01/30/01	9,178 19	3,266 00	5,912 19	LT
1,500 00	ORACLE CORPORATION	09/08/99	05/02/01	24,644 17	16,330 01	8,314 16	LT
1,600 00	PEZZER INC COM	12/31/98	08/14/00	68,731 78	67,814 99	916 79	LT
600 00	PEZZER INC COM	03/15/99	08/14/00	25,774 41	28,137 00	(2,362 59)	LT
100 00	PEZZER INC COM	05/10/99	08/14/00	4,295 73	2,393 16	1,902 57	LT
3,800 00	PEZZER INC COM	05/17/99	10/10/00	170,642 80	93,008 66	77,634 14	LT
200 00	PEZZER INC COM	07/13/99	10/10/00	8,981 20	4,963 65	4,017 55	LT



SCHEDULE G/L

REPORTING CURRENCY: US DOLLAR (CONTINUED)

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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700 00	Pfizer Inc Com	07/13/99	01/30/01	30,217 99	17,372 78	12,845 21	LT
1,600 00	Pfizer Inc Com	07/13/99	02/07/01	73,501 54	39,709 21	33,792 33	LT
800 00	Pfizer Inc Com	07/13/99	02/20/01	35,952 31	19,854 60	16,097 71	LT
1,500 00	Pfizer Inc Com	07/13/99	05/02/01	23,568 75	13,650 04	9,918 71	LT
1,100 00	Pfizer Inc Com	09/24/99	05/02/01	47,137 49	38,326 75	8,810 74	LT
1,050 00	Pfizer Inc Com	09/24/99	05/02/01	44,994 88	24,280 77	20,714 11	LT
1,600,000 00	PNC INSTIT CAP A 144A	12/05/96	05/09/01	161,595 20	160,000 00	1,595 20	LT
15,000 00	PNC INSTIT CAP A 144A	12/05/96	06/08/01	14,949 45	15,000 00	(50 55)	LT
50,000 00	PNC INSTIT CAP A 144A	04/03/97	06/08/01	49,831 50	47,585 50	2,246 00	LT
100 00	PROCTER & GAMBLE CO COM	11/12/99	01/30/01	1,024 76	10,621 52	(3,596 76)	LT
700 00	PROCTER & GAMBLE CO COM	03/29/01	03/29/01	42,876 51	74,350 64	(31,474 13)	LT
100 00	PROCTER & GAMBLE CO COM	12/06/99	03/29/01	6,125 21	11,365 50	(5,240 29)	LT
800 00	PROCTER & GAMBLE CO COM	01/21/00	03/29/01	49,001 72	80,048 00	(31,046 28)	LT
200 00	PROCTER & GAMBLE CO COM	01/21/00	05/02/01	12,843 57	20,012 00	(7,168 43)	LT
300 00	QUALCOMM INC	03/25/99	10/10/00	24,440 18	3,622 05	20,818 13	LT
200 00	QUALCOMM INC	10/12/00	10/12/00	13,343 55	2,414 70	10,928 85	LT
100 00	QUALCOMM INC	03/25/99	10/16/00	7,425 92	1,207 35	6,218 57	LT
200 00	QUALCOMM INC	10/16/00	10/16/00	14,851 84	9,351 50	5,500 34	LT
100 00	QUALCOMM INC	01/30/01	01/30/01	8,359 22	4,675 75	3,683 47	LT
100 00	QUALCOMM INC	09/24/99	03/09/01	5,494 35	4,675 75	818 60	LT
600 00	QUALCOMM INC	12/06/99	03/09/01	32,966 07	58,504 50	(25,538 43)	LT
600 00	QUALCOMM INC	12/06/99	03/20/01	35,184 03	58,504 50	(23,320 47)	LT
1,000 00	GUEST COMMUNICATIONS INTL INC	10/04/99	10/10/00	49,780 98	17,739 13	31,041 70	LT
500 00	GUEST COMMUNICATIONS INTL INC	10/04/99	10/12/00	22,827 98	16,020 85	6,807 13	LT
300 00	GUEST COMMUNICATIONS INTL INC	10/04/99	10/16/00	14,296 77	9,612 51	4,684 26	LT
500 00	GUEST COMMUNICATIONS INTL INC	10/05/99	10/16/00	23,827 95	16,985 75	6,842 20	LT
100 00	GUEST COMMUNICATIONS INTL INC	10/05/99	01/30/01	4,281 85	3,397 15	884 70	LT
500 00	GUEST COMMUNICATIONS INTL INC	10/05/99	05/02/01	19,814 33	16,985 75	2,828 58	LT
240,000 00	GUEST COMMUNICATIONS INTL INC V/R	06/30/99	03/09/01	223,874 40	168,025 00	55,849 40	LT
25,000 00	SAKS INC	02/11/99	03/20/01	17,500 00	24,896 75	(7,396 75)	LT
45,000 00	SAKS INC	02/12/99	03/20/01	31,500 00	45,023 40	(13,523 40)	LT
50,000 00	SAKS INC	02/19/99	03/20/01	35,000 00	49,994 00	(14,994 00)	LT
937 17	SBC COMMUNICATIONS INC	10/20/98	10/10/00	48,293 46	35,696 13	12,597 33	LT
1,579 05	SBC COMMUNICATIONS INC	10/21/98	10/10/00	81,370 14	73,212 70	8,157 44	LT
131 58	SBC COMMUNICATIONS INC	10/29/98	10/10/00	6,780 83	5,103 04	1,677 79	LT
352 17	SBC COMMUNICATIONS INC	11/02/98	10/10/00	18,147 90	16,328 78	1,819 12	LT
400 00	SBC COMMUNICATIONS INC	11/02/98	01/30/01	18,911 36	18,546 16	365 20	LT
1,047 82	SBC COMMUNICATIONS INC	11/02/98	05/02/01	44,070 00	48,582 78	(4,512 78)	LT
852 17	SBC COMMUNICATIONS INC	11/02/98	05/02/01	35,841 32	34,402 55	1,438 77	LT



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SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

100,000	SCOTIA PAC CO LLC	07/15/99	08/03/00	61,500	100,000	(38,500) LT
100,000	SCOTIA PAC CO LLC	07/15/99	09/01/00	64,000	100,000	(36,000) LT
160,000	SCOTIA PAC CO LLC	07/15/99	09/25/00	110,000	160,000	(50,000) LT
700	SPRINT CORP	11/02/98	10/10/00	18,309	24,235	(5,926) 31) LT
300	SPRINT CORP	11/02/98	10/12/00	7,040	10,386	(3,346) 07) LT
200	SPRINT CORP	11/02/98	10/16/00	4,881	6,924	(2,043) 23) LT
500	SPRINT CORP	03/15/99	10/16/00	12,203	22,227	(10,024) 27) LT
100	SPRINT CORP	03/15/99	01/30/01	2,488	4,445	(1,956) 61) LT
600	SPRINT CORP	11/18/99	03/23/01	12,964	44,718	(31,754) 48) LT
900	SPRINT CORP	11/19/99	03/23/01	19,446	67,876	(48,430) 83) LT
1,000	SPRINT CORP	11/19/99	03/26/01	21,577	75,418	(53,841) 62) LT
400	SPRINT CORP	12/06/99	03/26/01	8,630	27,687	(19,056) 13) LT
100	SPRINT CORP PCS GROUP S-1	07/01/96	10/10/00	3,446	455	2,991) 22) LT
100	SPRINT CORP PCS GROUP S-1	07/01/96	10/10/00	3,446	457	2,989) 05) LT
500	SPRINT CORP PCS GROUP S-1	07/02/96	10/10/00	17,234	2,252	14,981) 93) LT
200	SPRINT CORP PCS GROUP S-1	07/02/96	10/12/00	6,418	901	5,517) 78) LT
200	SPRINT CORP PCS GROUP S-1	07/02/96	10/16/00	6,602	900	5,701) 13) LT
400	SPRINT CORP PCS GROUP S-1	07/03/96	10/16/00	13,204	1,794	11,409) 87) LT
100	SPRINT CORP PCS GROUP S-1	07/03/96	03/14/01	1,958	448	1,510) 34) LT
600	SPRINT CORP PCS GROUP S-1	07/08/96	03/14/01	11,753	2,608	9,144) 78) LT
700	SPRINT CORP PCS GROUP S-1	07/08/96	03/15/01	13,663	3,043	10,619) 92) LT
300	SPRINT CORP PCS GROUP S-1	07/08/96	05/02/01	7,925	1,304	6,621) 32) LT
500	SPRINT CORP PCS GROUP S-1	11/02/98	05/02/01	13,209	4,157	9,052) 33) LT
90,000	SUN MICROSYSTEMS INC	10/19/00	10/19/00	91,379	89,592	1,807) 20) LT
200	TEHET HEALTHCARE CORP COM	03/14/00	05/02/01	8,843	4,005	4,838) 44) LT
1,100	TEHET HEALTHCARE CORP COM	03/14/00	05/16/01	49,227	22,028	27,198) 72) LT
100	TEACCO INC COM	05/31/00	06/21/01	6,945	5,811	1,133) 89) LT
300	TEACCO INC COM	06/01/00	06/21/01	20,835	17,418	3,417) 71) LT
100	TEACCO INC COM	06/15/00	06/21/01	6,945	5,865	1,079) 73) LT
100	TIME WARNER INC COM	01/28/99	10/10/00	8,490	6,525	1,965) 64) LT
400	TIME WARNER INC COM	03/15/99	10/10/00	33,963	27,549	6,414) 86) LT
200	TIME WARNER INC COM	09/24/99	10/10/00	16,981	11,931	5,050) 93) LT
55,000	USA WASTE SERVICE INC	10/07/98	01/05/01	48,218	53,446	(5,228) 30) LT
45,000	USA WASTE SERVICE INC	10/26/98	01/05/01	39,451	44,352	(4,900) 50) LT
1,600	VERIZON COMMUNICATIONS INC	04/28/00	05/02/01	90,469	95,282	(4,812) 78) LT
30	VISTEON CORP	11/30/99	12/19/00	312	476	(163) 47) LT
117	VISTEON CORP	12/02/99	12/19/00	1,192	1,799	(606) 88) LT
52	VISTEON CORP	12/06/99	12/19/00	530	834	(304) 46) LT
700	VODAFONE GROUP PLC SPONS ADR	11/02/98	10/10/00	25,265	15,696	9,568) 85) LT



SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS
400 00	VODAFONE GROUP PLC SPONS ADR	11/02/98	10/12/00	13,737 54	8,969 60	4,767 94 LT
450 00	VODAFONE GROUP PLC SPONS ADR	11/02/98	10/16/00	17,170 30	10,090 80	7,079 50 LT
150 00	VODAFONE GROUP PLC SPONS ADR	03/15/99	10/16/00	5,723 43	5,553 60	169 83 LT
600 00	VODAFONE GROUP PLC SPONS ADR	03/15/99	01/10/01	19,294 82	22,214 40	(2,919 58) LT
500 00	VODAFONE GROUP PLC SPONS ADR	12/06/99	01/10/01	16,079 01	25,296 25	(9,217 24) LT
1,900 00	WAL MART STORES INC	09/16/99	10/05/00	87,401 83	85,533 82	1,868 01 LT
300 00	WAL MART STORES INC	09/16/99	10/09/00	13,867 79	13,505 34	362 45 LT
300 00	WAL MART STORES INC	09/24/99	10/09/00	13,867 78	14,071 50	(203 72) LT
60,000 00	WASHINGTON MUT INC	09/25/97	10/20/00	60,991 20	60,788 20	203 00 LT
100,000 00	WASHINGTON MUTUAL CAP 1	09/25/97	01/08/01	92,993 00	105,594 00	(12,601 00) LT
2,000 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	11/14/96	07/01/00	827 49	824 83	2 66 LT
88 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	03/15/99	08/01/00	832 26	832 28	(2 02) LT
1,300 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	11/14/96	09/01/00	837 06	837 08	(2 02) LT
1,500 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	11/14/96	10/01/00	841 88	841 90	(2 02) LT
300 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	11/14/96	11/01/00	846 74	846 76	(2 02) LT
25,000 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	11/14/96	12/01/00	851 61	851 63	(2 02) LT
1,500 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	11/14/96	01/01/01	856 52	856 54	(2 02) LT
1,500 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	11/14/96	02/01/01	861 46	861 48	(2 02) LT
300 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	11/14/96	03/01/01	866 45	866 45	(0 00) LT
1,500 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	11/14/96	04/01/01	871 42	868 39	3 03 LT
2,000 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	11/14/96	05/01/01	876 44	876 48	(4 04) LT
88 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	03/15/99	07/27/00	3,072 00	5,104 00	(2,032 00) LT
1,300 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	09/23/99	10/10/00	34,084 86	69,251 00	(35,166 14) LT
300 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	09/23/99	01/30/01	6,778 17	15,981 00	(9,202 73) LT
1,500 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	09/23/99	05/02/01	27,654 12	79,905 00	(52,250 88) LT
25,000 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	08/06/98	09/07/00	72,260 50	24,766 25	47,494 25 LT
100,000 00	WORLD FINL PPTYS TOWER B FIN CORP 144A	08/06/98	11/02/00	81,223 00	99,065 00	(17,842 00) LT
67 47	WORLD FINL PPTYS TOWER B FIN CORP 144A	09/23/99	06/19/01	1,092 37	3,491 88	(2,405 51) LT
17 98	WORLD FINL PPTYS TOWER B FIN CORP 144A	09/24/99	06/19/01	291 20	875 60	(584 40) LT
23 98	WORLD FINL PPTYS TOWER B FIN CORP 144A	12/06/99	06/19/01	388 27	1,253 05	(864 78) LT
3 99	WORLD FINL PPTYS TOWER B FIN CORP 144A	06/19/00	06/19/01	64 71	159 61	(94 90) LT

TOTAL LONG TERM (LOSSES)

TOTAL REPORTING CURRENCY: US DOLLAR

32,651,458 24 34,352,919 02 (1,701,460 78)
 113,495,316 63 117,342,140 02 (3,846,823 39)

13,737 54	8,969 60	4,767 94 LT
17,170 30	10,090 80	7,079 50 LT
5,723 43	5,553 60	169 83 LT
19,294 82	22,214 40	(2,919 58) LT
16,079 01	25,296 25	(9,217 24) LT
87,401 83	85,533 82	1,868 01 LT
13,867 79	13,505 34	362 45 LT
13,867 78	14,071 50	(203 72) LT
60,991 20	60,788 20	203 00 LT
92,993 00	105,594 00	(12,601 00) LT
827 49	824 83	2 66 LT
832 26	832 28	(2 02) LT
837 06	837 08	(2 02) LT
841 88	841 90	(2 02) LT
846 74	846 76	(2 02) LT
851 61	851 63	(2 02) LT
856 52	856 54	(2 02) LT
861 46	861 48	(2 02) LT
866 45	866 45	(0 00) LT
871 42	868 39	3 03 LT
876 44	876 48	(4 04) LT
881 50	881 54	(4 04) LT
81,133 89	116,000 00	(34,866 11) LT
3,072 00	5,104 00	(2,032 00) LT
34,084 86	69,251 00	(35,166 14) LT
6,778 17	15,981 00	(9,202 73) LT
27,654 12	79,905 00	(52,250 88) LT
72,260 50	24,766 25	47,494 25 LT
81,223 00	99,065 00	(17,842 00) LT
1,092 37	3,491 88	(2,405 51) LT
291 20	875 60	(584 40) LT
388 27	1,253 05	(864 78) LT
64 71	159 61	(94 90) LT



SCHEDULE G/L

SHARES	OR FACE	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET	PROCEEDS	COST	CAIN OR	TERM	(LOSS)
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

345,000	00	FEDERAL NATL MTC ASSN	07/27/00	07/27/00	07/27/00	345,693	45	346,152	30	(458	85)	ST
1,810,000	00	FEDERAL NATL MTC ASSN	02/07/00	10/12/00	10/12/00	1,728,314	70	1,666,919	50	61,395	20	ST
250,000	00	FEDERAL NATL MTC ASSN	08/04/00	10/12/00	10/12/00	238,117	50	236,045	00	2,672	50	ST
305,000	00	FEDERAL NATL MTC ASSN	01/05/01	01/18/01	01/18/01	294,459	20	296,539	30	(2,080	10)	ST
350,000	00	FEDERAL NATL MTC ASSN	01/05/01	01/25/01	01/25/01	333,921	88	340,291	00	(6,369	12)	ST
200,000	00	FEDERAL NATL MTC ASSN	01/05/01	02/21/01	02/21/01	192,289	06	194,452	00	(2,162	94)	ST
860,000	00	FEDERAL NATL MTC ASSN	01/05/01	03/30/01	03/30/01	841,321	88	836,143	60	5,178	28	ST
150,000	00	FORD MTR CR CO	01/25/01	04/02/01	04/02/01	155,314	50	151,858	50	3,456	00	ST
150,000	00	GENERAL MTRS ACCEP CORP	07/27/00	04/02/01	04/02/01	157,524	00	149,758	50	7,765	50	ST
205,000	00	GENERAL MTRS ACCEP CORP W/T/N	04/28/00	03/16/01	03/16/01	204,518	25	195,529	00	8,989	25	ST
1,200,616	00	GOV'T NAT'L MTC ASSN POOL #	487221	07/27/99	07/15/00	12,613	07	12,339	12	273	95	ST
1,841,283	00	GOV'T NAT'L MTC ASSN I POOL #	2285	01/09/01	02/20/01	14,748	12	15,236	46	(488	34)	ST
1,009,665	00	GOV'T NAT'L MTC ASSN I POOL #	2285	01/09/01	03/15/01	498,584	73	501,308	05	(2,723	32)	ST
994,520	00	GOV'T NAT'L MTC ASSN I POOL #	2935	01/09/01	03/15/01	11,142	82	11,511	78	(368	96)	ST
350,000	00	GOV'T NAT'L MTC ASSN I POOL #	2935	01/09/01	02/20/01	1,482	05	1,482	09	(44	04)	ST
350,000	00	GOV'T NAT'L MTC ASSN I POOL #	3000	01/05/01	03/15/01	36,431	76	36,542	57	(110	81)	ST
350,000	00	GOV'T NAT'L MTC ASSN I POOL #	2935	01/09/01	03/15/01	1,973	73	2,034	17	(60	44)	ST
350,000	00	GOV'T NAT'L MTC ASSN I POOL #	3000	01/05/01	02/20/01	20,954	70	21,597	99	(643	29)	ST
1,009,665	00	GOV'T NAT'L MTC ASSN I POOL #	3000	01/05/01	02/20/01	20,640	38	21,276	40	(636	02)	ST
350,000	00	GOV'T NAT'L MTC ASSN I POOL #	3000	01/05/01	03/20/01	42,547	62	42,105	44)	(3,127	40)	ST
350,000	00	GOV'T NAT'L MTC ASSN I POOL #	3000	01/05/01	03/20/01	40,661	02	41,914	00	(1,252	98)	ST
150,000	00	J P MORGAN CHASE & CO	07/27/00	04/02/01	04/02/01	359,170	00	333,536	00	25,634	00	ST
350,000	00	MORGAN ST DEAN WITTER	01/25/01	04/02/01	04/02/01	153,000	00	149,461	50	3,538	50	ST
150,000	00	NASDAQ MARKET-MAKERS	05/10/00	04/02/01	04/02/01	361,802	00	344,928	50	16,873	50	ST
150,000	00	PHARMACIA CORP	07/27/00	04/02/01	04/02/01	151,185	00	141,349	50	9,835	50	ST
420,000	00	SEAR'S ROEBUCK ACCEP CORP	02/28/01	04/02/01	04/02/01	80,749	60	79,922	40	827	20	ST
475,000	00	U S TREASURY BONDS	05/09/00	03/30/01	03/30/01	495,780	47	443,821	87	51,958	60	ST
800,000	00	U S TREASURY NOTES	04/27/00	12/13/00	10/27/99	838,750	00	789,562	50	49,187	50	ST
600,000	00	U S TREASURY NOTES	05/16/00	01/05/01	01/05/01	659,250	00	609,304	69	49,945	31	ST
100,000	00	U S TREASURY NOTES	05/25/00	01/05/01	01/05/01	109,875	00	101,093	75	8,781	25	ST
620,000	00	U S TREASURY NOTES	06/07/00	01/05/01	01/05/01	681,225	00	638,793	75	42,431	25	ST
1,375,000	00	U S TREASURY NOTES	10/12/00	03/30/01	10/12/00	1,470,014	65	1,390,898	44	79,116	21	ST
550,000	00	U S TREASURY NOTES	12/13/00	01/09/01	10/12/00	539,773	44	530,685	55	9,087	89	ST
346,152	30					345,693	45	346,152	30	(458	85)	ST
1,728,314	70					1,728,314	70	1,666,919	50	61,395	20	ST
236,445	00					238,117	50	236,045	00	2,672	50	ST
294,459	20					294,459	20	296,539	30	(2,080	10)	ST
333,921	88					333,921	88	340,291	00	(6,369	12)	ST
192,289	06					192,289	06	194,452	00	(2,162	94)	ST
841,321	88					841,321	88	836,143	60	5,178	28	ST
155,314	50					155,314	50	151,858	50	3,456	00	ST
157,524	00					157,524	00	149,758	50	7,765	50	ST
204,518	25					204,518	25	195,529	00	8,989	25	ST
12,613	07					12,613	07	12,339	12	273	95	ST
14,748	12					14,748	12	15,236	46	(488	34)	ST
498,584	73					498,584	73	501,308	05	(2,723	32)	ST
11,142	82					11,142	82	11,511	78	(368	96)	ST
1,482	05					1,482	05	1,482	09	(44	04)	ST
36,431	76					36,431	76	36,542	57	(110	81)	ST
1,973	73					1,973	73	2,034	17	(60	44)	ST
20,954	70					20,954	70	21,597	99	(643	29)	ST
20,640	38					20,640	38	21,276	40	(636	02)	ST
963,451	63					963,451	63	966,611	45	(3,159	82)	ST
948,999	84					948,999	84	952,105	28	(3,105	44)	ST
41,280	22					41,280	22	42,547	62	(1,267	40)	ST
40,661	02					40,661	02	41,914	00	(1,252	98)	ST
359,170	00					359,170	00	333,536	00	25,634	00	ST
153,000	00					153,000	00	149,461	50	3,538	50	ST
361,802	00					361,802	00	344,928	50	16,873	50	ST
2,797	31					2,797	31	0	00	2,797	31	ST
151,185	00					151,185	00	141,349	50	9,835	50	ST
80,749	60					80,749	60	79,922	40	827	20	ST
495,780	47					495,780	47	443,821	87	51,958	60	ST
477,763	20					477,763	20	466,891	60	10,891	60	ST
838,750	00					838,750	00	789,562	50	49,187	50	ST
659,250	00					659,250	00	609,304	69	49,945	31	ST
109,875	00					109,875	00	101,093	75	8,781	25	ST
681,225	00					681,225	00	638,793	75	42,431	25	ST
1,470,014	65					1,470,014	65	1,390,898	44	79,116	21	ST
539,773	44					539,773	44	530,685	55	9,087	89	ST



000105

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

738,000 00	U S TREASURY NOTES	03/30/01		730 101 09	712,083 52	18,017 57	ST
100,000 00	U S TREASURY NOTES	12/20/00	01/05/01	109 875 00	108,906 25	968 75	ST
195,000 00	UNITED TECHNOLOGIES CORP	02/21/01	04/02/01	197 741 70	195,183 30	2,558 40	ST

TOTAL SHORT TERM GAIN

18,523,415 80 17,949,251 67 574,164 13

LONG TERM CAPITAL GAIN (LOSSES)

FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	07/01/00	25 82	24 64	1 18	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	08/01/00	15 52	14 81	0 71	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	09/01/00	4 91	4 68	0 23	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	10/01/00	6 73	6 42	0 31	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	11/01/00	3 35	3 19	0 16	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	12/01/00	5 33	5 08	0 25	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	01/01/01	6 94	6 62	0 32	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	02/01/01	14 51	13 84	0 67	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	03/01/01	5 03	4 80	0 23	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	04/01/01	3 74	3 56	0 18	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	05/01/01	7 36	7 02	0 34	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	06/01/01	4 30	4 10	0 20	LT
FED'L HOME LOAN MTGE CORP GRP #	250128	04/16/90	03/30/01	638,109 37	574,560 00	63,549 37	LT
FEDERAL HOME LN MTG CORP DEB DTD	16SEP99	03/07/00	03/30/01	292,466 79	263,150 25	29,316 54	LT
FEDERAL HOME LN MTG CORP DEB DTD	16SEP99	03/29/00	03/30/01	432,094 90	392,333 10	39,761 80	LT
FEDERAL NAT'L MTGE ASSN POOL #	313712	07/24/97	07/24/00	16,216 25	15,761 19	455 06	LT
FEDERAL NAT'L MTGE ASSN POOL #	313712	07/24/97	07/27/00	1,117,523 72	1,136,786 49	(19,262 77)	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	08/15/00	12,942 15	12,661 05	281 10	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	09/15/00	12 314 51	12,047 04	267 47	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	10/15/00	12,310 14	12,042 77	267 37	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	11/15/00	10,378 07	10,152 66	225 41	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	12/15/00	8,754 60	8,564 45	190 15	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	01/15/01	5,876 09	5,748 46	127 63	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	02/15/01	65,927 45	64,975 54	1,431 91	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	03/15/01	35,118 09	34 355 34	762 75	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	03/30/01	1 066 078 47	1,027 194 92	38,883 55	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	03/30/01	1 041,696 57	1,027,194 92	14 501 65	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	04/15/01	36,102 38	35,318 25	784 13	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	05/08/01	510,689 09	468 461 73	42,227 36	LT
GOV'T NAT'L MTGE ASSN POOL #	487221	07/27/99	05/15/01	14,244 07	13,286 76	957 31	LT
OFFITBANK HIGH YIELD MUTUAL FD		12/13/94	03/30/01	445 287 13	500,000 00	(54,712 87)	LT



SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

216,684 72	OFFITBANK HIGH YIELD MUTUAL FD	12/14/94	03/30/01	1,781,148 39	2,000,000 00	(218,851 61)	LT
27,085 59	OFFITBANK HIGH YIELD MUTUAL FD	12/15/94	03/30/01	222,643 54	250,000 00	(27,356 46)	LT
24,891 78	OFFITBANK HIGH YIELD MUTUAL FD	12/20/94	03/30/01	204,610 43	230,000 00	(25,389 57)	LT
54,112 55	OFFITBANK HIGH YIELD MUTUAL FD	01/17/95	03/30/01	444,805 16	500,000 00	(55,194 84)	LT
26,824 03	OFFITBANK HIGH YIELD MUTUAL FD	02/09/95	03/30/01	220,493 52	250,000 00	(29,506 48)	LT
27,867 10	OFFITBANK HIGH YIELD MUTUAL FD	02/13/95	03/30/01	229,067 56	260,000 00	(30,932 44)	LT
26,652 45	OFFITBANK HIGH YIELD MUTUAL FD	03/13/95	03/30/01	219,083 13	250,000 00	(30,916 87)	LT
25,667 35	OFFITBANK HIGH YIELD MUTUAL FD	05/11/95	03/30/01	210,985 61	250,000 00	(39,014 39)	LT
14,826 70	OFFITBANK HIGH YIELD MUTUAL FD	06/13/95	03/30/01	121,875 48	144,263 83	(22,388 35)	LT
1,485,000 00	U S TREASURY NOTES	10/30/97	01/05/01	1,631,643 75	1,593,822 65	37,821 10	LT
60,000 00	U S TREASURY NOTES	01/05/98	01/05/01	65,925 00	65,709 38	215 62	LT
760,000 00	U S TREASURY NOTES	01/28/98	01/05/01	835,050 00	824,778 13	10,271 87	LT
465,000 00	U S TREASURY NOTES	10/27/99	12/13/00	485,925 00	457,062 31	28,862 69	LT
1,740,000 00	U S TREASURY NOTES	11/16/99	12/13/00	1,818,300 00	1,748,428 13	69,871 87	LT
75,000 00	U S TREASURY NOTES	11/30/99	12/13/00	78,375 00	74,261 72	4,113 28	LT
200,000 00	WELLS FARGO CO IS 7 04 6 625	07/21/99	04/02/01	206,648 00	199,890 00	6,758 00	LT

TOTAL REPORTING CURRENCY: US DOLLAR

TOTAL LONG TERM (LOSSES)

14,550,812 95	33,074,228 75	14,712,429 83	32,661,681 50	412,547 25
1,781,148 39	1,781,148 39	2,000,000 00	2,000,000 00	(218,851 61)
222,643 54	222,643 54	250,000 00	250,000 00	(27,356 46)
204,610 43	204,610 43	230,000 00	230,000 00	(25,389 57)
444,805 16	444,805 16	500,000 00	500,000 00	(55,194 84)
220,493 52	220,493 52	250,000 00	250,000 00	(29,506 48)
229,067 56	229,067 56	260,000 00	260,000 00	(30,932 44)
219,083 13	219,083 13	250,000 00	250,000 00	(30,916 87)
121,875 48	121,875 48	144,263 83	250,000 00	(39,014 39)
1,631,643 75	1,631,643 75	1,593,822 65	1,593,822 65	37,821 10
65,925 00	65,925 00	65,709 38	65,709 38	215 62
835,050 00	835,050 00	824,778 13	824,778 13	10,271 87
485,925 00	485,925 00	457,062 31	457,062 31	28,862 69
1,818,300 00	1,818,300 00	1,748,428 13	1,748,428 13	69,871 87
78,375 00	78,375 00	74,261 72	74,261 72	4,113 28
206,648 00	206,648 00	199,890 00	199,890 00	6,758 00
14,550,812 95	33,074,228 75	14,712,429 83	32,661,681 50	412,547 25
(161,616 88)				



000112

JOSIAH MACY JR FOUNDATION
ACCOUNT NUMBER 000668845
ANNUAL REPORT / TRADE DATE BASIS
JULY 01, 2000 - JUNE 30, 2001

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	GAIN OR LOSS	OR PAGE
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REPORTING CURRENCY: US DOLLAR

SHORT TERM CAPITAL GAIN (LOSSES)

125,000 00	ASSOC CORP OF NA 5 80 20APR04	10/26/00	04/24/01	126,132 50	120,802 50	5,330 00	ST	
113,000 00	AT&T CORP	02/25/00	10/19/00	88,056 38	96,078 25	(8,021 87)	ST	
120,000 00	BANK AMER CORP	02/06/01	04/25/01	126,685 20	124,161 60	2,523 60	ST	
BEAR STEARNS COML MTG SECS INC		04/13/00	07/15/00	356 58	349 43	7 15	ST	
BEAR STEARNS COML MTG SECS INC		04/13/00	08/15/00	315 17	308 85	6 32	ST	
BEAR STEARNS COML MTG SECS INC		04/13/00	09/15/00	317 09	310 73	6 36	ST	
BEAR STEARNS COML MTG SECS INC		04/13/00	10/15/00	362 45	355 18	7 27	ST	
BEAR STEARNS COML MTG SECS INC		04/13/00	11/15/00	321 24	314 80	6 44	ST	
BEAR STEARNS COML MTG SECS INC		04/13/00	12/15/00	366 52	359 15	7 37	ST	
BEAR STEARNS COML MTG SECS INC		04/13/00	01/15/01	325 44	318 90	6 54	ST	
BEAR STEARNS COML MTG SECS INC		04/13/00	02/15/01	327 43	320 85	6 58	ST	
BEAR STEARNS COML MTG SECS INC		04/13/00	03/15/01	458 91	449 69	9 22	ST	
BEAR STEARNS COML MTG SECS INC		11/21/00	12/15/00	215 60	214 51	1 09	ST	
BEAR STEARNS COML MTG SECS INC		11/21/00	01/15/01	191 44	190 47	0 97	ST	
BEAR STEARNS COML MTG SECS INC		11/21/00	02/15/01	192 60	191 63	0 97	ST	
BEAR STEARNS COML MTG SECS INC		11/21/00	03/15/01	269 95	268 59	1 36	ST	
BEAR STEARNS COML MTG SECS INC		11/21/00	04/15/01	195 44	194 45	0 99	ST	
BEAR STEARNS COML MTG SECS INC		11/21/00	05/15/01	221 94	220 82	1 12	ST	
BEAR STEARNS COML MTG SECS INC		11/21/00	06/15/01	197 99	196 99	1 00	ST	
55,000 00	CITIGROUP INC	10/17/00	02/02/01	54,527 00	51,208 30	3,318 70	ST	
53,000 00	EL PASO ENERGY CORP M/T/N	01/03/01	01/09/01	57,312 08	56,747 63	564 45	ST	
43,000 00	ENRON CORP	07/26/00	04/25/01	43,154 80	40,650 91	2,503 89	ST	
22,000 00	ENRON CORP NT	08/31/00	04/24/01	22,942 48	22,236 06	706 42	ST	
35,000 00	ENRON CORP NT	10/26/00	04/24/01	36,499 40	35,602 35	897 05	ST	
269,000 00	FED'L HOME LOAN MTGE CORP GRP #	C25584	12/05/00	2,402 41	2,331 83	70 58	ST	
FED'L HOME LOAN MTGE CORP GRP #		C25584	12/05/00	1,766 52	1,714 62	51 90	ST	
FED'L HOME LOAN MTGE CORP GRP #		C25584	12/05/00	243,769 86	237,723 47	6,046 39	ST	
FED'L HOME LOAN MTGE CORP GRP #		C29166	05/22/01	2,411 73	2,439 99	(28 26)	ST	
FED'L HOME LOAN MTGE CORP GRP #		C44963	11/09/00	52 58	51 56	1 02	ST	
FED'L HOME LOAN MTGE CORP GRP #		C44963	11/09/00	78 74	77 22	1 52	ST	
FED'L HOME LOAN MTGE CORP GRP #		C44963	11/09/00	545 60	535 11	10 49	ST	
FED'L HOME LOAN MTGE CORP GRP #		C44963	11/09/00	1,313 80	1,288 55	25 25	ST	
FED'L HOME LOAN MTGE CORP GRP #		C44963	11/09/00	1,245 95	1,222 00	23 95	ST	
FED'L HOME LOAN MTGE CORP GRP #		C44963	11/09/00	1,767 97	1,733 99	33 98	ST	

SCHEDULE G/L



000113

REPORTING CURRENCY: US DOLLAR (CONTINUED)

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	OR FACE
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38 13	FED'L HOME LOAN MTGE CORP GRP # C44963	11/09/00	06/14/01	1,983 85	1,945 72		
	FED'L HOME LOAN MTGE CORP GRP # C45238	05/08/01	06/08/01	124,680 79	124,126 65		331,000 00
	FED'L HOME LOAN MTGE CORP GRP # C50760	05/08/01	06/08/01	66,132 46	65,838 54		89,000 00
	FED'L HOME LOAN MTGE CORP GRP # E00678	09/27/00	10/13/00	471 71	461 61		
	FED'L HOME LOAN MTGE CORP GRP # E00678	09/27/00	11/14/00	505 78	494 95		
	FED'L HOME LOAN MTGE CORP GRP # E00678	09/27/00	12/14/00	522 14	177 09	345 05	
	FED'L HOME LOAN MTGE CORP GRP # E00678	09/27/00	01/12/01	484 56	477 67	6 89	
	FED'L HOME LOAN MTGE CORP GRP # E00678	09/27/00	02/14/01	457 94	451 43	6 51	
	FED'L HOME LOAN MTGE CORP GRP # E00678	09/27/00	03/14/01	407 89	402 09	5 80	
	FED'L HOME LOAN MTGE CORP GRP # E00678	09/27/00	04/13/01	647 38	638 18	9 20	
	FED'L HOME LOAN MTGE CORP GRP # E00678	09/27/00	05/14/01	737 36	726 89	10 47	
	FED'L HOME LOAN MTGE CORP GRP # E00678	09/27/00	06/14/01	679 74	670 09	9 65	
	FED'L HOME LOAN MTGE CORP GRP # E00678	12/05/00	01/12/01	913 20	901 45	11 75	
	FED'L HOME LOAN MTGE CORP GRP # E00678	12/05/00	02/14/01	863 05	851 94	11 11	
	FED'L HOME LOAN MTGE CORP GRP # E00678	12/05/00	03/14/01	768 71	758 82	9 89	
	FED'L HOME LOAN MTGE CORP GRP # E00678	12/05/00	04/13/01	1,220 06	1,204 36	15 70	
	FED'L HOME LOAN MTGE CORP GRP # E00678	12/05/00	05/14/01	1,389 64	1,371 76	17 88	
	FED'L HOME LOAN MTGE CORP GRP # E00678	12/05/00	06/14/01	1,281 05	1,264 57	16 48	
	FED'L HOME LOAN MTGE CORP GRP # G00739	07/28/99	07/14/00	10,061 84	10,131 01	(69 17)	
	FED'L HOME LOAN MTGE CORP GRP # C00835	10/17/00	11/14/00	2,166 39	2,080 44	85 95	
	FED'L HOME LOAN MTGE CORP GRP # C00835	10/17/00	12/14/00	2,149 59	2,640 51	109 08	
	FED'L HOME LOAN MTGE CORP GRP # C00835	10/17/00	01/12/01	2,299 64	2,208 41	91 23	
	FED'L HOME LOAN MTGE CORP GRP # C00835	10/17/00	02/14/01	2,227 28	2,138 92	88 36	
450,000 00	FED'L HOME LOAN MTGE CORP GRP # C00835	10/17/00	03/09/01	409,521 40	397,582 57	11,938 83	
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	07/14/00	1,325 50	1,324 24	0 83	
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	08/14/00	1,354 57	1,353 65	0 85	
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	09/14/00	1,759 32	1,758 22	1 10	
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	10/13/00	1,687 41	1,686 35	1 06	
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	11/14/00	1,953 51	1,952 28	1 23	
	FED'L HOME LOAN MTGE CORP GRP # C01034	07/13/00	09/14/00	105 59	106 28	(0 69)	
	FED'L HOME LOAN MTGE CORP GRP # C01034	07/13/00	10/13/00	1,270 61	1,278 94	(8 33)	
	FED'L HOME LOAN MTGE CORP GRP # C01034	07/13/00	11/14/00	1,077 05	1,084 11	(7 06)	
	FED'L HOME LOAN MTGE CORP GRP # C01034	07/13/00	12/14/00	1,548 72	1,548 71	578 01	
	FED'L HOME LOAN MTGE CORP GRP # C01034	07/13/00	01/12/01	2,090 08	2,111 17	(21 09)	
	FED'L HOME LOAN MTGE CORP GRP # C01034	07/13/00	02/14/01	3,163 16	3,195 07	(31 91)	
	FED'L HOME LOAN MTGE CORP GRP # C01034	07/13/00	03/14/01	10,695 14	10,803 04	(107 90)	
	FED'L HOME LOAN MTGE CORP GRP # C01034	07/13/00	04/13/01	13,953 62	13,700 48	(136 86)	
	FED'L HOME LOAN MTGE CORP GRP # C01034	07/13/00	05/14/01	12,628 64	12,756 09	(127 45)	
	FED'L HOME LOAN MTGE CORP GRP # C01034	06/14/01	06/14/01	11,131 02	11,243 37	(112 35)	

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE	DATE	NET	PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

	FED'L HOME LOAN MTGE CORP GRP # C01034	12/05/00	01/12/01	1,266 35	1,290 97	1,290 97	(24 62)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01034	12/05/00	02/14/01	1,916 50	1,953 77	1,953 77	(37 27)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01034	12/05/00	03/14/01	6,480 00	6,606 05	6,606 05	(126 05)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01034	12/05/00	04/13/01	8,217 96	8,377 97	8,377 97	(160 01)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01034	12/05/00	05/14/01	7,651 47	7,800 63	7,800 63	(149 16)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01034	12/05/00	06/14/01	6,744 09	6,875 73	6,875 73	(131 64)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01035	07/31/00	09/14/00	230 99	235 60	235 60	(4 61)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01035	07/31/00	10/13/00	3,394 52	3,462 41	3,462 41	(67 89)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01035	07/31/00	11/14/00	3,194 51	3,258 40	3,258 40	(63 89)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01035	07/31/00	12/14/00	3,063 50	3,028 91	3,028 91	1,034 59	ST
	FED'L HOME LOAN MTGE CORP GRP # C01035	07/31/00	01/12/01	4,223 71	4,340 88	4,340 88	(117 17)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01035	07/31/00	02/14/01	5,146 60	5,289 38	5,289 38	(142 78)	ST
150,000 00	FED'L HOME LOAN MTGE CORP GRP # C01035	07/31/00	03/05/01	122,654 16	134,384 42	134,384 42	(11,730 26)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01035	07/31/00	03/14/01	20,297 83	20,297 83	0 00	20,297 83	ST
	FED'L HOME LOAN MTGE CORP GRP # C01035	12/05/00	01/12/01	2,280 81	2,343 19	2,343 19	(62 38)	ST
81,000 00	FED'L HOME LOAN MTGE CORP GRP # C01035	12/05/00	02/14/01	2,779 17	2,855 20	2,855 20	(76 03)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01035	12/05/00	03/05/01	66,233 25	72,545 25	72,545 25	(6,312 00)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01095	11/09/00	12/14/00	40 70	39 91	39 91	0 79	ST
	FED'L HOME LOAN MTGE CORP GRP # C01095	11/09/00	01/12/01	152 51	149 57	149 57	2 94	ST
	FED'L HOME LOAN MTGE CORP GRP # C01095	11/09/00	02/14/01	217 30	213 12	213 12	4 18	ST
	FED'L HOME LOAN MTGE CORP GRP # C01095	11/09/00	03/14/01	1,104 88	1,083 64	1,083 64	21 24	ST
	FED'L HOME LOAN MTGE CORP GRP # C01095	11/09/00	04/13/01	1,504 86	1,475 93	1,475 93	28 93	ST
	FED'L HOME LOAN MTGE CORP GRP # C01095	11/09/00	05/14/01	1,620 64	1,589 32	1,589 32	31 32	ST
	FED'L HOME LOAN MTGE CORP GRP # C01095	11/09/00	06/14/01	1,731 11	1,697 67	1,697 67	33 44	ST
	FED'L HOME LOAN MTGE CORP GRP # C01095	04/27/01	05/14/01	7,534 56	7,627 98	7,627 98	(93 42)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01095	04/27/01	06/14/01	8,048 16	8,147 97	8,147 97	(99 81)	ST
	FED'L HOME LOAN MTGE CORP GRP # C01163	03/15/01	05/14/01	199 18	194 60	194 60	4 58	ST
	FED'L HOME LOAN MTGE CORP GRP # C01163	03/15/01	06/14/01	201 93	197 29	197 29	4 64	ST
	FED'L HOME LOAN MTGE CORP GRP # C01166	05/22/01	06/14/01	126 33	121 94	121 94	4 39	ST
	FED'L HOME LOAN MTGE CORP GRP # C25580	04/20/01	05/14/01	283 43	276 25	276 25	7 18	ST
	FED'L HOME LOAN MTGE CORP GRP # C25580	04/20/01	06/14/01	2,548 55	2,484 04	2,484 04	64 51	ST
	FED'L HOME LOAN MTGE CORP GRP # C36309	12/05/00	01/12/01	1,558 35	1,541 54	1,541 54	16 16	ST
	FED'L HOME LOAN MTGE CORP GRP # C36309	12/05/00	02/14/01	1,233 34	1,220 04	1,220 04	13 30	ST
	FED'L HOME LOAN MTGE CORP GRP # C36309	12/05/00	03/14/01	4,969 30	4,915 72	4,915 72	53 58	ST
	FED'L HOME LOAN MTGE CORP GRP # C36309	12/05/00	04/13/01	9,267 88	9,167 96	9,167 96	99 92	ST
	FED'L HOME LOAN MTGE CORP GRP # C36309	12/05/00	05/14/01	9,048 82	8,951 26	8,951 26	97 56	ST
	FED'L HOME LOAN MTGE CORP GRP # C36309	12/05/00	06/14/01	8,009 71	7,923 35	7,923 35	86 36	ST
	FED'L HOME LOAN MTGE CORP GRP # C44362	04/16/01	06/14/01	10,670 78	10,889 19	10,889 19	(218 41)	ST
	FED'L HOME LOAN MTGE CORP GRP # C46812	04/02/01	05/14/01	3,369 11	3,444 38	3,444 38	(75 27)	ST



000115

SCHEDULE G/L

SHARES	OR FACE	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET	PROCEEDS	COST	GAIN OR (LOSS)	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

35,000 00	FEDERAL HOME LN MTG CORP	FEDERAL HOME LN MTG CORP	10/16/00	03/22/01	35,921	48	35,921	69	34,879	39	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	01/03/01	04/25/01	47,704	63	47,704	63	43,221	39	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	05/25/01	05/25/01	25,330	60	25,330	60	22,950	06	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/07/00	06/22/01	2,939	22	2,939	22	3,006	73	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	08/17/00	02/22/01	126,407	50	126,407	50	119,404	30	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	10/13/00	02/22/01	75,844	50	75,844	50	72,719	25	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/07/00	07/18/00	1,757	07	1,757	07	1,740	25	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/07/00	08/18/00	1,749	37	1,749	37	1,732	62	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/07/00	09/18/00	1,741	71	1,741	71	1,725	04	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/07/00	10/18/00	1,734	09	1,734	09	1,717	49	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/07/00	11/18/00	1,726	51	1,726	51	1,709	98	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/07/00	12/18/00	1,718	97	1,718	97	1,702	40	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/07/00	01/18/01	1,711	48	1,711	48	1,694	98	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/07/00	02/18/01	1,704	02	1,704	02	1,687	60	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/07/00	03/18/01	1,696	60	1,696	60	1,680	25	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/07/00	04/18/01	1,689	23	1,689	23	1,672	95	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/13/00	07/17/00	169,173	99	169,173	99	169,005	78	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/23/00	07/17/00	150,266	30	150,266	30	150,434	51	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	03/14/01	04/16/01	1,726,209	41	1,726,209	41	1,726,179	66	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	03/15/01	04/16/01	93,577	67	93,577	67	93,607	42	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/12/01	05/14/01	189,330	42	189,330	42	189,292	14	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/12/01	05/14/01	1,545,534	11	1,545,534	11	1,545,221	68	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/16/01	05/14/01	108,615	87	108,615	87	108,608	42	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/25/01	05/14/01	255,097	84	255,097	84	255,456	00	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/09/00	07/13/00	171,268	36	171,268	36	169,840	63	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	05/19/00	07/13/00	153,128	91	153,128	91	150,585	95	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/10/01	05/09/01	190,746	98	190,746	98	189,587	44	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	03/20/01	04/09/01	1,555,166	67	1,555,166	67	1,544,510	42	ST
	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/09/01	05/09/01	1,551,700	69	1,551,700	69	1,550,731	94	ST
170,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/13/00	07/17/00	169,173	99	169,173	99	169,005	78	ST
151,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/23/00	07/17/00	150,266	30	150,266	30	150,434	51	ST
1,734,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	03/14/01	04/16/01	1,726,209	41	1,726,209	41	1,726,179	66	ST
94,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	03/15/01	04/16/01	93,577	67	93,577	67	93,607	42	ST
190,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/12/01	05/14/01	189,330	42	189,330	42	189,292	14	ST
1,551,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/12/01	05/14/01	1,545,534	11	1,545,534	11	1,545,221	68	ST
109,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/16/01	05/14/01	108,615	87	108,615	87	108,608	42	ST
256,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/25/01	05/14/01	255,097	84	255,097	84	255,456	00	ST
170,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	06/09/00	07/13/00	171,268	36	171,268	36	169,840	63	ST
150,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	05/19/00	07/13/00	153,128	91	153,128	91	150,585	95	ST
181,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/10/01	05/09/01	190,746	98	190,746	98	189,587	44	ST
1,550,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	03/20/01	04/09/01	1,555,166	67	1,555,166	67	1,544,510	42	ST
1,550,000 00	FEDERAL NAT'L MTGE ASSN	FEDERAL NAT'L MTGE ASSN	04/09/01	05/09/01	1,551,700	69	1,551,700	69	1,550,731	94	ST



000116

SCHEDULE G/1

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR TERM (LOSS)
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

181,000 00	FHLWC GOLD 30YR B 50% APR TBA	04/10/01	LOT DT	189,870 88	189,276 98	593 90 ST
133,000 00	GOLDMAN SACHS GROUP INC	12/12/00	05/04/01	141,390 97	136,563 07	4,827 90 ST
15,000 00	GOLDMAN SACHS GROUP INC	04/11/01	05/04/01	15,946 35	15,894 60	51 75 ST
	GOV'T NAT'L MTGE ASSN POOL #	485393	04/02/01	51 59	52 36	(0 77) ST
	GOV'T NAT'L MTGE ASSN POOL #	485393	04/02/01	480 59	487 79	(7 20) ST
	GOV'T NAT'L MTGE ASSN POOL #	530229	05/16/01	69 69	12,723 55	(355 86) ST
	GOV'T NAT'L MTGE ASSN POOL #	0780689	10/17/00	2,239 63	2,166 47	73 16 ST
	GOV'T NAT'L MTGE ASSN POOL #	0780689	10/17/00	2,289 69	2,214 90	74 79 ST
	GOV'T NAT'L MTGE ASSN POOL #	0780689	10/17/00	1,393 83	1,348 30	45 53 ST
	GOV'T NAT'L MTGE ASSN POOL #	0780689	10/17/00	3,055 79	2,955 97	99 82 ST
	GOV'T NAT'L MTGE ASSN POOL #	0780689	10/17/00	2,831 61	2,739 12	92 49 ST
	GOV'T NAT'L MTGE ASSN POOL #	0780689	10/17/00	2,752 32	2,662 42	89 90 ST
	GOV'T NAT'L MTGE ASSN POOL #	0780689	10/17/00	2,902 26	2,807 46	94 80 ST
	GOV'T NAT'L MTGE ASSN POOL #	0780689	10/17/00	3,996 54	3,866 00	130 54 ST
45,000 00	INTERNATIONAL BUSINESS MACHS CORP	10/17/00	12/04/00	43,959 60	44,004 15	(44 55) ST
45,000 00	MASCO CORP	03/08/01	05/09/01	45,762 30	44,909 55	852 75 ST
45,000 00	MORGAN ST DEAN WITTER	03/13/01	03/13/01	46,410 00	45,270 00	1,140 30 ST
98,000 00	MORGAN STANLEY DEAN WITTER M/T/N	03/13/01	04/11/01	98,223 44	98,055 86	167 58 ST
35,000 00	MORGAN STANLEY DEAN WITTER M/T/N	03/13/01	04/19/01	35,071 40	35,019 95	51 45 ST
60,000 00	PROCTER & GAMBLE CO	10/23/00	05/22/01	62,198 40	60,070 20	2,128 20 ST
	RESIDENTIAL ACCREDIT LNS INC	08/02/00	09/25/00	1,166 89	1,169 53	(2 64) ST
	RESIDENTIAL ACCREDIT LNS INC	08/02/00	10/25/00	2,585 82	2,591 67	(5 85) ST
	RESIDENTIAL ACCREDIT LNS INC	08/02/00	12/25/00	4,029 57	4,038 70	(9 13) ST
	RESIDENTIAL ACCREDIT LNS INC	08/02/00	01/25/01	3,393 33	3,234 68	158 65 ST
	RESIDENTIAL ACCREDIT LNS INC	08/02/00	02/25/01	2,644 21	2,710 55	(66 34) ST
	RESIDENTIAL ACCREDIT LNS INC	08/02/00	03/25/01	3,885 80	3,983 28	(97 48) ST
	RESIDENTIAL ACCREDIT LNS INC	08/02/00	04/25/01	4,090 28	4,192 90	(102 62) ST
	RESIDENTIAL ACCREDIT LNS INC	08/02/00	05/25/01	6,193 76	6,349 16	(155 40) ST
	RESIDENTIAL ACCREDIT LNS INC	08/02/00	06/25/01	5,388 99	5,524 21	(135 22) ST
	RESIDENTIAL ACCREDIT LNS INC	01/03/01	01/25/01	1,508 14	1,348 08	160 06 ST
	RESIDENTIAL ACCREDIT LNS INC	01/03/01	02/25/01	1,175 21	1,129 66	45 55 ST
	RESIDENTIAL ACCREDIT LNS INC	01/03/01	03/25/01	1,727 02	1,660 11	66 91 ST
	RESIDENTIAL ACCREDIT LNS INC	01/03/01	04/25/01	1,817 90	1,747 50	70 40 ST
	RESIDENTIAL ACCREDIT LNS INC	01/03/01	05/25/01	2,752 78	2,646 22	106 56 ST
	RESIDENTIAL ACCREDIT LNS INC	01/03/01	06/25/01	2,395 11	2,302 47	92 64 ST
95,000 00	U S TREASURY BONDS	03/07/00	10/25/00	87,737 69	81,722 27	6,015 42 ST
80,000 00	U S TREASURY BONDS	08/17/00	10/25/00	73,884 37	73,112 50	771 87 ST
23,000 00	U S TREASURY BONDS	10/17/00	03/29/01	27,330 48	26,196 64	1,133 84 ST



SCHEDULE G/L

SHARES	OR FACE	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET	PROCEEDS	COST	GAIN OR	LOSS	TERM
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REPORTING CURRENCY, US DOLLAR (CONTINUED)

47,000	00	U S TREASURY BONDS	10/17/00	05/04/01	10/17/00	05/04/01	55,247	03	53,532	27	1,714	76	ST
325,000	00	U S TREASURY BONDS	10/24/00	10/25/00	10/24/00	10/25/00	300,155	28	299,088	87	1,066	41	ST
175,000	00	U S TREASURY BONDS	11/27/00	11/28/00	11/27/00	11/28/00	162,387	69	161,047	85	1,339	84	ST
325,000	00	U S TREASURY BONDS	11/27/00	11/28/00	11/27/00	11/28/00	301,577	15	300,967	77	609	38	ST
175,000	00	U S TREASURY BONDS	11/27/00	12/04/00	11/27/00	12/04/00	163,871	09	162,059	57	1,811	52	ST
75,000	00	U S TREASURY BONDS	12/02/00	12/04/00	12/02/00	12/04/00	70,230	47	69,990	24	240	23	ST
123,000	00	U S TREASURY BONDS	12/02/00	12/05/00	12/02/00	12/05/00	115,293	28	114,783	99	509	29	ST
51,000	00	U S TREASURY BONDS	12/02/00	01/03/01	12/02/00	01/03/01	48,816	56	47,593	37	1,223	19	ST
1,000	00	U S TREASURY BONDS	12/02/00	05/04/01	12/02/00	05/04/01	929	53	933	20	(3	67)	ST
53,000	00	U S TREASURY BONDS	04/09/01	05/04/01	04/09/01	05/04/01	62,299	84	63,225	27	(925	43)	ST
48,000	00	U S TREASURY BONDS	04/09/01	05/04/01	04/09/01	05/04/01	44,617	50	45,628	12	(1,010	62)	ST
68,000	00	U S TREASURY BONDS	04/09/01	05/08/01	04/09/01	05/08/01	62,862	81	64,639	84	(1,777	03)	ST
43,000	00	U S TREASURY BONDS	04/09/01	06/14/01	04/09/01	06/14/01	39,909	38	40,875	20	(965	82)	ST
58,000	00	U S TREASURY BONDS	04/25/01	05/04/01	04/25/01	05/04/01	68,177	19	66,890	31	1,286	88	ST
40,000	00	U S TREASURY BONDS	09/24/99	08/18/00	09/24/99	08/18/00	40,573	43	41,212	52	(639	09)	ST
23,000	00	U S TREASURY BONDS	09/24/99	08/18/00	09/24/99	08/18/00	23,329	72	23,707	99	(378	27)	ST
7,000	00	U S TREASURY BONDS	09/24/99	08/31/00	09/24/99	08/31/00	7,144	38	7,215	47	(71	09)	ST
11,000	00	U S TREASURY BONDS	09/24/99	08/31/00	09/24/99	08/31/00	11,226	57	11,326	57	(952	70)	ST
42,000	00	U S TREASURY BONDS	01/28/00	07/27/00	01/28/00	07/27/00	41,855	63	40,103	44	1,752	19	ST
42,000	00	U S TREASURY BONDS	01/28/00	07/27/00	01/28/00	07/27/00	41,855	63	40,103	44	1,752	19	ST
43,000	00	U S TREASURY BONDS	01/17/00	01/19/01	01/17/00	01/19/01	48,889	37	47,530	94	1,358	43	ST
24,000	00	U S TREASURY BONDS	10/17/00	01/19/01	10/17/00	01/19/01	25,416	56	24,377	81	1,038	75	ST
106,000	00	U S TREASURY BONDS	10/17/00	02/16/01	10/17/00	02/16/01	111,101	25	107,668	67	3,432	58	ST
9,000	00	U S TREASURY BONDS	10/20/00	01/05/01	10/20/00	01/05/01	9,696	80	9,342	07	354	73	ST
40,000	00	U S TREASURY BONDS	10/20/00	01/17/01	10/20/00	01/17/01	42,693	75	41,173	31	1,520	31	ST
531,000	00	U S TREASURY BONDS	10/20/00	01/31/01	10/20/00	01/31/01	570,555	35	551,182	15	19,373	20	ST
72,000	00	U S TREASURY BONDS	10/20/00	04/11/01	10/20/00	04/11/01	77,647	50	74,736	56	2,910	94	ST
42,000	00	U S TREASURY BONDS	01/28/01	07/27/00	01/28/01	07/27/00	(41,855	63)	(40,103	44)	(1,752	19)	ST
31,000	00	U S TREASURY BONDS	01/31/01	02/02/01	01/31/01	02/02/01	32,238	79	32,334	45	(95	66)	ST
189,000	00	U S TREASURY BONDS	01/31/01	02/06/01	01/31/01	02/06/01	196,220	39	197,135	85	(915	46)	ST
143,000	00	U S TREASURY BONDS	01/31/01	02/15/01	01/31/01	02/15/01	154,858	95	156,897	81	(2,038	86)	ST
45,000	00	U S TREASURY BONDS	01/31/01	04/19/01	01/31/01	04/19/01	47,100	59	46,937	11	163	48	ST
25,000	00	U S TREASURY BONDS	04/09/01	04/19/01	04/09/01	04/19/01	26,166	99	26,422	85	(255	86)	ST
110,000	00	UNITED STATES TREAS NTS	10/12/00	11/29/00	10/12/00	11/29/00	111,340	63	110,171	88	1,168	75	ST



000110

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

79,000 00	UNITED STATES TREAS NTS	10/19/00	01/04/01	84,604 06	82,511 80	2,092 26 ST
32,000 00	UNITED STATES TREAS NTS	11/10/00	11/28/00	32,375 00	31,875 01	499 99 ST
15,000 00	UNITED STATES TREAS NTS	11/10/00	12/15/00	15,633 98	14,941 41	692 57 ST
45,000 00	UNITED STATES TREAS NTS	11/15/00	12/15/00	46,901 95	45,035 16	1,866 79 ST
440,000 00	UNITED STATES TREAS NTS	12/15/00	12/15/00	458,596 88	458,184 37	412 51 ST
60,000 00	UNITED STATES TREAS NTS	12/15/00	01/05/01	63,750 00	62,479 69	1,270 31 ST
42,000 00	VIACOM INC	07/27/00	03/06/01	45,666 18	42,168 42	3,497 76 ST
25,000 00	VIACOM INC	10/26/00	03/06/01	27,182 25	25,621 50	1,560 75 ST
51,000 00	VISTEON CORP	10/03/00	11/10/00	50,815 38	50,845 47	(30 09) ST
14,000 00	VISTEON CORP	10/03/00	11/15/00	14,008 26	13,957 58	50 68 ST
35,000 00	VISTEON CORP	10/13/00	11/15/00	35,020 65	34,478 50	542 15 ST

TOTAL SHORT TERM GAIN

15,153,170 07

137,321 29

LONG TERM CAPITAL GAIN (LOSSES)

200,000 00	ASSOC CORP OF NA 5 80 Z0APR04	07/27/99	04/24/01	201,812 00	191,762 00	10,050 00 LT
50,000 00	ASSOC CORP OF NA 5 80 Z0APR04	08/10/99	04/24/01	50,453 00	47,262 00	3,191 00 LT
	BEAR STEARNS COM1 MTG SECS INC	04/13/00	04/15/01	332 24	325 57	6 67 LT
	BEAR STEARNS COM1 MTG SECS INC	04/13/00	05/15/01	373 31	369 72	3 59 LT
	BEAR STEARNS COM1 MTG SECS INC	04/13/00	06/15/01	336 58	329 82	6 76 LT
150,000 00	CITIGROUP INC	07/14/99	02/02/01	148,710 00	142,269 00	6,441 00 LT
	FED'L HOME LOAN MTC CORP GRP #	G00739	07/28/99	8,937 12	8,998 56	(61 44) LT
	FED'L HOME LOAN MTC CORP GRP #	G00739	07/28/99	11,462 59	11,541 39	(78 80) LT
	FED'L HOME LOAN MTC CORP GRP #	G00739	10/13/00	7,325 71	7,376 07	(50 36) LT
	FED'L HOME LOAN MTC CORP GRP #	G00739	11/14/00	6,497 17	6,541 83	(44 66) LT
	FED'L HOME LOAN MTC CORP GRP #	G00739	12/14/00	12,793 63	12,881 58	(87 95) LT
	FED'L HOME LOAN MTC CORP GRP #	G00739	01/12/01	9,321 62	9,385 70	(64 08) LT
	FED'L HOME LOAN MTC CORP GRP #	G00739	02/14/01	5,782 93	5,822 68	(39 75) LT
	FED'L HOME LOAN MTC CORP GRP #	G00739	03/14/01	10,332 03	10,403 06	(71 03) LT
	FED'L HOME LOAN MTC CORP GRP #	G00739	04/13/01	25,348 04	25,522 31	(174 27) LT
	FED'L HOME LOAN MTC CORP GRP #	G00739	05/14/01	24,448 26	24,616 34	(168 08) LT
	FED'L HOME LOAN MTC CORP GRP #	G00739	06/14/01	28,499 84	28,695 78	(195 94) LT
	FED'L HOME LOAN MTC CORP GRP #	C00835	07/13/99	5,994 10	5,824 58	169 52 LT
	FED'L HOME LOAN MTC CORP GRP #	C00835	07/13/99	5,102 80	4,958 49	144 31 LT
	FED'L HOME LOAN MTC CORP GRP #	C00835	08/14/00	5,701 50	5,540 25	161 25 LT
	FED'L HOME LOAN MTC CORP GRP #	C00835	10/13/00	7,495 10	7,283 13	211 97 LT
	FED'L HOME LOAN MTC CORP GRP #	C00835	11/14/00	4,814 20	4,677 67	136 53 LT
	FED'L HOME LOAN MTC CORP GRP #	C00835	12/14/00	6,110 20	5,936 92	173 28 LT

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

145,000	FED'L HOME LOAN MTGE CORP GRP # C00835	07/13/99	01/12/01	5,110.30	4,965.38	144.92	LT
1,000,000	FED'L HOME LOAN MTGE CORP GRP # C00835	07/13/99	02/14/01	4,949.50	4,809.15	140.35	LT
1,000,000	FED'L HOME LOAN MTGE CORP GRP # C00835	07/13/99	03/09/01	910,047.56	893,864.81	16,182.75	LT
	FED'L HOME LOAN MTGE CORP GRP # C00835	07/13/99	03/14/01	8,039.24	0.00	8,039.24	LT
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	12/14/00	2,360.10	2,358.62	1.48	LT
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	01/12/01	2,519.22	2,517.64	1.58	LT
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	02/14/01	2,776.98	2,775.24	1.74	LT
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	03/14/01	8,862.87	8,857.33	5.54	LT
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	04/13/01	10,738.92	10,732.21	6.71	LT
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	05/14/01	11,876.01	11,868.59	7.42	LT
	FED'L HOME LOAN MTGE CORP GRP # C00896	12/09/99	06/14/01	12,266.64	12,258.97	7.67	LT
200,000	FEDERAL HOME LN MTG CORP	07/28/99	06/15/01	200,000.00	199,354.00	646.00	LT
70,000	FEDERAL HOME LN MTG CORP	10/13/99	03/22/01	71,842.97	69,885.20	1,957.77	LT
100,000	FEDERAL HOME LN MTGE CORP	08/13/99	03/22/01	101,132.81	98,147.00	2,985.81	LT
	FEDERAL NATL MTG ASSN REMIC	06/07/00	06/18/01	1,674.60	1,658.46	16.14	LT
101,000	FORD MTR CR CO	07/21/99	10/18/00	98,524.49	101,397.94	(2,873.45)	LT
99,000	FORD MTR CR CO	07/21/99	12/12/00	98,029.80	99,390.06	(1,360.26)	LT
90,000	INTERNATIONAL BUSINESS MACHS CORP	09/27/99	12/04/00	87,919.20	89,054.10	(1,134.90)	LT
200,000	LEHMAN BROS HLDGS INC	07/26/99	08/09/00	193,642.00	194,990.00	(1,348.00)	LT
85,000	MORGAN ST DEAN WITTEK	12/20/99	03/13/01	87,663.90	84,981.30	2,682.60	LT
54,000	PROCTER & GAMBLE CO	12/08/99	03/08/01	56,291.22	53,907.12	2,384.10	LT
51,000	PROCTER & GAMBLE CO	12/08/99	05/22/01	52,868.64	50,912.28	1,956.36	LT
10,000	U S TREASURY BONDS	07/14/99	03/29/01	11,882.81	11,202.34	680.47	LT
39,000	U S TREASURY BONDS	07/22/99	08/03/00	43,698.28	43,006.64	691.64	LT
100,000	U S TREASURY BONDS	07/28/99	03/29/01	118,828.12	110,507.80	8,320.32	LT
32,000	U S TREASURY BONDS	07/29/99	08/02/00	31,942.50	30,918.75	1,023.75	LT
89,000	U S TREASURY NOTES	07/13/99	08/02/00	87,790.16	89,264.22	(1,474.06)	LT
93,000	U S TREASURY NOTES	07/13/99	01/22/01	98,590.90	95,332.26	3,258.64	LT
90,000	U S TREASURY NOTES	07/13/99	02/08/01	95,164.45	92,257.03	2,907.42	LT
28,000	U S TREASURY NOTES	07/13/99	02/14/01	28,562.19	28,083.12	479.07	LT
25,000	U S TREASURY NOTES	07/13/99	02/23/01	26,543.95	25,626.95	917.00	LT
100,000	U S TREASURY NOTES	07/13/99	06/30/01	100,000.00	102,062.50	(2,062.50)	LT
100,000	U S TREASURY NOTES	07/22/99	07/31/00	100,000.00	100,140.62	(140.62)	LT
70,000	U S TREASURY NOTES	07/28/99	01/05/01	75,419.53	72,078.16	3,341.37	LT
19,000	U S TREASURY NOTES	09/24/99	01/10/01	20,193.44	19,564.07	629.37	LT
100,000	U S TREASURY NOTES	03/07/00	05/31/01	100,000.00	100,093.75	(93.75)	LT
73,000	WAL-MART STORES 10AUG2009	02/11/00	02/21/01	76,517.14	69,642.00	6,875.14	LT
145,000	XEROX CAP EUROPE PLC	07/14/99	12/06/00	64,887.50	141,135.75	(76,248.25)	LT

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

TOTAL LONG TERM (LOSSES)

3,697,145 91

3,697,925 81

(779 90)

TOTAL REPORTING CURRENCY: US DOLLAR

18,850,315 98

18,713,774 59

136,541 39

SCHEDULE G/L

JOSIAH MACY JR FOUNDATION
 JOSIAH MACY JR FDN - FIXED
 ACCOUNT NUMBER 000668845
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001

000120





000123

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	DATE	NET	COST	GAIN OR TERM
OR FACE		ACQUIRED	SOLD	PROCEEDS		(LOSS)

REPORTING CURRENCY, US DOLLAR

SHORT TERM CAPITAL GAIN (LOSSES)

1,000 00	ALTEGANCE TELECOM INC	07/20/99	07/17/00	76,557 25	38,333 33	38,223 92 ST
2,000 00	AMERICA ONLINE INC DEL	07/14/99	07/03/00	106,356 45	125,820 00	(19,463 55) ST
216 00	AVAYA INC	10/05/00	10/11/00	2,808 44	10,105 32	(7,296 88) ST
300 00	BNY HAMILTON INTL EQUITY FUND INST	07/27/00	07/27/00	19,179 34	0 00	19,179 34 ST
300 00	BNY HAMILTON INTL EQUITY FUND INST	12/27/00	12/27/00	114,487 27	0 00	114,487 27 ST
300 00	BNY HAMILTON SMALL CAP GROWTH FUND INST	07/27/00	07/27/00	23,375 57	0 00	23,375 57 ST
300 00	BNY HAMILTON SMALL CAP GROWTH FUND INST	12/27/00	12/27/00	382,165 53	0 00	382,165 53 ST
1,200 00	CENNA CORP	03/30/00	08/17/00	52,231 38	13,235 73	38,995 65 ST
1,800 00	CIRCUIT CITY STORES INC COM	08/28/00	10/20/00	22,243 11	48,363 30	(26,120 19) ST
2,700 00	CIRCUIT CITY STORES INC COM	08/28/00	10/23/00	36,412 33	72,544 95	(36,132 62) ST
2,800 00	CIRCUIT CITY STORES INC COM	10/16/00	10/23/00	37,760 93	56,196 00	(18,435 07) ST
2,400 00	CISCO SYS INC	07/20/99	07/18/00	162,144 60	77,175 00	84,969 60 ST
1,000 00	DOUBLECLICK INC	02/10/00	12/20/00	10,371 75	114,307 60	(103,935 85) ST
600 00	DOUBLECLICK INC	02/11/00	12/20/00	6,223 05	68,829 72	(62,606 67) ST
400 00	DOUBLECLICK INC	03/07/00	12/20/00	4,148 70	38,836 44	(34,687 74) ST
2,300 00	DOUBLECLICK INC	06/21/00	12/20/00	23,855 03	99,318 60	(75,463 57) ST
1,400 00	DOUBLECLICK INC	10/16/00	12/20/00	14,520 45	17,587 50	(3,067 05) ST
500 00	DOUBLECLICK INC	10/19/00	12/20/00	5,185 87	7,030 00	(1,844 13) ST
500 00	DOUBLECLICK INC	10/23/00	12/20/00	5,185 87	6,843 75	(1,657 88) ST
600 00	DOUBLECLICK INC	11/08/00	12/20/00	6,223 09	11,887 50	(5,664 41) ST
1,300 00	EXODUS COMMUNICATIONS INC COM	10/16/00	06/01/01	10,311 38	50,618 75	(40,307 37) ST
400 00	EXODUS COMMUNICATIONS INC COM	10/19/00	06/01/01	3,172 73	15,376 00	(12,203 29) ST
400 00	EXODUS COMMUNICATIONS INC COM	10/23/00	06/01/01	3,172 73	14,125 00	(10,952 27) ST
3,200 00	EXODUS COMMUNICATIONS INC COM	10/23/00	06/01/01	25,381 87	109,686 72	(84,304 85) ST
2,500 00	EXODUS COMMUNICATIONS INC COM	10/24/00	06/01/01	19,829 59	89,082 25	(69,252 66) ST
1,200 00	EXODUS COMMUNICATIONS INC COM	11/08/00	06/01/01	9,518 20	41,625 00	(32,106 80) ST
700 00	EXODUS COMMUNICATIONS INC COM	04/12/01	06/01/01	5,552 28	5,698 00	(145 72) ST
1,000 00	EXODUS COMMUNICATIONS INC COM	04/19/01	06/01/01	7,931 87	10,680 00	(2,748 13) ST
100 00	GENENTECH INC	07/03/00	03/29/01	4,870 05	8,534 75	(3,664 70) ST
500 00	JDS UNIPHASE CORP	07/03/00	04/10/01	8,556 01	62,000 00	(53,443 99) ST
800 00	JDS UNIPHASE CORP	10/16/00	04/10/01	13,689 62	73,350 00	(59,660 38) ST
300 00	JDS UNIPHASE CORP	10/19/00	04/10/01	5,133 60	27,339 00	(22,205 40) ST
300 00	JDS UNIPHASE CORP	10/23/00	04/10/01	5,133 60	30,825 00	(25,691 40) ST
300 00	JDS UNIPHASE CORP	11/08/00	04/10/01	5,133 64	21,225 00	(16,091 36) ST

SCHEDULE G/L



000124

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

1,450 00	LOWES COMPANIES INC COM	10/16/00	01/19/01	64,115 55	55,473 38	8,642 17 ST
300 00	LOWES COMPANIES INC COM	10/19/00	01/19/01	13,265 28	12,339 00	926 28 ST
300 00	LOWES COMPANIES INC COM	10/23/00	01/19/01	13,265 28	12,246 00	1,019 28 ST
600 00	LOWES COMPANIES INC COM	11/08/00	01/19/01	26,530 60	27,267 00	(736 40) ST
850 00	LUCENT TECHNOLOGIES INC	10/16/00	11/28/00	14,113 70	19,343 88	(5,230 18) ST
373 00	MCDATA CORP	02/15/01	02/15/01	12,550 70	13,449 08	(898 38) ST
2,000 00	MICROSOFT CORP COM	10/16/00	01/17/01	108,057 00	100,875 00	7,182 00 ST
600 00	MICROSOFT CORP COM	10/19/00	01/17/01	32,417 10	36,114 00	(3,696 90) ST
600 00	MICROSOFT CORP COM	10/23/00	01/17/01	32,417 10	38,287 50	(5,870 40) ST
1,200 00	MINIMED INC COM	06/12/00	03/29/01	33,996 74	62,524 74	(28,528 15) ST
400 00	MINIMED INC COM	06/12/00	03/30/01	11,503 46	20,841 58	(9,338 12) ST
500 00	MINIMED INC COM	10/16/00	03/30/01	14,379 32	38,843 75	(24,464 43) ST
350 00	MINIMED INC COM	10/16/00	04/02/01	9,776 47	27,190 63	(17,414 16) ST
400 00	MINIMED INC COM	10/19/00	04/02/01	11,173 10	25,076 00	(13,902 90) ST
400 00	MINIMED INC COM	10/23/00	04/02/01	11,173 10	25,875 00	(14,701 90) ST
400 00	MINIMED INC COM	11/08/00	04/02/01	11,173 10	25,475 00	(14,301 90) ST
700 00	MINIMED INC COM	01/19/01	04/02/01	19,552 97	28,276 15	(8,723 18) ST
500 00	MORGAN STANLEY DEAN WITTER & CO	10/16/00	05/04/01	33,463 38	38,643 45	(5,178 07) ST
2,400 00	PROCTER & GAMBLE CO COM	07/22/99	07/14/00	132,701 17	214,518 00	(81,816 83) ST
1,100 00	SEALED AIR CORP NEW	05/10/00	09/21/00	48,362 63	57,989 58	(9,626 95) ST
500 00	SERONO S A	07/27/00	02/12/01	10,719 40	11,747 40	(1,027 76) ST
2,700 00	SERONO S A	07/27/00	02/13/01	10,886 06	63,435 96	(5,549 90) ST
2,500 00	SERONO S A	07/27/00	02/13/01	53,598 20	63,458 25	(9,860 05) ST
1,850 00	SERONO S A	10/16/00	02/13/01	39,662 67	44,529 50	(4,866 83) ST
600 00	SERONO S A	10/19/00	02/13/01	12,863 56	15,270 00	(2,406 44) ST
250 00	SERONO S A	10/23/00	02/13/01	4,753 22	6,751 87	(1,998 65) ST
800 00	SERONO S A	11/08/00	02/23/01	15,210 29	20,006 00	(4,795 71) ST
800 00	SERONO S A	10/16/00	04/25/01	25,696 66	34,400 00	(8,703 34) ST
300 00	TELLABS INC	10/19/00	04/25/01	9,636 24	13,239 00	(3,602 76) ST
300 00	TELLABS INC	10/23/00	04/25/01	9,636 24	13,668 75	(4,032 51) ST
400 00	TELLABS INC	11/08/00	04/25/01	12,848 33	20,950 00	(8,101 67) ST
600 00	TELLABS INC	04/10/01	04/25/01	19,272 52	19,218 00	54 52 ST
1,900 00	WILLIAMS CO INC	06/28/00	06/06/01	68,246 10	68,336 36	(90 26) ST
2,220 40	WILLIAMS COMMUNICATIONS GROUP	06/28/00	05/02/01	10,746 19	8,674 21	2,071 92 ST
328 94	WILLIAMS COMMUNICATIONS GROUP	07/03/00	05/02/01	1,592 02	1,368 58	223 44 ST
2,097 05	WILLIAMS COMMUNICATIONS GROUP	10/16/00	05/02/01	10,149 18	8,836 04	1,313 14 ST
699 01	WILLIAMS COMMUNICATIONS GROUP	10/19/00	05/02/01	3,383 05	2,871 64	511 41 ST
699 01	WILLIAMS COMMUNICATIONS GROUP	10/23/00	05/02/01	3,383 05	2,832 09	550 96 ST

SCHEDULE G/L

JOSIAH MACY JR FOUNDATION
 JOSIAH MACY JR FDN - BNY EQUITY
 ACCOUNT NUMBER 000668846
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

822 37	WILLIAMS COMMUNICATIONS GROUP	11/08/00	05/02/01	3,980 06	3,577 87	402 19 ST
1,480 27	WILLIAMS COMMUNICATIONS GROUP	04/10/01	05/02/01	7,164 12	6,305 47	858 65 ST
657 89	WILLIAMS COMMUNICATIONS GROUP	04/12/01	05/02/01	3,184 05	2,781 44	402 61 ST
904 61	WILLIAMS COMMUNICATIONS GROUP	04/19/01	05/02/01	4,378 18	3,837 11	541 07 ST
1,450 00	WORLDCOM INC	10/16/00	11/28/00	22,913 44	33,531 25	(10,617 81) ST
400 00	WORLDCOM INC	10/19/00	11/28/00	6,320 94	10,424 00	(4,103 06) ST
400 00	WORLDCOM INC	10/23/00	11/28/00	6,320 97	10,500 00	(4,179 03) ST
	100TH FRACYS AVAYA INC COM STK USD 0 01	09/19/00	01/04/00	11 00	0 00	11 00 ST
	100TH FRACYS CITIGROUP INC	09/19/00	01/04/00	18 76	0 00	18 76 ST
	100TH FRACYS MCDATA CORP	02/28/01	02/28/01	14 00	0 00	14 00 ST
	100TH FRACYS PEAPACK-GLADSTONE FINL CORP	08/18/00	07/20/99	43 75	0 00	43 75 ST
	100TH FRACYS WILLIAMS COMMUNICATIONS GRP	05/04/01	07/14/99	2 07	0 00	2 07 ST
TOTAL SHORT TERM (LOSSES)						
				2,461,750 61	2,850,983 63	(389,233 02)

LONG TERM CAPITAL GAIN (LOSSES)

2,800 00	AMERICA ONLINE INC DEL	11/10/98	07/03/00	148,899 03	51,834 69	97,064 34 LT
875 00	AMERICAN INTERNATIONAL GROUP INC COM	07/14/99	07/28/00	111,534 45	82,605 25	28,929 20 LT
1,800 00	AMERICAN INTERNATIONAL GROUP INC COM	07/11/95	10/02/00	101,905 40	36,589 25	65,316 15 LT
1,800 00	BRISTOL MYERS SQUIBB CO COM	07/20/99	10/02/00	101,905 39	130,626 00	(28,720 61) LT
1,100 00	BRISTOL MYERS SQUIBB CO COM	07/22/99	10/20/00	62,275 53	76,870 75	(14,594 22) LT
1,000 00	CIRCUIT CITY STORES INC COM	07/14/99	10/20/00	12,357 29	48,753 75	(36,396 46) LT
1,000 00	CIRCUIT CITY STORES INC COM	10/20/99	10/20/00	12,357 28	47,257 50	(34,900 22) LT
2,100 00	CIRCUIT CITY STORES INC COM	07/22/99	10/20/00	25,950 30	96,578 16	(70,627 86) LT
400 00	CISCO SYS INC	05/01/97	07/18/00	27,024 10	2,364 09	24,660 01 LT
4,600 00	CISCO SYS INC	07/20/99	03/29/01	71,228 17	147,918 75	(76,690 58) LT
3,000 00	COSTCO WHSL CORP NEW	07/14/99	01/25/01	129,243 80	126,093 75	3,150 05 LT
1,000 00	COSTCO WHSL CORP NEW	07/20/99	01/25/01	43,081 26	42,625 00	456 26 LT
4,000 00	COSTCO WHSL CORP NEW	04/24/01	07/20/99	136,445 45	170,500 00	(34,054 55) LT
600 00	EMC CORP(MASS) USD 0 01	07/22/99	04/24/01	47,755 90	54,381 25	(6,625 35) LT
700 00	EMC CORP(MASS) USD 0 01	07/22/99	08/30/00	66,508 42	21,943 25	44,565 17 LT
800 00	EMC CORP(MASS) USD 0 01	07/22/99	09/28/00	81,313 44	25,078 00	56,235 44 LT
1,000 00	EMC CORP(MASS) USD 0 01	07/22/99	12/11/00	89,958 19	31,347 50	58,610 69 LT
2,000 00	EXODUS COMMUNICATIONS INC COM	02/08/00	06/01/01	15,863 67	128,705 30	(112,841 63) LT
2,000 00	EXODUS COMMUNICATIONS INC COM	04/24/00	06/01/01	15,863 67	86,335 90	(70,472 23) LT
1,000 00	EXXON MOBIL CORP	07/20/99	01/25/01	82,078 86	78,945 00	3,133 86 LT



000126

SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

500 00	EXXON MOBIL CORP	07/22/99	01/25/01	41,039 43	38,487 50	2,551 93 LT
2,000 00	GENENTECH INC	09/14/99	03/29/01	97,401 14	81,399 20	16,001 94 LT
200 00	GENENTECH INC	01/06/00	03/29/01	9,740 11	12,439 49	(2,699 38) LT
1,600 00	GENENTECH INC	07/14/99	09/28/00	94,180 21	61,837 33	32,342 88 LT
1,200 00	GENERAL ELECTRIC CO	07/14/99	12/11/00	66,450 78	46,378 00	20,072 78 LT
500 00	GENERAL ELECTRIC CO	07/14/99	04/27/01	24,383 84	19,324 17	5,059 67 LT
2,300 00	GENERAL ELECTRIC CO	07/20/99	04/27/01	112,165 64	91,622 42	20,543 22 LT
1,300 00	GENERAL ELECTRIC CO	07/20/99	06/25/01	66,702 07	51,786 58	14,915 49 LT
2,000 00	JDS UNIPHASE CORP	12/23	04/10/01	34,224 06	10,014 85	24,209 21 LT
1,300 00	J & J SON & JOHNSON	7/14	12/06/00	125,728 04	1,809 75	123,918 29 LT
2,000 00	J & J SON & JOHNSON	12/06/00	12/06/00	19,342 77	214 00	19,128 77 LT
1,100 00	COMPANIES INC	01/19/01	01/19/01	48,639 39	48,639 39	0 00 LT
2,000 00	COMPANIES INC	01/19/01	01/19/01	88,435 24	119,890 00	(31,454 76) LT
1,400 00	COMPANIES INC	01/19/01	01/19/01	61,904 67	78,798 02	(16,893 35) LT
1,300 00	LUCENT TECHNOLOGI	01/19/01	11/28/00	21,585 65	91,018 10	(69,432 45) LT
1,300 00	LUCENT TECHNOLOGI	01/19/01	11/28/00	21,585 64	83,414 83	(61,829 19) LT
1,700 00	MEDTRONIC INC	07/19	12/15/00	96,307 06	63,490 75	32,816 31 LT
800 00	MEDTRONIC INC	07/19	12/15/00	45,320 96	29,853 00	15,467 96 LT
6,200 00	MICROSOFT CORP COM	12/17/01	01/17/01	334,976 70	204,355 64	130,621 06 LT
200 00	MINIMED INC COM	03/29/01	03/29/01	5,666 03	10,405 00	(4,738 97) LT
600 00	MINIMED INC COM	03/29/01	03/29/01	16,998 45	31,700 36	(14,701 86) LT
200 00	MINIMED INC COM	03/29/01	03/29/01	5,666 03	10,405 00	(4,738 97) LT
1,300 00	MORGAN STANLEY DEAN W	07/14/99	02/12/01	101,579 91	65,776 75	35,803 16 LT
1,600 00	MORGAN STANLEY DEAN W	07/20/99	02/12/01	125,021 42	79,156 00	45,865 42 LT
2,400 00	MORGAN STANLEY DEAN W	07/20/99	05/04/01	160,633 84	118,734 84	41,899 84 LT
1,400 00	PROCTER & GAMBLE CO COM	07/14/99	07/14/00	77,409 01	49,978 98	(27,430 03) LT
2,200 00	SBC COMMUNICATIONS INC	07/20/99	08/11/00	94,094 16	121,016 50	(26,922 34) LT
200 00	SBC COMMUNICATIONS INC	07/20/99	08/11/00	8,554 01	11,476 50	(2,922 49) LT
2,000 00	SBC COMMUNICATIONS INC	07/20/99	08/14/00	84,263 78	114,765 00	(30,501 22) LT
1,400 00	SBC COMMUNICATIONS INC	07/22/99	08/14/00	58,984 65	79,023 00	(20,038 35) LT
1,800 00	SCHWAB CHARLES CORP NEW	08/27/99	05/04/01	36,788 61	50,220 48	(13,431 87) LT
3,000 00	SCHWAB CHARLES CORP NEW	01/06/00	05/04/01	61,314 34	76,050 20	(14,735 86) LT
5,000 00	SCHWAB CHARLES CORP NEW	02/24/00	05/04/01	102,190 58	127,474 33	(25,283 75) LT
900 00	SEALED AIR CORP NEW	07/22/99	09/20/00	39,847 70	58,018 14	(18,170 44) LT
2,100 00	SEALED AIR CORP NEW	07/23/99	09/20/00	92,977 96	134,491 35	(41,513 39) LT
500 00	SEALED AIR CORP NEW	09/02/99	09/20/00	22,137 61	29,529 70	(7,392 09) LT
700 00	SUN MICROSYSTEMS INC COM	07/14/99	07/25/00	72,929 45	26,250 00	46,679 45 LT

JOSIAH MACY JR FOUNDATION
 ACCOUNT NUMBER 000668846
 ANNUAL REPORT / TRADE DATE BASIS
 JULY 01, 2000 - JUNE 30, 2001



000127

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE	ACQUIRED	DATE	SOLD	NET	PROCEEDS	COST	GAIN OR (LOSS) TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

800 00	SUN MICROSYSTEMS INC COM	07/20/99	07/25/00	83,347 94	176,436 96	29,300 00	54,047 94	125,161 96	LT
1,400 00	SUN MICROSYSTEMS INC COM	07/20/99	08/25/00	176,436 96	51,275 00	58,600 00	56,510 73	56,510 73	LT
3,200 00	SUN MICROSYSTEMS INC COM	07/20/99	12/11/00	115,110 73	115,110 73	58,600 00	56,510 73	56,510 73	LT
2,500 00	TELLABS INC	03/27/00	04/25/01	80,302 08	80,302 08	163,720 25	(83,418 17)	(83,418 17)	LT
2,800 00	WILLIAMS CO INC	07/14/99	06/06/01	100,573 20	100,573 20	114,688 93	(14,115 73)	(14,115 73)	LT
500 00	WILLIAMS CO INC	07/20/99	06/06/01	17,959 50	17,959 50	20,027 32	(2,067 82)	(2,067 82)	LT
1,500 00	WILLIAMS CO INC	07/22/99	06/06/01	53,878 50	53,878 50	57,844 33	(3,965 83)	(3,965 83)	LT
2,302 64	WILLIAMS COMMUNICATIONS GROUP	07/14/99	05/02/01	11,144 20	11,144 20	10,244 55	899 65	899 65	LT
411 18	WILLIAMS COMMUNICATIONS GROUP	07/20/99	05/02/01	1,990 03	1,990 03	1,788 93	201 10	201 10	LT
1,233 56	WILLIAMS COMMUNICATIONS GROUP	07/22/99	05/02/01	5,970 10	5,970 10	5,166 92	803 18	803 18	LT
2,800 00	WORLD COM INC	10/01/97	08/11/00	93,983 07	93,983 07	56,876 74	37,106 33	37,106 33	LT
1,100 00	WORLD COM INC	10/01/97	11/28/00	17,382 61	17,382 61	22,344 44	(4,961 83)	(4,961 83)	LT
3,000 00	WORLD COM INC	07/20/99	11/28/00	47,407 12	47,407 12	180,000 00	(132,592 88)	(132,592 88)	LT
300 00	WORLD COM INC	07/22/99	11/28/00	4,740 71	4,740 71	17,550 00	(12,809 29)	(12,809 29)	LT
TOTAL LONG TERM (LOSSES)									
		4,887,033 28	5,064,416 94	(177,383 66)					
TOTAL REPORTING CURRENCY, US DOLLAR									
		7,348,783 89	7,915,400 57	(566,616 68)					



000130

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS
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REPORTING CURRENCY: US DOLLAR

SHORT TERM CAPITAL GAIN (LOSSES)

1,300	AMGEN INC	10/11/00	02/27/01	95,851	52	68,598
2,500	AMGEN INC	10/16/00	02/27/01	184,329	86	162,093
3,700	BANK AMER CORP	10/11/00	12/11/00	155,135	82	207,832
3,900	BRISTOL MYERS SQUIBB CO COM	10/11/00	02/01/01	245,379	81	220,480
3,000	CARNIVAL CORPORATION COM	11/19/99	08/16/00	65,412	81	144,240
3,000	CARNIVAL CORPORATION COM	11/19/99	09/22/00	25,419	15	48,080
2,500	CARNIVAL CORPORATION COM	01/25/00	09/22/00	63,547	87	108,637
1,600	CHEVRON CORP	10/11/00	11/14/00	133,567	54	132,370
1,000	COASTAL CORP	09/15/99	08/03/00	59,615	51	44,060
1,000	COASTAL CORP	10/06/99	08/16/00	66,615	27	41,007
1,000	COASTAL CORP	11/17/99	10/17/00	75,852	47	39,990
2,500	COASTAL CORP	10/11/00	10/13/00	186,693	77	100,992
1,500	COASTAL CORP	10/11/00	10/17/00	113,778	70	53,976
2,000	ELEXTRONICS INTL LTD	08/03/00	03/16/01	46,248	46	70,625
2,000	ELEXTRONICS INTL LTD	10/13/00	03/16/01	46,248	45	64,812
3,000	ELEXTRONICS INTL LTD	10/27/00	03/16/01	69,372	68	108,750
1,000	ELEXTRONICS INTL LTD	01/24/01	03/16/01	23,124	24	36,687
400	GENENTECH INC	10/11/00	12/11/00	32,570	91	31,652
2,400	GENENTECH INC	12/11/00	12/11/00	195,425	48	157,209
2,800	HEWLETT PACKARD COMPANY	08/08/00	05/17/01	82,485	24	160,062
1,000	HEWLETT PACKARD COMPANY	08/18/00	05/17/01	29,459	01	54,967
1,800	HEWLETT PACKARD COMPANY	10/11/00	05/17/01	53,026	23	91,559
3,000	MASCO CORPORATION	07/19/99	07/17/00	56,758	10	90,210
1,287	MCDATA CORP	10/11/00	03/16/01	2,260	93	4,542
1,500	MICROSOFT CORP COM	10/11/00	11/16/00	106,590	20	101,975
3,700	MICROSOFT CORP COM	10/11/00	01/24/01	229,004	97	251,538
1,000	MORGAN STANLEY DEAN WITTER & CO	04/20/00	03/23/01	54,093	19	75,017
100	MORGAN STANLEY DEAN WITTER & CO	07/17/00	03/23/01	5,409	31	9,339
700	MORGAN STANLEY DEAN WITTER & CO	07/17/00	03/26/01	38,239	23	65,374
700	MORGAN STANLEY DEAN WITTER & CO	07/17/00	04/18/01	43,972	53	65,374
3,000	MORGAN STANLEY DEAN WITTER & CO	04/20/00	04/18/01	188,453	71	239,865
1,200	SIEBEL SYS INC	04/20/00	03/30/01	31,594	22	69,429
1,200	SIEBEL SYS INC	10/11/00	03/30/01	31,594	22	100,856
2,000	SIEBEL SYS INC	02/01/01	03/30/01	52,657	05	130,834
1,400	SONY CORP ADR AMERN SH NEW	01/13/00	07/19/00	140,758	30	160,268



SCHEDULE G/L

SHARES OR FACE	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

1,000 00	TRANSOCEAN SEDCO FOREX INC	08/03/00	08/03/00	50,355 81	42,455 00	7,900 81 ST
2,100 00	VERIZON COMMUNICATIONS INC	10/11/00	03/06/01	103,485 38	128,097 69	(24,612 31) ST
2,100 00	VERIZON COMMUNICATIONS INC	10/11/00	03/07/01	101,582 00	128,097 69	(26,515 69) ST
104 00	WORLDCOM INC GA NEW MCI GROUP COM	10/11/00	06/19/01	1,790 83	5,387 73	(3,596 90) ST
	100TH FRACTS MCDATA CORP	LOT DT ?	02/28/01	6 64	0 00	6 64 ST
	100TH FRACTS PEAPACK-GLADSTONE FINL CORP	08/18/00	07/12/99	43 75	0 00	43 75 ST
TOTAL SHORT TERM (LOSSES)						
				3,287,811 17	3,817,347 62	(529,536 45)

LONG TERM CAPITAL GAIN (LOSSES)

2,100 00	A T & T CORP COM	08/10/00	08/10/00	63,244 64	119,516 25	(56,271 61) LT
1,500 00	A T & T CORP COM	07/15/99	08/10/00	45,174 74	83,681 25	(38,506 51) LT
1,200 00	A T & T CORP COM	07/16/99	08/10/00	36,139 79	66,495 00	(30,355 21) LT
2,500 00	AOL TIME WARNER INC	11/10/98	04/18/01	122,545 90	46,280 97	76,264 93 LT
800 00	BANK AMER CORP	01/14/99	11/14/00	38,658 71	49,673 28	(11,014 57) LT
2,000 00	BANK AMER CORP	01/19/99	11/14/00	96,646 77	125,972 00	(29,325 23) LT
1,500 00	BANK AMER CORP	07/16/99	11/14/00	33,826 37	52,482 50	(18,656 13) LT
1,000 00	BANK AMER CORP	07/16/99	12/11/00	41,928 60	74,975 00	(33,046 40) LT
1,800 00	BRISTOL MYERS SQUIBB CO COM	03/05/93	10/23/00	111,038 30	29,241 25	81,797 05 LT
2,200 00	BRISTOL MYERS SQUIBB CO COM	07/15/99	10/23/00	135,713 47	164,807 50	(29,094 03) LT
1,000 00	BRISTOL MYERS SQUIBB CO COM	07/21/99	10/23/00	61,687 94	70,912 50	(9,224 56) LT
1,500 00	CARDINAL HEALTH INC COM	07/14/99	09/18/00	134,406 76	99,056 25	35,350 51 LT
2,500 00	CHEVRON CORP	07/16/99	11/14/00	208,699 29	241,187 50	(32,488 21) LT
800 00	CHEVRON CORP	07/16/99	11/14/00	66,783 77	77,380 00	(10,596 23) LT
5,000 00	CISCO SYS INC	07/12/99	11/28/00	257,928 90	26,550 56	231,378 34 LT
1,000 00	FEDERAL NATL MTG ASSN FANNIE MAE)	07/13/99	10/27/00	76,989 93	68,162 50	8,827 43 LT
2,000 00	FEDERAL NATL MTG ASSN FANNIE MAE)	07/19/99	10/27/00	153,979 86	141,450 00	12,529 86 LT
1,500 00	FEDERAL NATL MTG ASSN FANNIE MAE)	08/03/00	10/27/00	79,189 85	64,820 00	12,369 86 LT
1,000 00	GENERAL ELECTRIC CO	07/12/99	09/18/00	57,168 09	38,825 00	18,343 09 LT
2,000 00	GENERAL ELECTRIC CO	07/12/99	11/07/00	108,461 38	77,650 00	30,811 38 LT
2,000 00	GENERAL ELECTRIC CO	07/13/99	11/07/00	108,461 37	76,816 67	31,644 70 LT
2,000 00	INTEL CORPORATION	12/08/97	10/13/00	74,747 50	37,288 47	37,459 03 LT
100 00	INTEL CORPORATION	07/13/99	10/13/00	3,737 37	3,268 75	468 62 LT
1,000 00	INTERNATIONAL BUSINESS MACHINES CORP	06/05/98	08/18/00	122,603 41	58,561 00	64,042 41 LT
1,400 00	INTERNATIONAL BUSINESS MACHINES CORP	06/05/98	11/14/00	39,566 68	23,424 40	16,142 28 LT
1,400 00	INTERNATIONAL BUSINESS MACHINES CORP	07/12/99	11/14/00	138,483 38	190,452 50	(51,969 12) LT



000132

SCHEDULE G/L

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
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REPORTING CURRENCY: US DOLLAR (CONTINUED)

SHARES	SECURITY DESCRIPTION	DATE ACQUIRED	DATE SOLD	NET PROCEEDS	COST	GAIN OR LOSS	TERM
200	INTERNATIONAL BUSINESS MACHINES CORP	07/15/99	11/14/00	19,783 34	27,620 00	(7,836 66)	LT
800	INTERNATIONAL BUSINESS MACHINES CORP	07/15/99	01/24/01	87,183 09	110,480 00	(23,296 91)	LT
700	INTERNATIONAL BUSINESS MACHINES CORP	07/16/99	01/24/01	76,285 20	95,532 50	(19,247 30)	LT
500	INTERNATIONAL BUSINESS MACHINES CORP	07/21/99	01/24/01	54,489 43	64,018 75	(9,529 32)	LT
1,500	LEXMARK INTERNATIONAL INC	07/14/99	08/08/00	67,861 48	102,337 50	(34,476 02)	LT
2,000	LEXMARK INTERNATIONAL INC	07/16/99	08/08/00	90,481 98	133,033 00	(42,551 02)	LT
2,000	MASCO CORPORATION	07/19/99	07/19/00	38,713 70	60,140 00	(21,426 30)	LT
73	MCDATA CORP	07/20/99	03/16/01	1,291 94	1,347 67	(55 73)	LT
220	MCDATA CORP	08/11/99	03/16/01	3,875 82	3,635 18	240 64	LT
600	MICROSOFT CORP COM	12/01/97	08/08/00	44,323 52	9,058 92	35,264 60	LT
400	MICROSOFT CORP COM	12/01/97	08/08/00	29,549 01	13,588 38	15,960 63	LT
400	MICROSOFT CORP COM	12/01/97	10/30/00	27,749 07	13,588 38	14,160 69	LT
2,600	MICROSOFT CORP COM	12/21/97	10/30/00	180,368 98	65,876 44	114,492 54	LT
1,000	MICROSOFT CORP COM	12/21/97	11/16/00	71,060 13	25,337 09	45,723 04	LT
500	MICROSOFT CORP COM	07/14/99	11/16/00	35,530 06	30,268 61	5,261 45	LT
1,000	MICROSOFT CORP COM	07/15/99	11/16/00	71,060 13	95,062 50	(24,002 37)	LT
1,000	NORMAN STANLEY DEAN WITTER & CO	03/15/00	03/23/01	54,093 19	80,517 50	(26,424 31)	LT
2,000	SIEBEL SYS INC	03/15/00	03/30/01	52,657 04	139,750 00	(87,092 96)	LT
7,000	STAPLES INCORPORATED (RETAIL & DELIVERY)	07/13/99	10/13/00	88,372 05	203,000 00	(114,627 95)	LT
2,500	STAPLES INCORPORATED (RETAIL & DELIVERY)	07/15/99	10/13/00	31,561 44	71,562 50	(40,001 06)	LT
3,000	STAPLES INCORPORATED (RETAIL & DELIVERY)	08/23/99	10/13/00	37,873 74	78,187 50	(40,313 76)	LT
3,000	UNITED TECHNOLOGIES CORP	07/15/99	09/20/00	186,972 36	209,175 00	(22,202 64)	LT
1,000	UNITED TECHNOLOGIES CORP	07/19/99	09/20/00	62,324 12	70,350 00	(8,025 88)	LT
2,500	MALGREEN COMPANY COMMON	07/14/99	08/16/00	82,478 49	72,050 00	10,428 49	LT
264	WORLDSCOM INC GA NEW MCI GROUP COM	10/01/97	06/19/01	4,545 92	5,215 19	(669 27)	LT
120	WORLDSCOM INC GA NEW MCI GROUP COM	07/28/99	06/19/01	2,066 32	6,814 80	(4,748 48)	LT

TOTAL LONG TERM GAIN

TOTAL REPORTING CURRENCY: US DOLLAR

4,069,839 32	4,066,428 51	3,410 81
7,357,650 49	7,883,776 13	(526,125 64)

JOSIAH MACY, JR FOUNDATION

EIN: 13-5596895

FYE JUNE 30, 2001

FEDERAL FORM 990-PF IS BEING AMENDED BY THE TAXPAYER FOR THE YEAR ENDED JUNE 30, 2001 TO CORRECT THE REPORTING OF A NET CAPITAL LOSS IN THE AMOUNT OF \$4,390,478, ORIGINALLY REPORTED ON LINE 7, COLUMN (B), SAID AMOUNT WAS INADVERTENTLY REPORTED INCORRECTLY THE CORRECT AMOUNT REPORTED IS 0, WHICH IS PROPERLY REFLECTED ON THIS AMENDED RETURN

ALSO, ACCOUNTING FEES OF \$10,710 ORIGINALLY REPORTED AS CONSULTING FEES ON LINE 23, HAS BEEN RECLASSIFIED TO ACCOUNTING FEES 50% OF SAID AMOUNT HAS BEEN ALLOCATED AS INVESTMENT RELATED EXPENSE AND 50% HAS BEEN ALLOCATED AS DISBURSEMENT FOR CHARITABLE PURPOSES

ADDITIONAL TAX DUE HAS BEEN REMITTED USING THE ELECTRONIC FUNDS TRANSFER PAYMENT SYSTEM (EFTPS)