

# Return of Organization Exempt From Income Tax

**2001**

Under section 501(c), 527, or 4947(a)(1) of the Internal Revenue Code (except black lung benefit trust or private foundation)

**Open to Public Inspection**

Department of the Treasury  
Internal Revenue Service

▶ The organization may have to use a copy of this return to satisfy state reporting requirements

**A** For the 2001 calendar year, or tax year beginning August 1, 2001, and ending July 31, 2002

**B** Check if applicable

- Address change
- Name change
- Initial return
- Final return
- Amended return
- Application pending

9791 \*\*\*\*\*AUTO\*\*5-DIGIT 30309  
ROBERT W WOOLRUFF ARTS CENTER INC P 13 I  
1200 PEACHTREE ST NE R  
ATLANTA GA 30309-3502 B 27 # 5

**D** Employer identification number

58-0633971

**E** Telephone number

(404) 733-5135

**F** Accounting method:  Cash  Accrual

Other (specify) ▶

• Section 501(c)(3) organizations and 4947(a)(1) nonexempt charitable trusts must attach a completed Schedule A (Form 990 or 990-EZ)

**H and I** are not applicable to section 527 organizations

**H(a)** Is this a group return for affiliates?  Yes  No

**H(b)** If "Yes," enter number of affiliates ▶

**H(c)** Are all affiliates included?  Yes  No

(If "No," attach a list. See instructions.)

**H(d)** Is this a separate return filed by an organization covered by a group ruling?  Yes  No

**I** Enter 4-digit GEN ▶

**M** Check  if the organization is not required to attach Sch. B (Form 990, 990-EZ, or 990-PF)

**G** Web site ▶ www.woolruffcenter.org

**J** Organization type (check only one) ▶  501(c) (3) ◀ (insert no)  4947(a)(1) or  527

**K** Check here  if the organization's gross receipts are normally not more than \$25,000. The organization need not file a return with the IRS but if the organization received a Form 990 Package in the mail, it should file a return without financial data. Some states require a complete return.

**L** Gross receipts. Add lines 6b, 8b, 9b, and 10b to line 12 ▶ 412,263,918

**Part I Revenue, Expenses, and Changes in Net Assets or Fund Balances (See Specific Instructions on page 16)**

|   |   |                |             |              |  |
|---|---|----------------|-------------|--------------|--|
| FILED JUL 02 2003   | <b>1</b> Contributions, gifts, grants, and similar amounts received                               |                |             |              |  |
|   | <b>a</b> Direct public support  | <b>1a</b>      | 87,410,109  |              |  |
|   | <b>b</b> Indirect public support  | <b>1b</b>      |             |              |  |
|   | <b>c</b> Government contributions (grants)  | <b>1c</b>      | 2,360,753   |              |  |
|   | <b>d</b> Total (add lines 1a through 1c) (cash \$ _____ noncash \$ _____)                         | <b>1d</b>      |             | 89,770,862   |  |
|   | <b>2</b> Program service revenue including government fees and contracts (from Part VII, line 93) | <b>2</b>       |             | 27,735,688   |  |
|   | <b>3</b> Membership dues and assessments  | <b>3</b>       |             | 4,315,503    |  |
|   | <b>4</b> Interest on savings and temporary cash investments                                       | <b>4</b>       |             |              |  |
|   | <b>5</b> Dividends and interest from securities   | <b>5</b>       |             | 8,258,462    |  |
|   | <b>6a</b> Gross rents   | <b>6a</b>      | 828,347     |              |  |
|   | <b>b</b> Less rental expenses   | <b>6b</b>      | 75,970      |              |  |
|   | <b>c</b> Net rental income or (loss) (subtract line 6b from line 6a)                              | <b>6c</b>      |             | 752,377      |  |
|   | <b>7</b> Other investment income (describe ▶)   | <b>7</b>       |             |              |  |
|   | <b>8a</b> Gross amount from sales of assets other than inventory                                  | (A) Securities |             | (B) Other    |  |
|   |   | 273,502,950    | <b>8a</b>   | 5,377,744    |  |
|   |   | 280,325,861    | <b>8b</b>   | 3,541,194    |  |
|   | <b>b</b> Less cost or other basis and sales expenses  |                |             |              |  |
|   | <b>c</b> Gain or (loss) (attach schedule)   | <b>8c</b>      | (6,822,911) | 1,836,550    |  |
|   | <b>d</b> Net gain or (loss) (combine line 8c, columns (A) and (B))                                | <b>8d</b>      |             | (4,986,361)  |  |
|   | <b>9</b> Special events and activities (attach schedule)  |                |             |              |  |
|   | <b>a</b> Gross revenue (not including \$ _____ of contributions reported on line 1a)              | <b>9a</b>      |             |              |  |
| <b>b</b> Less direct expenses other than fundraising expenses   | <b>9b</b>   |                |             |              |  |
| <b>c</b> Net income or (loss) from special events (subtract line 9b from line 9a)                           | <b>9c</b>   |                |             |              |  |
| <b>10a</b> Gross sales of inventory, less returns and allowances  | <b>10a</b>  | 2,474,362      |             |              |  |
| <b>b</b> Less cost of goods sold  | <b>10b</b>  | 1,261,797      |             |              |  |
| <b>c</b> Gross profit or (loss) from sales of inventory (attach schedule) (subtract line 10b from line 10a) | <b>10c</b>  |                | 1,212,565   |              |  |
| <b>11</b> Other revenue (from Part VII, line 103)   | <b>11</b>   |                |             |              |  |
| <b>12</b> Total revenue (add lines 1d, 2, 3, 4, 5, 6c, 7, 8d, 9c, 10c, and 11)                              | <b>12</b>   |                | 127,059,096 |              |  |
| <b>Expenses</b>   | <b>13</b> Program services (from line 2, column (B))  | <b>13</b>      | 64,045,041  |              |  |
|   | <b>14</b> Management and general (from line 44, column (C))                                       | <b>14</b>      | 6,666,669   |              |  |
|   | <b>15</b> Fundraising (from line 44, column (D))  | <b>15</b>      | 5,210,323   |              |  |
|   | <b>16</b> Payments to affiliates (attach schedule)  | <b>16</b>      |             |              |  |
|   | <b>17</b> Total expenses (add lines 16 and 44, column (A))  | <b>17</b>      |             | 75,922,033   |  |
| <b>Net Assets</b>   | <b>18</b> Excess or (deficit) for the year (subtract line 17 from line 12)                        | <b>18</b>      |             | 51,137,063   |  |
|   | <b>19</b> Net assets or fund balances at beginning of year (from line 73, column (A))             | <b>19</b>      |             | 418,337,062  |  |
|   | <b>20</b> Other changes in net assets or fund balances (attach explanation) STATEMENT 3           | <b>20</b>      |             | (29,156,327) |  |
|   | <b>21</b> Net assets or fund balances at end of year (combine lines 18, 19, and 20)               | <b>21</b>      |             | 440,317,798  |  |

**Part II Statement of Functional Expenses**

All organizations must complete column (A). Columns (B), (C), and (D) are required for section 501(c)(3) and (4) organizations and section 4947(a)(1) nonexempt charitable trusts but optional for others. (See Specific Instructions on page 21)

| Do not include amounts reported on line 6b, 8b, 9b, 10b, or 16 of Part I |   | (A) Total  | (B) Program services | (C) Management and general | (D) Fundraising |
|--|---|------------|----------------------|----------------------------|-----------------|
| 22   | Grants and allocations (attach schedule) (cash \$ _____ noncash \$ _____)   | 1,869,746  | 1,869,746            |                            |                 |
| 23   | Specific assistance to individuals (attach schedule)  |            |                      |                            |                 |
| 24   | Benefits paid to or for members (attach schedule)   |            |                      |                            |                 |
| 25   | Compensation of officers, directors, etc  | 1,614,041  |                      | 1,453,008                  | 161,033         |
| 26   | Other salaries and wages  | 31,595,207 | 28,572,069           | 996,860                    | 2,026,278       |
| 27   | Pension plan contributions  | 1,598,453  | 1,256,300            | 342,153                    |                 |
| 28   | Other employee benefits   |            |                      |                            |                 |
| 29   | Payroll taxes   |            |                      |                            |                 |
| 30   | Professional fundraising fees   | 950,124    |                      |                            | 950,124         |
| 31   | Accounting fees   | 160,000    |                      | 160,000                    |                 |
| 32   | Legal fees  | 512,469    | 170,464              | 342,005                    |                 |
| 33   | Supplies  | 836,935    | 705,430              | 99,366                     | 32,139          |
| 34   | Telephone   | 267,312    | 98,277               | 158,900                    | 10,135          |
| 35   | Postage and shipping  | 549,366    | 319,997              | 37,238                     | 192,131         |
| 36   | Occupancy   | 4,436,641  | 4,149,498            | 287,143                    |                 |
| 37   | Equipment rental and maintenance  | 737,115    | 634,975              | 98,314                     | 3,826           |
| 38   | Printing and publications   | 597,207    | 251,720              | 47,844                     | 297,643         |
| 39   | Travel  | 523,511    | 347,931              | 40,321                     | 135,259         |
| 40   | Conferences, conventions, and meetings  | 174,934    | 81,695               | 51,655                     | 41,584          |
| 41   | Interest  | 802,998    | 802,998              |                            |                 |
| 42   | Depreciation, depletion, etc (attach schedule)  | 3,945,227  | 3,242,522            | 702,705                    |                 |
| 43   | Other expenses not covered above (itemize) a  | 6,461,737  | 6,011,957            | 144,770                    | 305,010         |
| b  | General administration  | 7,911,119  | 5,485,600            | 1,555,830                  | 869,689         |
| c  | Professional fees   | 4,517,488  | 4,183,459            | 148,557                    | 185,472         |
| d  | Principal expenditures  | 4,017,933  | 4,017,933            |                            |                 |
| e  | Exhibitions   | 1,842,470  | 1,842,470            |                            |                 |
| 44   | Total functional expenses (add lines 22 through 43) Organizations completing columns (B)-(D), carry these totals to lines 13-15 | 75,922,033 | 64,045,041           | 6,666,669                  | 5,210,323       |

**Joint Costs** Check  if you are following SOP 98-2

Are any joint costs from a combined educational campaign and fundraising solicitation reported in (B) Program services?  Yes  No  
 If "Yes," enter (i) the aggregate amount of these joint costs \$ \_\_\_\_\_, (ii) the amount allocated to Program services \$ \_\_\_\_\_, (iii) the amount allocated to Management and general \$ \_\_\_\_\_, and (iv) the amount allocated to Fundraising \$ \_\_\_\_\_

**Part III Statement of Program Service Accomplishments** (See Specific Instructions on page 24)

| What is the organization's primary exempt purpose? ▶ Charitable Arts Organization        | Program Service Expenses (Required for 501(c)(3) and (4) orgs and 4947(a)(1) trusts but optional for others.) |
|--|---|
| a Performing Arts - Symphony & Theatre<br>(Grants and allocations \$ _____)              | 37,466,894  |
| b Museum of Art<br>(Grants and allocations \$ _____)                                     | 16,457,703  |
| c College of Art<br>(Grants and allocations \$ _____)                                    | 10,120,444  |
| d<br>(Grants and allocations \$ _____)   |   |
| e Other program services (attach schedule) (Grants and allocations \$ _____)             |   |
| f Total of Program Service Expenses (should equal line 44, column (B), Program services) | 64,045,041  |

**Part IV Balance Sheets** (See Specific Instructions on page 24 )

| Note   |  | (A)<br>Beginning of year | (B)<br>End of year    |
|--|--|--------------------------|-----------------------|
| <i>Where required, attached schedules and amounts within the description column should be for end-of-year amounts only</i> |  |                          |                       |
| <b>Assets</b>  | <b>45</b> Cash—non-interest-bearing  |                          | <b>45</b>             |
|  | <b>46</b> Savings and temporary cash investments   | 2,261,928                | <b>46</b> 6,830,532   |
|  | <b>47a</b> Accounts receivable   | <b>47a</b>               | <b>47c</b>            |
|  | <b>b</b> Less allowance for doubtful accounts  | <b>47b</b>               | <b>47c</b>            |
|  | <b>48a</b> Pledges receivable  | <b>48a</b> 74,935,411    | <b>48c</b>            |
|  | <b>b</b> Less allowance for doubtful accounts  | <b>48b</b> 3,642,831     | <b>48c</b> 71,292,580 |
|  | <b>49</b> Grants receivable  | 681,460                  | <b>49</b> 574,804     |
|  | <b>50</b> Receivables from officers, directors, trustees, and key employees (attach schedule)  |                          | <b>50</b>             |
|  | <b>51a</b> Other notes and loans receivable (attach schedule)  | <b>51a</b>               | <b>51c</b>            |
|  | <b>b</b> Less allowance for doubtful accounts  | <b>51b</b>               | <b>51c</b>            |
|  | <b>52</b> Inventories for sale or use  | 1,007,582                | <b>52</b> 617,491     |
|  | <b>53</b> Prepaid expenses and deferred charges  | 2,645,347                | <b>53</b> 3,495,048   |
|  | <b>54</b> Investments—securities (attach schedule) <b>STMT 5</b> <input type="checkbox"/> Cost <input checked="" type="checkbox"/> FMV                     | 294,034,364              | <b>54</b> 328,945,537 |
|  | <b>55a</b> Investments—land, buildings, and equipment basis  | <b>55a</b>               | <b>55c</b>            |
|  | <b>b</b> Less accumulated depreciation (attach schedule)   | <b>55b</b>               | <b>55c</b>            |
|  | <b>56</b> Investments—other (attach schedule) <b>STATEMENT 6</b>   | 241,654                  | <b>56</b> 1,215,887   |
|  | <b>57a</b> Land, buildings, and equipment basis  | <b>57a</b> 118,913,301   | <b>57c</b>            |
|  | <b>b</b> Less accumulated depreciation (attach schedule) <b>STATEMENT 7</b>  | <b>57b</b> 36,685,604    | <b>57c</b> 82,227,697 |
|  | <b>58</b> Other assets (describe <b>▶ STATEMENT 8</b> )  | 76,989,104               | <b>58</b> 86,256,616  |
| <b>59 Total assets</b> (add lines 45 through 58) (must equal line 74)  | 487,832,777  | <b>59</b> 581,456,192    |                       |
| <b>Liabilities</b>   | <b>60</b> Accounts payable and accrued expenses  | 12,290,136               | <b>60</b> 13,197,385  |
|  | <b>61</b> Grants payable   |                          | <b>61</b>             |
|  | <b>62</b> Deferred revenue   | 4,489,232                | <b>62</b> 5,248,740   |
|  | <b>63</b> Loans from officers, directors, trustees, and key employees (attach schedule)  |                          | <b>63</b>             |
|  | <b>64a</b> Tax-exempt bond liabilities (attach schedule) <b>STATEMENT 9</b>  | 29,300,000               | <b>64a</b> 98,520,000 |
|  | <b>b</b> Mortgages and other notes payable (attach schedule) <b>STATEMENT 10</b>   | 23,416,347               | <b>64b</b> 24,172,269 |
|  | <b>65</b> Other liabilities (describe <b>▶</b> )   |                          | <b>65</b>             |
| <b>66 Total liabilities</b> (add lines 60 through 65)  | 69,495,715   | <b>66</b> 141,138,394    |                       |
| <b>Net Assets or Fund Balances</b>   | <b>Organizations that follow SFAS 117, check here <input type="checkbox"/> and complete lines 67 through 69 and lines 73 and 74</b>                        |                          | <b>67</b>             |
|  | <b>67</b> Unrestricted   | 127,951,099              | <b>67</b> 100,958,118 |
|  | <b>68</b> Temporarily restricted   | 47,272,715               | <b>68</b> 95,848,471  |
|  | <b>69</b> Permanently restricted   | 243,113,248              | <b>69</b> 243,511,209 |
|  | <b>Organizations that do not follow SFAS 117, check here <input type="checkbox"/> and complete lines 70 through 74</b>                                     |                          | <b>70</b>             |
|  | <b>70</b> Capital stock, trust principal, or current funds   |                          | <b>70</b>             |
|  | <b>71</b> Paid-in or capital surplus, or land, building, and equipment fund  |                          | <b>71</b>             |
|  | <b>72</b> Retained earnings, endowment, accumulated income, or other funds   |                          | <b>72</b>             |
|  | <b>73 Total net assets or fund balances</b> (add lines 67 through 69 OR lines 70 through 72, column (A) must equal line 19, column (B) must equal line 21) | 418,337,062              | <b>73</b> 440,317,798 |
| <b>74 Total liabilities and net assets / fund balances</b> (add lines 66 and 73)   | 487,832,777  | <b>74</b> 581,456,192    |                       |

Form 990 is available for public inspection and, for some people, serves as the primary or sole source of information about a particular organization. How the public perceives an organization in such cases may be determined by the information presented on its return. Therefore, please make sure the return is complete and accurate and fully describes, in Part III, the organization's programs and accomplishments.



| Part VI Other Information (See Specific Instructions on page 27) |  | Yes | No      |
|--|--|-----|---------|
| 76   | Did the organization engage in any activity not previously reported to the IRS? If "Yes," attach a detailed description of each activity   |     | X       |
| 77   | Were any changes made in the organizing or governing documents but not reported to the IRS?<br>If "Yes," attach a conformed copy of the changes  |     | X       |
| 78a  | Did the organization have unrelated business gross income of \$1,000 or more during the year covered by this return?   |     | X       |
| 78b  | b If "Yes," has it filed a tax return on Form 990-T for this year?   | X   |         |
| 79   | Was there a liquidation, dissolution, termination, or substantial contraction during the year? If "Yes," attach a statement  |     | X       |
| 80a  | Is the organization related (other than by association with a statewide or nationwide organization) through common membership, governing bodies, trustees, officers, etc., to any other exempt or nonexempt organization?  |     | X       |
| 80a  | b If "Yes," enter the name of the organization _____ and check whether it is <input type="checkbox"/> exempt OR <input type="checkbox"/> nonexempt   |     |         |
| 81a  | Enter direct or indirect political expenditures See line 81 instructions   | 81a |         |
| 81b  | b Did the organization file Form 1120-POL for this year?   |     | N/A     |
| 82a  | Did the organization receive donated services or the use of materials, equipment, or facilities at no charge or at substantially less than fair rental value?  | X   |         |
| 82b  | b If "Yes," you may indicate the value of these items here Do not include this amount as revenue in Part I or as an expense in Part II (See instructions in Part III)  | 82b | 797,913 |
| 83a  | Did the organization comply with the public inspection requirements for returns and exemption applications?  | X   |         |
| 83b  | b Did the organization comply with the disclosure requirements relating to quid pro quo contributions?   | X   |         |
| 84a  | Did the organization solicit any contributions or gifts that were not tax deductible?  |     | X       |
| 84b  | b If "Yes," did the organization include with every solicitation an express statement that such contributions or gifts were not tax deductible?  | N/A |         |
| 85a  | 501(c)(4), (5), or (6) organizations a Were substantially all dues nondeductible by members?   | N/A |         |
| 85b  | b Did the organization make only in-house lobbying expenditures of \$2,000 or less?<br>If "Yes" was answered to either 85a or 85b, do not complete 85c through 85h below unless the organization received a waiver for proxy tax owed for the prior year             | N/A |         |
| 85c  | c Dues, assessments, and similar amounts from members  | N/A |         |
| 85d  | d Section 162(e) lobbying and political expenditures   | N/A |         |
| 85e  | e Aggregate nondeductible amount of section 6033(e)(1)(A) dues notices   | N/A |         |
| 85f  | f Taxable amount of lobbying and political expenditures (line 85d less 85e)  | N/A |         |
| 85g  | g Does the organization elect to pay the section 6033(e) tax on the amount on line 85f?  | N/A |         |
| 85h  | h If section 6033(e)(1)(A) dues notices were sent, does the organization agree to add the amount on line 85f to its reasonable estimate of dues allocable to nondeductible lobbying and political expenditures for the following tax year?                           | N/A |         |
| 86a  | 501(c)(7) orgs Enter a Initiation fees and capital contributions included on line 12   | N/A |         |
| 86b  | b Gross receipts, included on line 12, for public use of club facilities   | N/A |         |
| 87a  | 501(c)(12) orgs Enter a Gross income from members or shareholders  | N/A |         |
| 87b  | b Gross income from other sources (Do not net amounts due or paid to other sources against amounts due or received from them)  | N/A |         |
| 88   | At any time during the year, did the organization own a 50% or greater interest in a taxable corporation or partnership, or an entity disregarded as separate from the organization under Regulations sections 301.7701-2 and 301.7701-3? If "Yes," complete Part IX | X   |         |
| 89a  | 501(c)(3) organizations Enter Amount of tax imposed on the organization during the year under section 4911 ▶ 0, section 4912 ▶ 0, section 4955 ▶ 0   |     |         |
| 89b  | b 501(c)(3) and 501(c)(4) orgs Did the organization engage in any section 4958 excess benefit transaction during the year or did it become aware of an excess benefit transaction from a prior year? If "Yes," attach a statement explaining each transaction        |     | X       |
|  | c Enter Amount of tax imposed on the organization managers or disqualified persons during the year under sections 4912, 4955, and 4958   |     | 0       |
|  | d Enter Amount of tax on line 89c, above, reimbursed by the organization   |     | 0       |
| 90a  | List the states with which a copy of this return is filed  |     |         |
| 90b  | b Number of employees employed in the pay period that includes March 12, 2001 (See instructions)   | 90b | 1,062   |
| 91   | The books are in care of ▶ David Leopard Telephone no ▶ (404) 733-5135<br>Located at ▶ 1280 Peachtree Street, Atlanta GA ZIP + 4 ▶ 30309   |     |         |
| 92   | Section 4947(a)(1) nonexempt charitable trusts filing Form 990 in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the tax year   |     | 92      |

**Part VII Analysis of Income-Producing Activities (See Specific Instructions on page 32)**

Note: Enter gross amounts unless otherwise indicated

|  | Unrelated business income |               | Excluded by section 512 513 or 514 |               | (E)<br>Related or exempt function income |
|--|---------------------------|---------------|------------------------------------|---------------|--|
|  | (A)<br>Business code      | (B)<br>Amount | (C)<br>Exclusion code              | (D)<br>Amount |  |
| 93 Program service revenue                                   |                           |               |                                    |               |  |
| a Performing Arts Tickets & Fees                             |                           |               |                                    |               | 15,756,848                               |
| b Tuition and Other Fees                                     |                           |               |                                    |               | 7,086,626                                |
| c Parking Revenue  |                           |               |                                    |               | 1,121,863                                |
| d Museum Exhibitions   |                           |               |                                    |               | 3,753,041                                |
| e General Administration                                     |                           |               |                                    |               | 17,310                                   |
| f Medicare/Medicaid payments                                 |                           |               |                                    |               |  |
| g Fees and contracts from government agencies                |                           |               |                                    |               |  |
| 94 Membership dues and assessments                           |                           |               |                                    |               | 4,315,503                                |
| 95 Interest on savings and temporary cash investments        |                           |               |                                    |               |  |
| 96 Dividends and interest from securities                    |                           |               | 14                                 | 8,258,462     |  |
| 97 Net rental income or (loss) from real estate              |                           |               |                                    |               |  |
| a debt-financed property                                     |                           |               |                                    |               |  |
| b not debt-financed property                                 |                           |               | 16                                 | 752,377       |  |
| 98 Net rental income or (loss) from personal property        |                           |               |                                    |               |  |
| 99 Other investment income                                   |                           |               |                                    |               |  |
| 100 Gain or (loss) from sales of assets other than inventory |                           |               | 18                                 | (4,986,361)   |  |
| 101 Net income or (loss) from special events                 |                           |               |                                    |               |  |
| 102 Gross profit or (loss) from sales of inventory           |                           |               |                                    |               | 1,212,565                                |
| 103 Other revenue  |                           |               |                                    |               |  |
| a  |                           |               |                                    |               |  |
| b  |                           |               |                                    |               |  |
| c  |                           |               |                                    |               |  |
| d  |                           |               |                                    |               |  |
| e  |                           |               |                                    |               |  |
| 104 Subtotal (add columns (B), (D), and (E))                 |                           |               |                                    | 4,024,478     | 33,263,756                               |
| 105 Total (add line 104, columns (B), (D), and (E))          |                           |               |                                    |               | 37,288,234                               |

Note: Line 105 plus line 1d, Part I, should equal the amount on line 12, Part I

**Part VIII Relationship of Activities to the Accomplishment of Exempt Purposes (See Specific Instructions on page 32)**

| Line No | Explain how each activity for which income is reported in column (E) of Part VII contributed importantly to the accomplishment of the organization's exempt purposes (other than by providing funds for such purposes) |
|---------|--|
| ▼       | STATEMENT 13   |
|         |  |
|         |  |

**Part IX Information Regarding Taxable Subsidiaries and Disregarded Entries (See Specific Instructions on page 33)**

| (A)<br>Name, address, and EIN of corporation, partnership, or disregarded entity          | (B)<br>Percentage of ownership interest | (C)<br>Nature of activities | (D)<br>Total income | (E)<br>End-of-year assets |
|---|---|-----------------------------|---------------------|---------------------------|
| Chastain Ventures<br>1293 Peachtree Street, NE Ste 300<br>Atlanta, GA 30309<br>58-1930917 | 50%                                     | Musical Performances        | 1,448,326           | 557,361                   |
|   | %                                       |                             |                     |                           |
|   | %                                       |                             |                     |                           |
|   | %                                       |                             |                     |                           |

**Part X Information Regarding Transfers Associated with Personal Benefit Contracts (See Specific Instructions on page 33)**

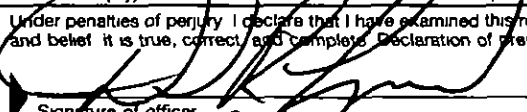
(a) Did the organization, during the year, receive any funds, directly or indirectly, from a personal benefit contract?  Yes  No

(b) Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract?  Yes  No

Note: If "Yes" to (b), file Form 8870 and Form 9720 (see instructions)

Under penalties of perjury, I declare that I have examined this return and believe it is true, correct, and complete. Declaration of preparer (other than officer) is based on all information of which preparer has knowledge.

Please Sign Here

Signature of officer  
  
 DAVID R LEOPARD,  
 Type or print name and title

Paid Preparer's Use Only

Preparer's signature  
 Firm's name (or yours if self-employed), address, and ZIP + 4

**SCHEDULE A**  
**(Form 990 or 990-EZ)**

**Organization Exempt Under Section 501(c)(3)**

(Except Private Foundation) and Section 501(e), 501(f), 501(k),  
501(n), or Section 4947(a)(1) Nonexempt Charitable Trust

OMB No 1545-0047

**2001**

Department of the Treasury  
Internal Revenue Service

**Supplementary Information—(See separate instructions.)**

▶ **MUST be completed by the above organizations and attached to their Form 990 or 990-EZ.**

|  |  |
|--|--|
| Name of the organization<br>Robert W. Woodruff Arts Center, Inc. | Employer identification number<br>58 0633971 |
|--|--|

**Part I Compensation of the Five Highest Paid Employees Other Than Officers, Directors, and Trustees**  
(See page 1 of the instructions List each one If there are 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 & deferred compensation | (e) Expense account and other allowances |
|---|--|------------------|---|--|
| Robert Spano<br>Moora Stephens Tiller LLC...<br>780 Johnson Ferry Rd. #235<br>Atlanta, GA 30342 | Music Director<br>Symphony<br>40 HR/week                 | 507,615          | 10,824  | 0  |
| Yoel Levi<br>620 Blue Teal Court<br>Atlanta, GA 30327   | Conductor<br>Symphony<br>40 HR/week                      | 190,000          | 0   | 0  |
| Cecylia Arzewski<br>685 Argonne Avenue #15<br>Atlanta, GA 30308                                 | Musician<br>Symphony<br>40 HR/week                       | 177,338          | 9,218   | 0  |
| Philip Verre<br>921 Waverly Way, NE<br>Atlanta, GA 30307  | Deputy Director<br>Museum<br>40 HR/week                  | 169,731          | 8,529   | 0  |
| Susan Booth<br>79 26th Street, NW<br>Atlanta, GA 30309  | Artistic Director<br>Theatre<br>40 HR/week               | 168,976          | 5,818   | 0  |
| Total number of other employees paid over \$50,000 ▶  | 175  |                  |   |  |

**Part II Compensation of the Five Highest Paid Independent Contractors for Professional Services**  
(See page 2 of the instructions List each one (whether individuals or firms) If there are none, enter "None")

| (a) Name and address of each independent contractor paid more than \$50,000                              | (b) Type of service | (c) Compensation |
|--|---------------------|------------------|
| Renzo Piano Building Workshop<br>34 Rue des Archives<br>75004 Paris France                               | Architects          | 1,108,386        |
| Bovis Lend Lease<br>5909 Peachtree-Dunwoody Road, Suite 600<br>Atlanta, GA 30328                         | Project Management  | 1,095,484        |
| Jones, Day, Reavis & Pogue<br>3500 SunTrust Plaza,<br>303 Peachtree Street, NE<br>Atlanta, GA 30308-3242 | Legal               | 800,104          |
| MKTG Services<br>101 Continental Blvd, Suite 400<br>El Segundo, CA 90245                                 | Telemarketing       | 638,872          |
| Hines Interests Limited Partnership<br>5 Ravinia Drive<br>Atlanta, GA 30346                              | Project Management  | 556,638          |
| Total number of others receiving over \$50,000 for professional services ▶                               | 33                  |                  |

**Part III Statements About Activities** (See page 2 of the instructions )

|  | Yes | No |
|--|-----|----|
| <b>1</b> During the year, has the organization attempted to influence national, state, or local legislation, including any attempt to influence public opinion on a legislative matter or referendum? If "Yes," enter the total expenses paid or incurred in connection with the lobbying activities ▶ \$ _____ (Must equal amounts on line 38, Part VI-A, or line i of Part VI-B)<br>Organizations that made an election under section 501(h) by filing Form 5768 must complete Part VI-A. Other organizations checking "Yes," must complete Part VI-B AND attach a statement giving a detailed description of the lobbying activities. |     | X  |
| <b>2</b> During the year, has the organization, either directly or indirectly, engaged in any of the following acts with any substantial contributors, trustees, directors, officers, creators, key employees, or members of their families, or with any taxable organization with which any such person is affiliated as an officer, director, trustee, majority owner, or principal beneficiary? (If the answer to any question is "Yes," attach a detailed statement explaining the transactions.)  |     |    |
| <b>a</b> Sale, exchange, or leasing of property?   |     | X  |
| <b>b</b> Lending of money or other extension of credit?  |     | X  |
| <b>c</b> Furnishing of goods, services, or facilities?   |     | X  |
| <b>d</b> Payment of compensation (or payment or reimbursement of expenses if more than \$1,000)?   | X   |    |
| <b>e</b> Transfer of any part of its income or assets?   |     | X  |
| <b>3</b> Does the organization make grants for scholarships, fellowships, student loans, etc? (See Note below)   | X   |    |
| <b>4</b> Do you have a section 403(b) annuity plan for your employees?   | X   |    |
| <b>Note</b> Attach a statement to explain how the organization determines that individuals or organizations receiving grants or loans from it in furtherance of its charitable programs "qualify" to receive payments  |     |    |

STATEMENT 14

**Part IV Reason for Non-Private Foundation Status** (See pages 3 through 6 of the instructions )

The organization is not a private foundation because it is (Please check only **ONE** applicable box )

- 5**  A church, convention of churches, or association of churches Section 170(b)(1)(A)(i)
- 6**  A school Section 170(b)(1)(A)(ii) (Also complete Part V )
- 7**  A hospital or a cooperative hospital service organization Section 170(b)(1)(A)(iii)
- 8**  A Federal, state, or local government or governmental unit Section 170(b)(1)(A)(v)
- 9**  A medical research organization operated in conjunction with a hospital Section 170(b)(1)(A)(iii) Enter the hospital's name, city, and state ▶ \_\_\_\_\_
- 10**  An organization operated for the benefit of a college or university owned or operated by a governmental unit Section 170(b)(1)(A)(iv) (Also complete the **Support Schedule** in Part IV-A )
- 11a**  An organization that normally receives a substantial part of its support from a governmental unit or from the general public Section 170(b)(1)(A)(vi) (Also complete the **Support Schedule** in Part IV-A )
- 11b**  A community trust Section 170(b)(1)(A)(vi) (Also complete the **Support Schedule** in Part IV-A )
- 12**  An organization that normally receives (1) more than 33% of its support from contributions, membership fees, and gross receipts from activities related to its charitable, etc., functions—subject to certain exceptions, and (2) no more than 33% of its support from gross investment income and unrelated business taxable income (less section 511 tax) from businesses acquired by the organization after June 30, 1975 See section 509(a)(2) (Also complete the **Support Schedule** in Part IV-A )
- 13**  An organization that is not controlled by any disqualified persons (other than foundation managers) and supports organizations described in (1) lines 5 through 12 above, or (2) section 501(c)(4), (5), or (6), if they meet the test of section 509(a)(2) (See section 509(a)(3) )

Provide the following information about the supported organizations (See page 5 of the instructions )

| (a) Name(s) of supported organization(s) | (b) Line number from above |
|--|----------------------------|
|  |                            |
|  |                            |

- 14**  An organization organized and operated to test for public safety Section 509(a)(4) (See page 6 of the instructions )



**Part IV-A Support Schedule** (Complete only if you checked a box on line 10, 11, or 12) **Use cash method of accounting.**

**Note:** You may use the worksheet in the instructions for converting from the accrual to the cash method of accounting

| Calendar year (or fiscal year beginning in) ▶  | (a) 2000   | (b) 1999   | (c) 1998   | (d) 1997   | (e) Total   |
|--|------------|------------|------------|------------|-------------|
| <b>15</b> Gifts, grants, and contributions received (Do not include unusual grants See line 28)  | 20,257,237 | 33,711,824 | 9,937,977  | 24,803,541 | 88,710,579  |
| <b>16</b> Membership fees received   |            |            |            |            |             |
| <b>17</b> Gross receipts from admissions, merchandise sold or services performed, or furnishing of facilities in any activity that is related to the organization's charitable, etc., purpose  | 30,209,117 | 29,212,029 | 29,928,115 | 27,463,655 | 116,812,916 |
| <b>18</b> Gross income from interest, dividends, amounts received from payments on securities loans (section 512(a)(5)), rents, royalties, and unrelated business taxable income (less section 511 taxes) from businesses acquired by the organization after June 30, 1975 | 8,604,542  | 10,212,383 | 8,562,983  | 8,354,330  | 35,734,238  |
| <b>19</b> Net income from unrelated business activities not included in line 18  |            |            |            |            |             |
| <b>20</b> Tax revenues levied for the organization's benefit and either paid to it or expended on its behalf   |            |            |            |            |             |
| <b>21</b> The value of services or facilities furnished to the organization by a governmental unit without charge Do not include the value of services or facilities generally furnished to the public without charge  |            |            |            |            |             |
| <b>22</b> Other income Attach a schedule Do not include gain or (loss) from sale of capital assets   |            |            |            |            |             |
| <b>23</b> Total of lines 15 through 22   | 59,070,896 | 73,136,236 | 48,429,075 | 60,621,526 | 241,257,733 |
| <b>24</b> Line 23 minus line 17  | 28,861,779 | 43,924,207 | 18,500,960 | 33,157,871 | 124,444,817 |
| <b>25</b> Enter 1% of line 23  | 590,709    | 731,362    | 484,291    | 606,215    |             |

|  |  |            |             |
|--|--|------------|-------------|
| <b>26 Organizations described on lines 10 or 11</b>  | <b>a</b> Enter 2% of amount in column (e), line 24 ▶ | <b>26a</b> | 2,488,896   |
| <b>b</b> Prepare a list for your records to show the name of and amount contributed by each person (other than a governmental unit or publicly supported organization) whose total gifts for 1997 through 2000 exceeded the amount shown in line 26a <b>Do not file this list with your return</b> Enter the total of all these excess amounts ▶ |  | <b>26b</b> | 29,331,622  |
| <b>c</b> Total support for section 509(a)(1) test Enter line 24, column (e) ▶  |  | <b>26c</b> | 124,444,817 |
| <b>d</b> Add Amounts from column (e) for lines 18 <u>35,734,238</u> 19 <u>0</u>  |  | <b>26d</b> | 65,065,860  |
| 22 <u>0</u> 26b <u>29,331,622</u>  |  | <b>26e</b> | 59,378,957  |
| <b>e</b> Public support (line 26c minus line 26d total) ▶  |  | <b>26f</b> | 47.72%      |
| <b>f</b> Public support percentage (line 26e (numerator) divided by line 26c (denominator)) ▶  |  |            |             |

|  |  |                   |                   |                   |                   |
|--|--|-------------------|-------------------|-------------------|-------------------|
| <b>27 Organizations described on line 12</b>   | <b>a</b> For amounts included in lines 15, 16, and 17 that were received from a "disqualified person," prepare a list for your records to show the name of, and total amounts received in each year from, each "disqualified person" <b>Do not file this list with your return</b> Enter the sum of such amounts for each year | (2000) <u>N/A</u> | (1999) <u>N/A</u> | (1998) <u>N/A</u> | (1997) <u>N/A</u> |
| <b>b</b> For any amount included in line 17 that was received from each person (other than "disqualified persons"), prepare a list for your records to show the name of, and amount received for each year, that was more than the larger of (1) the amount on line 25 for the year or (2) \$5,000 (Include in the list organizations described in lines 5 through 11, as well as individuals) <b>Do not file this list with your return</b> After computing the difference between the amount received and the larger amount described in (1) or (2), enter the sum of these differences (the excess amounts) for each year | (2000) <u>N/A</u>  | (1999) <u>N/A</u> | (1998) <u>N/A</u> | (1997) <u>N/A</u> |                   |
| <b>c</b> Add Amounts from column (e) for lines 15 _____ 16 _____   | 17 _____   | 20 _____          | 21 _____          | <b>27c</b> N/A    |                   |
| <b>d</b> Add Line 27a total _____ and line 27b total _____   |  |                   |                   | <b>27d</b> N/A    |                   |
| <b>e</b> Public support (line 27c total minus line 27d total)  |  |                   |                   | <b>27e</b> N/A    |                   |
| <b>f</b> Total support for section 509(a)(2) test Enter amount from line 23, column (e) ▶   <b>27f</b>   |  |                   |                   |                   |                   |
| <b>g</b> Public support percentage (line 27e (numerator) divided by line 27f (denominator)) ▶  |  |                   |                   | <b>27g</b> N/A %  |                   |
| <b>h</b> Investment income percentage (line 18, column (e) (numerator) divided by line 27f (denominator)) ▶  |  |                   |                   | <b>27h</b> N/A %  |                   |

**28 Unusual Grants** For an organization described in line 10, 11, or 12 that received any unusual grants during 1997 through 2000, prepare a list for your records to show, for each year, the name of the contributor, the date and amount of the grant, and a brief description of the nature of the grant **Do not file this list with your return** Do not include these grants in line 15

**Part V Private School Questionnaire** (See page 7 of the instructions)

(To be completed **ONLY** by schools that checked the box on line 6 in Part IV)

|  | Yes | No |
|--|-----|----|
| <b>29</b> Does the organization have a racially nondiscriminatory policy toward students by statement in its charter, bylaws, other governing instrument, or in a resolution of its governing body?  |     |    |
| <b>30</b> Does the organization include a statement of its racially nondiscriminatory policy toward students in all its brochures, catalogues, and other written communications with the public dealing with student admissions, programs, and scholarships?   |     |    |
| <b>31</b> Has the organization publicized its racially nondiscriminatory policy through newspaper or broadcast media during the period of solicitation for students, or during the registration period if it has no solicitation program, in a way that makes the policy known to all parts of the general community it serves?<br>If "Yes," please describe, if "No," please explain (If you need more space, attach a separate statement ) |     |    |
| <b>32</b> Does the organization maintain the following   |     |    |
| <b>a</b> Records indicating the racial composition of the student body, faculty, and administrative staff?   |     |    |
| <b>b</b> Records documenting that scholarships and other financial assistance are awarded on a racially nondiscriminatory basis?   |     |    |
| <b>c</b> Copies of all catalogues, brochures, announcements, and other written communications to the public dealing with student admissions, programs, and scholarships?   |     |    |
| <b>d</b> Copies of all material used by the organization or on its behalf to solicit contributions?  |     |    |
| If you answered "No" to any of the above, please explain (If you need more space, attach a separate statement )  |     |    |
| <b>33</b> Does the organization discriminate by race in any way with respect to  |     |    |
| <b>a</b> Students' rights or privileges?   |     |    |
| <b>b</b> Admissions policies?  |     |    |
| <b>c</b> Employment of faculty or administrative staff?  |     |    |
| <b>d</b> Scholarships or other financial assistance?   |     |    |
| <b>e</b> Educational policies?   |     |    |
| <b>f</b> Use of facilities?  |     |    |
| <b>g</b> Athletic programs?  |     |    |
| <b>h</b> Other extracurricular activities?   |     |    |
| If you answered "Yes" to any of the above, please explain (If you need more space, attach a separate statement )   |     |    |
| <b>34a</b> Does the organization receive any financial aid or assistance from a governmental agency?   |     |    |
| <b>b</b> Has the organization's right to such aid ever been revoked or suspended?<br>If you answered "Yes" to either 34a or b, please explain using an attached statement  |     |    |
| <b>35</b> Does the organization certify that it has complied with the applicable requirements of sections 4 01 through 4 05 of Rev Proc 75-50, 1975-2 C B 587, covering racial nondiscrimination? If "No," attach an explanation   |     |    |

**Part VI-A Lobbying Expenditures by Electing Public Charities** (See page 9 of the instructions)  
 (To be completed **ONLY** by an eligible organization that filed Form 5768)

Check **a**  if the organization belongs to an affiliated group Check **b**  if you checked "a" and "limited control" provisions apply

**Limits on Lobbying Expenditures**

(The term "expenditures" means amounts paid or incurred)

|           |  | (e)<br>Affiliated group<br>totals | (b)<br>To be completed<br>for ALL electing<br>organizations |
|-----------|--|-----------------------------------|---|
| <b>36</b> | Total lobbying expenditures to influence public opinion (grassroots lobbying)                    | <b>36</b>                         |   |
| <b>37</b> | Total lobbying expenditures to influence a legislative body (direct lobbying)                    | <b>37</b>                         |   |
| <b>38</b> | Total lobbying expenditures (add lines 36 and 37)  | <b>38</b>                         |   |
| <b>39</b> | Other exempt purpose expenditures  | <b>39</b>                         |   |
| <b>40</b> | Total exempt purpose expenditures (add lines 38 and 39)  | <b>40</b>                         |   |
| <b>41</b> | Lobbying nontaxable amount Enter the amount from the following table—                            |                                   |   |
|           | <b>If the amount on line 40 is—</b> <b>The lobbying nontaxable amount is—</b>                    |                                   |   |
|           | Not over \$500,000      20% of the amount on line 40   |                                   |   |
|           | Over \$500,000 but not over \$1,000,000      \$100,000 plus 15% of the excess over \$500,000     |                                   |   |
|           | Over \$1,000,000 but not over \$1,500,000      \$175,000 plus 10% of the excess over \$1,000,000 | <b>41</b>                         |   |
|           | Over \$1,500,000 but not over \$17,000,000      \$225,000 plus 5% of the excess over \$1,500,000 |                                   |   |
|           | Over \$17,000,000      \$1,000,000   |                                   |   |
| <b>42</b> | Grassroots nontaxable amount (enter 25% of line 41)  | <b>42</b>                         |   |
| <b>43</b> | Subtract line 42 from line 36 Enter -0- if line 42 is more than line 36                          | <b>43</b>                         |   |
| <b>44</b> | Subtract line 41 from line 38 Enter -0- if line 41 is more than line 38                          | <b>44</b>                         |   |

**Caution:** If there is an amount on either line 43 or line 44, you must file Form 4720

**4-Year Averaging Period Under Section 501(h)**

(Some organizations that made a section 501(h) election do not have to complete all of the five columns below  
 See the instructions for lines 45 through 50 on page 11 of the instructions)

| Calendar year (or<br>fiscal year beginning in) ▶         | Lobbying Expenditures During 4-Year Averaging Period |             |             |             |              |
|--|--|-------------|-------------|-------------|--------------|
|  | (a)<br>2001  | (b)<br>2000 | (c)<br>1999 | (d)<br>1998 | (e)<br>Total |
| <b>45</b> Lobbying nontaxable amount                     |  |             |             |             |              |
| <b>46</b> Lobbying ceiling amount (150% of line 45(e))   |  |             |             |             |              |
| <b>47</b> Total lobbying expenditures                    |  |             |             |             |              |
| <b>48</b> Grassroots nontaxable amount                   |  |             |             |             |              |
| <b>49</b> Grassroots ceiling amount (150% of line 48(e)) |  |             |             |             |              |
| <b>50</b> Grassroots lobbying expenditures               |  |             |             |             |              |

**Part VI-B Lobbying Activity by Nonelecting Public Charities**

(For reporting only by organizations that did not complete Part VI-A) (See page 12 of the instructions)

During the year, did the organization attempt to influence national, state or local legislation, including any attempt to influence public opinion on a legislative matter or referendum, through the use of

- a Volunteers
- b Paid staff or management (Include compensation in expenses reported on lines c through h)
- c Media advertisements
- d Mailings to members, legislators, or the public
- e Publications, or published or broadcast statements
- f Grants to other organizations for lobbying purposes
- g Direct contact with legislators, their staffs, government officials, or a legislative body
- h Rallies, demonstrations, seminars, conventions, speeches, lectures, or any other means
- i Total lobbying expenditures (Add lines c through h)

| Yes | No | Amount |
|-----|----|--------|
|     |    |        |
|     |    |        |
|     |    |        |
|     |    |        |
|     |    |        |
|     |    |        |
|     |    |        |
|     |    |        |
|     |    |        |

If "Yes" to any of the above, also attach a statement giving a detailed description of the lobbying activities



# Base Equivalent Cash Statement

THE WOODRUFF ARTS CENTER

EQUITY MUTUAL COMMINGLED FUNDS (7V11)

Account 912000/000 US DOLLAR

December 1, 2001 to February 28, 2002 - View Date June 2, 2003



**STATE STREET**

Serving Institutional Investors Worldwide

F-786  
 P 002/003  
 T-007  
 +3367477797  
 From-STATE STREET  
 09 20  
 Jun-02-2003

PAGE 02  
 +3367477797  
 JUN 02 '03 10:18

| Base Currency USD - US DOLLAR  |                      |   |                |                           |  | Received   | Disturbed  |
|--|----------------------|---|----------------|---------------------------|--|------------|------------|
| Asset Id Settled   | Par/Shares/Contracts | Security Description Rate Maturity Date       | Trade/Pay Date | Broker                    |  | (+)        | (-)        |
| 12/01/2001 BEGINNING BALANCE   |                      |   |                |                           |  | 45 151 06  | ***        |
| 12/03/2001 INTEREST RECEIVED   |                      |   |                |                           |  |            |            |
| 8611238A8  | 131,846 210          | SSGA FDS MONEY MARKET FUND 1 864% 31 Dec 2030 | 01 Dec 2001    |                           |  | 326 74     |            |
| 12/03/2001 SECURITIES PURCHASED  |                      |   |                |                           |  |            |            |
| 8611238A8  | 326 740              | SSGA FDS MONEY MARKET FUND 1 864% 31 Dec 2030 | 03 Dec 2001    | INCOME REINVESTMENT       |  |            | 326 74     |
| 12/03/2001 SECURITIES SOLD   |                      |   |                |                           |  |            |            |
| 55389Q998  | 10,728 532           | MSCI EAFE INDEX FUND                          | 03 Dec 2001    | STATE STREET BANK + TRUST |  | 106 589 55 |            |
| 8611238A8  | 61 438 490           | SSGA FDS MONEY MARKET FUND 1 864% 31 Dec 2030 | 03 Dec 2001    | STATE STREET BANK + TRUST |  | 61,438 49  |            |
| 12/03/2001 TRANSFERS OUT   |                      |   |                |                           |  |            |            |
| TRANSFER FROM 7V11 TO 7V1J TO REPLACE MONIES USED TO FUND SCHEDULED MONTHLY WITHDRAWAL FOR NOVEMBER 2001 |                      |   |                |                           |  |            | 106,589 55 |
| 12/03/2001 CALCULATED ENDING BALANCE   |                      |   |                |                           |  | 106,589 55 | ***        |
| 12/04/2001 SECURITIES PURCHASED  |                      |   |                |                           |  |            |            |
| 8611238A8  | 108,589 550          | SSGA FDS MONEY MARKET FUND 1 864% 31 Dec 2030 | 04 Dec 2001    | STATE STREET BANK + TRUST |  |            | 106,589 55 |
| 12/04/2001 CALCULATED ENDING BALANCE   |                      |   |                |                           |  | 0 00       | ***        |
| 12/27/2001 DIVIDENDS RECEIVED  |                      |   |                |                           |  |            |            |
| 901165209  | 1,399 105            | TWEEDY BROWNE FD INC AMERICAN VALUE FD        | 27 Dec 2001    |                           |  | 32,669 10  |            |
| LT CAPITAL GAIN REINVEST   |                      |   |                |                           |  |            |            |



# Base Equivalent Cash Statement

THE WOODRUFF ARTS CENTER  
EQUITY MUTUAL COMMINGLED FUNDS (TV1)



**STATE STREET**  
Serving Institutional Investors Worldwide

Account: 912000/000 US DOLLAR

December 1, 2001 to February 28, 2002

View Date June 2, 2003

Base Currency USD - US DOLLAR

| Asset Id Settled                         | Par/Shares/Contracts      | Security Description<br>Date Maturity Date          | Trade/Pay Date | Broker                    | Received (+) | Disbursed (-) |
|--|---------------------------|---|----------------|---------------------------|--------------|---------------|
| PER TWEEDY BROWNE STATEMENT FOR 12/31/01 |                           |   |                |                           | 254,947.93   |               |
| <b>SECURITIES PURCHASED</b>              |                           |   |                |                           |              |               |
| 861123AA8                                | 44,621.430                | SSGA FDS<br>MONEY MARKET FUND<br>1.864% 31 Dec 2030 | 27 Dec 2001    | STATE STREET BANK + TRUST |              | 44,621.43     |
| 901165209                                | 1,399.105                 | TWEEDY BROWNE FD INC<br>AMERICAN VALUE FD           | 27 Dec 2001    | INCOME REINVESTMENT       |              | 32,689.10     |
| 901165209                                | 4,528.546                 | TWEEDY BROWNE FD INC<br>AMERICAN VALUE FD           | 27 Dec 2001    | STATE STREET BANK + TRUST |              | 105,741.55    |
| 901165209                                | 10,918.541                | TWEEDY BROWNE FD INC<br>AMERICAN VALUE FD           | 27 Dec 2001    | STATE STREET BANK + TRUST |              | 254,947.93    |
| <b>SECURITIES SOLD</b>                   |                           |   |                |                           |              |               |
| 901165209                                | 1,844.623                 | TWEEDY BROWNE FD INC<br>AMERICAN VALUE FD           | 26 Dec 2001    | STATE STREET BANK + TRUST | 44,621.43    |               |
| ST CAPITAL GAIN REINVEST                 |                           |   |                |                           |              |               |
| PER TWEEDY BROWNE STATEMENT FOR 12/31/01 |                           |   |                |                           | 105,741.55   |               |
| 12/27/2001                               | CALCULATED ENDING BALANCE |   |                |                           | 0.00 ***     |               |

|   |                           |   |             |                           |           |           |
|---|---------------------------|---|-------------|---------------------------|-----------|-----------|
| 12/28/2001  |                           |   |             |                           |           |           |
| <b>SECURITIES SOLD</b>  |                           |   |             |                           |           |           |
| 861123AA8   | 88,245.520                | SSGA FDS<br>MONEY MARKET FUND<br>1.864% 31 Dec 2030 | 28 Dec 2001 | STATE STREET BANK + TRUST | 88,245.52 |           |
| <b>TRANSFERS OUT</b>  |                           |   |             |                           |           |           |
| TRANSFER FROM TV11 TO TV1L<br>SCHEDULED MONTHLY WITHDRAWAL<br>FOR DECEMBER 2001 |                           |   |             |                           |           | 88,245.52 |
| 12/28/2001  | CALCULATED ENDING BALANCE |   |             |                           | 0.00 ***  |           |

|                             |                           |                      |             |                     |           |           |
|-----------------------------|---------------------------|----------------------|-------------|---------------------|-----------|-----------|
| 12/31/2001                  |                           |                      |             |                     |           |           |
| <b>DIVIDENDS RECEIVED</b>   |                           |                      |             |                     |           |           |
| 55399Q998                   | 3,310.340                 | MSCI EAFE INDEX FUND | 31 Dec 2001 |                     | 33,033.88 |           |
| <b>SECURITIES PURCHASED</b> |                           |                      |             |                     |           |           |
| 55399Q998                   | 3,310.340                 | MSCI EAFE INDEX FUND | 31 Dec 2001 | INCOME REINVESTMENT |           | 33,033.88 |
| 12/31/2001                  | CALCULATED ENDING BALANCE |                      |             |                     | 0.00 ***  |           |

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**STATEMENT 14**

FORM 990 (2001)

**Schedule A, Part III, Question 3**

Disbursements from the Robert W Woodruff Arts Center, Inc are in the form of financial aid for the students attending the Atlanta College of Art, a division of the Robert W Woodruff Arts Center, Inc Such aid is awarded on the need and merit after sufficient examination of those criteria is undertaken Financial aid is awarded without regard to age, religion, race, creed, color, or sex

**STATEMENT 13**

FORM 990 (2001)

**Part VIII Relationship of Activities to the Accomplishments of Exempt Purposes**

**Line Number**

93 Ticket sales and related fees are for the Atlanta Symphony Orchestra and the Alliance Theatre Company Parking revenues are from patrons visiting the Arts Center Exhibitions are a regular part of the program of the High Museum of Art Tuition and other fees are from students of the Atlanta College of Art

94 Membership dues are for the activities of the High Museum of Art

97(b) Incidental rental of galleria space, symphony and theatre halls

102 Sales of museum items related to exhibitions, sales of school supplies for art college, sales of symphony and theatre related items



**STATEMENT 11**

FORM 990 (2001)

**PART IV-A Reconciliation of Revenue per Audited Financial Statements  
with Revenue per Return**

**b** Amounts included on line a but not on line 12, Form 990:

(4) Other (specify)

|  |                      |
|--|----------------------|
| Change in value of split interest agreements | (\$3,481,969)        |
| Cost of goods sold                           | \$651,425            |
| Rental expenses                              | <u>\$75,970</u>      |
|  | <u>(\$2,754,574)</u> |

**STATEMENT 2**

FORM 990 (2001)

**PART I**

**LINE 10C SCHEDULE OF GROSS PROFIT FROM SALES OF INVENTORY**

|   |                    |
|---|--------------------|
| Sales of museum gift shop and exhibition items  | \$643,286          |
| Sales of educational materials and art supplies | \$61,300           |
| Sales of symphony and theatre gift items        | \$73,842           |
| Sales of beverages                              | <u>\$434,137</u>   |
|   | <u>\$1,212,565</u> |

**STATEMENT 3**

**PART I**

**LINE 20 OTHER CHANGES IN NET ASSETS OF FUND BALANCES**

|  |                       |
|--|-----------------------|
| Unrealized loss in value of split interest agreements  | (\$3,481,969)         |
| Gain on investment in Chastain joint venture           | \$12,814              |
| Unrealized loss on investments carried at market value | <u>(\$25,687,172)</u> |
|  | <u>(\$29,156,327)</u> |

**STATEMENT 4**

FORM 990 (2001)

**PART II**

**LINE 42 Depreciation Expense:**

|                       |   |       |                     |
|-----------------------|---|-------|---------------------|
| Buildings             | Memorial Arts Building                      | \$    | 455,259             |
|                       | 1285-93 Peachtree Street                    |       | 104,238             |
|                       | High Museum of Art                          |       | 517,769             |
|                       | Sculpture Building                          |       | 5,784               |
|                       | Lombardy Building                           |       | 24,190              |
|                       | 173 14th Street Playhouse                   |       | 78,311              |
|                       | 1307 Peachtree Street                       |       | 114,641             |
|                       | 1341 Spring Street                          |       | 5,340               |
|                       | High Museum of Art Conservation Lab/Storage |       | 12,702              |
| Building Improvements | Memorial Arts Building                      |       | 1,103,788           |
|                       | 1285-93 Peachtree Street                    |       | 67,893              |
|                       | High Museum of Art                          |       | 42,960              |
|                       | Sculpture Building                          |       | 1,897               |
|                       | Lombardy Building                           |       | 58,971              |
|                       | 173 14th Street Playhouse                   |       | 7,676               |
|                       | 1307 Peachtree                              |       | 67                  |
|                       | High Museum of Art Conservation Lab/Storage |       | 69,421              |
| Equipment             | Furniture & Equipment - Operating           |       | 233,460             |
|                       | Furniture & Equipment - Plant               |       | 327,418             |
|                       | 1285-93 Peachtree Street                    |       | 51,072              |
|                       | 173 14th Street Playhouse                   |       | 6,865               |
|                       | Lombardy Building                           |       | 2,313               |
|                       | High Museum of Art Conservation Lab/Storage |       | 63,248              |
| Land Improvements     | 1280 Peachtree Street                       |       | 173,156             |
|                       | 173 14th Street Playhouse                   |       | 244                 |
| Amortization Expense  | Information systems                         |       | <u>416,544</u>      |
|                       |   | Total | <u>\$ 3,945,227</u> |

**STATEMENT 5**

FORM 990 (2001)

**Part IV**

**LINE 54 Investments - securities**

|                                |                       |
|--------------------------------|-----------------------|
| Cash and cash equivalents      | \$ 30,790,095         |
| Equity securities              | 186,923,071           |
| U S government securities      | 1,546,980             |
| Corporate bonds                | 27,755,017            |
| Government bonds               | 25,213,242            |
| Fixed income mutual funds      | 4,751,762             |
| Guaranteed Investment Contract | 51,965,370            |
|                                | <u>\$ 328,945,537</u> |

**STATEMENT 6**

FORM 990 (2001)

**PART IV**

**LINE 56 Investment in Chastain Joint Venture** **\$1,215,887**

**STATEMENT 7**

FORM 990 (2001)

**PART IV**

**LINE 57 Land, Buildings, and equipment  
Accumulated depreciation**

|                       | <u>57a</u><br>Cost   | <u>57b</u><br>Accumulated<br>Depreciation | <u>57c</u><br>Book<br>Value |
|-----------------------|----------------------|---|-----------------------------|
| Land                  | \$28,502,284         |   | \$28,502,284                |
| Buildings             | 81,773,600           | 32,661,553                                | 49,112,047                  |
| Furniture & equipment | 4,138,618            | 1,861,484                                 | 2,277,134                   |
| Land improvements     | 2,254,065            | 1,117,677                                 | 1,136,388                   |
| Information systems   | <u>2,244,734</u>     | <u>1,044,890</u>                          | <u>1,199,844</u>            |
|                       | <u>\$118,913,301</u> | <u>36,685,604</u>                         | <u>\$82,227,697</u>         |

**STATEMENT 8**

FORM 990 (2001)

**PART IV**

**LINE 58 Other Assets**

|  |                     |
|--|---------------------|
| Works of Art                                   | \$47,955,828        |
| Work in Progress                               | 17,404,642          |
| Beneficial interest in perpetual trusts        | 18,495,470          |
| Contributions receivable from remainder trusts | <u>2,400,676</u>    |
|  | <u>\$86,256,616</u> |

**STATEMENT 9**

FORM 990 (2001)

**PART IV**

**LINE 64a TAX-EXEMPT BOND LIABILITIES**

TOTAL

| ISSUE DATE  | 08/01/93                | 03/21/96   | 5/23/02       |              |                      |
|---|-------------------------|--|---------------|--------------|----------------------|
| PURPOSE OF ISSUE  | TO REFUND<br>1983 ISSUE | RENOVATIONS<br>& IMPROVEMENTS<br>TO MEMORIAL<br>ARTS BLDG &<br>LOMBARDY<br>DORMITORY | Construction  |              |                      |
| ORIGINAL AMOUNT OF ISSUE                                  | \$22,500,000            | \$8,000,000  | \$ 68,030,000 | \$ 4,990,000 | <u>\$103,520,000</u> |
| AMOUNT OF ISSUE OUTSTANDING                               | \$22,500,000            | \$3,000,000  | \$ 68,030,000 | \$ 4,990,000 | <u>\$98,520,000</u>  |
| UNEXPENDED BOND PROCEEDS                                  | \$0                     | \$0  | \$ 52,043,610 | \$ 2,284 00  | <u>\$52,045,894</u>  |
| ANY PORTION OF ANY BOND-FINANCED USED<br>BY THIRD PARTIES | NO                      | NO   | NO            | NO           |                      |
| % OF SPACE USED BY THIRD PARTIES                          | 0                       | 0  | 0             | 0            |                      |

**STATEMENT 10**

FORM 990 (2001)

**PART IV**

**LINE 64b MORTGAGES AND OTHER NOTES PAYABLE**

TOTAL

NONMORTGAGE NOTES PAYABLE \$660,000 \$23,512,269 \$24,172,269

Name of lender SUNTRUST BANK SUNTRUST BANK

|                                   |  |   |
|-----------------------------------|--|---|
| Original amount                   | \$900,000                                    | \$24,000,000                                  |
| Balance due                       | \$660,000                                    | \$23,512,269                                  |
| Date of note                      | 8/31/1998                                    | 3/30/2001                                     |
| Maturity date                     | 9/30/2005                                    | 10/31/2002                                    |
| Repayment terms                   | Quarterly                                    | Maturity date                                 |
| Interest rate                     | 3 5%   | LIBOR plus 325%                               |
| Security provided by the borrower | Unsecured                                    | Unsecured                                     |
| Purpose of the loan               | Renovations to<br>1293 Peachtree<br>Building | Purchase of property<br>1275 Peachtree Street |

Description & FMV of the consideration furnished by the lender Cash \$900,000 Cash \$23,512,269

**Part V List of Officers, Directors, Trustees, and Key Employees**

| (A) Name and address   | (B) Title and average hours per week devoted to position        | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|---|------------------|---|--|
| Mr Shelton g Stanfill<br>Woodruff Arts Center<br>1280 Peachtree Street, NE<br>Atlanta, GA 30309  | President & CEO<br>40 hrs/week                                  | 299,027          | 29,753  | 9,600                                    |
| Mr Beauchamp C Carr<br>Woodruff Arts Center<br>1280 Peachtree Street, NE<br>Atlanta, GA 30309    | Executive<br>Vice<br>President<br>40 hrs/week                   | 161,033          | 13,235  | 1,200                                    |
| Mr Stephen P Merz<br>Woodruff Arts Center<br>1280 Peachtree Street, NE<br>Atlanta, GA 30309      | Assistant<br>Secretary<br>40 hrs/week                           | 192,357          | 15,592  | 0  |
| Ms Ellen Meyer<br>Atlanta College of Art<br>1280 Peachtree Street, NE<br>Atlanta, GA 30309       | President<br>Atlanta College of Art<br>40 hrs/week              | 182,470          | 10,425  | 12,000                                   |
| Mr Thomas J Pechar<br>Alliance Theatre Company<br>1280 Peachtree Street, NE<br>Atlanta, GA 30309 | Managing<br>Director<br>Alliance Theatre Company<br>40 hrs/week | 19,014           | 551   | 0  |
| Mr Michael Shapiro<br>High Museum of Art<br>1280 Peachtree Street, NE<br>Atlanta, GA 30309       | Director<br>High Museum of Art<br>40 hrs/week                   | 314,542          | 20,010  | 0  |
| Mr Paul A Stuhlreyer<br>878 Waterford Green<br>Maretta, GA 30068                                 | Managing<br>Director<br>Alliance Theatre Company<br>40 hrs/week | 136,046          | 9,449   | 0  |
| Ms Allison Vulgamore<br>Atlanta Symphony Orchestra<br>1293 Peachtree Street<br>Atlanta, GA 30309 | President<br>Atlanta Symphony Orchestra<br>40 hrs/week          | 309,552          | 19,117  | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Mr Robert Abernathy<br>Kimberly-Clark<br>1400 Holcomb Bndge Rd<br>Roswell, GA 30076                                  | Trustee  | 0                | 0   | 0  |
| Mr Peter M Abreu<br>Francis L. Abreu Charitable Trust<br>9600 Coleman Road<br>Roswell, GA 30075                      | Trustee  | 0                | 0   | 0  |
| Mr F Duane Ackerman<br>BellSouth<br>1155 Peachtree Street NE<br>Room 2000<br>Atlanta, GA 30309                       | Trustee  | 0                | 0   | 0  |
| Ms Judy M Anderson<br>Georgia Power Company<br>Bin 10240<br>241 Ralph McGill Blvd<br>Atlanta, GA 30308               | Trustee  | 0                | 0   | 0  |
| Mr William Atkins<br>Deloitte & Touche Consulting<br>285 Peachtree Center Ave<br>Suite 2000<br>Atlanta GA 30303-1234 | Trustee  | 0                | 0   | 0  |
| Mr Robert M Balentine<br>Balentine & Co<br>3455 Peachtree Street<br>Suite 2000<br>Atlanta, GA 30309                  | Chair<br>Atlanta Symphony Orchestra                      | 0                | 0   | 0  |
| Mr James S Balloun<br>Acuity Brands<br>1170 Peachtree Street, NE<br>Suite 2400<br>Atlanta, GA 30309-7649             | Trustee  | 0                | 0   | 0  |
| Mr Thomas I Barkin<br>McKinsey & Co, Inc<br>133 Peachtree Street NE<br>Suite 4600<br>Atlanta, GA 30303               | Treasurer  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Mrs J Veronica Biggins<br>Heidnck & Struggles<br>303 Peachtree Street<br>Suite 3100<br>Atlanta, GA 30308 | Trustee  | 0                | 0   | 0  |
| Mrs Jane C Black<br>81 Valley Road<br>Atlanta, GA 30305  | Vice Chair   | 0                | 0   | 0  |
| Mrs Stephanie V Blank<br>3639 Tuxedo Road, NW<br>Atlanta, GA 30305                                       | Trustee  | 0                | 0   | 0  |
| Ms Jessica L Blume<br>Deloitte Consulting<br>285 Peachtree Center Ave<br>Suite 2000<br>Atlanta, GA 30303 | Trustee  | 0                | 0   | 0  |
| Mr Guy F Budinscak<br>Deloitte & Touche LLP<br>191 Peachtree Street<br>Suite 1500<br>Atlanta, GA 30303   | Trustee  | 0                | 0   | 0  |
| Mr Stephen Carter<br>1980 West Paces Ferry<br>Atlanta, GA 30327  | Trustee  | 0                | 0   | 0  |
| Mr Hugh M Chapman<br>Bank of Amerca<br>600 Peachtree Street, NE<br>Atlanta, GA 30308                     | Trustee  | 0                | 0   | 0  |
| Mr Thomas F Chapman<br>Equifax, Inc<br>1600 Peachtree Street, NW<br>Atlanta, GA 30309                    | Trustee  | 0                | 0   | 0  |



## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address  | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|---|--|------------------|---|--|
| Dr Johnnetta Cole<br>1360 Beechwood Hills Court, NW<br>Atlanta, GA 30327  | Trustee  | 0                | 0   | 0  |
| Mr John M Cook<br>Profit Recovery Group International<br>2300 Windy Ridge Parkway<br>Suite 300 North<br>Atlanta, GA 30339 | Trustee  | 0                | 0   | 0  |
| Mrs Lynda B Courts<br>2760 Arden Road, NW<br>Atlanta, GA 30327  | Trustee  | 0                | 0   | 0  |
| Mr Thomas G Cousins<br>Cousins Properties Incorporated<br>2500 Windy Ridge Parkway<br>Atlanta, GA 30339-5671              | Trustee  | 0                | 0   | 0  |
| Mrs Ann W Cramer<br>IBM Corporation<br>4111 Northside Pkwy<br>Lakeside Bldg<br>Atlanta, GA 30327                          | Vice Chair<br>Administration                             | 0                | 0   | 0  |
| Mr Jesse C Crawford<br>Crawford Communications<br>3845 Pleasantdale Road<br>Atlanta GA 30340                              | Trustee  | 0                | 0   | 0  |
| Mr Bradley Currey, Jr<br>Rock-Tenn Company<br>P O Box 4098<br>Norcross, GA 30091  | Secretary  | 0                | 0   | 0  |
| Ms Sallie Daniel<br>600 Peachtree Street<br>#5300<br>Atlanta, GA 30308  | Chair<br>Atlanta College of Art                          | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Mr Douglas N Daft<br>The Coca-Cola Company<br>P O Box 1734<br>Atlanta, GA 30301                            | Trustee  | 0                | 0   | 0  |
| Ms Cari K Dawson<br>Alston & Bird LLP<br>1291 W Peachtree Street<br>Atlanta, GA 30309                      | Trustee  | 0                | 0   | 0  |
| Mr Jere A Drummond<br>915 Red's Ridge Ct<br>Atlanta, GA 30327  | Vice Chair<br>Atlanta Symphony Orchestra                 | 0                | 0   | 0  |
| Mr Hugh Durden<br>Wachovia Corporation Services, Inc<br>191 Peachtree Street, NE<br>Atlanta, GA 30303      | Trustee  | 0                | 0   | 0  |
| Mr Michael J Egan, III<br>King & Spalding<br>191 Peachtree Street, NE<br>Atlanta, GA 30303                 | Trustee  | 0                | 0   | 0  |
| Mr Michael L Eskew<br>United Parcel Service<br>55 Glenlake Pkwy, NE<br>Atlanta, GA 30328                   | Trustee  | 0                | 0   | 0  |
| Mr John T Glover<br>Post Properties, Inc<br>3350 Cumberland Circle<br>Suite 2200<br>Atlanta, GA 30339-3363 | Trustee  | 0                | 0   | 0  |
| Mr S Taylor Glover<br>Turner Enterprises, Inc<br>133 Luckie Street<br>Atlanta, GA 30303                    | Trustee  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Mr Eugene J Godbold, Jr<br>Bank of America<br>600 Peachtree Street, NE<br>55th Floor<br>Atlanta, GA 30302-4899                         | Trustee  | 0                | 0   | 0  |
| Mr Jonathan Golden<br>Arnall, Golden & Gregory<br>2800 One Atlantic Center<br>1201 West Peachtree Street, NE<br>Atlanta, GA 30309-3400 | Trustee  | 0                | 0   | 0  |
| Ms Nancy Hall Green<br>3655 Tuxedo Road, NW<br>Atlanta, GA 30305   | Trustee  | 0                | 0   | 0  |
| Mr M Anthony Greene<br>8370 Jett Ferry Road<br>Atlanta, GA 30350   | Trustee  | 0                | 0   | 0  |
| Mr Henry D Gregory Jr<br>IDI<br>3424 Peachtree Road<br>Suite 1500<br>Atlanta, GA 30326   | Trustee  | 0                | 0   | 0  |
| Mr Claus M Halle<br>Halle Foundation<br>1180 West Conway Drive, NW<br>Atlanta, GA 30327-3642   | Trustee  | 0                | 0   | 0  |
| Ms Suzn K Head<br>Morgan Stanley<br>3424 Peachtree Road<br>Suite 1150<br>Atlanta, GA 30326   | Trustee  | 0                | 0   | 0  |
| Mr Douglas J Hertz<br>United Distributors, Inc<br>2627 Collins Spring Drive<br>Smyrna, GA 30080  | Trustee  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Mr Steven J Heyer<br>The Coca-Cola Company<br>P O Box 1734<br>Atlanta, GA 30301                                      | Trustee  | 0                | 0   | 0  |
| Mr R Glenn Hilliard<br>ING North America<br>P O Box 105006<br>Atlanta, GA 30327-4390                                 | Trustee  | 0                | 0   | 0  |
| Mr G Thomas Hough<br>Ernst & Young<br>600 Peachtree Street, NE<br>Suite 2800<br>Atlanta, GA 30308                    | Trustee  | 0                | 0   | 0  |
| Mr Hilton H Howell, Jr<br>Atlantic American Corporation<br>4370 Peachtree Road, NE<br>5th Floor<br>Atlanta, GA 30319 | Trustee  | 0                | 0   | 0  |
| Mr M Douglas Ivester<br>Deer Run Investments, LLC<br>3060 Peachtree Rd, NW<br>Suite 895<br>Atlanta, GA 30305         | Trustee  | 0                | 0   | 0  |
| Ms Ingrid Saunders Jones<br>The Coca-Cola Company<br>P O Box 1734<br>Atlanta, GA 30301                               | Trustee  | 0                | 0   | 0  |
| Mr Mark A Kaiser<br>Cendian Corporation<br>Six Concourse Pkwy<br>Suite 2800<br>Atlanta, GA 30328                     | Trustee  | 0                | 0   | 0  |
| Ms Sarah Kennedy<br>165 Valley Road, NW<br>Atlanta, GA 30305   | Trustee  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Mr Roger Kintzel<br>Atlanta Journal Constitution<br>72 Marietta Street, NE<br>Atlanta, GA 30303  | Trustee  | 0                | 0   | 0  |
| Mr Lowry F Kline<br>Coca-Cola Enterprises, Inc<br>2500 Windy Ridge Pkwy<br>Atlanta, GA 30339     | Trustee  | 0                | 0   | 0  |
| Mr James R Lientz, Jr<br>Bank of America<br>600 Peachtree Street, NE<br>Atlanta, GA 30308        | Trustee  | 0                | 0   | 0  |
| Mr Jay L Levine<br>3529 Rembrandt Road, NW<br>Atlanta, GA 30327                                  | Vice Chair<br>Investments                                | 0                | 0   | 0  |
| Dr Walter E Massey<br>Morehouse College<br>830 Westview Drive, SW<br>Atlanta, GA 30314           | Trustee  | 0                | 0   | 0  |
| Mrs Carolyn C McClatchey<br>2724 Peachtree Rd #1002<br>Atlanta, GA 30305                         | Trustee  | 0                | 0   | 0  |
| Mr James F McDonald<br>Scientific-Atlanta, Inc<br>5030 Sugarloaf Pkwy<br>Lawrenceville, GA 30044 | Trustee  | 0                | 0   | 0  |
| Mr Leo F Mullin<br>Delta Air Lines, Inc<br>P O Box 20706<br>Atlanta, GA 30320                    | Trustee  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address  | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|---|--|------------------|---|--|
| Mr Thomas E Noonan<br>Internet Security Systems<br>6303 Barfield Road<br>Atlanta, GA 30328                    | Trustee  | 0                | 0   | 0  |
| Mr David L Nichols<br>Rich's/Lazarus/Goldsmith's<br>223 Perimeter Center Pkwy<br>Atlanta, GA 30346            | Trustee  | 0                | 0   | 0  |
| Dr Carl V Patton<br>Georgia State University<br>One University Plaza<br>Atlanta, GA 30303                     | Trustee  | 0                | 0   | 0  |
| Mr Gary R Pell<br>Pricewaterhouse Coopers<br>10 Tenth Street<br>Suite 1400<br>Atlanta, GA 30309               | Trustee  | 0                | 0   | 0  |
| Mr John C Portman, Jr<br>The Portman Companies<br>225 Peachtree Street, NE<br>Suite 201<br>Atlanta, GA 30303  | Trustee  | 0                | 0   | 0  |
| Mr G Joseph Prendergast<br>Wachovia Bank of Georgia<br>191 Peachtree Street, NE<br>Atlanta, GA 30303          | Trustee  | 0                | 0   | 0  |
| Mr David M Ratcliffe<br>Georgia Power Company<br>241 Ralph McGill Blvd, NE<br>Atlanta, GA 30308               | Trustee  | 0                | 0   | 0  |
| Mr Albert A Rayle III<br>Goldman Sachs & Company<br>3414 Peachtree Road, NE<br>Suite 600<br>Atlanta, GA 30326 | Trustee  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address  | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|---|--|------------------|---|--|
| Mr John G Rice<br>GE Power Systems<br>4200 Wildwood Parkway<br>Atlanta, GA 30339                              | Trustee  | 0                | 0   | 0  |
| Mr Ray Robinson<br>AT&T<br>1200 Peachtree Street<br>Atlanta, GA 30303   | Trustee  | 0                | 0   | 0  |
| Mr Joe W Rogers, Jr<br>Waffle House<br>P O Box 8050<br>Norcross, GA 30091                                     | Trustee  | 0                | 0   | 0  |
| Mr Stephen H Rogers<br>15 Paces West Dr , NW<br>Atlanta, GA 30327   | Trustee  | 0                | 0   | 0  |
| Mr Michael B Russell<br>H J Russell Company<br>504 Fair Street SW<br>Atlanta, GA 30317                        | Trustee  | 0                | 0   | 0  |
| The Honorable Judge Leah Ward Sea<br>Supreme Court of Georgia<br>501 State Judicial Bldg<br>Atlanta, GA 30334 | Trustee  | 0                | 0   | 0  |
| Mr S Stephen Selig<br>Selig Enterprises, Inc<br>1100 Spring Street, NW<br>Suite 550<br>Atlanta, GA 30309-2848 | Trustee  | 0                | 0   | 0  |
| Ms Debbie Shelton<br>3602 Nancy Creek Drive<br>Atlanta, GA 30327  | Vice Chair<br>Alliance Theatre Company                   | 0                | 0   | 0  |
| Mr Richard D Shirk<br>Blue Cross & Blue Shield of GA<br>P O Box 4445<br>Atlanta, GA 30302                     | Trustee  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Ms Jane E Shivers<br>Ketchum Public Relations<br>1230 Peachtree Street<br>Atlanta, GA 30309                  | Trustee  | 0                | 0   | 0  |
| Mr Horace H Sibley<br>King & Spalding<br>191 Peachtree Street, NE<br>Atlanta, GA 30303                       | Trustee  | 0                | 0   | 0  |
| Mr Robert L Silverman<br>Winter Group of Companies<br>1330 Spring Street, NW<br>Atlanta, GA 30309            | Trustee  | 0                | 0   | 0  |
| Mr John W Spiegel<br>SunTrust Banks, Inc<br>P O Box 4418<br>Atlanta, GA 30302                                | Trustee  | 0                | 0   | 0  |
| Mr Terry Stent<br>1846 Chartwell Trace<br>Stone Mountain, GA 30087   | Vice Chair<br>High Museum of Art                         | 0                | 0   | 0  |
| Mr G Kimbrough Taylor<br>Kilpatrick & Stockton LLP<br>110 Peachtree Street, Suite 2800<br>Atlanta, GA 30305  | Trustee  | 0                | 0   | 0  |
| Mr Isaiah Tidwell<br>Wachovia Bank of Georgia<br>MC GA 8060<br>191 Peachtree Street, NE<br>Atlanta, GA 30303 | Trustee  | 0                | 0   | 0  |
| Mr Michael W Trapp<br>Ernst & Young<br>600 Peachtree Street, NE<br>Atlanta, GA 30308-2215                    | Trustee  | 0                | 0   | 0  |



## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Mr Richard B Western<br>Ernst & Young<br>600 Peachtree Street, NE<br>Suite 2800<br>Atlanta, GA 30308               | Vice Chair<br>Alliance Theatre Company                   | 0                | 0   | 0  |
| Mr John F Wieland<br>John Wieland Holmes, Inc<br>P O Box 87363<br>Atlanta, GA 30337                                | Trustee  | 0                | 0   | 0  |
| Mrs Sue Wieland<br>3245 Nancy Creek Road<br>Atlanta, GA 30327  | Trustee  | 0                | 0   | 0  |
| Mr D Richard Williams<br>Primerica Financial Systems<br>3100 Breckinridge Blvd<br>Duluth, GA 30099                 | Trustee  | 0                | 0   | 0  |
| Mr W Terrell Wingfield<br>Frances Wood Wilson Foundation<br>P O Box 33188<br>Decatur, GA 30033                     | Trustee  | 0                | 0   | 0  |
| Mr Robert A Yellowiees<br>National Data Corporation<br>National Data Plaza<br>Building 2<br>Atlanta, GA 30329-2010 | Trustee  | 0                | 0   | 0  |
| The Hon Ivan Allen Jr<br>Ivan Allen Company<br>P O Box 1712<br>Atlanta, GA 30301                                   | Life<br>Trustee  | 0                | 0   | 0  |
| Mrs Anne P Berg<br>10 Piedmont Center<br>Atlanta, GA 30305   | Life<br>Trustee  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Mr Albert J Bows<br>22 Muscogee Avenue, NW<br>Atlanta, GA 30305  | Life<br>Trustee  | 0                | 0   | 0  |
| Mrs George W Brumley<br>3545 Tuxedo Park, NW<br>Atlanta, GA 30305  | Life<br>Trustee  | 0                | 0   | 0  |
| The Hon Anne Cox Chambers<br>426 West Paces Ferry Road, NW<br>Atlanta, GA 30305  | Life<br>Trustee  | 0                | 0   | 0  |
| Mr John Clendenin<br>BellSouth Corporation<br>1155 Peachtree Street, NW<br>Room 2000<br>Atlanta, GA 30367-6000                       | Life<br>Trustee  | 0                | 0   | 0  |
| Mrs Emory L Coker<br>The Exposition Company<br>520 East Paces Ferry Road<br>Atlanta, GA 30305  | Life<br>Trustee  | 0                | 0   | 0  |
| Mr David L Coker<br>191 Peachtree Street<br>Atlanta, GA 30303-1763   | Life<br>Trustee  | 0                | 0   | 0  |
| Mr John A Conant<br>John H and Wilhelmina D Harland<br>Charitable Foundation<br>Two Piedmont Center, Suite 106<br>Atlanta, GA 30305  | Life<br>Trustee  | 0                | 0   | 0  |
| Mrs John A Conant<br>John H and Wilhelmina D Harland<br>Charitable Foundation<br>Two Piedmont Center, Suite 106<br>Atlanta, GA 30305 | Life<br>Trustee  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address  | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|---|--|------------------|---|--|
| Mr Richard A Denny, Jr<br>191 Peachtree Street, Suite 1000<br>Atlanta, GA 30303                       | Life<br>Trustee  | 0                | 0   | 0  |
| Mrs Hugh M Dorsey, Jr<br>1325 Peachtree Street, #101<br>Atlanta, GA 30303                             | Life<br>Trustee  | 0                | 0   | 0  |
| Mr Donald H Gareis<br>2883 Woodland Prk Dr , NE<br>Atlanta, GA 30345                                  | Life<br>Trustee  | 0                | 0   | 0  |
| Mr Lawrence L Gellerstedt<br>3129 Rockingham Drive<br>Atlanta, GA 30301                               | Life<br>Trustee  | 0                | 0   | 0  |
| Mrs Mary D Gellerstedt<br>3129 Rockingham Drive<br>Atlanta, GA 30301                                  | Life<br>Trustee  | 0                | 0   | 0  |
| Mr Ben S Gilmer<br>2767 Peachtree Road, NE<br>#10<br>Atlanta, GA 30305                                | Life<br>Trustee  | 0                | 0   | 0  |
| Mr Joel Goldberg<br>The Rich Foundation<br>11 Piedmont Center, NE<br>#204<br>Atlanta, GA 30305        | Life<br>Trustee  | 0                | 0   | 0  |
| Mr Jennings M Hertz, Jr<br>United Distributors, Inc<br>2627 Collins Springs Drive<br>Smyrna, GA 30080 | Life<br>Trustee  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Mrs W Barrett Howell<br>2570 Arden Road, NW<br>Atlanta, GA 30327   | Life<br>Trustee  | 0                | 0   | 0  |
| Mr Lynn H Johnston<br>International Nederlanden America<br>Life Corporation<br>5770 Powers Ferry Road, NW<br>Atlanta, GA 30327 | Life<br>Trustee  | 0                | 0   | 0  |
| Mr Joseph W Jones<br>The Coca-Cola Company<br>P O Box 1734<br>Atlanta, GA 30301  | Life<br>Trustee  | 0                | 0   | 0  |
| Mr James H Miller, Jr<br>2170 Mt Paran Road, NW<br>Atlanta, GA 30327   | Life<br>Trustee  | 0                | 0   | 0  |
| Mrs O Ray Moore<br>3671 Tuxedo Road, NW<br>Atlanta, GA 30305   | Life<br>Trustee  | 0                | 0   | 0  |
| Mr Manning M Pattillo, Jr<br>2718 Mabry Road<br>Atlanta, GA 30319  | Life<br>Trustee  | 0                | 0   | 0  |
| Mrs Rhodes L Perdue<br>2012 West Paces Ferry Road, NW<br>Atlanta, GA 30327   | Life<br>Trustee  | 0                | 0   | 0  |
| Mr Edmund Rast<br>4434 Harris Valley Road<br>Atlanta, GA 30327   | Life<br>Trustee  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Mr Carl J Rerth<br>3747 Peachtree Road, NE<br>Apt 1708<br>Atlanta, GA 30319                | Life<br>Trustee  | 0                | 0   | 0  |
| Mrs James D Robinson, Jr<br>2724 Peachtree Road<br>Apt 502<br>Atlanta, GA 30305            | Life<br>Trustee  | 0                | 0   | 0  |
| Mr C B "Jack" Rogers, Jr<br>Equifax, Inc<br>1600 Peachtree Street, NW<br>Atlanta, GA 30309 | Life<br>Trustee  | 0                | 0   | 0  |
| Mrs Charles B Smithgall<br>1500 Habersham Drive<br>Gainesville, GA 30501                   | Life<br>Trustee  | 0                | 0   | 0  |
| Mr Jack J Spalding<br>350 Crosstree Lane, NW<br>Atlanta, GA 30328                          | Life<br>Trustee  | 0                | 0   | 0  |
| Mr L Neil Williams<br>1315 Peachtree Street<br>Suite 500<br>Atlanta, GA 30309              | Chair  | 0                | 0   | 0  |
| Mr Charles R Yates<br>711 Mill Walk<br>Atlanta, GA 30327                                   | Life<br>Trustee  | 0                | 0   | 0  |
| Mr Erwin Zaban<br>3374 Old Plantation Road, NW<br>Atlanta, GA 30327                        | Life<br>Trustee  | 0                | 0   | 0  |

## Part V List of Officers, Directors, Trustees, and Key Employees

| (A) Name and address   | (B) Title and average hours per week devoted to position | (C) Compensation | (D) Contributions to employee benefit plans & deferred compensation | (E) Expense account and other allowances |
|--|--|------------------|---|--|
| Ms Paige Brown<br>300 Argonne Avenue<br>Atlanta, GA 30305  | Ex-Officio<br>Trustee                                    | 0                | 0   | 0  |
| Ms Jan Coton<br>1461 Garmon Ferry Road, NE<br>Atlanta, GA 30327  | Ex-Officio<br>Trustee                                    | 0                | 0   | 0  |
| Mr James Kaltenbach<br>Grizzard Communications Group<br>Suite 900<br>229 Peachtree Street<br>Atlanta, GA 30303 | Ex-Officio<br>Trustee                                    | 0                | 0   | 0  |
| Ms Beverly Shlapak<br>4645 Stonemeade Court, SW<br>Atlanta, GA 30331   | Ex-Officio<br>Trustee                                    | 0                | 0   | 0  |
| Ms Betty Anne Bell<br>425 Chappell Road, NW<br>Apt Q1<br>Atlanta, GA 30318                                     | Honorary<br>Trustee                                      | 0                | 0   | 0  |
| Ms Terri Badour<br>c/o Junior League of Atlanta<br>3154 Northside Parkway, NW<br>Atlanta, GA 30327             | Honorary<br>Trustee                                      | 0                | 0   | 0  |
| Mr Allen Franklin<br>Southern Company<br>270 Peachtree Street<br>Atlanta, GA 30303                             | Honorary<br>Trustee                                      | 0                | 0   | 0  |
| Ms Beth Holder<br>Atlanta Ballet Inc<br>1400 W Peachtree Street, NW<br>Atlanta, GA 30309                       | Honorary<br>Trustee                                      | 0                | 0   | 0  |
| Mr Samuel P Moss<br>Atlanta Ballet Inc<br>1400 W Peachtree Street, NW<br>Atlanta, GA 30309                     | Honorary<br>Trustee                                      | 0                | 0   | 0  |

THE WOODRUFF ARTS CENTER  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT

THIS IS A COMPOSITE REPORT FOR

- 7V2A THE WOODRUFF ARTS CENTER
- 7V2B THE WOODRUFF ARTS CENTER
- 7V2D THE WOODRUFF ARTS CENTER
- 7V2L THE WOODRUFF ARTS CENTER
- 7V2F WOODRUFF ARTS CENTER

STATE STREET

THE WOODRUFF ARTS CENTER  
— COMPOSITE —  
MBS PAYDOWN/UP REPORT  
AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>ORIGINAL FACI<br>PRINCIPAL<br>PRINCIPAL | INTEREST<br>INTEREST | FACTOR | RATE<br>NET AMOUNT<br>NET AMOUNT | MAT DT<br>TRD DT | EX RATE<br>PAY DT<br>SEC GN/LS | LAST RECEIPT DATE<br>NET SEC GN/LS<br>NET SEC GN/LS<br>BASE CURR GN/LS |
|---------------------------|---|----------------------|--------|----------------------------------|------------------|--------------------------------|--|
|---------------------------|---|----------------------|--------|----------------------------------|------------------|--------------------------------|--|

.. US DOLLAR ..

|            |                     |            |        |                        |         |          |         |
|------------|---------------------|------------|--------|------------------------|---------|----------|---------|
| 312808J81  | 640287 FED HM LN PC |            | 640287 | 7 000                  | 01JUL04 | 1 000000 |         |
| ** 7V2A ** |                     |            |        |                        |         |          |         |
|            | 11,767 57           | 750 000 00 |        | 288961906<br>13,100 43 | 01AUG01 | 15AUG01  | -191 22 |
| ** 7V2A ** |                     |            |        |                        |         |          |         |
|            | 12,853 58           | 750 000 00 |        | 271823800<br>14,117 79 | 01SEP01 | 15SEP01  | -208 87 |
| ** 7V2A ** |                     |            |        |                        |         |          |         |
|            | 8 209 87            | 750,000 00 |        | 260877306<br>9,399 11  | 01OCT01 | 15OCT01  | -133 41 |
| ** 7V2A ** |                     |            |        |                        |         |          |         |
|            | 11,702 10           | 750,000 00 |        | 245274506<br>12,843 44 | 01NOV01 | 15NOV01  | -190 16 |
| ** 7V2A ** |                     |            |        |                        |         |          |         |
|            | 14,034 83           | 750,000 00 |        | 226561400<br>15,107 91 | 01DEC01 | 15DEC01  | -228 07 |
| ** 7V2A ** |                     |            |        |                        |         |          |         |
|            | 11,602 27           | 750,000 00 |        | 211091706<br>12,593 49 | 01JAN02 | 15JAN02  | -188 54 |
| ** 7V2A ** |                     |            |        |                        |         |          |         |
|            | 12,910 58           | 750,000 00 |        | 193877600<br>13,834 11 | 01FEB02 | 15FEB02  | -209 80 |
| ** 7V2A ** |                     |            |        |                        |         |          |         |
|            | 5,547 22            | 750 000 00 |        | 186481306<br>6,395 44  | 01MAR02 | 15MAR02  | -90 14  |
| ** 7V2A ** |                     |            |        |                        |         |          |         |
|            |                     | 750 000 00 |        | 172403000<br>11,224 59 | 01APR02 | 15APR02  |         |

STATE STREET

| ASSET ID<br>SM SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>ORIGINAL FACE<br>PRINCIPAL | INTEREST<br>INTEREST | FACTOR    | RATE<br>NET AMOUNT<br>NET AMOUNT | MAT DT<br>TRD DT | EX RATE<br>PAY DT | LAST RECEIPT DATE<br>NET SEC GN/LS<br>NET SEC GN/LS<br>BASE CURR GN/LS |
|--|--|----------------------|-----------|----------------------------------|------------------|-------------------|--|
| ** 7V2A *                                | 750 000 00   | 755 14               | 162426600 | 8 387 44                         | 01MAY02          | 15MAY02           | -124 02  |
| ** 7V2A *                                | 750,000 00   | 710 67               | 149379000 | 10,496 3.                        | 01JUN02          | 15JUN02           | -159 02  |
| ** 7V2A *                                | 750 000 00   | 453 51               | 145141400 | 3 831 73                         | 01JUL02          | 15JUL02           | -51 65   |
| 3128CRV13<br>** 7V2A **                  | 2 000,000 00                                       | 9,966 23             | 994125200 | 21 715 83                        | 01MAY02          | 15MAY02           | -103 04  |
| ** 7V2A **                               | 2 000 000 00                                       | 9 907 44             | 984717200 | 28 723 44                        | 01JUN02          | 15JUN02           | -165 00  |
| ** 7V2A *                                | 2,000 000 00                                       | 9 813 40             | 978657300 | 21 933 20                        | 01JUL02          | 15JUL02           | -106 28  |
| 3128GSM80<br>** 7V2A *                   | 2 000 000 00                                       | 9,908 24             | 986848100 | 17 859 44                        | 01JUL02          | 15JUL02           | -90 69   |
| 31282RX02<br>** 7V2A *                   | 1,000,000 00                                       | 4 995 54             | 995533900 | 9 441 64                         | 01AUG01          | 15AUG01           | -33 67   |
| ** 7V2A *                                | 1,000,000 00                                       | 4 973 21             | 989433400 | 11 073 71                        | 01SEP01          | 15SEP01           | -45 99   |

| ASSET ID<br>SM SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>ORIGINAL FACE<br>PRINCIPAL | INTEREST<br>INTEREST | FACTOR    | RATE<br>NET AMOUNT<br>NET AMOUNT | MAT DT<br>TRD DT | EX RATE<br>PAY DT | LAST RECEIPT DATE<br>NET SEC GN/LS<br>NET SEC GN/LS<br>BASE CURR GN/LS |
|--|--|----------------------|-----------|----------------------------------|------------------|-------------------|--|
| ** 7V2A *                                | 1,000 000 00                                       | 4 942 71             | 981799000 | 11 685 31                        | 01OCT01          | 15OCT01           | -50 83   |
| ** 7V2A **                               | 1,000 000 00                                       | 4 909 00             | 967196500 | 20 403 30                        | 01NOV01          | 15NOV01           | -116 80  |
| ** 7V2A **                               | 1,000,000 00                                       | 4,831 52             | 930698700 | 41 329 32                        | 01DEC01          | 15DEC01           | -275 13  |
| ** 7V2A **                               | 1 000 000 00                                       | 4,649 03             | 901413200 | 33 934 53                        | 01JAN02          | 15JAN02           | -220 76  |
| ** 7V2A **                               | 1,000,000 00                                       | 4,502 61             | 881712800 | 24,203 01                        | 01FEB02          | 15FEB02           | -148 50  |
| ** 7V2A *                                | 1,000,000 00                                       | 4,404 11             | 868245900 | 17 871 01                        | 01MAR02          | 15MAR02           | -101 52  |
| ** 7V2A **                               | 1,000,000 00                                       | 4,336 77             | 848136700 | 23 553 97                        | 01APR02          | 15APR02           | -144 86  |
| ** 7V2A **                               | 1,000,000 00                                       | 4,240 68             | 837190500 | 16,078 88                        | 01MAY02          | 15MAY02           | -89 24   |
| ** 7V2A **                               | 1 000,000 00                                       | 4 181 49             | 825680400 | 15,691 59                        | 01JUN02          | 15JUN02           | -86 77   |
| ** 7V2A **                               | 1,000,000 00                                       |                      | 808879000 |                                  | 01JUL02          | 15JUL02           |  |



| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>ORIGINAL FACI<br>PRINCIPAL<br>PRINCIPAL | INTEREST<br>INTEREST | FACTOR    | RATE<br>NET AMOUNT<br>NET AMOUNT | MAT DT<br>1RD DT | EX RATE<br>PAY DT<br>SEC GN/LS | LAST RECEIPT DATE<br>NET SEC GN/LS<br>NET SEC GN/LS<br>BASE CURR GN/LS |
|--|---|----------------------|-----------|----------------------------------|------------------|--------------------------------|--|
| 3128KXYS<br>.. 7V2A ..                   | 16,801 40<br>M80695 FED HM LN PL                                | 4,123 94             |           | 20,925 34                        | 01JUL01          | 16,928 05                      | -126 65  |
| .. 7V2A ..                               | 19,572 80   | 8,740 64             | 943740400 | 28,313 46                        | 01JUN02          | 19,747 12                      | -174 32  |
| .. 7V2A ..                               | 27,623 20   | 8,650 95             | 929928800 | 36,274 15                        | 01JUL02          | 27,869 22                      | -246 02  |
| 3128SKGX0<br>.. 7V2A ..                  | 13,695 60<br>G11114 FED HM LN PL                                | 10,233 07            | G11114    | 6,500                            | 01MAR16          | 13,881 77                      | -186 17  |
| .. 7V2A ..                               | 29,690 60   | 10,158 84            | 922897800 | 39,849 44                        | 01SEP01          | 30,094 21                      | -403 61  |
| .. 7V2A ..                               | 48,142 80   | 9,998 04             | 898826400 | 58,140 84                        | 01OCT01          | 48,797 24                      | -654 44  |
| .. 7V2A ..                               | 73,136 60   | 9,737 29             | 862758100 | 82,873 85                        | 01NOV01          | 74,130 80                      | -994 20  |
| .. 7V2A ..                               | 76,430 00   | 9,341 13             | 824043100 | 85,771 13                        | 01DEC01          | 77,468 97                      | -1,038 97  |
| .. 7V2A ..                               | 115,084 60  | 8,927 13             | 764500800 | 124,011 74                       | 01JAN02          | 116,649 03                     | -1,564 43  |
| .. 7V2A ..                               | 67,080 60   | 8,303 76             | 732960500 | 75,384 36                        | 01FEB02          | 67,992 44                      | -911 88  |

STAFF STREET

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>ORIGINAL FACI<br>PRINCIPAL<br>PRINCIPAL | INTEREST<br>INTEREST | FACTOR    | RATE<br>NET AMOUNT<br>NET AMOUNT | MAT DT<br>1RD DT | EX RATE<br>PAY DT<br>SEC GN/LS | LAST RECEIPT DATE<br>NET SEC GN/LS<br>NET SEC GN/LS<br>BASE CURR GN/LS |
|--|---|----------------------|-----------|----------------------------------|------------------|--------------------------------|--|
| .. 7V2A ..                               | 30,670 40   | 7,940 41             | 717625300 | 38,610 81                        | 01MAR02          | 31,087 33                      | -416 93  |
| .. 7V2A ..                               | 25,577 40   | 7,774 27             | 704836600 | 33,351 67                        | 01APR02          | 25,925 09                      | -347 69  |
| .. 7V2A ..                               | 40,799 40   | 7,635 73             | 684436900 | 48,435 13                        | 01MAY02          | 41,354 02                      | -554 62  |
| .. 7V2A ..                               | 28,881 20   | 7,414 73             | 669996300 | 36,295 93                        | 01JUN02          | 29,273 80                      | -392 60  |
| 31292HD43<br>.. 7V2A ..                  | 16,929 71<br>C01023 FED HM LN PC C01023                         | 2,388 33             | 7,000     | 7,000                            | 01JUL30          | 16,506 47                      | 423 24   |
| .. 7V2A ..                               | 25,783 02   | 2,288 99             | 488464205 | 28,072 01                        | 01MAR02          | 25,138 44                      | 644 58   |
| .. 7V2A ..                               | 25,115 95   | 2,138 58             | 455000499 | 27,254 53                        | 01APR02          | 24,488 05                      | 627 90   |
| .. 7V2A ..                               | 17,184 81   | 1,992 07             | 432103994 | 19,176 88                        | 01MAY02          | 16,755 19                      | 429 62   |
| .. 7V2A ..                               | 6,859 29  | 1,891 82             | 422964893 | 8,751 11                         | 01JUN02          | 6,687 81                       | 171 48   |

STAFF STREET

| ASSET ID<br>SH<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>PRINCIPAL<br>PRINCIPAL | DESCRIPTION<br>ORIGINAL FACE<br>INTEREST INTEREST | FACTOR | RATI<br>NET AMOUNT<br>NET AMOUNT | MAT D1<br>TRD D1 | EX RATI<br>PAY D1<br>SEC GN/L'S | LAST RECEIPT DATE<br>NET SEC GN/L'S<br>NET SEC GN/L'S<br>BASE CURR GN/L'S |
|---------------------------------|--|---|--------|----------------------------------|------------------|---------------------------------|---|
|                                 | 13 111 0F                                      | 750 543 00<br>1,851 8r                            |        | 405496100<br>14 942 90           | 01JUL02          | 15JUL02                         | 327 7E<br>327 7E  |
| 31294DBN0<br>7V2A               | C36345 FED HM LN PC                            | C36345  |        | 7 500                            | 01FEB30          | 1 000000                        |   |
|                                 | 130 996 70                                     | 4 000 400 00<br>16 519 5r                         |        | 627970100<br>147 516 2r          | 01AUG01          | 15AUG01                         | 2 005 85<br>2,005 89  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 106 820 6E                                     | 4 000,400 00<br>15,700 8r                         |        | 401267400<br>122 521 50          | 01SEP01          | 15SEP01                         | 1 635 69<br>1 635 69  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 137 325 3r                                     | 4 000 400 00<br>15 033 1r                         |        | 566939701<br>152,358 5r          | 01OCT01          | 15OCT01                         | 2,102 79<br>2,102 79  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 116 435 2E                                     | 4 000 400 00<br>14,174 90                         |        | 537833794<br>130 610 1r          | 01NOV01          | 15NOV01                         | 1 782 92<br>1,782 92  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 248 230 8r                                     | 4 000 400 00<br>13 447 15                         |        | 475782294<br>261 678 01          | 01DEC01          | 15DEC01                         | 3 801 04<br>3,801 04  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 209 856 5E                                     | 4 000 400 00<br>11,895 7E                         |        | 423323400<br>221 752 3r          | 01JAN02          | 15JAN02                         | 3 213 43<br>3,213 43  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 146 537 0r                                     | 4 000 400 00<br>10,584 1r                         |        | 386692800<br>157,121 15          | 01FEB02          | 15FEB02                         | 2,243 85<br>2,243 85  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 56 427 6E                                      | 4 000 400 00<br>9 668 2r                          |        | 372587294<br>66 095 9r           | 01MAR02          | 15MAR02                         | 864 05<br>864 05  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 148 092 00                                     | 4 000 400 00<br>9,315 6r                          |        | 335568000<br>157 407 6r          | 01APR02          | 15APR02                         | 2 267 66<br>2,267 66  |

| ASSET ID<br>SH<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>PRINCIPAL<br>PRINCIPAL | DESCRIPTION<br>ORIGINAL FACE<br>INTEREST INTEREST | FACTOR | RATI<br>NET AMOUNT<br>NET AMOUNT | MAT D1<br>TRD D1 | EX RATI<br>PAY D1<br>SEC GN/L'S | LAST RECEIPT DATE<br>NET SEC GN/L'S<br>NET SEC GN/L'S<br>BASE CURR GN/L'S |
|---------------------------------|--|---|--------|----------------------------------|------------------|---------------------------------|---|
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 104 555 26                                     | 4 000 400 00<br>8 390 03                          |        | 309431795<br>112 945 25          | 01MAY02          | 15MAY02                         | 1 601 00<br>1,601 00  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 119 402 36                                     | 4 000 400 00<br>7 736 57                          |        | 279534199<br>127 338 93          | 01JUN02          | 15JUN02                         | 1 831 41<br>1,831 41  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 67 778 77                                      | 4 000 400 00<br>6,989 06                          |        | 262591200<br>74 767 83           | 01JUL02          | 15JUL02                         | 1,037 86<br>1,037 86  |
| 31294KGE9<br>7V2A               | E01097 FED HM LN PC                            |   |        | 5 500                            | 01FEB17          | 1 000000                        |   |
|                                 | 10 566 40                                      | 2 000 000 00<br>9,074 90                          |        | 994716800<br>19,641 30           | 01MAY02          | 15MAY02                         | 200 58<br>200 58  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 12,277 80                                      | 2 000 000 00<br>9,026 47                          |        | 988577900<br>21 304 27           | 01JUN02          | 15JUN02                         | 233 07<br>233 07  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 13,059 00                                      | 2 000 000 00<br>8,970 20                          |        | 982048400<br>22 029 20           | 01JUL02          | 15JUL02                         | 247 89<br>247 89  |
| 3135900N2<br>7V2A               | FEDERAL NATL MIG ASS REMIC TR                  |   |        | 7 000                            | 18FEB27          | 1 000000                        |   |
|                                 | 7,702 94                                       | 1 000,000 00<br>2,006 1r                          |        | 336207650<br>9 709 08            | 01AUG01          | 18AUG01                         | 4 81<br>4 81  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 7,353 07                                       | 1 000 000 00<br>1,961 21                          |        | 328854580<br>9 314 2E            | 01SEP01          | 18SEP01                         | 4 60<br>4 60  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |
|                                 | 5 686 51                                       | 1,000 000 00<br>1,918 32                          |        | 323168070<br>7,604 83            | 01OCT01          | 18OCT01                         | 3 55<br>3 55  |
| 7V2A                            |  |   |        |                                  |                  | 1 000000                        |   |

STATE STREET

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>(ORIGINAL FACI<br>PRINCIPAL<br>PRINCIPAL | INTEREST<br>INTEREST     | FACTOR    | RATE<br>NET AMOUNT<br>NET AMOUNT | MAT DT<br>TRD DT | EX RATE<br>PAY DT<br>SEC GN/L'S | LAST RECEIPT DATE<br>NET SEC GN/L'S<br>NET SEC GN/L'S<br>BASE CURR GN/L'S |
|--|--|--------------------------|-----------|----------------------------------|------------------|---------------------------------|---|
| 7V2A                                     | 8,459 02   | 1 000,000 00<br>1 885 15 | 314708990 | 10,344 23                        | 01NOV01          | 18NOV01                         | 5 29  |
| 7V2A                                     | 8,034 81   | 1 000,000 00<br>1 835 80 | 306674180 | 9,870 61                         | 01DEC01          | 18DEC01                         | 5 02  |
| 7V2A                                     | 8,022 21   | 1 000,000 00<br>1,788 93 | 298651950 | 9,811 16                         | 01JAN02          | 18JAN02                         | 5 01  |
| 7V2A                                     | 9,088 85   | 1,000,000 00<br>1,742 14 | 289563060 | 10 831 03                        | 01FEB02          | 18FEB02                         | 5 68  |
| 7V2A                                     | 7,634 51   | 1,000,000 00<br>1,689 12 | 281926550 | 9 325 63                         | 01MAR02          | 18MAR02                         | 4 77  |
| 7V2A                                     | 7,332 32   | 1 000 000 00<br>1 644 57 | 274594230 | 8,976 89                         | 01APR02          | 16APR02                         | 4 58  |
| 7V2A                                     | 6,270 46   | 1 000,000 00<br>1 601 80 | 268323770 | 7 872 24                         | 01MAY02          | 18MAY02                         | 3 92  |
| 7V2A                                     | 6,323 11   | 1 000 000 00<br>1,565 22 | 262000660 | 7 888 33                         | 01JUN02          | 18JUN02                         | 3 95  |
| 7V2A                                     | 5,428 53   | 1 000 000 00<br>1 528 34 | 256572130 | 6,956 87                         | 01JUL02          | 18JUL02                         | 3 39  |

STATE STREET

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>(ORIGINAL FACI<br>PRINCIPAL<br>PRINCIPAL | INTEREST<br>INTEREST     | FACTOR    | RATE<br>NET AMOUNT<br>NET AMOUNT | MAT DT<br>TRD DT | EX RATE<br>PAY DT<br>SEC GN/L'S | LAST RECEIPT DATE<br>NET SEC GN/L'S<br>NET SEC GN/L'S<br>BASE CURR GN/L'S |
|--|--|--------------------------|-----------|----------------------------------|------------------|---------------------------------|---|
| 313730075<br>7V2A                        | 303878 FNMA POOL   | 303878                   | 6 500     | 01MAY16                          | 1 000000         |                                 |   |
| 7V2A                                     | 9,484 25   | 1,001,931 00<br>2,762 07 | 499471730 | 12,246 32                        | 01AUG01          | 25AUG01                         | 326 02  |
| 7V2A                                     | 12,368 29  | 1,001,931 00<br>2,710 70 | 487127277 | 15,078 99                        | 01SEP01          | 25SEP01                         | 425 16  |
| 7V2A                                     | 11,786 09  | 1 001,931 00<br>2,643 71 | 475363902 | 14,429 80                        | 01OCT01          | 25OCT01                         | 405 15  |
| 7V2A                                     | 11,652 93  | 1 001,931 00<br>2,579 85 | 463733430 | 14,232 78                        | 01NOV01          | 25NOV01                         | 400 57  |
| 7V2A                                     | 20,970 54  | 1,001,931 00<br>2 516 74 | 442803306 | 23,487 28                        | 01DEC01          | 25DEC01                         | 720 86  |
| 7V2A                                     | 18,770 08  | 1,001,931 00<br>2,403 16 | 424069401 | 23,173 24                        | 01JAN02          | 25JAN02                         | 645 22  |
| 7V2A                                     | 12,207 78  | 1,001,931 00<br>2,301 47 | 411885149 | 14,509 25                        | 01FEB02          | 25FEB02                         | 419 64  |
| 7V2A                                     | 9,658 48   | 1,001,931 00<br>2,235 35 | 402245284 | 11,893 83                        | 01MAR02          | 25MAR02                         | 332 01  |
| 7V2A                                     | 10,511 35  | 1,001,931 00<br>2,183 05 | 391754192 | 12,694 40                        | 01APR02          | 25APR02                         | 361 33  |

STATE STREET

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>ORIGINAL FACE |                           | RATE<br>FACTOR | MAT DT<br>TRD DT | EX RATE<br>PAY DT | LAST RECEIPT DATE | NET SEC GN/LS            |           |
|--|---------------------------------------|---------------------------|----------------|------------------|-------------------|-------------------|--------------------------|-----------|
|  | PRINCIPAL                             | INTEREST                  |                |                  |                   |                   | NET AMOUNT<br>NET AMOUNT | SEC GN/LS |
| .. 7V2A ..                               | 6,885 05                              | 1,001,931 00<br>2,178 05  | 384882417      | 9 011 14         | 01MAY02           | 25MAY02           | 236 67                   | 236 67    |
| .. 7V2A ..                               | 7,702 44                              | 1,001,931 00<br>2,088 80  | 377194817      | 9 791 24         | 01JUN02           | 25JUN02           | 264 77                   | 264 77    |
| .. 7V2A ..                               | 6,155 34                              | 1,001,931 00<br>2 047 07  | 371051335      | 8 202 41         | 01JUL02           | 25JUL02           | 211 59                   | 211 59    |
| 31374TWS<br>.. 7V2A ..                   | 323862                                | FNMA POOL                 | 323862         | 6 500            | 01AUG29           | 1 000000          |                          |           |
| .. 7V2A ..                               | 57,011 16                             | 5,053,899 00<br>23,842 52 | 859670060      | 80 853 61        | 01AUG01           | 25AUG01           | 2 445 24                 | 2,445 24  |
| .. 7V2A ..                               | 76,247 72                             | 5,053,899 00<br>23,533 71 | 846583150      | 99,781 43        | 01SEP01           | 25SEP01           | 3,270 31                 | 3,270 31  |
| .. 7V2A ..                               | 63,233 33                             | 5,053 899 00<br>23,120 61 | 832071354      | 86 353 91        | 01OCT01           | 25OCT01           | 2 712 12                 | 2,712 12  |
| .. 7V2A ..                               | 81,332 34                             | 5,053 899 00<br>22,778 20 | 815978370      | 104 110 54       | 01NOV01           | 25NOV01           | 3 488 40                 | 3 488 40  |
| .. 7V2A ..                               | 116,350 66                            | 5,053 899 00<br>22,337 64 | 792954410      | 138 688 30       | 01DEC01           | 25DEC01           | 4 990 35                 | 4,990 35  |
| .. 7V2A ..                               | 121 472 74                            | 5,053 899 00<br>21,707 41 | 768920959      | 143,180 15       | 01JAN02           | 25JAN02           | 5,210 04                 | 5,210 04  |
| .. 7V2A ..                               |                                       | 5,053 899 00              | 750807445      |                  | 01FEB02           | 25FEB02           |                          |           |

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>ORIGINAL FACE |                           | RATE<br>FACTOR | MAT DT<br>TRD DT | EX RATE<br>PAY DT | LAST RECEIPT DATE | NET SEC GN/LS            |           |
|--|---------------------------------------|---------------------------|----------------|------------------|-------------------|-------------------|--------------------------|-----------|
|  | PRINCIPAL                             | INTEREST                  |                |                  |                   |                   | NET AMOUNT<br>NET AMOUNT | SEC GN/LS |
| .. 7V2A ..                               | 91 543 75                             | 21 049 48                 |                | 112 593 23       |                   | 87,617 31         | 3,926 37                 | 3 926 37  |
| .. 7V2A ..                               | 68,492 11                             | 5 053,899 00<br>20 553 52 | 737255115      | 89,045 63        | 01MAR02           | 25MAR02           | 2 937 67                 | 2,937 67  |
| .. 7V2A ..                               | 81,571 85                             | 5 053 899 00<br>20 182 57 | 721114755      | 101 754 42       | 01APR02           | 25APR02           | 3 498 67                 | 3,498 67  |
| .. 7V2A ..                               | 76,679 32                             | 5 053 899 00<br>19,740 72 | 705942445      | 96 420 04        | 01MAY02           | 25MAY02           | 3 288 82                 | 3,288 82  |
| .. 7V2A ..                               | 69,410 55                             | 5,053 899 00<br>19,325 38 | 692208385      | 88,735 93        | 01JUN02           | 25JUN02           | 2 977 06                 | 2,977 06  |
| .. 7V2A ..                               | 69,678 21                             | 5 053 899 00<br>18 949 35 | 678421349      | 88 627 56        | 01JUL02           | 25 JUL02          | 2 988 54                 | 2 988 54  |
| 31383SRN2<br>.. 7V2A ..                  | 511793                                | FNMA POOL                 | 511793         | 7 000            | 01JAN01           | 1 000000          |                          |           |
| .. 7V2A ..                               | 36,383 74                             | 2,000,000 00<br>10,972 32 | 922294610      | 47,356 06        | 01AUG01           | 25AUG01           | -420 69                  | -420 69   |
| .. 7V2A ..                               | 15,113 56                             | 2,000 000 00<br>10,760 10 | 914737830      | 25,873 64        | 01SEP01           | 25SEP01           | -174 74                  | -174 75   |
| .. 7V2A ..                               | 31 186 32                             | 2,000,000 00<br>10,671 94 | 899144670      | 41 858 26        | 01OCT01           | 25OCT01           | -360 59                  | -360 59   |
| .. 7V2A ..                               | 41,710 64                             | 2 000 000 00<br>10 490 02 | 878289350      | 52,200 66        | 01NOV01           | 25NOV01           | -482 28                  | -482 28   |

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION   |               | INTEREST<br>INTEREST | FACTOR | RATE                     |              | MAT DT | TRD DT  | EX RATE<br>PAY DT | LAST RECEIPT DATE | NET SEC GN/LS |   |
|--|------------------------|---------------|----------------------|--------|--------------------------|--------------|--------|---------|-------------------|-------------------|---------------|---|
|  | PRINCIPAL<br>PRINCIPAL | ORIGINAL FACI |                      |        | NET AMOUNT<br>NET AMOUNT | COST<br>COST |        |         |                   |                   | SEC GN/LS     | NET SEC GN/LS<br>NET SEC GN/LS<br>BASE CURR GN/LS |
| ** 7V2A **                               |                        | 2 000 000 00  |                      |        | 837898110                | 91,029 19    |        | 01DEC01 | 25DEC01           |                   | -934 05       | -934 05   |
|  | 80,782 48              |               | 10,246 71            |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 2,000 000 00  |                      |        | 781901650                | 121,768 40   |        | 01JAN02 | 25JAN02           |                   | -1,294 92     | -1,294 92   |
|  | 111,992 92             |               | 9,775 48             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 2 000,000 00  |                      |        | 713634200                | 145 257 09   |        | 01FEB02 | 25FEB02           |                   | -1 574 06     | -1,574 06   |
|  | 136,134 90             |               | 9,122 15             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 2,000 000 00  |                      |        | 673701700                | 88,593 07    |        | 01MARD2 | 25MARD2           |                   | -928 06       | -928 06   |
|  | 80,265 00              |               | 8 328 02             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 2 000 000 00  |                      |        | 642472280                | 70,318 67    |        | 01APR02 | 25APR02           |                   | -722 18       | -722 18   |
|  | 62,458 84              |               | 7 859 83             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 2 000,000 00  |                      |        | 608771260                | 74,897 55    |        | 01MAY02 | 25MAY02           |                   | -779 34       | -779 34   |
|  | 67 402 04              |               | 7,495 51             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 2 000,000 00  |                      |        | 586841030                | 50,962 79    |        | 01JUN02 | 25JUN02           |                   | 507 14        | -507 14   |
|  | 43,860 46              |               | 7,102 33             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 2,000 000 00  |                      |        | 563158070                | 54,212 42    |        | 01JUL02 | 25JUL02           |                   | -547 67       | -547 67   |
|  | 47,365 92              |               | 4,846 50             |        |                          |              |        |         |                   |                   |               |   |
| 31384VUAB                                | 535277 FNMA POOL       |               | 535277               | 7 000  | 01APR30                  |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 1 000 000 00  |                      |        | 798961090                | 26,409 98    |        | 01AUG01 | 25AUG01           |                   | 547 35        | 547 35  |
|  | 21,623 24              |               | 4,786 74             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        |               |                      |        |                          |              |        |         |                   |                   |               |   |

STATE SECT

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION   |               | INTEREST<br>INTEREST | FACTOR | RATE                     |              | MAT DT | TRD DT  | EX RATE<br>PAY DT | LAST RECEIPT DATE | NET SEC GN/LS |   |
|--|------------------------|---------------|----------------------|--------|--------------------------|--------------|--------|---------|-------------------|-------------------|---------------|---|
|  | PRINCIPAL<br>PRINCIPAL | ORIGINAL FACI |                      |        | NET AMOUNT<br>NET AMOUNT | COST<br>COST |        |         |                   |                   | SEC GN/LS     | NET SEC GN/LS<br>NET SEC GN/LS<br>BASE CURR GN/LS |
| ** 7V2A **                               |                        | 1,000,000 00  |                      |        | 775490120                | 28,131 58    |        | 01SEP01 | 25SEP01           |                   | 594 12        | 594 12  |
|  | 23,470 97              |               | 4,660 61             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 1 000,000 00  |                      |        | 757358400                | 22,655 41    |        | 01OCT01 | 25OCT01           |                   | 458 97        | 458 97  |
|  | 18,131 72              |               | 4 523 69             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 1 000 000 00  |                      |        | 719303530                | 42,472 79    |        | 01NOV01 | 25NOV01           |                   | 963 28        | 963 28  |
|  | 38 054 87              |               | 4,417 92             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 1 000,000 00  |                      |        | 673140490                | 50,358 98    |        | 01DEC01 | 25DEC01           |                   | 1,168 52      | 1,168 52  |
|  | 46,163 04              |               | 4 195 94             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 1,000 000 00  |                      |        | 610021990                | 67,045 15    |        | 01JAN02 | 25JAN02           |                   | 1,597 72      | 1,597 72  |
|  | 63,118 50              |               | 3,926 65             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 1,000,000 00  |                      |        | 570892970                | 42,687 48    |        | 01FEB02 | 25FEB02           |                   | 990 47        | 990 47  |
|  | 39,129 02              |               | 3 558 46             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 1,000,000 00  |                      |        | 541180100                | 33,043 08    |        | 01MARD2 | 25MARD2           |                   | 752 12        | 752 12  |
|  | 29,712 87              |               | 3,330 21             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 1,000,000 00  |                      |        | 513226800                | 31,110 18    |        | 01APR02 | 25APR02           |                   | 707 58        | 707 58  |
|  | 27,953 30              |               | 3,156 88             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 1,000,000 00  |                      |        | 491859570                | 24,361 05    |        | 01MAY02 | 25MAY02           |                   | 540 87        | 540 87  |
|  | 21,367 23              |               | 2,993 82             |        |                          |              |        |         |                   |                   |               |   |
| ** 7V2A **                               |                        | 1 000 000 00  |                      |        | 473677860                | 21,050 89    |        | 01JUN02 | 25JUN02           |                   | 460 23        | 460 23  |
|  | 18,181 71              |               | 2,869 18             |        |                          |              |        |         |                   |                   |               |   |

STATE SECT

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION   |                           | FACTOR | RATE                     | MAT DT       | TRD DT    | EX RATE<br>PAY DT | LAST RECEIPT DATE | NET SEC GN/LS<br>NET SEC GN/LS<br>BASE CURR GN/LS |
|--|------------------------|---------------------------|--------|--------------------------|--------------|-----------|-------------------|-------------------|---|
|  | PRINCIPAL<br>PRINCIPAL | ORIGINAL FACE<br>INTEREST |        | NET AMOUNT<br>NET AMOUNT | COST<br>COST |           |                   |                   |   |
| 7V2A                                     |                        | 1 000,000 00              |        | 454297230                |              | 01JUL02   | 1 000000          |                   |   |
|  | 19,380 63              | 2,763 12                  |        | 27 143 71                |              | 18 890 01 | 25JUL02           | 490 58            | 490 58  |
| 31384WV1<br>7V2A                         | 535908 FNMA P001       |                           | 535908 | 6 000                    |              | 01APR03   | 1 000000          |                   |   |
|  | 9 013 74               | 9,904 71                  |        | 985970820                |              | 01SEP01   | 25SEP01           | 173 23            | 173 23  |
| 7V2A                                     |                        | 2 000,000 00              |        | 981626170                |              | 01OCT01   | 1 000000          |                   |   |
|  | 8 689 30               | 9 859 71                  |        | 18 549 01                |              | 8 522 30  | 25OCT01           | 167 00            | 167 00  |
| 7V2A                                     |                        | 2 000 000 00              |        | 974823560                |              | 01NOV01   | 1 000000          |                   |   |
|  | 13,605 27              | 9,816 21                  |        | 23 421 41                |              | 13,343 74 | 25NOV01           | 261 48            | 261 48  |
| 7V2A                                     |                        | 2,000,000 00              |        | 963767350                |              | 01DEC01   | 1 000000          |                   |   |
|  | 22 112 41              | 9 748 21                  |        | 31 840 64                |              | 21 687 41 | 25DEC01           | 424 97            | 424 97  |
| 7V2A                                     |                        | 2 000 000 00              |        | 952987300                |              | 01JAN02   | 1 000000          |                   |   |
|  | 21 560 10              | 9 637 67                  |        | 31,197 77                |              | 21 145 74 | 25JAN02           | 414 36            | 414 36  |
| 7V2A                                     |                        | 2 000,000 00              |        | 945004320                |              | 01FEB02   | 1 000001          |                   |   |
|  | 15 965 96              | 9 529 87                  |        | 25 495 81                |              | 15 659 11 | 25FEB02           | 306 85            | 306 85  |
| 7V2A                                     |                        | 2 000 000 00              |        | 935996750                |              | 01MAR02   | 1 000000          |                   |   |
|  | 18 015 14              | 9 450 04                  |        | 27,465 11                |              | 17,668 91 | 25MAR02           | 346 23            | 346 23  |
| 7V2A                                     |                        | 2 000 000 00              |        | 924584440                |              | 01APR02   | 1 000000          |                   |   |
|  | 20 819 81              | 9 359 97                  |        | 30 179 74                |              | 20 419 69 | 25APR02           | 400 13            | 400 13  |
| 7V2A                                     |                        | 2 000 000 00              |        |                          |              |           | 1 000000          |                   |   |

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION   |                           | FACTOR | RATE                     | MAT DT       | TRD DT    | EX RATE<br>PAY DT | LAST RECEIPT DATE | NET SEC GN/LS<br>NET SEC GN/LS<br>BASE CURR GN/LS |
|--|------------------------|---------------------------|--------|--------------------------|--------------|-----------|-------------------|-------------------|---|
|  | PRINCIPAL<br>PRINCIPAL | ORIGINAL FACE<br>INTEREST |        | NET AMOUNT<br>NET AMOUNT | COST<br>COST |           |                   |                   |   |
| 7V2A                                     |                        | 2 000 000 00              |        | 911787710                |              | 01MAY02   | 1 000000          |                   |   |
|  | 27 598 21              | 9 255 87                  |        | 36 854 13                |              | 27,067 84 | 25MAY02           | 530 40            | 530 40  |
| 7V2A                                     |                        | 2 000 000 00              |        | 901595930                |              | 01JUN02   | 1 000000          |                   |   |
|  | 20,383 56              | 9,117 88                  |        | 29,501 44                |              | 19,991 81 | 25JUN02           | 391 75            | 391 75  |
| 7V2A                                     |                        | 2 000,000 00              |        | 889934490                |              | 01JUL02   | 1 000000          |                   |   |
|  | 23 314 81              | 9,015 96                  |        | 32 330 84                |              | 22 866 80 | 25JUL02           | 448 08            | 448 08  |
| 313865MA2<br>7V2A                        | 571953 FNMA P001       |                           | 6 500  |                          |              | 01JUL03   | 1 000000          |                   |   |
|  | 1,755 97               | 10 833 33                 |        | 999122040                |              | 01AUG03   | 25AUG03           | 11 52             | 11 52   |
| 7V2A                                     |                        | 2 000 000 00              |        | 995079620                |              | 01SEP01   | 1 000000          |                   |   |
|  | 8,084 84               | 10 823 82                 |        | 18,908 66                |              | 8,031 78  | 25SEP01           | 53 06             | 53 06   |
| 7V2A                                     |                        | 2,000 000 00              |        | 991218650                |              | 01OCT01   | 1 000000          |                   |   |
|  | 7,721 94               | 10 780 03                 |        | 18 501 97                |              | 7 671 26  | 25OCT01           | 50 68             | 50 68   |
| 7V2A                                     |                        | 2 000 000 00              |        | 986052440                |              | 01NOV01   | 1 000000          |                   |   |
|  | 10,332 42              | 10,738 20                 |        | 21,070 62                |              | 10,264 61 | 25NOV01           | 67 81             | 67 81   |
| 7V2A                                     |                        | 2,000,000 00              |        | 980612410                |              | 01DEC01   | 1 000000          |                   |   |
|  | 10 880 06              | 10,682 23                 |        | 21,562 29                |              | 10 808 66 | 25DEC01           | 71 40             | 71 40   |
| 7V2A                                     |                        | 2 000 000 00              |        | 974781270                |              | 01JAN02   | 1 000000          |                   |   |
|  | 11,642 21              | 10,623 30                 |        | 22 285 58                |              | 11 585 75 | 25JAN02           | 76 53             | 76 53   |
| 7V2A                                     |                        | 2 000 000 00              |        | 972574510                |              | 01FEB02   | 1 000000          |                   |   |
|  | 4 413 52               | 10 560 11                 |        | 14 973 63                |              | 4,384 56  | 25FEB02           |                   |   |

28 96 STATE STREET 28 96

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>ORIGINAL FACE<br>PRINCIPAL<br>PRINCIPAL | INTEREST<br>INTEREST      | FACTOR    | RATE<br>NET AMOUNT<br>NET AMOUNT | MAT DT<br>TRD DT | EX RATE<br>PAY DT<br>SEC GN/LS | LAST RECEIPT DATE<br>NET SEC GN/LS<br>NET SEC GN/LS<br>BASE CURR GN/LS |
|--|---|---------------------------|-----------|----------------------------------|------------------|--------------------------------|--|
| ** 7V2A **                               | 2,415 40  | 2 000,000 00<br>10,536 77 | 971366810 | 12,951 67                        | 01MAR02          | 1 000000<br>25MAR02            | 15 85<br>15 85   |
| ** 7V2A **                               | 13,540 22   | 2 000,000 00<br>10,523 14 | 964566700 | 24 083 34                        | 01APR02          | 1 000000<br>25APR02            | 88 99<br>88 99   |
| ** 7V2A **                               | 44,482 88   | 2,000 000 00<br>10 449 69 | 942365260 | 54 932 57                        | 01MAY02          | 1 000000<br>25MAY02            | 291 92<br>291 92   |
| ** 7V2A **                               | 36,736 32   | 2 000,000 00<br>10,208 74 | 923977100 | 46 945 06                        | 01JUN02          | 1 000000<br>25JUN02            | 241 08<br>241 08   |
| ** 7V2A **                               | 27,398 60   | 2 000 000 00<br>10,009 77 | 910277800 | 37,408 57                        | 01JUL02          | 1 000000<br>25JUL02            | 179 80<br>179 80   |
| 36209BHTB<br>** 7V2A **                  | 466542 CNMA POOL  | 466542                    | 6 500     | 15FEB29                          |                  | 1 000000                       |  |
| ** 7V2A **                               | 10,012 47   | 1 000 000 00<br>4,567 06  | 833137650 | 14,579 53                        | 01AUG01          | 1 000000<br>15AUG01            | 86 04<br>86 04   |
| ** 7V2A **                               | 12,649 80   | 1,000 000 00<br>4 512 83  | 820487850 | 17 162 63                        | 01SEP01          | 1 000000<br>15SEP01            | 108 71<br>108 71   |
| ** 7V2A **                               | 11,219 20   | 1,000 000 00<br>4 444 31  | 809268650 | 15 463 51                        | 01OCT01          | 1 000000<br>15OCT01            | 96 42<br>96 42   |
| ** 7V2A **                               | 17,015 86   | 1 000 000 00<br>4,383 54  | 792252790 | 21 399 40                        | 01NOV01          | 1 000000<br>15NOV01            | 146 23<br>146 23   |
| ** 7V2A **                               |   |                           |           |                                  |                  | 1 000000                       |  |

STATE STREET

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION<br>ORIGINAL FACE<br>PRINCIPAL<br>PRINCIPAL | INTEREST<br>INTEREST      | FACTOR    | RATE<br>NET AMOUNT<br>NET AMOUNT | MAT DT<br>TRD DT | EX RATE<br>PAY DT<br>SEC GN/LS | LAST RECEIPT DATE<br>NET SEC GN/LS<br>NET SEC GN/LS<br>BASE CURR GN/LS |
|--|---|---------------------------|-----------|----------------------------------|------------------|--------------------------------|--|
| ** 7V2A **                               | 16,574 25   | 1 000,000 00<br>4,291 37  | 775678540 | 20,865 67                        | 01DEC01          | 1 000000<br>15DEC01            | 142 43<br>142 43   |
| ** 7V2A **                               | 12,713 97   | 1 000,000 00<br>4,201 55  | 762964570 | 16 915 56                        | 01JAN02          | 1 000000<br>15JAN02            | 109 26<br>109 26   |
| ** 7V2A **                               | 17,887 93   | 1 000,000 00<br>4,132 72  | 745076640 | 22 020 65                        | 01FEB02          | 1 000000<br>15FEB02            | 153 72<br>153 72   |
| ** 7V2A **                               | 14 359 62   | 1,000,000 00<br>4,035 83  | 730717020 | 18,395 45                        | 01MAR02          | 1 000000<br>15MAR02            | 123 40<br>123 40   |
| ** 7V2A **                               | 10,215 83   | 1 000,000 00<br>3,950 05  | 720501190 | 14,173 88                        | 01APR02          | 1 000000<br>15APR02            | 87 79<br>87 79   |
| ** 7V2A **                               | 10,100 66   | 1,000 000 00<br>3,902 71  | 710400530 | 14,003 37                        | 01MAY02          | 1 000000<br>15MAY02            | 86 80<br>86 80   |
| ** 7V2A **                               | 10,575 33   | 1,000,000 00<br>3,848 00  | 699825200 | 14,423 33                        | 01JUN02          | 1 000000<br>15JUN02            | 90 88<br>90 88   |
| ** 7V2A **                               | 10,249 25   | 1,000,000 00<br>3,790 73  | 689575950 | 14,039 98                        | 01JUL02          | 1 000000<br>15JUL02            | 88 08<br>88 08   |
| 36210XJUZ<br>** 7V2A **                  | 505275 CNMA POOL 505275   |                           | 7 500     | 15NOV29                          |                  | 1 000000                       |  |
| ** 7V2A **                               | 144,244 00  | 5 000 000 00<br>23,687 82 | 729161340 | 167 931 82                       | 01AUG01          | 1 000000<br>15AUG01            | -236 45<br>-236 45   |
| ** 7V2A **                               |   | 5,000,000 00<br>22 786 29 | 684956120 | 243,812 39                       | 01SEP01          | 1 000000<br>15SEP01            | -342 62<br>-342 62   |

STATE STREET

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION |               | FACTOR | RATE       | MAT DT | TRD DT     | EX RATE<br>PAY DT | LAST RECEIPT DATE |               |
|--|----------------------|---------------|--------|------------|--------|------------|-------------------|-------------------|---------------|
|  | PRINCIPAL            | ORIGINAL FACI |        | NET AMOUNT |        |            |                   | NET SEC GN/LS     | NET SEC GN/LS |
| .. 7V2A .                                |                      | 5,000,000 00  |        | 62915697H  |        | 01OCT01    | 1 000000          |                   |               |
|  | 278,995 75           | 21 404 8F     |        | 300,400 63 |        | 279,453 4F | 15OCT01           | -457 73           | -457 73       |
| .. 7V2A .                                |                      | 5 000 000 00  |        | 57168672H  |        | 01NOV01    | 1 000000          |                   |               |
|  | 287,351 25           | 19,661 1F     |        | 307 012 41 |        | 287 822 65 | 15NOV01           | -471 44           | -471 44       |
| .. 7V2A ..                               |                      | 5,000,000 00  |        | 53232949H  |        | 01DEC01    | 1 000000          |                   |               |
|  | 196,786 15           | 17 865 21     |        | 214 651 3F |        | 197 109 00 | 15DEC01           | 322 85            | -322 85       |
| .. 7V2A .                                |                      | 5 000,000 00  |        | 50962433H  |        | 01JAN02    | 1 000000          |                   |               |
|  | 113,525 8F           | 16 635 3F     |        | 130 161 10 |        | 113 712 0F | 15JAN02           | 186 25            | -186 25       |
| .. 7V2A .                                |                      | 5 000,000 00  |        | 44581468H  |        | 01FEB02    | 1 000000          |                   |               |
|  | 319 048 25           | 15,925 7F     |        | 334 974 01 |        | 319 571 6F | 15FEB02           | -523 44           | -523 44       |
| .. 7V2A .                                |                      | 5 000,000 00  |        | 41309084H  |        | 01MAR02    | 1 000000          |                   |               |
|  | 163,619 20           | 13,931 7F     |        | 177 550 93 |        | 163 887 64 | 15MAR02           | 268 44            | -268 44       |
| .. 7V2A .                                |                      | 5,000,000 00  |        | 41263934H  |        | 01APR02    | 1 000000          |                   |               |
|  | 2,257 50             | 12 909 07     |        | 15 166 57  |        | 2,261 20   | 15APR02           | -3 70             | -3 70         |
| .. 7V2A .                                |                      | 5,000 000 00  |        | 40034639H  |        | 01MAY02    | 1 000000          |                   |               |
|  | 61,464 75            | 12 894 97     |        | 74 359 72  |        | 61,565 55  | 15MAY02           | -100 84           | -100 84       |
| .. 7V2A ..                               |                      | 5 000 000 00  |        | 36579677H  |        | 01JUN02    | 1 000000          |                   |               |
|  | 172,748 10           | 12 510 80     |        | 185 258 90 |        | 173 031 52 | 15JUN02           | 283 42            | -283 42       |
| .. 7V2A .                                |                      | 4 000 000 00  |        |            |        | 01JUL02    | 1 000000          |                   |               |
|  |                      |               |        |            |        | 15JUL02    |                   |                   |               |

| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION |               | FACTOR | RATE       | MAT DT  | TRD DT    | EX RATE<br>PAY DT | LAST RECEIPT DATE |               |
|--|----------------------|---------------|--------|------------|---------|-----------|-------------------|-------------------|---------------|
|  | PRINCIPAL            | ORIGINAL FACI |        | NET AMOUNT |         |           |                   | NET SEC GN/LS     | NET SEC GN/LS |
| .. 7V2A .                                | 1,772 36             | 00            |        | 1 772 36   |         | 1,775 2   | 1 000000          | -2 91             | -2 91         |
| .. 7V2A .                                |                      | 00            |        |            |         | 01JUL02   | 1 000000          |                   |               |
|  | -1,772 36            | 00            |        | -1 772 36  |         | 1 775 27  |                   | 2 91              | 2 91          |
| .. 7V2A .                                |                      | 4 000,000 00  |        | 45689149H  |         | 01JUL02   | 1 000000          |                   |               |
|  | 1,417 89             | 9,144 92      |        | 10 562 81  |         | 1,420 22  | 15JUL02           | -2 33             | -2 33         |
| 36213UV31<br>.. 7V2A ..                  | 565034               | GNMA POOL     | 565034 | 6 500      | 15JUL31 |           | 1 000000          |                   |               |
| .. 7V2A ..                               | 8 468 14             | 3,000 000 00  |        | 99375796H  |         | 01SEP01   | 1 000000          | -69 07            | -69 07        |
|  |                      | 16,195 52     |        | 24 863 66  |         | 8 737 21  | 15SEP01           |                   |               |
| .. 7V2A .                                |                      | 3 000,000 00  |        | 99285107H  |         | 01OCT01   | 1 000000          |                   |               |
|  | 2,720 67             | 16,148 57     |        | 18 869 24  |         | 2 742 35  | 15OCT01           | -21 68            | -21 68        |
| .. 7V2A .                                |                      | 3,000,000 00  |        | 98831325H  |         | 01NOV01   | 1 000000          |                   |               |
|  | 13,613 46            | 16,133 83     |        | 29,747 29  |         | 13,721 94 | 15NOV01           | -108 48           | -108 48       |
| .. 7V2A ..                               |                      | 3 000,000 00  |        | 97071037H  |         | 01DEC01   | 1 000000          |                   |               |
|  | 52,808 64            | 16,060 09     |        | 68 868 7F  |         | 53 229 46 | 15DEC01           | -420 82           | -420 82       |
| .. 7V2A ..                               |                      | 3,000,000 00  |        | 96632390H  |         | 01JAN02   | 1 000000          |                   |               |
|  | 13,159 41            | 15,774 04     |        | 28,933 45  |         | 13 264 27 | 15JAN02           | -104 86           | -104 86       |
| .. 7V2A ..                               |                      | 3 000,000 00  |        | 96070217H  |         | 01FEB02   | 1 000000          |                   |               |
|  | 16,865 19            | 15,702 76     |        | 32,567 95  |         | 16 999 58 | 15FEB02           | -134 39           | -134 39       |
| .. 7V2A ..                               |                      | 3 000 000 00  |        | 95454777H  |         | 01MAR02   | 1 000000          |                   |               |
|  | 18,463 20            | 15 611 41     |        | 34,074 61  |         | 18,610 33 | 15MAR02           | -147 13           | -147 13       |



| ASSET ID<br>SH SELL/BTC<br>LOCAL<br>BASE | SECURITY DESCRIPTION   |                           | RATE<br>FACTOR | MAT DT<br>TRD DT | EX RATE<br>PAY DT | LAST RECEIPT DATE | GAINS                    |                              |
|--|------------------------|---------------------------|----------------|------------------|-------------------|-------------------|--------------------------|------------------------------|
|  | PRINCIPAL<br>PRINCIPAL | ORIGINAL FACE<br>INTEREST |                |                  |                   |                   | NET AMOUNT<br>NET AMOUNT | SEC GN/LS<br>BASE CURR GN/LS |
| ** 7V2A **                               |                        |                           |                |                  | 1 000000          |                   |                          |                              |
|  | 30,751 67              | 3 000,000 00<br>15 511 59 | 944297230      | 01APR02          | 15APR02           | 245 05            |                          | -245 05                      |
| ** 7V2A **                               |                        |                           |                |                  | 1 000000          |                   |                          |                              |
|  | 6,749 55               | 3,000,000 00<br>15,344 84 | 942047380      | 01MAY02          | 15MAY02           | -53 79            |                          | -53 79                       |
| ** 7V2A **                               |                        |                           |                |                  | 1 000000          |                   |                          |                              |
|  | 11,610 75              | 3 000,000 00<br>15,308 71 | 938177130      | 01JUN02          | 15JUN02           | -92 52            |                          | -92 52                       |
| ** 7V2A **                               |                        |                           |                |                  | 1 000000          |                   |                          |                              |
|  | 16,612 18              | 2 000 000 00<br>10,163 60 | 9798/1040      | 01JUL02          | 15JUL02           | -132 38           |                          | -132 38                      |
| USD PAYDOWNS TOTAL                       |                        |                           |                |                  |                   |                   |                          |                              |
|  | 7,699,384 52           | 1,510,905 10              | 9 210,289 61   | 7 634,731 25     | 64,653 27         |                   |                          | 64,653 27<br>00              |
| USD TOTAL                                |                        |                           |                |                  |                   |                   |                          |                              |
|  | 7,699,384 52           | 1,510 905 10              | 9,210,289 61   | 7 634,731 25     | 64,653 27         |                   |                          | 64 653 27<br>00              |
| PAYDOWNS TOTAL                           |                        |                           |                |                  |                   |                   |                          |                              |
|  | 7,699,384 52           | 1,510,905 10              | 9 210,289 61   | 7,634,731 25     | 64,653 27         |                   |                          | 64 653 27<br>00              |

STATE STREET

| FUND TOTAL GAINS |              | SEC GAIN  | CURR GAIN | TOTAL GAIN |
|------------------|--------------|-----------|-----------|------------|
| GROSS GAINS      |              |           |           |            |
|                  | FIXED INCOME | 89,864 53 | 00        | 89 864 53  |
|                  | FUND TOTAL   | 89 864 53 | 00        | 89,864 53  |

STATE STREET

| FUND TOTAL LOSSES |              | SEC LOSS   | CURR LOSS | TOTAL LOSS |
|-------------------|--------------|------------|-----------|------------|
| GROSS LOSSES      |              |            |           |            |
|                   | FIXED INCOME | -25,211.26 | 00        | -25,211.26 |
|                   | FUND TOTAL   | 25,211.26  | 00        | -25,211.26 |

STATE STREET  
 WOODRUFF ARTS CENTER

| FUND GAINS/LOSSES |              | SEC GN/L  | CURR GN/L | TOTAL GN/L |
|-------------------|--------------|-----------|-----------|------------|
| NET GAINS/LOSSES  |              |           |           |            |
|                   | FIXED INCOME | 64,653.27 | 00        | 64,653.27  |
|                   | FUND TOTAL   | 64,653.27 | 00        | 64,653.27  |

STATE STREET  
 WOODRUFF ARTS CENTER

THE WOODRUFF ARTS CENTER  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT

THIS IS A COMPOSITE REPORT FOR

- 7V2A THE WOODRUFF ARTS CENTER
- 7V2B THE WOODRUFF ARTS CENTER
- 7V2D THE WOODRUFF ARTS CENTER
- 7V2I THE WOODRUFF ARTS CENTER
- 7V2J WOODRUFF ARTS CENTER

STATE STREET

THE WOODRUFF ARTS CENTER  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1 2001 TO JULY 31 2002

| ASSET ID            | SECURITY DESCRIPTION    | MAT DATE     | MAT RATE     | 1RD DT            | STL DT    | SELL RATE | NET SECTY GN/LS     |
|---------------------|-------------------------|--------------|--------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC         | ID1 LOCAL PRINCIPAL NET | LOCAL COST   | LOCAL COST   | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR          | BASE PRINCIPAL NET      | BASE COST    | BASE COST    | BASE SECTY GN/LS  | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| <b>FIXED INCOME</b> |                         |              |              |                   |           |           |                     |
| ** US DOLLAR **     |                         |              |              |                   |           |           |                     |
| 00184AAC9           | AOL TIME WARNER INC DEB | 2031/04/15   | 7.625        | 21MAR02           | 26MAR02   | 1.000000  |                     |
| ** 7V2A **          | 098 984,993.75          | 971,733.75   |              | 13,260.00         |           | 00        | 13,260.00           |
|                     | 975,000.000             |              |              |                   |           |           |                     |
| ** 7V2A **          | 104 751,267.50          | 747,487.50   |              | 26MAR02           | 01APR02   | 1.000000  |                     |
|                     | 750,000.000             |              |              | 3,780.00          |           | 00        | 3,780.00            |
| 00184AAC9           | TOTAL                   | 1,736,261.25 | 1,719,221.25 | 17,040.00         |           | 00        | 17,040.00           |
| 00949TAD2           | AIRTOUCH COMMUNICATI NT | 2008/05/01   | 6.650        | 27AUG01           | 30AUG01   | 1.000000  |                     |
| ** 7V2A **          | 651 1,014,040.00        | 1,010,000.00 |              | 4,040.00          |           | 00        | 4,040.00            |
|                     | 1,000,000.000           |              |              |                   |           |           |                     |
| 020002AN1           | ALLSTATE CORP SR NT     | 2012/02/15   | 6.125        | 23JUL02           | 26JUL02   | 1.000000  |                     |
| ** 7V2A **          | 293 391,203.75          | 368,820.00   |              | 22,383.75         |           | 00        | 22,383.75           |
|                     | 375,000.000             |              |              |                   |           |           |                     |
| ** 7V2A **          | 303 388,773.75          | 368,820.00   |              | 24JUL02           | 30JUL02   | 1.000000  |                     |
|                     | 375,000.000             |              |              | 19,953.75         |           | 00        | 19,953.75           |
| ** 7V2A **          | 305 259,182.50          | 245,880.00   |              | 24JUL02           | 29JUL02   | 1.000000  |                     |
|                     | 250,000.000             |              |              | 13,302.50         |           | 00        | 13,302.50           |
| ** 7V2A **          | 305 -259,182.50         | -245,880.00  |              | 24JUL02           | 29JUL02   | 1.000000  |                     |
|                     | -250,000.000            |              |              | -13,302.50        |           | 00        | -13,302.50          |
| ** 7V2A **          | 323 259,182.50          | 245,880.00   |              | 24JUL02           | 29JUL02   | 1.000000  |                     |
|                     | 250,000.000             |              |              | 13,302.50         |           | 00        | 13,302.50           |

STATE STREET

THE WOODRUFF ARTS CENTER  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 020002AN1               | TOTAL  |                                     | 983,520 00                          | 55,640 00                                       |                            | 00                  | 55,640 00                              |
| 05916MAL7<br>.. 7V2A .. | BALTIMORE GAS+ELEC L TRANCHE T<br>061 500,040 00                                 | 2008/08/08                          | 6 200<br>500 000 00                 | 01MAR02<br>40 00                                | 06MAR02                    | 1 000000<br>00      | 40 00                                  |
| 126399AA7<br>.. 7V2A .. | CSW ENERGY INTL<br>676 500,000 00  | 2001/10/01                          | 6 875<br>507,110 00                 | 01OCT01<br>7 110 00                             | 01OCT01                    | 1 000000<br>00      | -7,110 00                              |
| 14040EES7<br>.. 7V2A .. | CAPITAL ONE BANK TRANCHE<br>218 1,498,845 00                                     | 2004/07/30                          | 6 500<br>1,497,915 00               | 25JUN02<br>930 00                               | 28JUN02                    | 1 000000<br>00      | 930 00                                 |
| 172967BAF<br>.. 7V2A .. | CITIGROUP INC NT<br>766 1,084,890 00   | 2005/12/01                          | 6 750<br>1,030,120 00               | 14NOV01<br>54,770 00                            | 19NOV01                    | 1 000000<br>00      | 54,770 00                              |
| 233835AA5<br>.. 7V2A .. | DAIMLER CHRYSLER MOR GTD NT<br>110 599,940 00                                    | 2009/09/01                          | 7 200<br>613,974 00                 | 02APR02<br>-14,034 00                           | 05APR02                    | 1 000000<br>00      | -14,034 00                             |
| 25156PAC7<br>.. 7V2A .. | DEUTSCHE TELEKOM INT GTD NT<br>637 1,049,370 00                                  | 2030/06/31                          | 1 000<br>966,390 00                 | 15AUG01<br>82,980 00                            | 21AUG01                    | 1 000000<br>00      | 82,980 00                              |
| 26056CAD5<br>.. 7V2A .. | DOW CAP B V GTD MTN MTN<br>056 544,975 00  | 2010/06/06                          | 8 500<br>583,305 00                 | 25FEB02<br>-38,330 00                           | 28FEB01                    | 1 000000<br>00      | -38,330 00                             |
| 264399DH3<br>.. 7V2A .. | DUKE ENERGY CO SR NT<br>182 983,670 00   | 2012/01/15                          | 6 250<br>1,020,000 00               | 25MAR02<br>-36,330 00                           | 28MAR02                    | 1 000000<br>00      | -36,330 00                             |

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|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 31282RXQ2<br>.. 7V2A .. | FED HM LN PC<br>086 13,466 90  | 2008/06/01                          | 6 000<br>13,568 42                  | 15MAR02<br>-101 52                              | 15MAR02                    | 1 000000<br>00      | -101 52                                |
| .. 7V2A ..              | CXL 086<br>-13,466 90  |                                     | -13,568 42                          | 15MAR02<br>101 52                               | 15MAR02                    | 1 000000<br>00      | 101 52                                 |
| 31282RXQ2               | TOTAL  |                                     | 00                                  | 00  |                            | 00                  | 00                                     |
| 31283HJ0<br>.. 7V2A ..  | FED HM LN PC<br>719 2,549,214 05   | 2031/06/01                          | 8 000<br>2,546,179 26               | 17OCT01<br>3,034 79                             | 22OCT01                    | 1 000000<br>00      | 3,034 79                               |
| 31283KG0<br>.. 7V2A ..  | FED HM LN PC<br>213 1,391,079 82   | 2016/03/01                          | 6 500<br>1,358,208 12               | 20JUN02<br>32,871 70                            | 25JUN02                    | 1 000000<br>00      | 32,871 70                              |
| 31292HD43<br>.. 7V2A .. | FED HM LN PC C01023<br>636 19,327 160  | 2030/07/01                          | 7 000<br>18,843 98                  | 15AUG01<br>483 18                               | 15AUG01                    | 1 000000<br>00      | 483 18                                 |
| .. 7V2A ..              | 669 19,101 170   |                                     | 18,623 64                           | 17SEP01<br>477 53                               | 17SEP01                    | 1 000000<br>00      | 477 53                                 |
| .. 7V2A ..              | 703 12,978 610   |                                     | 12,654 14                           | 15OCT01<br>324 47                               | 15OCT01                    | 1 000000<br>00      | 324 47                                 |
| .. 7V2A ..              | 748 38,430 150   |                                     | 37,664 40                           | 15NOV01<br>965 75                               | 15NOV01                    | 1 000000<br>00      | 965 75                                 |
| .. 7V2A ..              | 777 59,113 070   |                                     | 57,635 24                           | 17DEC01<br>1,477 83                             | 17DEC01                    | 1 000000<br>00      | 1,477 83                               |
| .. 7V2A ..              | 007 28,142 510   |                                     | 27,438 95                           | 15JAN02<br>703 56                               | 15JAN02                    | 1 000000<br>00      | 703 56                                 |

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|-------------|--------------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET        | LOCAL COST   | LOCAL COST   | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
|             | SHARES/PAR BASE PRINCIPAL NET  | BASE COST    | BASE COST    | BASE SECTY GN/LS  | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 31292HD43   | TOTAL                          |              | 172 860 35   | 4,432 32          |                 | 00              | 4,432 32            |
| 31331FAL5   | FEDERAL EXPRESS CORP 1995 PASS | 2016/01/05   | 8 060        | 20FEB02           | 25FEB02         | 1 000000        |                     |
| .. 7V2A ..  | 052                            | 1,035 000 00 | 1 000,000 00 | 35,000 00         |                 | 00              | 35,000 00           |
|             | 1,000,000 000                  |              |              |                   |                 |                 |                     |
| 31359MEH1   | FEDERAL NATI MTC ASS BENCHMARK | 2004/02/13   | 5 125        | 03JUL02           | 05JUL02         | 1 000000        |                     |
| .. 7V2A ..  | 236                            | 579,622 50   | 537,109 11   | 42 513 39         |                 | 00              | 42,513 39           |
|             | 558,000 000                    |              |              |                   |                 |                 |                     |
| 313741C31   | FNMA POOL                      | 2013/09/01   | 6 000        | 31JUL01           | 16AUG01         | 1 000000        |                     |
| .. 7V2A ..  | 619                            | 2,051,785 81 | 2 027 560 62 | 24,225 15         |                 | 00              | 24 225 19           |
|             | 2,039,992 000                  |              |              |                   |                 |                 |                     |
| .. 7V2A ..  | 650                            | 39,805 47    | 39 563 01    | 27AUG01           | 27AUG01         | 1 000000        |                     |
|             | 39,805 580                     |              |              | 242 46            |                 | 00              | 242 46              |
| 313741C31   | TOTAL                          |              | 2 067,123 63 | 24 467 65         |                 | 00              | 24,467 65           |
| 339030ADO   | FLEE1BOSTON FINL COR SR NT     | 2006/12/01   | 4 875        | 07JAN02           | 10JAN02         | 1 000000        |                     |
| .. 7V2A ..  | 786                            | 976,680 00   | 996 050 00   | -19 370 00        |                 | 00              | -19,370 00          |
|             | 1,000,000 000                  |              |              |                   |                 |                 |                     |
| 345370BY5   | FORD MTR CO DEL                | 2028/10/01   | 6 625        | 26OCT01           | 31OCT01         | 1 000000        |                     |
| .. 7V2A ..  | 721                            | 418,325 00   | 439,765 00   | 21,440 00         |                 | 00              | -21,440 00          |
|             | 500,000 000                    |              |              |                   |                 |                 |                     |
| 345397SM6   | FORD MTR CR CO                 | 2009/10/28   | 7 375        | 16JAN02           | 24JAN02         | 1 000000        |                     |
| .. 7V2A ..  | 017                            | 998,900 00   | 998,120 00   | 780 00            |                 | 00              | 780 00              |
|             | 1,000,000 000                  |              |              |                   |                 |                 |                     |
| 36210XJU2   | GNMA POOL 505275               | 2029/11/15   | 7 500        | 25JUN02           | 28JUN02         | 1 000000        |                     |
| .. 7V2A ..  | 234                            | 386,258 53   | 365 858 25   | 20,400 28         |                 | 00              | 20 400 28           |
|             | 365 259 000                    |              |              |                   |                 |                 |                     |
| .. 7V2A ..  | CXL 234                        | 386,258 53   | 365 858 25   | 20,400 28         | 28JUN02         | 1 000000        |                     |
|             | -365,259 000                   |              |              |                   | 00              | 00              | -20,400 28          |

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|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET       | LOCAL COST   | LOCAL COST   | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
|             | SHARES/PAR BASE PRINCIPAL NET | BASE COST    | BASE COST    | BASE SECTY GN/LS  | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| .. 7V2A ..  | 252                           | 386,258 53   | 365,858 25   | 25JUN02           | 10JUL02         | 1 000000        |                     |
|             | 365,259 000                   |              |              | 20,400 28         |                 | 00              | 20,400 28           |
| 36210XJU2   | TOTAL                         |              | 365,858 25   | 20,400 28         |                 | 00              | 20,400 28           |
| 36213UV31   | GNMA POOL                     | 2031/07/15   | 6 500        | 25JUN02           | 28JUN02         | 1 000000        |                     |
| .. 7V2A ..  | 229                           | 958,113 39   | 945 653 23   | 12,460 16         |                 | 00              | 12 460 16           |
|             | 938,177 130                   |              |              |                   |                 |                 |                     |
| 36225BMS4   | GNMA POOL                     | 2030/09/15   | 8 000        | 17OCT01           | 23OCT01         | 1 000000        |                     |
| .. 7V2A ..  | 708                           | 2,014,455 07 | 2,013,558 03 | 897 04            |                 | 00              | 897 04              |
|             | 1,913,687 000                 |              |              |                   |                 |                 |                     |
| 370334AS3   | GENERAL MLS INC               | 2012/02/15   | 6 000        | 17JUL02           | 22JUL02         | 1 000000        |                     |
| .. 7V2A ..  | 283                           | 378,105 00   | 373,755 00   | 4,350 00          |                 | 00              | 4,350 00            |
|             | 375,000 000                   |              |              |                   |                 |                 |                     |
| .. 7V2A ..  | 286                           | 378,022 50   | 373,755 00   | 17JUL02           | 22JUL02         | 1 000000        |                     |
|             | 375,000 000                   |              |              | 4,267 50          |                 | 00              | 4,267 50            |
| 370334AS3   | TOTAL                         |              | 747 510 00   | 8,617 50          |                 | 00              | 8,617 50            |
| 441812FY5   | HOUSEHOLD FJM CORP            | 2008/06/17   | 6 400        | 25JUN02           | 28JUN02         | 1 000000        |                     |
| .. 7V2A ..  | 221                           | 1,742,425 00 | 1,756,428 86 | 5,996 14          |                 | 00              | 5,996 14            |
|             | 1,750,000 000                 |              |              |                   |                 |                 |                     |
| 459745EW1   | INTERNATIONAL LEASE           | 2006/10/15   | 5 750        | 24APR02           | 29APR02         | 1 000000        |                     |
| .. 7V2A ..  | 140                           | 1 003,240 00 | 993,040 00   | 10,200 00         |                 | 00              | 10,200 00           |
|             | 1,000,000 000                 |              |              |                   |                 |                 |                     |
| 492386AS6   | KERR MCGEE CORP               | 2011/09/15   | 6 875        | 11DEC01           | 14DEC01         | 1 000000        |                     |
| .. 7V2A ..  | 770                           | 992,990 00   | 998,490 00   | -5,500 00         |                 | 00              | -5,500 00           |
|             | 1,000,000 000                 |              |              |                   |                 |                 |                     |

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|------------------------|------------------------------|--|------------|-------------------------------------|--|---------------------|--------------------|--------------------------------------|
| 455R44A J7<br>7V2A     | NORFOLK SOUTHN CORP          | NT   | 2027/05/15 | 7 800                               | 02AUG01                                  | 07AUG01             | 1 000000           |                                      |
|                        | 616                          | 1 064 440 00   |            | 1,043,320 00                        | 21 120 00                                |                     | 00                 | 21,120 00                            |
|                        | 1 000,000 000                |  |            |                                     |  |                     |                    |                                      |
| 69349PAA7<br>7V2A      | PP+L CAP FDG INC MIN TRANCHE | NT   | 2004/11/22 | 6 790                               | 28JUN02                                  | 01JUL02             | 1 000000           |                                      |
|                        | 227                          | 773,737 50   |            | 750 000 00                          | 23 737 50                                |                     | 00                 | 23,737 50                            |
|                        | 750 000 000                  |  |            |                                     |  |                     |                    |                                      |
| 74R14R4HC<br>7V2A      | QUEBEL PROV CIA              | GLOBAL NT  | 2006/04/11 | 5 500                               | 25JUN02                                  | 28JUN02             | 1 000000           |                                      |
|                        | 217                          | 1 039,250 00   |            | 997 630 00                          | 41 620 00                                |                     | 00                 | 41,620 00                            |
|                        | 1 000 000 000                |  |            |                                     |  |                     |                    |                                      |
| 786514AY1<br>7V2A      | SAFeway INC                  | NT   | 2004/09/15 | 7 250                               | 19MAR02                                  | 22MAR02             | 1 000000           |                                      |
|                        | 092                          | 1 580 475 00   |            | 1 471,335 00                        | 109 140 00                               |                     | 00                 | 109,140 00                           |
|                        | 1,500 000 000                |  |            |                                     |  |                     |                    |                                      |
| 852060AP7<br>7V2A      | SPRINT CAP CORP              | NT 144A  | 2012/03/11 | 8 375                               | 21JUN02                                  | 26JUN02             | 1 000000           |                                      |
|                        | 211                          | 457,315 00   |            | 499 265 00                          | -41,950 00                               |                     | 00                 | -41,950 00                           |
|                        | 500 000 000                  |  |            |                                     |  |                     |                    |                                      |
| • 7V2A                 |                              |  |            |                                     | 21JUN02                                  | 26JUN02             | 1 000000           |                                      |
|                        | CXL 215                      | -457,315 00  |            | -499 265 00                         | 41,950 00                                |                     | 00                 | 41,950 00                            |
|                        | 500 000 000                  |  |            |                                     |  |                     |                    |                                      |
| • 7V2A                 |                              |  |            |                                     | 21JUN02                                  | 03JUL02             | 1 000000           |                                      |
|                        | CXL 237                      | 457,315 00   |            | 499,265 00                          | -41 950 00                               |                     | 00                 | -41,950 00                           |
|                        | 500 000 000                  |  |            |                                     |  |                     |                    |                                      |
| • 7V2A                 |                              |  |            |                                     | 21JUN02                                  | 03JUL02             | 1 000000           |                                      |
|                        | CXL 237                      | -457,315 00  |            | -499,265 00                         | 41 950 00                                |                     | 00                 | 41,950 00                            |
|                        | 500 000 000                  |  |            |                                     |  |                     |                    |                                      |
| • 7V2A                 |                              |  |            |                                     | 21JUN02                                  | 11JUL02             | 1 000000           |                                      |
|                        | CXL 254                      | 457 315 00   |            | 499 265 00                          | -41 950 00                               |                     | 00                 | -41,950 00                           |
|                        | 500 000 000                  |  |            |                                     |  |                     |                    |                                      |
| • 7V2A                 |                              |  |            |                                     | 21JUN02                                  | 11JUL02             | 1 000000           |                                      |
|                        | CXL 276                      | -457,315 00  |            | -499 265 00                         | 41 950 00                                |                     | 00                 | 41,950 00                            |
|                        | 500 000 000                  |  |            |                                     |  |                     |                    |                                      |
| • 7V2A                 |                              |  |            |                                     | 21JUN02                                  | 11JUL02             | 1 000000           |                                      |
|                        | CXL 276                      | 487,982 01   |            | 499 265 00                          | -11 282 99                               |                     | 00                 | -11,282 99                           |
|                        | 500 000 000                  |  |            |                                     |  |                     |                    |                                      |

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|------------------------|-------------------------|--|------------|-------------------------------------|--|---------------------|--------------------|--------------------------------------|
| 852060AP7              | TOTAL                   | 487 982 01   |            | 499 265 00                          | -11 282 99                               |                     | 00                 | -11 282 99                           |
| 852060AS1<br>7V2A      | SPRINT CAP CORP         | NT   | 2012/03/15 | 8 375                               | 21JUN02                                  | 11JUL02             | 1 000000           |                                      |
|                        | 264                     | 457,315 00   |            | 499,265 00                          | -41 950 00                               |                     | 00                 | -41,950 00                           |
|                        | 500 000 000             |  |            |                                     |  |                     |                    |                                      |
| • 7V2A                 |                         |  |            |                                     | 21JUN02                                  | 11JUL02             | 1 000000           |                                      |
|                        | CXL 264                 | -457,315 00  |            | -499 265 00                         | 41 950 00                                |                     | 00                 | 41,950 00                            |
|                        | 500 000 000             |  |            |                                     |  |                     |                    |                                      |
| • 7V2A                 |                         |  |            |                                     | 21JUN02                                  | 03JUL02             | 1 000000           |                                      |
|                        | CXL 264                 | 457 315 00   |            | 499 265 00                          | -41 950 00                               |                     | 00                 | -41,950 00                           |
|                        | 500 000 000             |  |            |                                     |  |                     |                    |                                      |
| • 7V2A                 |                         |  |            |                                     | 21JUN02                                  | 03JUL02             | 1 000000           |                                      |
|                        | CXL 266                 | -457 315 00  |            | -499 265 00                         | 41,950 00                                |                     | 00                 | 41,950 00                            |
|                        | -500 000 000            |  |            |                                     |  |                     |                    |                                      |
| • 7V2A                 |                         |  |            |                                     | 21JUN02                                  | 03JUL02             | 1 000000           |                                      |
|                        | CXL 277                 | 457,315 00   |            | 487,982 01                          | -30,667 01                               |                     | 00                 | -30,667 01                           |
|                        | 500 000 000             |  |            |                                     |  |                     |                    |                                      |
| 852060AS1              | TOTAL                   | 457 315 00   |            | 487 982 01                          | 30,667 01                                |                     | 00                 | -30,667 01                           |
| 88033GAS9<br>7V2A      | TENET HEALTHCARE COR SR | NT 144   | 2011/12/01 | 6 375                               | 03JAN02                                  | 08JAN02             | 1 000000           |                                      |
|                        | 783                     | 486 275 00   |            | 496,850 00                          | -10,575 00                               |                     | 00                 | -10,575 00                           |
|                        | 500 000 000             |  |            |                                     |  |                     |                    |                                      |
| 88033GA17<br>7V2A      | TENET HEALTHCARE COR SR | NT   | 2011/12/01 | 6 375                               | 30MAY02                                  | 04JUN02             | 1 000000           |                                      |
|                        | 179                     | 997 950 00   |            | 993 700 00                          | 4,250 00                                 |                     | 00                 | 4,250 00                             |
|                        | 1 000,000 000           |  |            |                                     |  |                     |                    |                                      |
| 90211AAC2<br>7V2A      | TYCO INIL GROUP S A     | NT   | 2028/06/15 | 7 000                               | 23OCT01                                  | 26OCT01             | 1 000000           |                                      |
|                        | 714                     | 967,480 00   |            | 878,360 00                          | 89 120 00                                |                     | 00                 | 89,120 00                            |
|                        | 1 000,000 000           |  |            |                                     |  |                     |                    |                                      |

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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 902118BC1               | TYCO INTL GROUP S A SR N1  | 2011/10/15                          | 6 375                               | 12JUN02                                       | 17JUN02                   | 1 000000           |                                      |
| ** 7V2A **              | 202<br>1,000,000 000   |                                     | 999,700 00                          | -269,700 00                                   |                           | 00                 | -269,700 00                          |
| ** 7V2A **              | 200<br>1,000,000 000   |                                     | 999,700 00                          | -269,700 00                                   | 13JUN02<br>18JUN02        | 1 000000<br>00     | -269,700 00                          |
| ** 7V2A **              | CXL 200<br>-1,000,000 000  |                                     | -999,700 00                         | 269,700 00                                    | 13JUN02<br>18JUN02        | 1 000000<br>00     | 269,700 00                           |
| 902118BC1               | TOTAL  |                                     | 999,700 00                          | -269,700 00                                   |                           | 00                 | -269,700 00                          |
| 912810FM5               | UNITED STATES TREAS BDS  | 2030/05/15                          | 6 250                               | 13MAR02                                       | 14MAR02                   | 1 000000           |                                      |
| ** 7V2A **              | 080<br>1,000,000 000   |                                     | 1,082,395 83                        | -33,880 20                                    |                           | 00                 | -33,880 20                           |
| ** 7V2A **              | 226<br>500,000 000   |                                     | 541,197 92                          | 2 005 21                                      | 28JUN02<br>28JUN02        | 1 000000<br>00     | 2,005 21                             |
| 912810FM5               | TOTAL  |                                     | 1,623,593 75                        | -31,874 99                                    |                           | 00                 | -31,874 99                           |
| 912810FPA               | UNITED STATES TREAS BDS  | 2031/02/15                          | 5 375                               | 20MAR02                                       | 21MAR02                   | 1 000000           |                                      |
| ** 7V2A **              | 094<br>1 000 000 000   |                                     | 994,375 00                          | -54 140 62                                    |                           | 00                 | -54,140 62                           |
| ** 7V2A **              | 143<br>1,250,000 000   |                                     | 1,207 942 71                        | -6,673 18                                     | 24APR02<br>29APR02        | 1 000000<br>00     | -6,673 18                            |
| 912810FPA               | TOTAL  |                                     | 2,202,317 71                        | -60,813 80                                    |                           | 00                 | -60,813 80                           |
| 9128274F6               | UNITED STATES TREAS NTS  | 2008/05/15                          | 5 625                               | 15MAY02                                       | 16MAY02                   | 1 000000           |                                      |
| ** 7V2A **              | 172<br>500 000 000   |                                     | 526,015 63                          | -6,718 76                                     |                           | 00                 | -6,718 76                            |

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| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 9128275F5               | UNITED STATES TREAS NTS  | 2004/05/15                          | 5 250                               | 31MAY02                                       | 03JUN02                   | 1 000000           |                                      |
| ** 7V2A **              | 181<br>1,500,000 000   |                                     | 1,505,507 82                        | 53,320 31                                     |                           | 00                 | 53,320 31                            |
| ** 7V2A **              | 201<br>1,500,000 000   |                                     | 1,505,507 81                        | 58,828 13                                     | 13JUN02<br>14JUN02        | 1 000000<br>00     | 58,828 13                            |
| ** 7V2A **              | 228<br>3,000,000 000   |                                     | 3,136,640 63                        | 1,757 81                                      | 27JUN02<br>28JUN02        | 1 000000<br>00     | 1,757 81                             |
| 9128275F5               | TOTAL  |                                     | 6,147,656 26                        | 113,906 25                                    |                           | 00                 | 113,906 25                           |
| 9128275M0               | UNITED STATES TREAS NTS  | 2004/08/15                          | 6 000                               | 25OCT01                                       | 26OCT01                   | 1 000000           |                                      |
| ** 7V2A **              | 716<br>1,500,000 000   |                                     | 1,503,984 38                        | 112,500 00                                    |                           | 00                 | 112,500 00                           |
| ** 7V2A **              | 016<br>1,500,000 000   |                                     | 1,503,984 37                        | 92,636 72                                     | 17JAN02<br>18JAN02        | 1 000000<br>00     | 92,636 72                            |
| ** 7V2A **              | 224<br>1,500,000 000   |                                     | 1,572,421 87                        | 20,742 19                                     | 28JUN02<br>28JUN02        | 1 000000<br>00     | 20,742 19                            |
| 9128275M0               | TOTAL  |                                     | 4,580,390 62                        | 225,878 91                                    |                           | 00                 | 225,878 91                           |
| 912827474               | UNITED STATES TREAS NTS  | 2011/02/15                          | 5 000                               | 27SEP01                                       | 02OCT01                   | 1 000000           |                                      |
| ** 7V2A **              | 677<br>1,000,000 000   |                                     | 988,125 00                          | 41,093 75                                     |                           | 00                 | 41,093 75                            |
| 9128274X5               | UNITED STATES TREAS NTS  | 2006/05/15                          | 4 625                               | 12DEC01                                       | 13DEC01                   | 1 000000           |                                      |
| ** 7V2A **              | 771<br>750,000 000   |                                     | 747,363 28                          | 14,765 63                                     |                           | 00                 | 14,765 63                            |

STATE STREET

THE WOODRUFF ARTS CENTER  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LC<br>BASE SECY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 9128277B?               | UNITED STATES TREAS NTS  | 2011/08/15 5.000                             | 25FEB02                                       | 25FEB02                   | 1.000000           |                                      |
| .. 7V2A ..              | 056 251,826.17   | 247,968.75                                   | 3,857.42                                      |                           | 00                 | 3,857.42                             |
|                         | 250,000.000  |  |   |                           |                    |                                      |
| .. 7V2A ..              | 221 253,671.84   | 247,968.75                                   | 5,703.13                                      | 28JUN02                   | 1.000000           | 5,703.13                             |
|                         | 250,000.000  |  |   | 28JUN02                   | 00                 |                                      |
| 9128277B?               | TOTAL  | 495,937.50                                   | 9,560.55                                      |                           | 00                 | 9,560.55                             |
| 9128277DE               | UNITED STATES TREAS NTS  | 2003/09/30 2.750                             | 13NOV01                                       | 13NOV01                   | 1.000000           |                                      |
| .. 7V2A ..              | 742 2,512,207.03   | 2,499,218.75                                 | 12,988.28                                     |                           | 00                 | 12,988.28                            |
|                         | 2,500,000.000  |  |   |                           |                    |                                      |
| 9128277L0               | UNITED STATES TREAS NTS  | 2012/02/15 4.875                             | 24APR02                                       | 29APR02                   | 1.000000           |                                      |
| .. 7V2A ..              | 142 979,453.14   | 959,687.50                                   | 19,765.62                                     |                           | 00                 | 19,765.62                            |
|                         | 1,000,000.000  |  |   |                           |                    |                                      |
| .. 7V2A ..              | 220 1,007,500.00   | 988,593.75                                   | 18,906.25                                     | 27JUN02                   | 1.000000           | 18,906.25                            |
|                         | 1,000,000.000  |  |   | 28JUN02                   | 00                 |                                      |
| .. 7V2A ..              | 289 304,968.75   | 303,574.22                                   | 1,394.53                                      | 18JUL02                   | 1.000000           | 1,394.53                             |
|                         | 300,000.000  |  |   | 24JUL02                   | 00                 |                                      |
| .. 7V2A ..              | 302 331,800.00   | 323,812.50                                   | 7,987.50                                      | 26JUL02                   | 1.000000           | 7,987.50                             |
|                         | 320,000.000  |  |   | 29JUL02                   | 00                 |                                      |
| 9128277L0               | TOTAL  | 2,423,721.87                                 | 2,575,667.97                                  | 48,053.90                 | 00                 | 48,053.90                            |
| 92344RAA0               | VERIZON NEW ENG INC DEE  | 2011/09/15 6.500                             | 15JAN02                                       | 18JAN02                   | 1.000000           |                                      |
| .. 7V2A ..              | 013 1,036,770.00   | 997,740.00                                   | 39,030.00                                     |                           | 00                 | 39,030.00                            |
|                         | 1,000,000.000  |  |   |                           |                    |                                      |
| .. 7V2A ..              | 013 -1,036,770.00  | -997,740.00                                  | -39,030.00                                    | 15JAN02                   | 1.000000           | -39,030.00                           |
|                         | -1,000,000.000   |  |   | 18JAN02                   | 00                 |                                      |
| .. 7V2A ..              | 018 1,036,780.00   | 997,740.00                                   | 39,040.00                                     | 15JAN02                   | 1.000000           | 39,040.00                            |
|                         | 1,000,000.000  |  |   | 18JAN02                   | 00                 |                                      |

THE WOODRUFF ARTS CENTER  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LC<br>BASE SECY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 92344RAA0               | TOTAL  | 1,036,780.00                                 | 997,740.00                                    | 39,040.00                 | 00                 | 39,040.00                            |
| 949748AF4               | WELLS FARGO BK N A NT DTD  | 2011/02/01 6.450                             | 02AUG01                                       | 07AUG01                   | 1.000000           |                                      |
| .. 7V2A ..              | 613 757,020.00   | 747,397.50                                   | 9,622.50                                      |                           | 00                 | 9,622.50                             |
|                         | 750,000.000  |  |   |                           |                    |                                      |
| 98157DAK?               | WORLDCOM INC GA NEW NT   | 2003/05/15 8.250                             | 09JUL02                                       | 15JUL02                   | 1.000000           |                                      |
| .. 7V2A ..              | 258 21,575.00  | 122,622.50                                   | -101,047.50                                   |                           | 00                 | -101,047.50                          |
|                         | 125,000.000  |  |   |                           |                    |                                      |
| .. 7V2A ..              | 258 21,575.00  | -122,622.50                                  | 101,047.50                                    | 09JUL02                   | 1.000000           | 101,047.50                           |
|                         | -125,000.000   |  |   | 15JUL02                   | 00                 |                                      |
| .. 7V2A ..              | 265 63,862.00  | 362,962.40                                   | 299,100.60                                    | 09JUL02                   | 1.000000           | -299,100.60                          |
|                         | 370,000.000  |  |   | 15JUL02                   | 00                 |                                      |
| .. 7V2A ..              | 279 83,055.00  | 554,253.70                                   | -471,198.70                                   | 16JUL02                   | 1.000000           | -471,198.70                          |
|                         | 565,000.000  |  |   | 22JUL02                   | 00                 |                                      |
| .. 7V2A ..              | 307 69,918.75  | 554,253.70                                   | 484,334.95                                    | 29JUL02                   | 1.000000           | -484,334.95                          |
|                         | 565,000.000  |  |   | 31JUL02                   | 00                 |                                      |
| 98157DAK?               | TOTAL  | 216,835.75                                   | 1,471,470.00                                  | -1,254,634.25             | 00                 | -1,254,634.25                        |
| USD TOTAL               |  | 61,991,172.51                                | 62,588,545.07                                 | -597,372.56               | 00                 | -597,372.56                          |
| FIXED INCOME TOTAL      |  | 61,991,172.51                                | 62,588,545.07                                 | 597,372.56                | 00                 | -597,372.56                          |

STATE STREET



THIS IS A COMPOSITE REPORT FOR

- 7V3A THE WOODRUFF ARTS CENTER
- 7V3B THE WOODRUFF ARTS CENTER
- 7V3D THE WOODRUFF ARTS CENTER
- 7V3E THE WOODRUFF ARTS CENTER

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COS1 | MAT RATE<br>LOCAL COST<br>BASE COS1 | TRD DT<br>LOCAL SECTY GN/LS<br>BASE SECTY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| <b>EQUITY</b>           |  |                                     |                                     |   |                           |                    |  |
| .. US DOLLAR ..         |  |                                     |                                     |   |                           |                    |  |
| 946990914               | WB CHARITABLE INTERMEDIATE   |                                     |                                     | 31 JAN02  | 31 JAN02                  | 1 000000           |  |
| .. 7V3A ..              | ADJG- 191  | 242 81                              | 242 81                              | 00  | 00                        | 00                 | 00                                     |
|                         | 000  |                                     |                                     |   |                           |                    |  |
| .. 7V3A ..              | 207  | 4,591,571 74                        | 4 463,302 97                        | 07 APR02  | 11 APR02                  | 1 000000           | 128,268 77                             |
|                         | 43,062 847   |                                     |                                     | 128,268 77                                      |                           | 00                 |  |
| 946990914               | TOTAL  | 4,591,814 55                        | 4,463 545 78                        | 128,268 77                                      |                           | 00                 | 128 268 77                             |
| 946990975               | WB CHARITABLE FIXED INCOME FD  |                                     |                                     | 28 MAY02  | 28 MAY02                  | 1 000000           |  |
| .. 7V3A ..              | ADJG- 217  | 13,236 22                           | 13 236 22                           | 00  | 00                        | 00                 | 00                                     |
|                         | 000  |                                     |                                     |   |                           |                    |  |
| .. 7V3A ..              | 220  | 19 616 91                           | 19,616 91                           | 28 MAY02  | 28 MAY02                  | 1 000000           | 00                                     |
|                         | 000  |                                     |                                     | 00  |                           | 00                 |  |
| 946990975               | TOTAL  | 32,853 13                           | 32,853 13                           | 00  |                           | 00                 | 00                                     |
| USD TOTAL               |  | 4,624,667 68                        | 4 496,398 91                        | 128,268 77                                      |                           | 00                 | 128,268 77                             |
| EQUITY TOTAL            |  | 4,624,667 68                        | 4 496,398 91                        | 128,268 77                                      |                           | 00                 | 128,268 77                             |

STATE STREET

7V3C  
USD

ANNUAL

THE WOODRUFF ARTS CENTER  
— COMPOSITE —  
ADJUSTMENTS REPORT  
AUGUST 1, 2001 TO JULY 31, 2002

PAGE 1  
AS-OF DATE 31JUL02

| ASSET ID | SECURITY NAME<br>DESCRIPTION | LOT<br>EXCH RATE | EFFECT DATE | SET DATE<br>BROKER | STL CUR<br>STL LOC | SHARE<br>LOCAL NET ADJUSTMENT<br>BASE NET ADJUSTMENT |
|----------|------------------------------|------------------|-------------|--------------------|--------------------|--|
|----------|------------------------------|------------------|-------------|--------------------|--------------------|--|

EQUITY

\*\* US DOLLAR \*\*

ADJUSTMENTS TO NONCASH ACCOUNTS (+)

0 000

STATE STREET

7V3C  
USD

ANNUAL

THE WOODRUFF ARTS CENTER  
— COMPOSITE —  
ADJUSTMENTS REPORT  
AUGUST 1, 2001 TO JULY 31, 2002

PAGE 2  
AS-OF DATE 31JUL02

| ASSET ID | SECURITY NAME<br>DESCRIPTION | LOT<br>EXCH RATE | EFFECT DATE | SET DATE<br>BROKER | STL CUR<br>STL LOC | SHARE<br>LOCAL NET ADJUSTMENT<br>BASE NET ADJUSTMENT |
|----------|------------------------------|------------------|-------------|--------------------|--------------------|--|
|----------|------------------------------|------------------|-------------|--------------------|--------------------|--|

EQUITY

\*\* US DOLLAR \*\* (CONTINUED)

ADJUSTMENTS TO NONCASH ACCOUNTS (+)

ADJUSTMENTS TO NONCASH ACCOUNTS (-)

|           |   |                 |         |  |                                  |                                  |
|-----------|---|-----------------|---------|--|----------------------------------|----------------------------------|
| 946990975 | WB CHARITABLE FIXED INCOME FD<br>REVERSAL OF COST ADJUSTMENT CA<br>GAIN/LOSS 4/30/01              | 217<br>01 00000 | 20MAY02 |  | USD<br>CAPITAL REORGANIZATI BOS  | 0 000<br>13,236 22<br>13,236 22  |
| 946990975 | WB CHARITABLE FIXED INCOME FD<br>RECLASSIFY COST ADJUSTMENT PRE<br>THOUGH REALIZED GAIN/LOSS 4/30 | 220<br>01 00000 | 20MAY02 |  | USD<br>CAPITAL REORGANIZATI, BOS | 0 000<br>-19,416 91<br>19,416 91 |

STATE STREET

THIS IS A COMPOSITE REPORT FOR

- 7VIA THE WOODRUFF ARTS CENTER
- 7VIB THE WOODRUFF ARTS CENTER
- 7VID THE WOODRUFF ARTS CENTER
- 7VIE THE WOODRUFF ARTS CENTER
- 7VIF THE WOODRUFF ARTS CENTER
- 7VIG THE WOODRUFF ARTS CENTER
- 7VIH THE WOODRUFF ARTS CENTER
- 7VIJ THE WOODRUFF ARTS CENTER
- 7VIJ THE WOODRUFF ARTS CENTER

STATE STREET

| ASSET ID        | SECURITY DESCRIPTION                | MA1  | DATE          | MA1 RATE     | TRD DT            | STL DT          | SELL RATE | NET SECTY GN/LS     |
|-----------------|-------------------------------------|------|---------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC     | LOT LOCAL PRINCIPAL NET             |      |               | LOCAL COST   | LOCAL SECTY GN/LS | BASE CURR CN/LS |           | NET BAS SECTY GN/LS |
|                 | SHARES/PAR                          | BASE | PRINCIPAL NET | BASE         | SECTY GN/LS       |                 |           |                     |
| <b>EQUITY</b>   |                                     |      |               |              |                   |                 |           |                     |
| ** US DOLLAR ** |                                     |      |               |              |                   |                 |           |                     |
| G3921A100       | GLOBAL CROSSING LTD                 | SHS  |               |              | 28SEP01           | 03OCT01         | 1 000000  |                     |
| .. 7VIA ..      |                                     |      |               |              |                   |                 |           |                     |
|                 | 618                                 |      | 23,899 63     | 301,710 88   | -277 811 25       |                 | 00        | -277,811 25         |
|                 | 13,344 000                          |      |               |              |                   |                 |           |                     |
| G4776G101       | INGERSOLL RAND COMPANY LIMITED CL A |      |               |              | 25APR02           | 30APR02         | 1 000000  |                     |
| .. 7VID ..      |                                     |      |               |              |                   |                 |           |                     |
|                 | 805                                 |      | 33,816 54     | 33,558 00    | 258 54            |                 | 00        | 258 54              |
|                 | 700 000                             |      |               |              |                   |                 |           |                     |
| G9H078109       | TRANSOCEAN INC                      | SHS  |               |              | 09AUG01           | 14AUG01         | 1 000000  |                     |
| .. 7VIB ..      |                                     |      |               |              |                   |                 |           |                     |
|                 | 419                                 |      | 394,396 71    | 658,971 08   | -264,574 37       |                 | 00        | -264,574 37         |
|                 | 13 373 000                          |      |               |              |                   |                 |           |                     |
| G9R25R107       | XOMA LTD                            | COM  |               |              | 23OCT01           | 26OCT01         | 1 000000  |                     |
| .. 7VIH ..      |                                     |      |               |              |                   |                 |           |                     |
|                 | 142                                 |      | 36,398 55     | 61 069 60    | -24,671 05        |                 | 00        | -24,671 05          |
|                 | 4,600 000                           |      |               |              |                   |                 |           |                     |
| 001055102       | AFLAC INC                           | COM  |               |              | 14FEB02           | 20FEB02         | 1 000000  |                     |
| .. 7VIB ..      |                                     |      |               |              |                   |                 |           |                     |
|                 | 749                                 |      | 1,073,186 87  | 1 100,419 60 | -27,232 73        |                 | 00        | -27,232 73          |
|                 | 41,213 000                          |      |               |              |                   |                 |           |                     |
| .. 7VID ..      |                                     |      |               |              |                   |                 |           |                     |
|                 | 312                                 |      | 50 26         | 48 98        | 21FEB02           | 26FEB02         | 1 000000  |                     |
|                 | 2 000                               |      |               |              | 1 28              |                 | 00        | 1 28                |
| .. 7VID ..      |                                     |      |               |              |                   |                 |           |                     |
|                 | 370                                 |      | 40,061 25     | 39,134 24    | 21FEB02           | 26FEB02         | 1 000000  |                     |
|                 | 1,598 000                           |      |               |              | 927 01            |                 | 00        | 927 01              |
| .. 7VID ..      |                                     |      |               |              |                   |                 |           |                     |
|                 | 475                                 |      | 5,601 17      | 4,897 90     | 07MAR02           | 12MAR02         | 1 000000  |                     |
|                 | 200 000                             |      |               |              | 703 27            |                 | 00        | 703 27              |
| .. 7VID ..      |                                     |      |               |              |                   |                 |           |                     |
|                 | 563                                 |      | 49,022 50     | 41,632 18    | 14MAR02           | 19MAR02         | 1 000000  |                     |
|                 | 1,700 000                           |      |               |              | 7,390 32          |                 | 00        | 7,390 32            |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY GN/LS<br>SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| 001055102               | TOTAL  |                                     | 1 186,132 90                        |                                    |                           | 00                 | -18,210 85                           |
| 001204106               | AGL RES INC  | COM                                 |                                     | 30APR02                            | 02MAY02                   | 1 000000           |                                      |
| 7V1H ..                 | 760<br>300 000   |                                     | 6 328 70                            | 783 00                             |                           | 00                 | 783 00                               |
| .. 7V1H ..              | 044<br>100 000   |                                     | 2,109 57                            | 28MAY02<br>180 56                  | 31MAY02                   | 1 000000<br>00     | 180 56                               |
| 001204106               | TOTAL  |                                     | 9,401 83                            | 8 438 27                           |                           | 00                 | 963 56                               |
| 00130H105               | AES CORP   | COM                                 |                                     | 23OCT01                            | 26OCT01                   | 1 000000           |                                      |
| .. 7V1D ..              | 427<br>400 000   |                                     | 5,442 00                            | -82 14                             |                           | 00                 | -82 14                               |
| .. 7V1D ..              | 615<br>198 000   |                                     | 1,739 40                            | 26MAR02<br>303 03                  | 01APR02                   | 1 000000<br>00     | 303 03                               |
| .. 7V1D ..              | 616<br>202 000   |                                     | 1,772 82                            | 26MAR02<br>307 43                  | 01APR02                   | 1 000000<br>00     | 307 43                               |
| 00130H105               | TOTAL  |                                     | 8 872 08                            | 8,343 76                           |                           | 00                 | 528 32                               |
| 00184A105               | AOL TIME WARNER INC  | COM                                 |                                     | 28AUG01                            | 31AUG01                   | 1 000000           |                                      |
| 7V1D ..                 | 135<br>200 000   |                                     | 8,115 72                            | 8 561 14                           |                           | 00                 | -445 42                              |
| .. 7V1D ..              | 203<br>100 000   |                                     | 3 232 39                            | 24SEP01<br>-1,048 18               | 27SEP01                   | 1 000000<br>00     | -1,048 18                            |
| .. 7V1D ..              | 315<br>7 700 000   |                                     | 271 610 74                          | 04OCT01<br>-57,993 11              | 10OCT01                   | 1 000000<br>00     | -57,993 11                           |
| .. 7V1A ..              | 651<br>190 000   |                                     | 5,967 70                            | 22OCT01<br>1,909 64                | 25OCT01                   | 1 000000<br>00     | -1,909 64                            |
| .. 7V1D ..              |  |                                     |                                     | 08NOV01                            | 14NOV01                   | 1 000000           |                                      |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY GN/LS<br>SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
|                         | 569<br>1,100 000   |                                     | 35 448 31                           | 4,689 35                           |                           | 00                 | 4,689 35                             |
| .. 7V1A ..              | 826<br>519 000   |                                     | 21,517 59                           | 28DEC01<br>-4,344 14               | 03JAN02                   | 1 000000<br>00     | -4,344 14                            |
| .. 7V1D ..              | 128<br>1,300 000   |                                     | 43,945 35                           | 31DEC01<br>-1,903 86               | 04JAN02                   | 1 000000<br>00     | -1,903 86                            |
| .. 7V1B ..              | 700<br>17 371 000  |                                     | 604,314 39                          | 07JAN02<br>-38 252 39              | 10JAN02                   | 1 000000<br>00     | -38,252 39                           |
| .. 7V1D ..              | 227<br>1,000 000   |                                     | 32 301 91                           | 30JAN02<br>-6,702 30               | 04FEB02                   | 1 000000<br>00     | -6,702 30                            |
| .. 7V1D ..              | 299<br>5 100 000   |                                     | 164 739 73                          | 13FEB02<br>-21,775 62              | 19FEB02                   | 1 000000<br>00     | -21,775 62                           |
| 7V1B ..                 | 753<br>18,593 000  |                                     | 646,826 18                          | 21FEB02<br>-216,343 35             | 26FEB02                   | 1 000000<br>00     | -216,343 35                          |
| .. 7V1D ..              | 591<br>400 000   |                                     | 10 259 40                           | 26MAR02<br>-748 91                 | 01APR02                   | 1 000000<br>00     | -748 91                              |
| .. 7V1A ..              | 152<br>12 599 000  |                                     | 293,576 82                          | 02APR02<br>-228,774 04             | 05APR02                   | 1 000000<br>00     | -228,774 04                          |
| 00184A105               | TOTAL  |                                     | 2,432,026 62                        | -575,551 61                        |                           | 00                 | -575,551 61                          |
| 001957109               | AT + T CORP  | COM                                 |                                     | 29NOV01                            | 04DEC01                   | 1 000000           |                                      |
| .. 7V1D ..              | 676<br>900 000   |                                     | 14,426 70                           | 1 121 81                           |                           | 00                 | 1,121 81                             |
| .. 7V1D ..              | 030<br>300 000   |                                     | 4 808 90                            | 26DEC01<br>686 91                  | 31DEC01                   | 1 000000<br>00     | 686 91                               |
| .. 7V1D ..              | 137<br>4 600 000   |                                     | 73 736 45                           | 28DEC01<br>9 913 29                | 03JAN02                   | 1 000000<br>00     | 9,913 29                             |

STATE STREET

THE WOODRUFF ARTS CENTER  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| .. 7VID ..              | 885<br>5,400 000   | 72 642 92                           | 82,007 85                           | 25APR02<br>-9,364 93                          | 30APR02                   | 1 000000<br>00     | -9,364 93                            |
| 001957109               | TOTAL  | 177,336 98                          | 174,979 90                          | 2,357 08                                      |                           | 00                 | 2,357 08                             |
| 001957208               | AT+T CORP  |                                     |                                     | 10AUG01                                       | 10AUG01                   | 1 000000           |                                      |
| .. 7VIA ..              | 558<br>12,686 000  | 215 937 08                          | 215,937 08                          | 00  |                           | 00                 | 00                                   |
| 00209A106               | AT + T WIRELESS SVCS INC   |                                     |                                     | 08NOV01                                       | 14NOV01                   | 1 000000           |                                      |
| .. 7VID ..              | 528<br>100 000   | 1,561 43                            | 1,394 96                            | 166 47  |                           | 00                 | 166 47                               |
| .. 7VID ..              | 461<br>200 000   | 1,692 97                            | 2,572 71                            | 05MAR02<br>-879 74                            | 08MAR02                   | 1 000000<br>00     | -879 74                              |
| .. 7VID ..              | 769<br>2,400 000   | 21,935 33                           | 29 496 06                           | 17APR02<br>-7,560 73                          | 22APR02                   | 1 000000<br>00     | -7,560 73                            |
| .. 7VID ..              | 892<br>14,200 000  | 125,704 54                          | 174 518 33                          | 25APR02<br>-48 813 79                         | 30APR02                   | 1 000000<br>00     | -48,813 79                           |
| 00209A106               | TOTAL  | 150,894 27                          | 207,982 06                          | -57,087 79                                    |                           | 00                 | -57,087 79                           |
| 00252W104               | AAIPHARMA INC  |                                     |                                     | 28MAY02                                       | 31MAY02                   | 1 000000           |                                      |
| .. 7VIH ..              | 115<br>100 000   | 1 889 94                            | 3 158 51                            | -1,268 57                                     |                           | 00                 | -1,268 57                            |
| .. 7VIH ..              | 149<br>376 000   | 8 139 81                            | 11,876 00                           | 25JUN02<br>3,736 19                           | 28JUN02                   | 1 000000<br>00     | -3,736 19                            |
| .. 7VIH ..              | 736<br>499 000   | 10,597 24                           | 15,760 97                           | 26JUN02<br>-5,163 73                          | 03JUL02                   | 1 000000<br>00     | -5,163 73                            |
| .. 7VIH ..              | 100<br>589 000   | 12 655 92                           | 18 603 62                           | 27JUN02<br>5,947 70                           | 02JUL02                   | 1 000000<br>00     | -5,947 70                            |
| .. 7VIH ..              |  |                                     |                                     | 28JUN02                                       | 03JUL02                   | 1 000000           |                                      |

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 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
|                         | 240<br>336 000   | 7,546 33                            | 10,612 59                           | -3,066 26                                     |                           | 00                 | -3,066 26                            |
| 00252W104               | TOTAL  | 40,829 24                           | 60,011 69                           | -19,182 45                                    |                           | 00                 | -19,182 45                           |
| 002824100               | ABBOTT LABS  |                                     |                                     | 26DEC01                                       | 31DEC01                   | 1 000000           |                                      |
| .. 7VID ..              | 836<br>700 000   | 39,768 05                           | 38,344 24                           | 1,423 81                                      |                           | 00                 | 1,423 81                             |
| .. 7VID ..              | 424<br>1,300 000   | 74,550 89                           | 72,434 83                           | 01MAR02<br>2,116 06                           | 06MAR02                   | 1 000000<br>00     | 2,116 06                             |
| .. 7VID ..              | 632<br>700 000   | 37,004 80                           | 39,003 37                           | 26MAR02<br>-1,998 57                          | 01APR02                   | 1 000000<br>00     | -1,998 57                            |
| .. 7VID ..              | 633<br>700 000   | 37,081 94                           | 39,003 37                           | 26MAR02<br>-1,921 43                          | 01APR02                   | 1 000000<br>00     | -1,921 43                            |
| .. 7VID ..              | 721<br>200 000   | 10,869 47                           | 11,143 82                           | 17APR02<br>-274 15                            | 22APR02                   | 1 000000<br>00     | -274 15                              |
| 002824100               | TOTAL  | 199,275 35                          | 199,929 63                          | -654 28                                       |                           | 00                 | -654 28                              |
| 004325205               | ACCLAIM ENTHT INC  |                                     |                                     | 26MAR02                                       | 01APR02                   | 1 000000           |                                      |
| .. 7VIH ..              | 477<br>2,800 000   | 11,045 82                           | 14,126 00                           | -3,080 18                                     |                           | 00                 | -3,080 18                            |
| .. 7VIH ..              | 605<br>300 000   | 1,426 45                            | 1,513 50                            | 29APR02<br>-87 05                             | 02MAY02                   | 1 000000<br>00     | -87 05                               |
| .. 7VIH ..              | 879<br>5,100 000   | 26,529 35                           | 25,729 50                           | 28MAY02<br>799 85                             | 31MAY02                   | 1 000000<br>00     | 799 85                               |
| .. 7VIH ..              | 226<br>1,400 000   | 7,294 17                            | 8,072 00                            | 25JUN02<br>-777 83                            | 28JUN02                   | 1 000000<br>00     | -777 83                              |
| .. 7VIH ..              | 519<br>1 831 000   | 7,657 73                            | 9,237 39                            | 26JUN02<br>-1,579 66                          | 01JUL02                   | 1 000000<br>00     | -1,579 66                            |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL BASE | MAT RATE<br>POST COST | TRD DT<br>SECY GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------------------|-----------------------|----------------------|---------------------|--------------------|--------------------------------------|
| ** 7V1H **              | 851<br>1,325 000              | 5,638 62   |                        | 6,684 63              | 27JUN02<br>-1,046 01 | 02JUL02             | 1 000000<br>00     | -1,046 01                            |
| ** 7V1K **              | 241<br>1,644 000              | 5,770 24   |                        | 8 293 98              | 28JUN02<br>-2,523 72 | 03JUL02             | 1 000000<br>00     | -2,523 72                            |
| 004325205               | TOTAL                         | 65,362 40  |                        | 73,657 00             | -8,294 60            |                     | 00                 | -8,294 60                            |
| 00461P106               | ACLARA BIOSCIENCES INC        | COM  |                        |                       | 26MAR02              | 01APR02             | 1 000000           |                                      |
| ** 7V1H **              | 499<br>9,600 000              | 29,135 52  |                        | 86,866 23             | -57,730 71           |                     | 00                 | -57,730 71                           |
| 004930202               | ACTIVISION INC NEW            | COM NEW  |                        |                       | 27MAR02              | 01APR02             | 1 000000           |                                      |
| ** 7V1H **              | 519<br>600 000                | 17,228 74  |                        | 8,650 44              | 8,578 30             |                     | 00                 | 8,578 30                             |
| ** 7V1H **              | 850<br>300 000                | 3,327 09   |                        | 1,458 85              | 28MAY02<br>1 868 24  | 31MAY02             | 1 000000<br>00     | 1,868 24                             |
| ** 7V1H **              | 187<br>1,109 000              | 31,546 21  |                        | 16 178 65             | 25JUN02<br>15 367 56 | 28JUN02             | 1 000000<br>00     | 15,367 56                            |
| ** 7V1H **              | 480<br>1,409 000              | 38,787 61  |                        | 20 555 21             | 24JUN02<br>18 232 40 | 01JUL02             | 1 000000<br>00     | 18,232 40                            |
| ** 7V1H **              | 820<br>2,082 000              | 59,564 01  |                        | 30,373 27             | 27JUN02<br>29,190 74 | 02JUL02             | 1 000000<br>00     | 29,190 74                            |
| 004930202               | TOTAL                         | 150,453 66   |                        | 77 216 42             | 73,237 24            |                     | 00                 | 73,237 24                            |
| 004934105               | ACTEL CORP                    | COM  |                        |                       | 03OCT01              | 09OCT01             | 1 000000           |                                      |
| ** 7V1H **              | 041<br>6,300 000              | 105,408 04   |                        | 143,330 48            | -37,922 44           |                     | 00                 | -37,922 44                           |

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| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL BASE | MAT RATE<br>POST COST | TRD DT<br>SECY GN/LS  | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------------------|-----------------------|-----------------------|---------------------|--------------------|--------------------------------------|
| 00507P102               | ACTRADE FINL TECH LTD         | COM  |                        |                       | 28JAN02               | 31JAN02             | 1 000000           |                                      |
| ** 7V1H **              | 329<br>1,900 000              | 42 597 35  |                        | 39,801 20             | 2 796 15              |                     | 00                 | 2,796 15                             |
| 00724F101               | ADOBE SYS INC                 | COM  |                        |                       | 05DEC01               | 10DEC01             | 1 000000           |                                      |
| ** 7V1D **              | 738<br>600 000                | 21,466 14  |                        | 18,314 52             | 3 151 62              |                     | 00                 | 3 151 62                             |
| ** 7V1D **              | 844<br>1,400 000              | 51,670 48  |                        | 48,158 47             | 25APR02<br>3,512 01   | 30APR02             | 1 000000<br>00     | 3,512 01                             |
| 00724F101               | TOTAL                         | 73,136 62  |                        | 66,472 99             | 6,663 63              |                     | 00                 | 6,663 63                             |
| 00763M108               | ADVANCED MED OPTICS INC       | COM  |                        |                       | 01JUL02               | 01JUL02             | 1 000000           |                                      |
| ** 7V1B **              | 168<br>001                    | 00   |                        | 01                    | - 01                  |                     | 00                 | - 01                                 |
| ** 7V1B **              | 143<br>778                    | 6 11   |                        | 8 87                  | 16JUL02<br>-2 76      | 16JUL02             | 1 000000<br>00     | -2 76                                |
| 00763M108               | TOTAL                         | 6 11   |                        | 8 88                  | -2 77                 |                     | 00                 | -2 77                                |
| 00808V105               | AETHER SYSTEMS INC            | COM  |                        |                       | 30APR02               | 02MAY02             | 1 000000           |                                      |
| ** 7V1H **              | 795<br>7,100 000              | 23 170 14  |                        | 60,953 50             | -37,783 36            |                     | 00                 | -37,783 36                           |
| ** 7V1H **              | 130<br>280 000                | 725 97   |                        | 1,717 00              | 29MAY02<br>-991 03    | 31MAY02             | 1 000000<br>00     | -991 03                              |
| ** 7V1H **              | 356<br>3,834 000              | 10,373 33  |                        | 32,914 89             | 25JUN02<br>-22,541 56 | 28JUN02             | 1 000000<br>00     | -22,541 56                           |
| ** 7V1H **              | 663<br>4,326 000              | 11,100 61  |                        | 37 138 71             | 26JUN02<br>-26 038 10 | 01JUL02             | 1 000000<br>00     | -26,038 10                           |
| ** 7V1H **              | 008<br>3,970 000              | 10 390 76  |                        | 34,082 45             | 27JUN02<br>23,691 69  | 02JUL02             | 1 000000<br>00     | 23,691 69                            |

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| ASSET ID    | SECURITY DESCRIPTION         | MAT DATE   | MAT RATE   | TRD DT            | STL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|------------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET      | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET           | BASE COST  | BASE COST  | BASE SECTY GN/LS  | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| ** 7V1H **  | 244                          | 9,287 81   | 27,214 45  | 28JUN02           | 03JUL02   | 1 000000  | -17,926 64          |
|             | 3,170 000                    |            |            | -17,926 64        |           | 00        |                     |
| 00808V105   | TOTAL                        | 65,048 62  | 194,021 00 | -128,972 38       |           | 00        | -128,972 38         |
| 008190100   | AFFILIATED COMPUTER SVCS INC | CL A       |            | 17APR02           | 22APR02   | 1 000000  |                     |
| ** 7V1B **  | 046                          | 508,689 12 | 502,470 26 | 6,218 86          |           | 00        | 6,218 86            |
|             | 10,142 000                   |            |            |                   |           |           |                     |
| 008318107   | AFTERMARKET TECHNOLOGY CORP  | COM        |            | 30APR02           | 02MAY02   | 1 000000  |                     |
| ** 7V1H **  | 787                          | 2,282 69   | 1 746 50   | 536 19            |           | 00        | 536 19              |
|             | 100 000                      |            |            |                   |           |           |                     |
| ** 7V1H **  | 369                          | 20,035 94  | 17,430 07  | 2,605 87          | 28JUN02   | 1 000000  | 2,605 87            |
|             | 998 000                      |            |            |                   |           | 00        |                     |
| ** 7V1H **  | 696                          | 7,933 34   | 7,143 18   | 790 16            | 01JUL02   | 1 000000  | 790 16              |
|             | 409 000                      |            |            |                   |           | 00        |                     |
| ** 7V1H **  | 037                          | 18,384 27  | 15,928 08  | 2,456 19          | 02JUL02   | 1 000000  | 2,456 19            |
|             | 912 000                      |            |            |                   |           | 00        |                     |
| ** 7V1H **  | 245                          | 34,158 55  | 31,105 17  | 3,053 38          | 03JUL02   | 1 000000  | 3,053 38            |
|             | 1,781 000                    |            |            |                   |           | 00        |                     |
| 008318107   | TOTAL                        | 82,794 79  | 73 353 00  | 9,441 79          |           | 00        | 9,441 79            |
| 009158106   | AIR PRODS + CHEMS INC        | COM        |            | 21FEB02           | 26FEB02   | 1 000000  |                     |
| ** 7V1D **  | 336                          | 4,712 42   | 4,556 00   | 156 42            |           | 00        | 156 42              |
|             | 100 000                      |            |            |                   |           |           |                     |
| ** 7V1D **  | 778                          | 4,767 35   | 4,556 00   | 211 35            | 30APR02   | 1 000000  | 211 35              |
|             | 100 000                      |            |            |                   |           | 00        |                     |

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| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT            | STL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECTY GN/LS  | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| 009158106   | TOTAL                   | 9,479 77   | 9,112 00   | 367 77            |           | 00        | 367 77              |
| 009363102   | AIRGAS INC              | COM        |            | 30APR02           | 02MAY02   | 1 000000  |                     |
| ** 7V1H **  | 794                     | 3,187 90   | 2,667 40   | 520 50            |           | 00        | 520 50              |
|             | 200 000                 |            |            |                   |           |           |                     |
| 009367103   | AIRGATE PCS INC         | COM        |            | 14DEC01           | 19DEC01   | 1 000000  |                     |
| ** 7V1H **  | 220                     | 111,580 76 | 113,134 86 | -1,554 10         |           | 00        | -1,554 10           |
|             | 2,300 000               |            |            |                   |           |           |                     |
| 00949P108   | AIRTRAN HOLDINGS INC    | COM        |            | 03OCT01           | 09OCT01   | 1 000000  |                     |
| ** 7V1H **  | 079                     | 30,973 32  | 65,206 71  | -34,233 39        |           | 00        | -34,233 39          |
|             | 7,200 000               |            |            |                   |           |           |                     |
| ** 7V1H **  | 141                     | 84,282 11  | 205,582 25 | -121,300 14       | 26OCT01   | 1 000000  | -121,300 14         |
|             | 22,700 000              |            |            |                   |           | 00        |                     |
| 00949P108   | TOTAL                   | 115,255 43 | 270,788 96 | -155,533 53       |           | 00        | -155,533 53         |
| 009711101   | AKAMAI TECHNOLOGIES INC | COM        |            | 29APR02           | 02MAY02   | 1 000000  |                     |
| ** 7V1H **  | 638                     | 442 98     | 1,037 00   | -594 02           |           | 00        | -594 02             |
|             | 200 000                 |            |            |                   |           |           |                     |
| ** 7V1H **  | 034                     | 28,859 99  | 80,367 50  | -51,507 51        | 28MAY02   | 1 000000  | -51,507 51          |
|             | 15,500 000              |            |            |                   |           | 00        |                     |
| 009711101   | TOTAL                   | 29,302 97  | 81,404 50  | -52,101 53        |           | 00        | -52,101 53          |
| 011589108   | ALAMOSA HOLDINGS INC    | COM        |            | 28FEB02           | 05MAR02   | 1 000000  |                     |
| ** 7V1H **  | 396                     | 17,913 70  | 70,566 37  | -52,652 67        |           | 00        | -52,652 67          |
|             | 5,300 000               |            |            |                   |           |           |                     |

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| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECTY GN/LS<br>BASE SECTY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 012423109<br>7VJH       | ALBANY MOLECULAR RESH INC     | COM  |                                     |                                     | 28FEB02   | 05MAR02                   | 1 000000           |  |
|                         | 385                           | 71,420 91  |                                     | 87,657 87                           | -16 234 96                                      |                           | 00                 | -16,234 96                             |
|                         | 2 600 000                     |  |                                     |                                     |   |                           |                    |  |
| 7VIH                    | 610                           | 132 438 96   |                                     | 195,544 47                          | 29APR02   | 02MAY02                   | 1 000000           |  |
|                         | 5 800 000                     |  |                                     |                                     | -63,105 51                                      |                           | 00                 | -63,105 51                             |
| 012423109               | TOTAL                         | 205 859 87   |                                     | 283 202 34                          | -79,342 47                                      |                           | 00                 | -79,342 47                             |
| 012453101<br>7VIH       | ALBEMARLE CORP                | LOM  |                                     |                                     | 27AUG01   | 30AUG01                   | 1 000000           |  |
|                         | 625                           | 23 600 37  |                                     | 24,220 96                           | -620 59   |                           | 00                 | -620 59                                |
|                         | 1 100 000                     |  |                                     |                                     |   |                           |                    |  |
| 7VIH                    | 761                           | 5 770 92   |                                     | 4 403 81                            | 30APR02   | 02MAY02                   | 1 000000           |  |
|                         | 200 000                       |  |                                     |                                     | 1 367 11  |                           | 00                 | 1,367 11                               |
| 7VIH                    | 346                           | 1,163 96   |                                     | 836 72                              | 25JUN02   | 28JUN02                   | 1 000000           |  |
|                         | 38 000                        |  |                                     |                                     | 327 24  |                           | 00                 | 327 24                                 |
| 7VIH                    | 673                           | 1,855 35   |                                     | 1 365 18                            | 26JUN02   | 01JUL02                   | 1 000000           |  |
|                         | 62 000                        |  |                                     |                                     | 490 17  |                           | 00                 | 490 17                                 |
| 012453101               | TOTAL                         | 32,390 60  |                                     | 30,826 67                           | 1,563 93  |                           | 00                 | 1,563 93                               |
| 013817101<br>7VID       | ALLOA INC                     | COM  |                                     |                                     | 25SEP01   | 28SEP01                   | 1 000000           |  |
|                         | 248                           | 23 371 21  |                                     | 31 460 00                           | -8 088 79                                       |                           | 00                 | -8,088 79                              |
|                         | 800 000                       |  |                                     |                                     |   |                           |                    |  |
| 7VIA                    | 652                           | 2,855 24   |                                     | 2,564 96                            | 22OCT01   | 25OCT01                   | 1 000000           |  |
|                         | 87 000                        |  |                                     |                                     | 290 26  |                           | 00                 | 290 26                                 |
| 7VIA                    | 784                           | 2 600 40   |                                     | 2,122 73                            | 28DEC01   | 03JAN02                   | 1 000000           |  |
|                         | 72 000                        |  |                                     |                                     | 477 87  |                           | 00                 | 477 87                                 |
| 7VID                    | 172                           | 31 130 53  |                                     | 31 961 09                           | 15JAN02   | 18JAN02                   | 1 000000           |  |
|                         | 900 000                       |  |                                     |                                     | -830 56   |                           | 00                 | -830 56                                |

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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 7VID                    | 375                           | 124 202 87   |                                     | 117 190 65                          | 21FEB02   | 26FEB02                   | 1 000000           |  |
|                         | 3,300 000                     |  |                                     |                                     | 7 012 22  |                           | 00                 | 7,012 22                               |
| 7VIA                    | 136                           | 221,271 26   |                                     | 175,036 56                          | 02APR02   | 05APR02                   | 1 000000           |  |
|                         | 5,937 000                     |  |                                     |                                     | 46,234 70                                       |                           | 00                 | 46,234 70                              |
| 7VID                    | 664                           | 3,624 89   |                                     | 3 771 70                            | 04APR02   | 09APR02                   | 1 000000           |  |
|                         | 100 000                       |  |                                     |                                     | 146 81  |                           | 00                 | -146 81                                |
| 7VID                    | 763                           | 67,191 97  |                                     | 67 890 62                           | 17APR02   | 22APR02                   | 1 000000           |  |
|                         | 1,800 000                     |  |                                     |                                     | -698 65   |                           | 00                 | -698 65                                |
| 7VID                    | 860                           | 78,849 67  |                                     | 86 749 13                           | 25APR02   | 30APR02                   | 1 000000           |  |
|                         | 2,300 000                     |  |                                     |                                     | 7,899 46  |                           | 00                 | -7,899 46                              |
| 013817101               | TOTAL                         | 555 098 24   |                                     | 518,747 44                          | 36 350 80                                       |                           | 00                 | 36,350 80                              |
| 014482103<br>7VIH       | ALEXANDER + BALDWIN INC       | COM  |                                     |                                     | 29APR02   | 02MAY02                   | 1 000000           |  |
|                         | 671                           | 7 879 26   |                                     | 8 129 11                            | -249 85   |                           | 00                 | -249 85                                |
|                         | 300 000                       |  |                                     |                                     |   |                           |                    |  |
| 7VIH                    | 086                           | 115 214 69   |                                     | 111,097 91                          | 28MAY02   | 31MAY02                   | 1 000000           |  |
|                         | 4 100 000                     |  |                                     |                                     | 4 116 78  |                           | 00                 | 4,116 78                               |
| 014482103               | TOTAL                         | 123 093 95   |                                     | 119,227 02                          | 3,866 93  |                           | 00                 | 3,866 93                               |
| 018490102<br>7VID       | ALLERGAN INC                  | COM  |                                     |                                     | 04APR02   | 09APR02                   | 1 000000           |  |
|                         | 015                           | 494 178 71   |                                     | 607 137 83                          | -112 959 17                                     |                           | 00                 | -112,959 12                            |
|                         | 8,286 000                     |  |                                     |                                     |   |                           |                    |  |
| 018804104<br>7VIH       | ALLIANT TECHSYSTEMS INC       | COM  |                                     |                                     | 25JUN02   | 28JUN02                   | 1 000000           |  |
|                         | 307                           | 29,701 61  |                                     | 27,448 86                           | 2 252 75  |                           | 00                 | 2,252 75                               |
|                         | 473 000                       |  |                                     |                                     |   |                           |                    |  |
| 7VIH                    | 556                           | 24 121 18  |                                     | 22,051 93                           | 26JUN02   | 01JUL02                   | 1 000000           |  |
|                         | 380 000                       |  |                                     |                                     | 2 049 25  |                           | 00                 | 2,049 25                               |
| 7VIH                    |                               |  |                                     |                                     | 27JUN02   | 02JUL02                   | 1 000000           |  |

STATE STREET



| ASSET ID    | SECURITY DESCRIPTION        | MAT DATE   | MAT RATE   | TRD DT            | STL DT          | SELL RATE | NET SECTY GN/LS     |
|-------------|-----------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET     | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS |           | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET          | BASE COST  | BASE COST  | BASE SECTY GN/LS  |                 |           | NET BAS SECTY GN/LS |
|             | 883 42,085 49               | 37,546 32  |            | 4,539 37          |                 | 00        | 4,539 37            |
| 647 000     |                             |            |            |                   |                 |           |                     |
| 018804104   | TOTAL                       |            |            |                   |                 |           |                     |
|             | 95,908 48                   | 87 047 11  |            | 8,861 37          |                 | 00        | 8,861 37            |
| 019589388   | ALLIED WASTE INDUSTRIES INC |            |            | 05DEC01           | 10DEC01         | 1 000000  |                     |
| ** 7VID **  | 743 15,633 92               | 22 084 01  |            | -6,450 09         |                 | 00        | -6,450 09           |
| 1,300 000   |                             |            |            |                   |                 |           |                     |
| 019855105   | ALLOY INC                   | COM        |            | 28FEB02           | 05MAR02         | 1 000000  |                     |
| ** 7VIH **  | 406 104,081 40              | 95,472 26  |            | 8,609 14          |                 | 00        | 8,609 14            |
| 7,000 000   |                             |            |            |                   |                 |           |                     |
| ** 7VIH **  | 508 40,526 88               | 39,552 80  |            | 26MAR02           | 01APR02         | 1 000000  |                     |
| 2,900 000   |                             |            |            | 974 08            |                 | 00        | 974 08              |
| 019855105   | TOTAL                       |            |            |                   |                 |           |                     |
|             | 144,608 28                  | 135,025 06 |            | 9,583 22          |                 | 00        | 9,583 22            |
| 020002101   | ALLSTATE CORP               | COM        |            | 24SEP01           | 27SEP01         | 1 000000  |                     |
| ** 7VID **  | 202 3,377 38                | 3,621 83   |            | -244 45           |                 | 00        | -244 45             |
| 100 000     |                             |            |            |                   |                 |           |                     |
| ** 7VID **  | 276 185,549 80              | 202,822 34 |            | 25SEP01           | 28SEP01         | 1 000000  |                     |
| 5,600 000   |                             |            |            | -17,272 54        |                 | 00        | -17,272 54          |
| 020002101   | TOTAL                       |            |            |                   |                 |           |                     |
|             | 188,927 18                  | 206,444 17 |            | -17,516 99        |                 | 00        | -17,516 99          |
| 020039103   | ALLTEL CORP                 | COM        |            | 17APR02           | 22APR02         | 1 000000  |                     |
| ** 7VID **  | 756 71,380 84               | 75,722 28  |            | -4,341 44         |                 | 00        | -4,341 44           |
| 1,300 000   |                             |            |            |                   |                 |           |                     |
| ** 7VID **  | 825 52,941 60               | 58,247 91  |            | 25APR02           | 30APR02         | 1 000000  |                     |
| 1,000 000   |                             |            |            | -5,306 31         |                 | 00        | -5,306 31           |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT            | STL DT          | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS |           | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECTY GN/LS  |                 |           | NET BAS SECTY GN/LS |
| 020039103   | TOTAL                   |            |            |                   |                 |           |                     |
|             | 124,322 44              | 133,970 19 |            | -9,647 75         |                 | 00        | -9,647 75           |
| 021441100   | ALTERA CORP             |            |            | 02APR02           | 05APR02         | 1 000000  |                     |
| ** 7VIA **  | 084 57,396 38           | 51,973 79  |            | 5,422 59          |                 | 00        | 5,422 59            |
| 2,547 000   |                         |            |            |                   |                 |           |                     |
| 023139108   | AMBAC FINL GROUP INC    | COM        |            | 05APR02           | 10APR02         | 1 000000  |                     |
| ** 7VIB **  | 020 468,444 56          | 296,168 74 |            | 172,275 82        |                 | 00        | 172,275 82          |
| 7,845 000   |                         |            |            |                   |                 |           |                     |
| ** 7VIB **  | 022 290,692 97          | 182,986 60 |            | 08APR02           | 11APR02         | 1 000000  |                     |
| 4,847 000   |                         |            |            | 107,706 37        |                 | 00        | 107,706 37          |
| ** 7VIB **  | 032 209,412 28          | 129,831 02 |            | 09APR02           | 12APR02         | 1 000000  |                     |
| 3,439 000   |                         |            |            | 79,581 26         |                 | 00        | 79,581 26           |
| ** 7VID **  | 727 18,626 43           | 18 007 08  |            | 17APR02           | 22APR02         | 1 000000  |                     |
| 300 000     |                         |            |            | 619 35            |                 | 00        | 619 35              |
| ** 7VID **  | 815 49,992 73           | 48 018 88  |            | 25APR02           | 30APR02         | 1 000000  |                     |
| 800 000     |                         |            |            | 1,973 85          |                 | 00        | 1,973 85            |
| 023139108   | TOTAL                   |            |            |                   |                 |           |                     |
|             | 1,037,168 97            | 675,012 32 |            | 362,156 65        |                 | 00        | 362,156 65          |
| 023551104   | AMERADA HESS CORP       | COM NPV    |            | 28AUG01           | 31AUG01         | 1 000000  |                     |
| ** 7VID **  | 136 15,599 47           | 14,467 80  |            | 1,131 67          |                 | 00        | 1,131 67            |
| 200 000     |                         |            |            |                   |                 |           |                     |
| ** 7VID **  | 457 5,733 03            | 6,280 71   |            | 29NOV01           | 04DEC01         | 1 000000  |                     |
| 100 000     |                         |            |            | -547 68           |                 | 00        | -547 68             |
| ** 7VID **  | 024 178,758 15          | 182,140 56 |            | 26DEC01           | 31DEC01         | 1 000000  |                     |
| 2,900 000   |                         |            |            | -3,382 41         |                 | 00        | -3,382 41           |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY<br>GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY<br>NET BAS | GN/LS<br>GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-------------------------------|---------------------|--------------------|---------------------|----------------|
| 023551104               | TOTAL                         | 200,090 65   |                                     | 202,889 07                          | -2 798 42                     |                     | 00                 |                     | -2,798 42      |
| 023650100               | AMERICA ONLINE                | LATIN AMER INC   | CL A                                |                                     | 27AUG01                       | 30AUG01             | 1 000000           |                     |                |
| .. 7V1H ..              | 636                           | 2,843 66   |                                     | 7,152 18                            | -4,308 52                     |                     | 00                 |                     | -4,308 52      |
|                         | 800 000                       |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1H ..              | 691                           | 8,744 54   |                                     | 23 244 59                           | -14,500 05                    | 28AUG01             | 31AUG01            | 1 000000            | -14,500 05     |
|                         | 2,600 000                     |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1H ..              | 725                           | 2,642 71   |                                     | 7,152 18                            | -4,509 47                     | 29AUG01             | 04SEP01            | 1 000000            | -4,509 47      |
|                         | 800 000                       |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1H ..              | 752                           | 11,288 27  |                                     | 33 972 86                           | -22 684 59                    | 30AUG01             | 05SEP01            | 1 000000            | -22,684 59     |
|                         | 3,800 000                     |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1H ..              | 779                           | 3 607 55   |                                     | 10 728 27                           | 7,120 72                      | 31AUG01             | 06SEP01            | 1 000000            | -7,120 72      |
|                         | 1,200 000                     |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1H ..              | 809                           | 9,130 82   |                                     | 24,138 61                           | -15,007 79                    | 05SEP01             | 10SEP01            | 1 000000            | -15,007 79     |
|                         | 2,700 000                     |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1H ..              | 877                           | 2,245 51   |                                     | 7,152 18                            | -4 886 67                     | 03OCT01             | 09OCT01            | 1 000000            | -4 886 67      |
|                         | 800 000                       |  |                                     |                                     |                               |                     |                    |                     |                |
| 023650100               | TOTAL                         | 40,523 06  |                                     | 113 540 87                          | -73,017 81                    |                     | 00                 |                     | -73,017 81     |
| 024041103               | AMERICAN AXLE + MFG           | HLDGS INC  | COM                                 |                                     | 25JUN02                       | 28JUN02             | 1 000000           |                     |                |
| .. 7V1H ..              | 370                           | 1,561 04   |                                     | 1,743 56                            | -182 52                       |                     | 00                 |                     | -182 52        |
|                         | 54 000                        |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1H ..              | 697                           | 3 923 35   |                                     | 4 483 44                            | 560 09                        | 26JUN02             | 01JUL02            | 1 000000            | -560 09        |
|                         | 144 000                       |  |                                     |                                     |                               |                     |                    |                     |                |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY<br>GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY<br>NET BAS | GN/LS<br>GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-------------------------------|---------------------|--------------------|---------------------|----------------|
| 024061103               | TOTAL                         | 5 484 39   |                                     | 6 227 00                            | -742 61                       |                     | 00                 |                     | -742 61        |
| 025537101               | AMERICAN ELEC PWR INC         | COM  |                                     |                                     | 26MAR02                       | 01APR02             | 1 000000           |                     |                |
| .. 7V1D ..              | 443                           | 49,794 38  |                                     | 45,441 00                           | 4 353 38                      |                     | 00                 |                     | 4,353 38       |
|                         | 1,100 000                     |  |                                     |                                     |                               |                     |                    |                     |                |
| 025816109               | AMERICAN EXPRESS CO           | COM  |                                     |                                     | 01AUG01                       | 06AUG01             | 1 000000           |                     |                |
| .. 7V1B ..              | 404                           | 61,132 29  |                                     | 77,007 96                           | -15,875 67                    |                     | 00                 |                     | -15,875 67     |
|                         | 1,515 000                     |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1D ..              | 230                           | 2,747 40   |                                     | 2,576 49                            | 170 91                        | 24SEP01             | 27SEP01            | 1 000000            | 170 91         |
|                         | 100 000                       |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1D ..              | 354                           | 152 748 54   |                                     | 134,950 16                          | 17 798 38                     | 10OCT01             | 15OCT01            | 1 000000            | 17,798 38      |
|                         | 5,200 000                     |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1A ..              | 653                           | 3,204 54   |                                     | 3,325 89                            | -121 35                       | 22OCT01             | 25OCT01            | 1 000000            | -121 35        |
|                         | 107 000                       |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1D ..              | 474                           | 36,034 79  |                                     | 31 142 34                           | 4 892 45                      | 29OCT01             | 01NOV01            | 1 000000            | 4,892 45       |
|                         | 1,200 000                     |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1A ..              | 804                           | 5,423 83   |                                     | 4,693 55                            | 730 28                        | 28DEC01             | 03JAN02            | 1 000000            | 730 28         |
|                         | 151 000                       |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1D ..              | 323                           | 1,461 97   |                                     | 1,457 35                            | 4 62                          | 21FEB02             | 26FEB02            | 1 000000            | 4 62           |
|                         | 43 000                        |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1D ..              | 326                           | 1,942 58   |                                     | 1,931 83                            | 10 75                         | 21FEB02             | 26FEB02            | 1 000000            | 10 75          |
|                         | 57 000                        |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1D ..              | 435                           | 81 547 27  |                                     | 74 562 05                           | 6 985 22                      | 01MAR02             | 06MAR02            | 1 000000            | 6,985 22       |
|                         | 2,200 000                     |  |                                     |                                     |                               |                     |                    |                     |                |
| .. 7V1D ..              | 511                           | 99 026 26  |                                     | 84,729 61                           | 14,296 45                     | 07MAR02             | 12MAR02            | 1 000000            | 14,296 45      |
|                         | 2,500 000                     |  |                                     |                                     |                               |                     |                    |                     |                |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT           | STL DT          | SELL RATE      | NET SECY GN/LS |
|-------------|-------------------------|------------|------------|------------------|-----------------|----------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECY GN/LS  | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| ** 7VIA **  | 141                     | 290,538 61 | 227 186 54 | 02APR02          | 05APR02         | 1 000000       | 63,352 07      |
|             | 7,309 000               |            |            | 63,352 07        |                 | 00             | 63,352 07      |
| 025816109   | TOTAL                   | 735,808 08 | 643,563 77 | 92,244 31        |                 | 00             | 92,244 31      |
| 026375105   | AMERICAN GREETINGS CORP | CL A       |            | 29APR02          | 07MAY02         | 1 000000       |                |
| ** 7VIH **  | 602                     | 97,521 01  | 62,580 00  | 34,941 01        |                 | 00             | 34,941 01      |
|             | 5,600 000               |            |            |                  |                 |                |                |
| ** 7VIH **  | 221                     | 7,432 16   | 4,917 00   | 25JUN02          | 28JUN02         | 1 000000       | 2,515 16       |
|             | 440 000                 |            |            | 2,515 16         |                 | 00             | 2,515 16       |
| ** 7VIH **  | 514                     | 12,568 96  | 8,493 00   | 26JUN02          | 01JUL02         | 1 000000       | 4,075 96       |
|             | 760 000                 |            |            | 4,075 96         |                 | 00             | 4,075 96       |
| 026375105   | TOTAL                   | 117,522 13 | 75 990 00  | 41,532 13        |                 | 00             | 41,532 13      |
| 026874107   | AMERICAN INTL GROUP INC | COM        |            | 22OCT01          | 25OCT01         | 1 000000       |                |
| ** 7VIA **  | 655                     | 6,848 32   | 2,670 50   | 4,177 82         |                 | 00             | 4,177 82       |
|             | 81 000                  |            |            |                  |                 |                |                |
| ** 7VIA **  | 733                     | 34,483 54  | 14,044 86  | 20,438 68        | 09NOV01         | 1 000000       | 20,438 68      |
|             | 426 000                 |            |            |                  |                 | 00             |                |
| ** 7VID **  | 001                     | 15,558 91  | 15,296 72  | 05DEC01          | 11DEC01         | 1 000000       | 262 19         |
|             | 189 000                 |            |            | 262 19           |                 | 00             | 262 19         |
| ** 7VID **  | 002                     | 124,396 48 | 122,292 78 | 05DEC01          | 11DEC01         | 1 000000       | 2,103 70       |
|             | 1,511 000               |            |            | 2,103 70         |                 | 00             | 2,103 70       |
| ** 7VIA **  | 800                     | 10,172 54  | 4 187 08   | 28DEC01          | 03JAN02         | 1 000000       | 5,985 46       |
|             | 127 000                 |            |            | 5,985 46         |                 | 00             | 5,985 46       |
| ** 7VID **  | 212                     | 35,324 46  | 40,316 26  | 30JAN02          | 04FEB02         | 1 000000       | -4,991 80      |
|             | 500 000                 |            |            | -4,991 80        |                 | 00             | -4,991 80      |
| ** 7VID **  | 442                     | 7,532 38   | 8,063 25   | 05MAR02          | 08MAR02         | 1 000000       | 530 87         |
|             |                         |            |            | 530 87           |                 | 00             | 530 87         |

| ASSET ID    | SECURITY DESCRIPTION       | MAT DATE   | MAT RATE   | TRD DT           | STL DT          | SELL RATE      | NET SECY GN/LS |
|-------------|----------------------------|------------|------------|------------------|-----------------|----------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET    | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET         | BASE COST  | BASE COST  | BASE SECY GN/LS  | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
|             | 100 000                    |            |            |                  |                 |                |                |
| ** 7VIA **  | 130                        | 363,853 63 | 147,549 24 | 02APR02          | 05APR02         | 1 000000       | 196,304 37     |
|             | 5,082 000                  |            |            | 196 304 37       |                 | 00             | 196,304 37     |
| ** 7VID **  | 680                        | 36,303 90  | 40 152 05  | 04APR02          | 09APR02         | 1 000000       | -3,848 15      |
|             | 500 000                    |            |            | -3,848 15        |                 | 00             | -3,848 15      |
| ** 7VID **  | 768                        | 145,875 60 | 160,408 19 | 17APR02          | 22APR02         | 1 000000       | -14,732 59     |
|             | 2,000 000                  |            |            | -14,732 59       |                 | 00             | -14,732 59     |
| ** 7VID **  | 840                        | 96,529 61  | 112,425 73 | 25APR02          | 30APR02         | 1 000000       | -15,896 12     |
|             | 1,400 000                  |            |            | -15 896 12       |                 | 00             | -15,896 12     |
| 026874107   | TOTAL                      | 876,879 37 | 687,606 68 | 189,272 69       |                 | 00             | 189,272 69     |
| 027352103   | AMERICAN HCMT SYS INC      | COM        |            | 28JAN02          | 31JAN02         | 1 000000       |                |
| ** 7VIH **  | 281                        | 21,119 67  | 19,305 00  | 1,814 67         |                 | 00             | 1,814 67       |
|             | 1,100 000                  |            |            |                  |                 |                |                |
| ** 7VIH **  | 851                        | 2,058 13   | 1,755 00   | 28MAY02          | 31MAY02         | 1 000000       | 303 13         |
|             | 100 000                    |            |            | 303 13           |                 | 00             | 303 13         |
| 027352103   | TOTAL                      | 23,177 80  | 21,060 00  | 2,117 80         |                 | 00             | 2,117 80       |
| 02744P101   | AMERICAN MED SEC GROUP INC | COM        |            | 25JUN02          | 28JUN02         | 1 000000       |                |
| ** 7VIH **  | 154                        | 1,153 55   | 975 30     | 178 25           |                 | 00             | 178 25         |
|             | 51 000                     |            |            |                  |                 |                |                |
| ** 7VIH **  | 741                        | 110 86     | 95 62      | 24JUN02          | 01JUL02         | 1 000000       | 15 24          |
|             | 5 000                      |            |            | 15 24            |                 | 00             | 15 24          |
| ** 7VIH **  | 105                        | 457 09     | 382 47     | 27JUN02          | 02JUL02         | 1 000000       | 74 62          |
|             | 20 000                     |            |            | 74 62            |                 | 00             | 74 62          |
| ** 7VIH **  | 248                        | 574 30     | 458 96     | 28JUN02          | 03JUL02         | 1 000000       | 115 34         |
|             | 24 000                     |            |            | 115 34           |                 | 00             | 115 34         |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>SECY GN/LS<br>SECY GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|------------------------------------|---------------------|--------------------|--------------------------------------|
| 02744P101               | TOTAL  |                                | 2 295 80                       | 1 912 35                           |                     | 00                 | 383 45                               |
| 030700101               | AMERISTAR CASINOS INC  | COM                            |                                | 25JUN02                            | 28JUN02             | 1 000000           |                                      |
| 7V1H                    | 423  |                                | 15,278 68                      | 8,757 35                           |                     | 00                 | 6 521 33                             |
|                         | 585 000  |                                |                                |                                    |                     |                    |                                      |
| 7V1H                    | 719  |                                | 6,050 49                       | 3 502 94                           | 26JUN02             | 01JUL02            | 1 000000                             |
|                         | 234 000  |                                |                                | 2 547 55                           |                     | 00                 | 2,547 55                             |
| 7V1H                    | 055  |                                | 4,584 44                       | 2 559 84                           | 27JUN02             | 02JUL02            | 1 000000                             |
|                         | 171 000  |                                |                                | 2,024 60                           |                     | 00                 | 2,024 60                             |
| 7V1H                    | 249  |                                | 6 098 21                       | 3 143 66                           | 28JUN02             | 03JUL02            | 1 000000                             |
|                         | 210 000  |                                |                                | 2,954 55                           |                     | 00                 | 2,954 55                             |
| 7V1H                    | 610  |                                | 41 295 24                      | 28 442 66                          | 30JUL02             | 02AUG02            | 1 000000                             |
|                         | 1 900 000  |                                |                                | 12 852 58                          |                     | 00                 | 12,852 58                            |
| 030700101               | TOTAL  |                                | 73,307 06                      | 46 406 45                          |                     | 00                 | 26,900 61                            |
| 03072H108               | AMERUS GROUP CO  | COM                            |                                |                                    | 03OCT01             | 09OCT01            | 1 000000                             |
| 7V1H                    | 042  |                                | 191 074 59                     | 178 681 10                         |                     | 00                 | 12,393 49                            |
|                         | 5,500 000  |                                |                                | 12,393 49                          |                     |                    |                                      |
| 031162100               | AMCEN INC  | COM                            |                                |                                    | 15AUG01             | 20AUG01            | 1 000000                             |
| 7V1D                    | 110  |                                | 204,684 05                     | 201,399 81                         |                     | 00                 | 3,284 24                             |
|                         | 3 400 000  |                                |                                |                                    |                     |                    |                                      |
| 7V1D                    | 182  |                                | 25,347 71                      | 23,694 09                          | 28AUG01             | 31AUG01            | 1 000000                             |
|                         | 400 000  |                                |                                | 1,653 62                           |                     | 00                 | 1,653 62                             |
| 7V1A                    | 644  |                                | 2,988 90                       | 2 451 68                           | 22OCT01             | 25OCT01            | 1 000000                             |
|                         | 50 000   |                                |                                | 337 22                             |                     | 00                 | 337 22                               |
| 7V1D                    | 742  |                                | 66,974 16                      | 58 679 36                          | 05DEC01             | 10DEC01            | 1 000000                             |
|                         | 1,000 000  |                                |                                | 8,294 80                           |                     | 00                 | 8,294 80                             |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>SECY GN/LS<br>SECY GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|------------------------------------|---------------------|--------------------|--------------------------------------|
| 7V1A                    | 792  |                                | 5,245 58                       | 4 880 98                           | 28DEC01             | 03JAN02            | 1 000000                             |
|                         | 89 000   |                                |                                | 364 60                             |                     | 00                 | 364 60                               |
| 7V1D                    | 282  |                                | 111,982 03                     | 108 841 54                         | 13FEB02             | 19FEB02            | 1 000000                             |
|                         | 1,900 000  |                                |                                | 3 140 49                           |                     | 00                 | 3,140 49                             |
| 7V1D                    | 304  |                                | 59 69                          | 57 29                              | 21FEB02             | 26FEB02            | 1 000000                             |
|                         | 1 000  |                                |                                | 2 40                               |                     | 00                 | 2 40                                 |
| 7V1D                    | 341  |                                | 11 811 24                      | 11 399 71                          | 21FEB02             | 26FEB02            | 1 000000                             |
|                         | 199 000  |                                |                                | 411 53                             |                     | 00                 | 411 53                               |
| 7V1A                    | 087  |                                | 245 403 68                     | 221 399 13                         | 02APR02             | 05APR02            | 1 000000                             |
|                         | 4,037 000  |                                |                                | 24,204 55                          |                     | 00                 | 24,204 55                            |
| 7V1D                    | 836  |                                | 67 758 95                      | 72,399 66                          | 25APR02             | 30APR02            | 1 000000                             |
|                         | 1,200 000  |                                |                                | -4 640 71                          |                     | 00                 | -4,640 71                            |
| 031162100               | TOTAL  |                                | 742,455 99                     | 705 403 25                         |                     | 00                 | 37,052 74                            |
| 032511107               | ANADARKO PETE CORP   | COM                            |                                |                                    | 30AUG01             | 05SEP01            | 1 000000                             |
| 7V1B                    | 455  |                                | 412 010 87                     | 396,060 54                         |                     | 00                 | 15,950 33                            |
|                         | 7 849 000  |                                |                                | 15,950 33                          |                     |                    |                                      |
| 7V1A                    | 656  |                                | 728 23                         | 736 20                             | 22OCT01             | 25OCT01            | 1 000000                             |
|                         | 13 000   |                                |                                | -7 97                              |                     | 00                 | -7 97                                |
| 7V1A                    | 773  |                                | 2 113 40                       | 2,095 32                           | 28DEC01             | 03JAN02            | 1 000000                             |
|                         | 37 000   |                                |                                | 18 08                              |                     | 00                 | 18 08                                |
| 7V1D                    | 331  |                                | 4 861 21                       | 4 563 86                           | 21FEB02             | 26FEB02            | 1 000000                             |
|                         | 98 000   |                                |                                | 297 35                             |                     | 00                 | 297 35                               |
| 7V1D                    | 379  |                                | 19 986 86                      | 18,721 14                          | 21FEB02             | 26FEB02            | 1 000000                             |
|                         | 402 000  |                                |                                | 1 245 72                           |                     | 00                 | 1,245 72                             |
| 7V1A                    | 098  |                                | 48 549 46                      | 47 626 17                          | 02APR02             | 05APR02            | 1 000000                             |
|                         |  |                                |                                | 923 29                             |                     | 00                 | 923 29                               |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE     | MAT RATE     | TRD DT            | STL DT          | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST   | LOCAL COST   | LOCAL SECTY GN/LS | BASE CURR GN/LS |           | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST    | BASE COST    | BASE SECTY GN/LS  |                 |           | NET BAS SECTY GN/LS |
| 841 000     |                         |              |              |                   |                 |           |                     |
| 032511107   | TOTAL                   | 488,250 03   | 469,803 23   | 18,446 80         |                 | 00        | 18,446 80           |
| 032654105   | ANALOG DEVICES INC      | COM          |              | 28DEC01           | 05JAN02         | 1 000000  |                     |
| 7VID        | 138                     | 8,993 86     | 9,370 00     | -376 14           |                 | 00        | -376 14             |
|             | 200 000                 |              |              |                   |                 |           |                     |
| 7VID        | 115                     | 22,209 91    | 23,425 00    | -1,215 09         | 31DEC01         | 04JAN02   | 1 000000            |
|             | 500 000                 |              |              |                   |                 | 00        | -1,215 09           |
| 7VID        | 504                     | 49,598 47    | 44,483 24    | 5,115 23          | 07MAR02         | 12MAR02   | 1 000000            |
|             | 1,100 000               |              |              |                   |                 | 00        | 5,115 23            |
| 032654105   | TOTAL                   | 88,802 24    | 77,278 24    | 3,524 00          |                 | 00        | 3,524 00            |
| 035229103   | ANHEUSER BUSCH COS INC  | COM          |              | 03OCT01           | 09OCT01         | 1 000000  |                     |
| 7VIB        | 535                     | 1,311,942 93 | 1,260,582 65 | 51,360 28         |                 | 00        | 51,360 28           |
|             | 31,899 000              |              |              |                   |                 |           |                     |
| 035290105   | ANIXTER INTL INC        | COM          |              | 30APR02           | 02MAY02         | 1 000000  |                     |
| 7VIH        | 788                     | 5,644 24     | 6,617 27     | -973 03           |                 | 00        | -973 03             |
|             | 200 000                 |              |              |                   |                 |           |                     |
| 7VIH        | 069                     | 2,835 11     | 3,308 63     | -473 52           | 28MAY02         | 31MAY02   | 1 000000            |
|             | 100 000                 |              |              |                   |                 | 00        | -473 52             |
| 035290105   | TOTAL                   | 8,479 35     | 9,925 90     | -1,446 55         |                 | 00        | -1,446 55           |
| 036384105   | ANSOFT CORP             | COM          |              | 26MAR02           | 03APR02         | 1 000000  |                     |
| 7VIH        | 509                     | 40,974 37    | 34,283 87    | 6,690 50          |                 | 00        | 6,690 50            |
|             | 2,200 000               |              |              |                   |                 |           |                     |
| 7VIH        | 098                     | 7,969 35     | 12,466 86    | -4,497 51         | 28MAY02         | 31MAY02   | 1 000000            |
|             | 800 000                 |              |              |                   |                 | 00        | -4,497 51           |
| 7VIH        | 432                     | 8,788 17     | 21,224 83    | -12,436 66        | 25JUN02         | 28JUN02   | 1 000000            |
|             | 1,362 000               |              |              |                   |                 | 00        | -12,436 66          |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT            | STL DT          | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS |           | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECTY GN/LS  |                 |           | NET BAS SECTY GN/LS |
| 7VIH        | 729                     | 2,992 89   | 7,885 29   | -4,892 40         | 26JUN02         | 01JUL02   | 1 000000            |
|             | 506 000                 |            |            |                   |                 |           | 00                  |
|             |                         |            |            |                   |                 |           | -4,892 40           |
| 7VIH        | 064                     | 8,378 14   | 22,767 60  | -14,389 46        | 27JUN02         | 02JUL02   | 1 000000            |
|             | 1,461 000               |            |            |                   |                 |           | 00                  |
|             |                         |            |            |                   |                 |           | -14,389 46          |
| 7VIH        | 215                     | 10,593 83  | 29,156 87  | -18,563 04        | 01JUL02         | 05JUL02   | 1 000000            |
|             | 1,871 000               |            |            |                   |                 |           | 00                  |
|             |                         |            |            |                   |                 |           | -18,563 04          |
| 036384105   | TOTAL                   | 79,696 75  | 127,785 32 | -48,088 57        |                 | 00        | -48,088 57          |
| 036620105   | ANSYS INC               | COM        |            | 29APR02           | 02MAY02         | 1 000000  |                     |
| 7VIH        | 654                     | 7,600 26   | 6,568 83   | 1,031 43          |                 | 00        | 1,031 43            |
|             | 300 000                 |            |            |                   |                 |           |                     |
| 7VIH        | 067                     | 2,622 12   | 2,189 61   | 432 51            | 28MAY02         | 31MAY02   | 1 000000            |
|             | 100 000                 |            |            |                   |                 | 00        | 432 51              |
| 7VIH        | 367                     | 489 50     | 547 40     | -57 90            | 25JUN02         | 28JUN02   | 1 000000            |
|             | 25 000                  |            |            |                   |                 | 00        | -57 90              |
| 7VIH        | 694                     | 507 08     | 613 09     | -106 01           | 26JUN02         | 01JUL02   | 1 000000            |
|             | 28 000                  |            |            |                   |                 | 00        | -106 01             |
| 7VIH        | 036                     | 400 19     | 459 82     | -59 63            | 27JUN02         | 02JUL02   | 1 000000            |
|             | 21 000                  |            |            |                   |                 | 00        | -59 63              |
| 7VIH        | 250                     | 522 06     | 569 30     | -47 24            | 28JUN02         | 03JUL02   | 1 000000            |
|             | 26 000                  |            |            |                   |                 | 00        | -47 24              |
| 7VIH        | 599                     | 22,862 80  | 24,085 71  | -1,222 91         | 30JUL02         | 02AUG02   | 1 000000            |
|             | 1,100 000               |            |            |                   |                 | 00        | -1,222 91           |

SECRET



| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY CN/LN<br>BASE SECY GN/LN | STL DT<br>BASE CURR GN/LN | SELL RATE<br>GN/LN | NET SECY GN/LN<br>NET BAS SECY GN/LN |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7VIH **              | 845<br>100 000   | 3,899 08                            | 1,530 79                            | 28MAY02<br>2,368 29                           | 31MAY02                   | 1 000000<br>00     | 2,368 29                             |
| ** 7VIH **              | 348<br>431 000   | 14,978 60                           | 6,439 52                            | 25JUN02<br>8,539 08                           | 28JUN02                   | 1 000000<br>00     | 8,539 08                             |
| ** 7VIH **              | 675<br>804 000   | 18,254 11                           | 8,205 04                            | 26JUN02<br>10,049 07                          | 01JUL02                   | 1 000000<br>00     | 10,049 07                            |
| ** 7VIH **              | 019<br>519 000   | 11,953 13                           | 5,296 53                            | 27JUN02<br>6,656 60                           | 02JUL02                   | 1 000000<br>00     | 6,656 60                             |
| ** 7VIH **              | 220<br>646 000   | 14,658 19                           | 6,592 60                            | 01JUL02<br>8,065 59                           | 05JUL02                   | 1 000000<br>00     | 8,065 59                             |
| 037899101               | TOTAL  | 104,229 40                          | 48,730 15                           | 55,499 25                                     |                           | 00                 | 55,499 25                            |
| 03822W109               | APPLIED MICRO CIRCUITS CORP  | CDT COM                             |                                     | 31JUL01                                       | 03AUG01                   | 1 000000           |                                      |
| ** 7VID **              | 026<br>500 000   | 8,679 71                            | 7,580 00                            | 1,099 71                                      |                           | 00                 | 1,099 71                             |
| ** 7VID **              | 865<br>2,700 000   | 17,416 09                           | 21,524 40                           | -4,108 31                                     | 25APR02<br>30APR02        | 1 000000<br>00     | -4,108 31                            |
| 03822W109               | TOTAL  | 26,095 80                           | 29,104 40                           | -3,008 60                                     |                           | 00                 | -3,008 60                            |
| 038222105               | APPLIED MATERIALS INC  | COM                                 |                                     | 28AUG01                                       | 31AUG01                   | 1 000000           |                                      |
| ** 7VID **              | 152<br>700 000   | 32,198 92                           | 32,306 26                           | 107 34  |                           | 00                 | -107 34                              |
| ** 7VID **              | 139<br>600 000   | 25,042 49                           | 22,579 95                           | 2,462 54                                      | 28DEC01<br>03JAN02        | 1 000000<br>00     | 2,462 54                             |
| ** 7VID **              | 359<br>600 000   | 27,068 59                           | 22,579 95                           | 4,488 64                                      | 21FEB02<br>26FEB02        | 1 000000<br>00     | 4,488 64                             |
| ** 7VIA **              | 082  | 67,152 40                           | 61,485 37                           | 5,667 03                                      | 02APR02<br>05APR02        | 1 000000<br>00     | 5,667 03                             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY CN/LN<br>BASE SECY GN/LN | STL DT<br>BASE CURR GN/LN | SELL RATE<br>GN/LN | NET SECY GN/LN<br>NET BAS SECY GN/LN |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
|                         | 1,243 000  |                                     |                                     |   |                           |                    |                                      |
| ** 7VID **              | 672<br>100 000   | 5,370 94                            | 3,763 33                            | 1,607 61                                      | 04APR02<br>09APR02        | 1 000000<br>00     | 1,607 61                             |
| ** 7VID **              | 887<br>6,000 000   | 149,842 48                          | 153,627 15                          | -3,784 67                                     | 25APR02<br>30APR02        | 1 000000<br>00     | -3,784 67                            |
| 038222105               | TOTAL  | 306,655 82                          | 296,342 01                          | 10,313 81                                     |                           | 00                 | 10,313 81                            |
| 040047102               | ARENA PHARMACEUTICALS INC  | COM                                 |                                     | 30JUL02                                       | 02AUG02                   | 1 000000           |                                      |
| ** 7VIH **              | 677<br>2,479 000   | 14,249 33                           | 18,139 52                           | -1,890 19                                     |                           | 00                 | -1,890 19                            |
| 042923102               | ARTISAN COMPONENTS INC   | COM                                 |                                     | 28MAY02                                       | 31MAY02                   | 1 000000           |                                      |
| ** 7VIH **              | 068<br>1,500 000   | 18,902 41                           | 25,882 50                           | -6,980 09                                     |                           | 00                 | -6,980 09                            |
| ** 7VIH **              | 368<br>51 000  | 439 42                              | 880 01                              | -440 59                                       | 25JUN02<br>28JUN02        | 1 000000<br>00     | -440 59                              |
| ** 7VIH **              | 695<br>49 000  | 413 54                              | 845 49                              | -431 95                                       | 26JUN02<br>01JUL02        | 1 000000<br>00     | -431 95                              |
| 042923102               | TOTAL  | 19,755 37                           | 27,608 00                           | -7,852 63                                     |                           | 00                 | -7,852 63                            |
| 04518A104               | ASIAINFO HLDGS INC   | COM                                 |                                     | 14DEC01                                       | 19DEC01                   | 1 000000           |                                      |
| ** 7VIH **              | 233<br>3,000 000   | 54,688 15                           | 54,133 05                           | 555 10  |                           | 00                 | 555 10                               |
| ** 7VIH **              | 075<br>100 000   | 1,191 16                            | 1,768 63                            | -577 47                                       | 28MAY02<br>31MAY02        | 1 000000<br>00     | -577 47                              |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------|--------------------|--------------------------------------|
| 04518A104               | TOTAL  |                                     | 55 879 31                           | 55 901 68                                     |                     | 00                 | -22 37                               |
| 045604105               | ASSOCIATED ESTATES RLTY CORP   | COM                                 |                                     |   | 25JUN02             | 28JUN02            | 1 000000                             |
| 7V1H                    | 338  | 4 655 61                            | 4 490 69                            | 164 92  |                     | 00                 | 164 92                               |
|                         | 456 000  |                                     |                                     |   |                     |                    |                                      |
| 7V1H                    | 645  | 1,714 87                            | 1,674 16                            | 26JUN02<br>40 71                              | 01JUL02             | 1 000000<br>00     | 40 71                                |
|                         | 170 000  |                                     |                                     |   |                     |                    |                                      |
| 7V1H                    | 010  | 1 229 60                            | 1 201 46                            | 27JUN02<br>28 14                              | 02JUL02             | 1 000000<br>00     | 28 14                                |
|                         | 122 000  |                                     |                                     |   |                     |                    |                                      |
| 7V1H                    | 259  | 1,608 11                            | 1 496 89                            | 28JUN02<br>111 22                             | 03JUL02             | 1 000000<br>00     | 111 22                               |
|                         | 152 000  |                                     |                                     |   |                     |                    |                                      |
| 045604105               | TOTAL  |                                     | 9 208 19                            | 8 863 20                                      |                     | 00                 | 344 99                               |
| 04648X107               | ASYST TECHNOLOGIES INC   | COM                                 |                                     |   | 30JUL02             | 02AUG02            | 1 000000                             |
| 7V1H                    | 538  | 40 419 35                           | 59 384 81                           | -18,965 46                                    |                     | 00                 | -18,965 46                           |
|                         | 3,169 000  |                                     |                                     |   |                     |                    |                                      |
| 050095108               | ATWOOD OCEANICS INC  | COM                                 |                                     |   | 25JUN02             | 28JUN02            | 1 000000                             |
| 7V1H                    | 349  | 6,915 17                            | 8,013 14                            | -1,097 97                                     |                     | 00                 | -1,097 97                            |
|                         | 172 000  |                                     |                                     |   |                     |                    |                                      |
| 7V1H                    | 676  | 7,844 03                            | 9 364 19                            | 26 JUN02<br>-1,520 16                         | 01JUL02             | 1 000000<br>00     | -1,520 16                            |
|                         | 201 000  |                                     |                                     |   |                     |                    |                                      |
| 7V1H                    | 020  | 8,636 24                            | 10,482 30                           | 27JUN02<br>-1,846 06                          | 02JUL02             | 1 000000<br>00     | -1,846 06                            |
|                         | 225 000  |                                     |                                     |   |                     |                    |                                      |
| 7V1H                    | 221  | 3,801 46                            | 4 751 98                            | 01JUL02<br>-950 52                            | 05JUL02             | 1 000000<br>00     | -950 52                              |
|                         | 102 000  |                                     |                                     |   |                     |                    |                                      |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------|--------------------|--------------------------------------|
| 050095108               | TOTAL  |                                     | 27,196 90                           | 32,611 61                                     |                     | 00                 | -5,414 71                            |
| 050757103               | AUDIOVOX CORP  | CL A                                |                                     |   | 26APR02             | 01MAY02            | 1 000000                             |
| 7V1H                    | 554  | 5,084 30                            | 6,866 66                            | -1,782 36                                     |                     | 00                 | -1,782 36                            |
|                         | 600 000  |                                     |                                     |   |                     |                    |                                      |
| 7V1H                    | 582  | 16,943 88                           | 25,177 76                           | 29APR02<br>-8,233 88                          | 02MAY02             | 1 000000<br>00     | -8,233 88                            |
|                         | 2,200 000  |                                     |                                     |   |                     |                    |                                      |
| 7V1H                    | 796  | 15,759 18                           | 24,033 31                           | 30APR02<br>-8,274 13                          | 03MAY02             | 1 000000<br>00     | -8,274 13                            |
|                         | 2,100 000  |                                     |                                     |   |                     |                    |                                      |
| 7V1H                    | 801  | 8 559 22                            | 13,733 32                           | 01MAY02<br>-5 174 10                          | 06MAY02             | 1 000000<br>00     | -5,174 10                            |
|                         | 1 200 000  |                                     |                                     |   |                     |                    |                                      |
| 7V1H                    | 803  | 3 550 44                            | 5,722 22                            | 02MAY02<br>-2,171 78                          | 07MAY02             | 1 000000<br>00     | -2,171 78                            |
|                         | 500 000  |                                     |                                     |   |                     |                    |                                      |
| 7V1H                    | 805  | 4,172 45                            | 6 866 66                            | 03MAY02<br>-2,694 21                          | 08MAY02             | 1 000000<br>00     | -2,694 21                            |
|                         | 600 000  |                                     |                                     |   |                     |                    |                                      |
| 050757103               | TOTAL  |                                     | 54,069 47                           | 82,399 93                                     |                     | 00                 | -28,330 46                           |
| 053015103               | AUTOMATIC DATA PROCESSING INC  | COM                                 |                                     |   | 22OCT01             | 25OCT01            | 1 000000                             |
| 7V1A                    | 657  | 1,047 46                            | 1,299 22                            | -251 78                                       |                     | 00                 | -251 78                              |
|                         | 21 000   |                                     |                                     |   |                     |                    |                                      |
| 7V1A                    | 779  | 3,722 42                            | 3,835 78                            | 28DEC01<br>-113 36                            | 03JAN02             | 1 000000<br>00     | -113 36                              |
|                         | 62 000   |                                     |                                     |   |                     |                    |                                      |
| 7V1A                    | 103  | 81,236 80                           | 88 161 18                           | 02APR02<br>-6,924 38                          | 05APR02             | 1 000000<br>00     | -6,924 38                            |
|                         | 1 425 000  |                                     |                                     |   |                     |                    |                                      |

STATE STREET



| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET SECY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECY GN/LS  | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| 053015103   | TOTAL                   |            | 86,006 66  |                  | 93,296 18       |           | -7,289 52          |
| 053487104   | AVANT CORP              | COM        |            | 03OCT01          | 09OCT01         | 1 000000  |                    |
| ** 7V1H **  | 043                     |            | 15,488 05  |                  | 45,644 50       |           | -30,156 45         |
|             | 4,300 000               |            |            |                  |                 |           |                    |
| 053611109   | AVERY DENNISON CORP     | COM        |            | 02APR02          | 05APR02         | 1 000000  |                    |
| ** 7V1A **  | 099                     |            | 52,304 53  |                  | 50 373 31       |           | 1,931 22           |
|             | 867 000                 |            |            |                  |                 |           |                    |
| 05366B102   | AVIALL INL              | NEW        |            | 23OCT01          | 26OCT01         | 1 000000  |                    |
| ** 7V1H **  | 144                     |            | 39,542 61  |                  | 88,420 00       |           | -48,877 39         |
|             | 8,000 000               |            |            |                  |                 |           |                    |
| ** 7V1H **  | 617                     |            | 28,698 12  |                  | 29,834 02       |           | -1,135 90          |
|             | 2,200 000               |            |            |                  |                 |           |                    |
| 05364B102   | TOTAL                   |            | 68 240 73  |                  | 118,254 02      |           | -50,013 29         |
| 05367P100   | AVID TECHNOLOGY INC     | COM        |            | 29APR02          | 02MAY02         | 1 000000  |                    |
| ** 7V1H **  | 644                     |            | 46,630 55  |                  | 70,908 00       |           | -24,277 45         |
|             | 4,800 000               |            |            |                  |                 |           |                    |
| 054303102   | AVON PRODS INC          | COM        |            | 22OCT01          | 25OCT01         | 1 000000  |                    |
| ** 7V1A **  | 658                     |            | 1,873 13   |                  | 1,677 92        |           | 195 21             |
|             | 40 000                  |            |            |                  |                 |           |                    |
| ** 7V1A **  | 781                     |            | 3,035 45   |                  | 2,726 63        |           | 308 82             |
|             | 65 000                  |            |            |                  |                 |           |                    |
| ** 7V1D **  | 249                     |            | 4,838 10   |                  | 4,679 40        |           | 158 70             |
|             | 100 000                 |            |            |                  |                 |           |                    |
| ** 7V1A **  | 114                     |            | 149,968 31 |                  | 115 567 02      |           | 34,401 29          |
|             | 2,755 000               |            |            |                  |                 |           |                    |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET SECY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECY GN/LS  | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| 054303102   | TOTAL                   |            | 159,714 99 |                  | 174,650 97      |           | 35,066 02          |
| 054802103   | AZTAR CORP              | COM        |            | 27AUG01          | 30AUG01         | 1 000000  |                    |
| ** 7V1H **  | 593                     |            | 26,485 11  |                  | 21,813 16       |           | 4,671 95           |
|             | 1,700 000               |            |            |                  |                 |           |                    |
| ** 7V1H **  | 618                     |            | 22,434 31  |                  | 15,556 45       |           | 6,877 86           |
|             | 1,000 000               |            |            |                  |                 |           |                    |
| ** 7V1H **  | 008                     |            | 2,020 13   |                  | 1,555 65        |           | 464 48             |
|             | 100 000                 |            |            |                  |                 |           |                    |
| ** 7V1H **  | 554                     |            | 13 090 10  |                  | 15,037 43       |           | -1,947 33          |
|             | 900 000                 |            |            |                  |                 |           |                    |
| 054802103   | TOTAL                   |            | 64,029 65  |                  | 53,962 69       |           | 10,066 96          |
| 054937107   | BB+T CORP               | COM        |            | 28AUG01          | 31AUG01         | 1 000000  |                    |
| ** 7V1D **  | 127                     |            | 3,744 87   |                  | 3,543 50        |           | 201 37             |
|             | 100 000                 |            |            |                  |                 |           |                    |
| ** 7V1D **  | 218                     |            | 16,676 09  |                  | 17,717 50       |           | -1,041 41          |
|             | 500 000                 |            |            |                  |                 |           |                    |
| 054937107   | TOTAL                   |            | 20,420 96  |                  | 21,261 00       |           | -840 04            |
| 05548J106   | BJS WHSL CLUB INC       | COM        |            | 14AUG01          | 17AUG01         | 1 000000  |                    |
| ** 7V1B **  | 424                     |            | 303,331 61 |                  | 213,894 05      |           | 89,437 56          |
|             | 5,411 000               |            |            |                  |                 |           |                    |
| ** 7V1B **  | 472                     |            | 657,741 86 |                  | 569,303 45      |           | 88,438 21          |
|             | 14,402 000              |            |            |                  |                 |           |                    |
| ** 7V1B **  | 488                     |            | 184,666 29 |                  | 165,691 60      |           | 20,974 69          |
|             | 4,141 000               |            |            |                  |                 |           |                    |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE     | MAT RATE    | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|--------------|-------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST   | LOCAL COST  | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
|             | SHARES/PAR              | BASE         | BASE        | BASE             |                 |           |                    |
| 05548J106   | TOTAL                   | 1,145,739 76 | 946 889 30  | 198,850 46       |                 | 00        | 198 850 46         |
| 055482103   | BJ SVCS CO              |              | COM         | 22OCT01          | 25OCT01         | 1 000000  |                    |
| 7V1A        | 659                     | 2,371 12     | 2,593 69    | 222 57           |                 | 00        | 222 57             |
| 104         | 000                     |              |             |                  |                 |           |                    |
| 7V1A        | 812                     | 6,300 30     | 4 738 48    | 28DEC01          | 03 JAN02        | 1 000000  | 1,561 82           |
| 190         | 000                     |              |             | 1,561 82         |                 | 00        |                    |
| 7V1A        | 073                     | 89,962 98    | 66,313 77   | 22MAR02          | 27MAR02         | 1 000000  | 23,649 21          |
| 2           | 659 000                 |              |             | 23 649 21        |                 | 00        |                    |
| 7V1A        | 124                     | 153,197 38   | 108,236 83  | 02APR02          | 05APR02         | 1 000000  | 44,960 55          |
| 4,340       | 000                     |              |             | 44,960 55        |                 | 00        |                    |
| 055482103   | TOTAL                   | 251,831 78   | 181 882 77  | 69,949 01        |                 | 00        | 69,949 01          |
| 055921100   | BMC SOFTWARE INC        |              | LOM         | 31DEC01          | 04JAN02         | 1 000000  |                    |
| 7VID        | 119                     | 11,464 56    | 14 322 00   | -2 857 44        |                 | 00        | -2,857 44          |
| 700         | 000                     |              |             |                  |                 |           |                    |
| 7VID        | 853                     | 28,944 57    | 40,920 00   | 25APR02          | 30APR02         | 1 000000  | -11,975 48         |
| 2,000       | 000                     |              |             | -11 975 48       |                 | 00        |                    |
| 7V1B        | 139                     | 345,823 25   | 666 437 06  | 02JUL02          | 08JUL02         | 1 000000  | -320,613 81        |
| 25,536      | 000                     |              |             | -320 613 81      |                 | 00        |                    |
| 7V1B        | 139                     | -345,823 25  | -666,437 06 | 02JUL02          | 08JUL02         | 1 000000  | 320,613 81         |
| CXL         | 139                     |              |             | 320 613 81       |                 | 00        |                    |
| -25,536     | 000                     |              |             |                  |                 |           |                    |
| 7V1B        | 141                     | 357 314 45   | 666,437 06  | 02JUL02          | 08JUL02         | 1 000000  | -309,122 61        |
| 25,536      | 000                     |              |             | -309 122 61      |                 | 00        |                    |
| 7V1B        | 144                     | 244 045 14   | 458 253 76  | 03JUL02          | 09JUL02         | 1 000000  | -214,208 62        |
| 17 559      | 000                     |              |             | 214,208 62       |                 | 00        |                    |
| 7V1B        |                         |              |             | 05JUL02          | 10JUL02         | 1 000000  |                    |

| ASSET ID    | SECURITY DESCRIPTION       | MAT DATE     | MAT RATE                | TRD DT           | STL DT          | SELL RATE  | NET SECY GN/LS     |
|-------------|----------------------------|--------------|-------------------------|------------------|-----------------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET    | LOCAL COST   | LOCAL COST              | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS      | NET BAS SECY GN/LS |
|             | SHARES/PAR                 | BASE         | BASE                    | BASE             |                 |            |                    |
|             | 162                        | 352,096 31   | 257,430 10              | -105,333 79      |                 | 00         | -105,333 79        |
| 9,864       | 000                        |              |                         |                  |                 |            |                    |
| 7V1B        | 166                        | 357,175 76   | 622,983 99              | 08JUL02          | 11JUL02         | 1 000000   | -265,808 23        |
| 23,871      | 000                        |              |                         | -265 808 23      |                 | 00         |                    |
| 055921100   | TOTAL                      | 1,151,040 76 | 2,060,346 93            | -909 306 17      |                 | 00         | -909,306 17        |
| 057224107   | BAKER HUGHES INC           |              | COM                     | 25APR02          | 30APR02         | 1 000000   |                    |
| 7VID        | 861                        | 86,494 64    | 83,237 00               | 3 257 64         |                 | 00         | 3,257 64           |
| 2,300       | 000                        |              |                         |                  |                 |            |                    |
| 058498106   | BALL CORP                  |              | COM                     | 28MAY02          | 31MAY02         | 1 000000   |                    |
| 7V1H        | 890                        | 4,367 06     | 2,983 35                | 1 383 71         |                 | 00         | 1,383 71           |
| 100         | 000                        |              |                         |                  |                 |            |                    |
| 7V1H        | 242                        | 59,232 40    | 41,379 05               | 25JUN02          | 28JUN02         | 1 000000   | 17,853 35          |
| 1,387       | 000                        |              |                         | 17,853 35        |                 | 00         |                    |
| 7V1H        | 536                        | 60,519 93    | 43,735 90               | 26JUN02          | 01JUL02         | 1 000000   | 16,784 03          |
| 1,466       | 000                        |              |                         | 16 784 03        |                 | 00         |                    |
| 7V1H        | 866                        | 60,881 44    | 43 855 23               | 27JUN02          | 02JUL02         | 1 000000   | 17,026 21          |
| 1,470       | 000                        |              |                         | 17,026 21        |                 | 00         |                    |
| 7V1H        | 202                        | 36,747 82    | 26 163 97               | 01JUL02          | 05JUL02         | 1 000000   | 10,583 85          |
| 877         | 000                        |              |                         | 10 583 85        |                 | 00         |                    |
| 058498106   | TOTAL                      | 221,748 45   | 158,117 50              | 63 631 15        |                 | 00         | 63,631 15          |
| 05948A101   | BANC AMER CAP MGMT FDS VII |              | INTL VALUE FD ACCD INVS | 23MAY02          | 28MAY02         | 1 000000   |                    |
| 7VID        | 012                        | 39 180 00    | 38 215 54               | 964 46           |                 | 00         | 964 46             |
| 391         | 773                        |              |                         |                  |                 |            |                    |
| 7VID        | 012                        | -39,180 00   | -38,215 54              | 23MAY02          | 28MAY02         | - 1 000000 | -964 46            |
| CXL         | 012                        |              |                         | -964 46          |                 | 00         |                    |
| -391        | 773                        |              |                         |                  |                 |            |                    |
| 7VID        | 014                        | 39,180 00    | 38,215 58               | 23MAY02          | 28MAY02         | 1 000000   | 964 42             |
|             |                            |              |                         | 964 42           |                 | 00         |                    |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L S<br>BASE SECY GN/L S | STL DT<br>SELL RATE<br>BASE CURR GN/L S | NET SECY GN/L S<br>NET BAS SECY GN/L S |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---|--|
|                         | 391 775  |                                     |                                     |   |   |  |
| ** 7VID **              | 020 50,000 00  |                                     | 54,676 23                           | 21JUN02<br>-4,676 23                            | 27JUN02<br>1 000000<br>00               | -4,676 23                              |
|                         | 560 522  |                                     |                                     |   |   |  |
| ** 7VID **              | 021 48,000 00  |                                     | 58,091 58                           | 23JUL02<br>-10,091 58                           | 24 JUL02<br>1 000000<br>00              | -10,091 58                             |
|                         | 595 535  |                                     |                                     |   |   |  |
| 05948A101               | TOTAL  | 137,180 00                          | 150,983 39                          | -13,803 39                                      | 00                                      | -13,803 39                             |
| 059692103               | BANCORPSOUTH INC   |                                     |                                     | 25JUN02   | 28JUN02                                 | 1 000000                               |
| ** 7VIH **              | 155 1,071 78   |                                     | 1,072 79                            | -1 01   | 00                                      | -1 01                                  |
|                         | 51 000   |                                     |                                     |   |   |  |
| ** 7VIH **              | 742 1,003 22   |                                     | 1,030 71                            | 26JUN02<br>-27 49                               | 01JUL02<br>1 000000<br>00               | -27 49                                 |
|                         | 49 000   |                                     |                                     |   |   |  |
| 059692103               | TOTAL  | 2,075 00                            | 2,103 50                            | -28 50  | 00                                      | -28 50                                 |
| 060505104               | BANK AMER CORP   |                                     |                                     | 22OCT01   | 25OCT01                                 | 1 000000                               |
| ** 7VIA **              | 660 2,648 16   |                                     | 3,272 80                            | -624 64   | 00                                      | -624 64                                |
|                         | 45 000   |                                     |                                     |   |   |  |
| ** 7VIA **              | 791 5,429 71   |                                     | 6,181 95                            | 28DEC01<br>-752 24                              | 03JAN02<br>1 000000<br>00               | -752 24                                |
|                         | 85 000   |                                     |                                     |   |   |  |
| ** 7VIA **              | 118 208,027 59   |                                     | 222,041 23                          | 02APR02<br>-14,013 64                           | 05APR02<br>1 000000<br>00               | -14,013 64                             |
|                         | 3,053 000  |                                     |                                     |   |   |  |
| 060505104               | TOTAL  | 216,105 46                          | 231,495 98                          | -15,390 52                                      | 00                                      | -15,390 52                             |
| 064057102               | BANK NEW YORK INC  |                                     |                                     | 22OCT01   | 25OCT01                                 | 1 000000                               |
| ** 7VIA **              | 461 1,899 11   |                                     | 2,261 43                            | -362 32   | 00                                      | -362 32                                |
|                         | 54 000   |                                     |                                     |   |   |  |
| ** 7VID **              | 447 175,700 63   |                                     | 162,225 00                          | 23OCT01<br>13,475 63                            | 26OCT01<br>1 000000<br>00               | 13,475 63                              |
|                         | 5,000 000  |                                     |                                     |   |   |  |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L S<br>BASE SECY GN/L S | STL DT<br>SELL RATE<br>BASE CURR GN/L S | NET SECY GN/L S<br>NET BAS SECY GN/L S |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---|--|
| ** 7VIA **              | 801 5,747 07   |                                     | 5,904 84                            | 28DEC01<br>-157 77                              | 03JAN02<br>1 000000<br>00               | -157 77                                |
|                         | 141 000  |                                     |                                     |   |   |  |
| ** 7VID **              | 559 67,338 02  |                                     | 60,016 06                           | 14MAR02<br>7,321 96                             | 19MAR02<br>1 000000<br>00               | 7,321 96                               |
|                         | 1,600 000  |                                     |                                     |   |   |  |
| ** 7VIA **              | 122 147,867 66   |                                     | 150,929 31                          | 02APR02<br>-3,061 65                            | 05APR02<br>1 000000<br>00               | -3,061 65                              |
|                         | 3,604 000  |                                     |                                     |   |   |  |
| ** 7VID **              | 873 134,623 40   |                                     | 141,710 00                          | 25APR02<br>-7,086 60                            | 30APR02<br>1 000000<br>00               | -7,086 60                              |
|                         | 3,700 000  |                                     |                                     |   |   |  |
| 064057102               | TOTAL  | 533,175 89                          | 523,046 64                          | 10,129 25                                       | 00                                      | 10,129 25                              |
| 06423A103               | BANK ONE CORP  |                                     |                                     | 31JUL01   | 03AUG01                                 | 1 000000                               |
| ** 7VID **              | 070 221,330 45   |                                     | 202,163 24                          | 19,167 21                                       | 00                                      | 19,167 21                              |
|                         | 5,700 000  |                                     |                                     |   |   |  |
| ** 7VID **              | 429 13,713 54  |                                     | 11,922 00                           | 23OCT01<br>1,791 54                             | 26OCT01<br>1 000000<br>00               | 1,791 54                               |
|                         | 400 000  |                                     |                                     |   |   |  |
| ** 7VID **              | 534 12,052 31  |                                     | 10,971 00                           | 14MAR02<br>1,081 31                             | 19MAR02<br>1 000000<br>00               | 1,081 31                               |
|                         | 300 000  |                                     |                                     |   |   |  |
| ** 7VID **              | 841 57,400 37  |                                     | 58,436 00                           | 25APR02<br>-1,035 63                            | 30APR02<br>1 000000<br>00               | -1,035 63                              |
|                         | 1,400 000  |                                     |                                     |   |   |  |
| 06423A103               | TOTAL  | 304,496 67                          | 283,492 24                          | 21,004 43                                       | 00                                      | 21,004 43                              |
| 065908501               | BANK ATLANTIC BANCORP INC  |                                     |                                     | 27AUG01   | 30AUG01                                 | 1 000000                               |
| ** 7VIH **              | 642 34,508 84  |                                     | 32,155 72                           | 2,353 12  | 00                                      | 2,353 12                               |
|                         | 3,400 000  |                                     |                                     |   |   |  |
| ** 7VIH **              | 080 261,912 69   |                                     | 244,005 14                          | 03OCT01<br>17,907 55                            | 09OCT01<br>1 000000<br>00               | 17,907 55                              |
|                         | 25,800 000   |                                     |                                     |   |   |  |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|--------------------------------|------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| 065908501               | TOTAL                         | 296,421 53                                 |                                | 276 160 86       | 20 260 67                          |                           | 00                 | 20,260 67                            |
| 068313105               | BARRA INC                     |  | COM                            |                  | 27AUG01                            | 30AUG01                   | 1 000000           |                                      |
|                         | 7V1H                          | 634<br>300 000                             |                                | 15,312 38        | 12 458 37                          | 2,854 01                  | 00                 | 2,854 01                             |
|                         | 7V1H                          | 689<br>600 000                             |                                | 29 827 76        | 24 916 74                          | 4,911 02                  | 1 000000<br>00     | 4,911 02                             |
|                         | 7V1H                          | 723<br>100 000                             |                                | 4,882 22         | 4,152 79                           | 729 43                    | 1 000000<br>00     | 729 43                               |
|                         | 7V1H                          | 750<br>900 000                             |                                | 43,072 11        | 37 375 10                          | 5,697 01                  | 1 000000<br>00     | 5,697 01                             |
|                         | 7V1H                          | 777<br>700 000                             |                                | 34,054 91        | 29 069 53                          | 4 985 38                  | 1 000000<br>00     | 4,985 38                             |
|                         | 7V1H                          | 807<br>1,000 000                           |                                | 47 333 42        | 41 527 89                          | 5,805 53                  | 1 000000<br>00     | 5,805 53                             |
|                         | 7V1H                          | 075<br>1,050 000                           |                                | 42 798 66        | 43 604 29                          | -805 63                   | 1 000000<br>00     | -805 63                              |
| 068313105               | TOTAL                         | 217,281 46                                 |                                | 193 104 71       | 24,176 75                          |                           | 00                 | 24,176 75                            |
| 071813109               | BAXTER INTL INC               |  | COM                            |                  | 25OCT01                            | 30OCT01                   | 1 000000           |                                      |
|                         | 7V1B                          | 556<br>25,175 000                          |                                | 1,242,289 40     | 1 148 891 01                       | 93,398 39                 | 00                 | 93,398 39                            |
|                         | 7V1B                          | 563<br>3,917 000                           |                                | 195,166 62       | 178 756 95                         | 16,409 67                 | 1 000000<br>00     | 16,409 67                            |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|--------------------------------|------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| 071813109               | TOTAL                         | 1,437,456 02                               |                                | 1,327,647 96     | 109,808 06                         |                           | 00                 | 109 808 06                           |
| 075571109               | BEBE STORES INC               |  | COM                            |                  | 28JAN02                            | 31JAN02                   | 1 000000           |                                      |
|                         | 7V1H                          | 317<br>2,200 000                           |                                | 52,183 20        | 38 583 60                          | 13,599 60                 | 00                 | 13,599 60                            |
| 076446301               | BEDFORD PP1Y INVS INC         |  | COM PAR USD 0 02               |                  | 30APR02                            | 02MAY02                   | 1 000000           |                                      |
|                         | 7V1H                          | 734<br>200 000                             |                                | 5 344 83         | 3 362 08                           | 1 982 75                  | 00                 | 1,982 75                             |
|                         | 7V1H                          | 188<br>25 000                              |                                | 479 22           | 420 26                             | 25 JUN02<br>258 96        | 1 000000<br>00     | 258 96                               |
|                         | 7V1H                          | 481<br>28 000                              |                                | 742 61           | 470 69                             | 26 JUN02<br>271 92        | 1 000000<br>00     | 271 92                               |
|                         | 7V1H                          | 821<br>21 000                              |                                | 556 03           | 353 02                             | 27 JUN02<br>203 01        | 1 000000<br>00     | 283 01                               |
|                         | 7V1H                          | 262<br>26 000                              |                                | 704 05           | 437 07                             | 28 JUN02<br>266 98        | 1 000000<br>00     | 266 98                               |
| 076446301               | TOTAL                         | 8 026 74                                   |                                | 5,043 12         | 2,983 62                           |                           | 00                 | 2 983 62                             |
| 077459105               | BELDEN INC                    |  | COM                            |                  | 27AUG01                            | 30AUG01                   | 1 000000           |                                      |
|                         | 7V1H                          | 594<br>900 000                             |                                | 21 482 28        | 22 400 09                          | -917 81                   | 00                 | -917 81                              |
|                         | 7V1H                          | 751<br>200 000                             |                                | 4,641 86         | 4 977 80                           | 30APR02<br>-335 94        | 1 000000<br>00     | -335 94                              |
| 077459105               | TOTAL                         | 26 124 14                                  |                                | 27 377 89        | -1,253 75                          |                           | 00                 | -1,253 75                            |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE        | MAT RATE   | TRD DT                | STL DT             | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|-----------------|------------|-----------------------|--------------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST      | LOCAL COST | LOCAL SECTY GN/LS     | BASE CURR GN/LS    |           | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST       | BASE COST  | BASE SECTY GN/LS      |                    |           | NET BAS SECTY GN/LS |
| 079860102   | BELLSOUTH CORP          | COM             |            | 25SEP01               | 28SEP01            | 1 000000  |                     |
| " 7VID "    | 267                     | 145,702 23      | 136,053 68 | 9 648 55              |                    | 00        | 9,648 55            |
|             | 3,500 000               |                 |            |                       |                    |           |                     |
| " 7VID "    | 441                     | 3,922 44        | 3,978 35   | 05MAR02<br>-55 91     | 08MAR02            | 1 000000  | -55 91              |
|             | 100 000                 |                 |            |                       |                    | 00        |                     |
| " 7VID "    | 880                     | 156,902 09      | 193,997 67 | 25APR02<br>-37,095 58 | 30APR02            | 1 000000  | -37,095 58          |
|             | 4,900 000               |                 |            |                       |                    | 00        |                     |
| 079860102   | TOTAL                   |                 | 334,029 70 | -27 502 94            |                    | 00        | -27,502 94          |
| 086516101   | BEST BUY CO INC         | COM SIK USD0 10 |            | 100CT01               | 150CT01            | 1 000000  |                     |
| " 7VID "    | 368                     | 104,622 50      | 101,776 08 | 2,846 42              |                    | 00        | 2,846 42            |
|             | 2,100 000               |                 |            |                       |                    |           |                     |
| " 7VID "    | 437                     | 54,634 67       | 48,464 80  | 6,169 87              | 230CT01<br>260CT01 | 1 000000  | 6,169 87            |
|             | 1,000 000               |                 |            |                       |                    | 00        |                     |
| " 7VID "    | 102                     | 7,457 44        | 5,923 18   | 1,534 24              | 31DEC01<br>04JAN02 | 1 000000  | 1,534 26            |
|             | 100 000                 |                 |            |                       |                    | 00        |                     |
| " 7VID "    | 161                     | 7,293 89        | 5,923 17   | 1,370 72              | 15JAN02<br>18JAN02 | 1 000000  | 1,370 72            |
|             | 100 000                 |                 |            |                       |                    | 00        |                     |
| " 7VID "    | 769                     | 559,972 83      | 440,586 29 | 119,386 54            | 05MAR02<br>08MAR02 | 1 000000  | 119,386 54          |
|             | 8,214 000               |                 |            |                       |                    | 00        |                     |
| " 7VID "    | 476                     | 14,755 71       | 11,846 35  | 2,909 36              | 07MAR02<br>12MAR02 | 1 000000  | 2,909 36            |
|             | 200 000                 |                 |            |                       |                    | 00        |                     |
| " 7VID "    | 119                     | 1,025,044 81    | 919,792 26 | 105,252 55            | 18JUN02<br>21JUN02 | 1 000000  | 105,252 55          |
|             | 25,722 000              |                 |            |                       |                    | 00        |                     |

STALL STREET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE     | TRD DT             | STL DT             | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|--------------|--------------------|--------------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST   | LOCAL SECTY GN/LS  | BASE CURR GN/LS    |           | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST    | BASE SECTY GN/LS   |                    |           | NET BAS SECTY GN/LS |
| 086516101   | TOTAL                   |            | 1,534,312 13 | 239,469 72         |                    | 00        | 239,469 72          |
| 090578105   | BIO TECHNOLOGY GEN CORP | COM        |              | 30APR02            | 02MAY02            | 1 000000  |                     |
| " 7VID "    | 798                     | 3,331 89   | 8,341 13     | 5 009 24           |                    | 00        | -5,009 24           |
|             | 700 000                 |            |              |                    |                    |           |                     |
| " 7VID "    | 066                     | 494 18     | 1 191 59     | -697 41            | 28MAY02<br>31MAY02 | 1 000000  | -697 41             |
|             | 100 000                 |            |              |                    |                    | 00        |                     |
| " 7VID "    | 597                     | 16,907 86  | 38,762 46    | -21,854 60         | 30JUL02<br>02AUG02 | 1 000000  | -21,854 60          |
|             | 4,100 000               |            |              |                    |                    | 00        |                     |
| 090578105   | TOTAL                   |            | 48,295 18    | 27,561 25          |                    | 00        | -27,561 25          |
| 090597105   | BIOGEN INC              | COM        |              | 01MAR02            | 06MAR02            | 1 000000  |                     |
| " 7VID "    | 406                     | 16,121 39  | 17,154 39    | -1,033 00          |                    | 00        | -1,033 00           |
|             | 300 000                 |            |              |                    |                    |           |                     |
| " 7VID "    | 832                     | 47,601 06  | 62,899 41    | -15,298 35         | 25APR02<br>30APR02 | 1 000000  | -15,298 35          |
|             | 1,100 000               |            |              |                    |                    | 00        |                     |
| 090597105   | TOTAL                   |            | 80,053 80    | -16,331 35         |                    | 00        | -16,331 35          |
| 090613100   | BIORET INC              | COM        |              | 20AUG01            | 21AUG01            | 1 000000  |                     |
| " 7VID "    | 437                     | 14 11      | 8 91         | 5 20               |                    | 00        | 5 20                |
|             | 500                     |            |              |                    |                    |           |                     |
| " 7VID "    | 443                     | 634,444 22 | 442,275 68   | 192,168 54         | 23AUG01<br>28AUG01 | 1 000000  | 192,168 54          |
|             | 24,809 000              |            |              |                    |                    | 00        |                     |
| " 7VID "    | 270                     | 106,402 49 | 104,166 27   | 2,236 22           | 25SEP01<br>28SEP01 | 1 000000  | 2,236 22            |
|             | 3,900 000               |            |              |                    |                    | 00        |                     |
| " 7VID "    | 799                     | 55,286 42  | 37,275 05    | 18,011 37          | 25MAR02<br>28MAR02 | 1 000000  | 18,011 37           |
|             | 2,077 000               |            |              |                    |                    | 00        |                     |
| " 7VID "    |                         |            |              | 26MAR02<br>01APR02 |                    | 1 000000  |                     |

STALL STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE CUST | MAT RATE | TRD DT<br>SECY GN/LS<br>CN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|-------------------------------|---------------------|--------------------|--------------------------------------|
|                         | 804<br>10,058 000             | 264 633 07   | 180,506 69                          |          | 84 126 38                     |                     | 00                 | 84,126 38                            |
| ** 7V1B **              | 808<br>15,394 000             | 408,624 52   | 276 269 64                          |          | 27MAR02<br>132 354 88         | 02APR02             | 1 000000<br>00     | 132,354 88                           |
| ** 7V1B **              | 002<br>6,315 000              | 170,290 89   | 113,332 45                          |          | 28MAR02<br>56,958 24          | 03APR02             | 1 000000<br>00     | 56,958 24                            |
| ** 7V1B **              | 006<br>1,066 000              | 27,928 35  | 19,131 05                           |          | 01APR02<br>8 797 30           | 04APR02             | 1 000000<br>00     | 8 797 30                             |
| ** 7V1B **              | 008<br>1,066 000              | 28,070 02  | 19,131 05                           |          | 02APR02<br>8 938 97           | 05APR02             | 1 000000<br>00     | 8,938 97                             |
| ** 7V1B **              | 011<br>1,675 000              | 44,031 24  | 30 060 52                           |          | 03APR02<br>13 970 72          | 08APR02             | 1 000000<br>00     | 13,970 72                            |
| ** 7V1B **              | 013<br>1,249 000              | 32,546 21  | 22 415 28                           |          | 04APR02<br>10 130 93          | 09APR02             | 1 000000<br>00     | 10,130 93                            |
| ** 7V1B **              | 017<br>2,239 000              | 58 798 62  | 40,182 40                           |          | 05APR02<br>18,616 22          | 10APR02             | 1 000000<br>00     | 18,616 22                            |
| 090613100               | TOTAL                         | 1,831,070 16   | 1 284,755 19                        |          | 546 314 97                    |                     | 00                 | 544,314 97                           |
| 090945106               | BIOSITE IMC                   |  | COM                                 |          | 27AUG01                       | 30AUG01             | 1 000000           |                                      |
| ** 7V1H **              | 587<br>400 000                | 11,391 97  | 19 842 80                           |          | -8 450 83                     |                     | 00                 | -8,450 83                            |
| ** 7V1H **              | 679<br>400 000                | 10 117 30  | 19 842 80                           |          | 28AUG01<br>-9,725 50          | 31AUG01             | 1 000000<br>00     | -9,725 50                            |
| ** 7V1H **              | 710<br>200 000                | 5,191 78   | 9,921 40                            |          | 29AUG01<br>-4 729 62          | 04SEP01             | 1 000000<br>00     | -4,729 62                            |
| ** 7V1H **              | 744<br>800 000                | 20,993 37  | 39,685 60                           |          | 30AUG01<br>-18,692 23         | 05SEP01             | 1 000000<br>00     | -18,692 23                           |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE CUST | MAT RATE | TRD DT<br>SECY GN/LS<br>CN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|-------------------------------|---------------------|--------------------|--------------------------------------|
| ** 7V1H **              | 772<br>300 000                | 7,965 87   | 14 882 10                           |          | 31AUG01<br>-6 916 23          | 06SEP01             | 1 000000<br>00     | -6,916 23                            |
| ** 7V1H **              | 801<br>200 000                | 5 191 88   | 9,921 40                            |          | 05SEP01<br>4 729 52           | 10SEP01             | 1 000000<br>00     | -4 729 52                            |
| ** 7V1H **              | 128<br>2,700 000              | 40,344 73  | 133,938 90                          |          | 23OCT01<br>-93 594 17         | 26OCT01             | 1 000000<br>00     | -93,594 17                           |
| 090945106               | TOTAL                         | 101,196 90   | 248 035 00                          |          | -146 838 10                   |                     | 00                 | -146 838 10                          |
| 091826107               | BLACK BOX CORP                |  | COM                                 |          | 23OCT01                       | 26OCT01             | 1 000000           |                                      |
| ** 7V1H **              | 119<br>2,400 000              | 115,251 33   | 134,520 01                          |          | -19,268 68                    |                     | 00                 | -19,268 68                           |
| 093671105               | BLOCK H + R INC               |  | COM                                 |          | 15NOV01                       | 20NOV01             | 1 000000           |                                      |
| ** 7V1D **              | 648<br>3,800 000              | 145,953 12   | 129,350 70                          |          | 16,602 42                     |                     | 00                 | 16,602 42                            |
| ** 7V1D **              | 834<br>600 000                | 25 872 03  | 23 539 74                           |          | 26DEC01<br>2,332 29           | 31DEC01             | 1 000000<br>00     | 2,332 29                             |
| ** 7V1D **              | 096<br>2 700 000              | 121,783 56   | 105,928 83                          |          | 28DEC01<br>15,854 73          | 03JAN02             | 1 000000<br>00     | 15,854 73                            |
| ** 7V1D **              | 826<br>1,000 000              | 40,452 28  | 40,460 00                           |          | 25APR02<br>-7 72              | 30APR02             | 1 000000<br>00     | -7 72                                |
| 093671105               | TOTAL                         | 334,060 99   | 299,279 27                          |          | 34,781 72                     |                     | 00                 | 34,781 72                            |
| 097023105               | BOEING CO                     |  | COM                                 |          | 15AUG01                       | 20AUG01             | 1 000000           |                                      |
| ** 7V1D **              | 088<br>400 000                | 22,054 26  | 24,659 22                           |          | -2 604 96                     |                     | 00                 | -2,604 96                            |
| ** 7V1D **              | 289<br>200 000                | 7,270 75   | 10 448 75                           |          | 04OCT01<br>-3,178 00          | 10OCT01             | 1 000000<br>00     | -3,178 00                            |
| ** 7V1D **              |                               |  |                                     |          | 10OCT01                       | 15OCT01             | 1 000000           |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L5<br>BASE SECY GN/L5 | STL DT<br>BASE CURR GN/L5 | SELL RATE<br>GN/L5 | NET SECY GN/L5<br>NET BAS SECY GN/L5 |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
|                         | 360<br>500 000   | 17,791 10                           | 26,121 86                           | -8,330 76                                     |                           | 00                 | -8,330 76                            |
| ** 7V1D **              | 382<br>54 000  | 1,892 09                            | 2,821 16                            | 160CT01<br>-929 07                            | 190CT01                   | 1 000000<br>00     | -929 07                              |
| ** 7V1D **              | 411<br>1,546 000   | 54 087 47                           | 80,768 81                           | 160CT01<br>-26,681 34                         | 190CT01                   | 1 000000<br>00     | -26,681 34                           |
| ** 7V1B **              | 546<br>14,346 000  | 501,764 72                          | 834,877 38                          | 160CT01<br>-333,112 66                        | 190CT01                   | 1 000000<br>00     | -333,112 66                          |
| ** 7V1D **              | 443<br>2,900 000   | 98,292 22                           | 151,504 81                          | 230CT01<br>-53,214 59                         | 260CT01                   | 1 000000<br>00     | -53,214 59                           |
| 097023105               | TOTAL  | 703,152 61                          | 1,131,203 99                        | -428,051 38                                   |                           | 00                 | -428,051 38                          |
| 10001P102               | BORON LEPORE + ASSOCS INC  | CUM                                 |                                     | 29APR02                                       | 02MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 655<br>300 000   | 3,469 09                            | 4 447 50                            | -978 41                                       |                           | 00                 | -978 41                              |
| ** 7V1H **              | 820<br>3,800 000   | 60,380 18                           | 56,335 00                           | 23MAY02<br>4,045 18                           | 29MAY02                   | 1 000000<br>00     | 4,045 18                             |
| 10001P102               | TOTAL  | 63,849 27                           | 60,782 50                           | 3,066 77                                      |                           | 00                 | 3,066 77                             |
| 100582105               | BOSTON COMMUNICATIONS GROUP  | COM                                 |                                     | 26MAR02                                       | 01APR02                   | 1 000000           |                                      |
| ** 7V1H **              | 478<br>1,500 000   | 12,217 31                           | 12,105 00                           | 112 31  |                           | 00                 | 112 31                               |
| ** 7V1H **              | 686<br>1,200 000   | 10,829 66                           | 9,684 00                            | 29APR02<br>1,145 66                           | 02MAY02                   | 1 000000<br>00     | 1,145 66                             |
| ** 7V1H **              | 880<br>2,900 000   | 24,887 02                           | 23,403 00                           | 28MAY02<br>1,484 02                           | 31MAY02                   | 1 000000<br>00     | 1,484 02                             |
| ** 7V1H **              | 227<br>51 000  | 420 27                              | 411 57                              | 25JUN02<br>8 70                               | 28JUN02                   | 1 000000<br>00     | 8 70                                 |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L5<br>BASE SECY GN/L5 | STL DT<br>BASE CURR GN/L5 | SELL RATE<br>GN/L5 | NET SECY GN/L5<br>NET BAS SECY GN/L5 |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7V1H **              | 520<br>56 000  | 454 92                              | 451 92                              | 26JUN02<br>3 00                               | 01JUL02                   | 1 000000<br>00     | 3 00                                 |
| ** 7V1H **              | 852<br>42 000  | 334 05                              | 338 94                              | 27JUN02<br>-4 89                              | 02JUL02                   | 1 000000<br>00     | -4 89                                |
| ** 7V1H **              | 285<br>40 000  | 320 79                              | 322 80                              | 28JUN02<br>-2 01                              | 03JUL02                   | 1 000000<br>00     | -2 01                                |
| ** 7V1H **              | 194<br>11 000  | 87 90                               | 88 77                               | 01JUL02<br>87                                 | 05JUL02                   | 1 000000<br>00     | - 87                                 |
| ** 7V1H **              | 540<br>9,700 000   | 93,553 62                           | 78,279 00                           | 30JUL02<br>15,274 62                          | 02AUG02                   | 1 000000<br>00     | 15,274 62                            |
| 100582105               | TOTAL  | 143,105 54                          | 125,085 00                          | 18,020 54                                     |                           | 00                 | 18,020 54                            |
| 101119105               | BOSTON PRIVATE FINL HLDGS INC  | COM                                 |                                     | 28JAN02                                       | 31JAN02                   | 1 000000           |                                      |
| ** 7V1H **              | 333<br>5,500 000   | 118,688 19                          | 114 664 30                          | 4,023 89                                      |                           | 00                 | 4,023 89                             |
| 101137107               | BOSTON SCIENTIFIC CORP   | COM                                 |                                     | 26MAR02                                       | 01APR02                   | 1 000000           |                                      |
| ** 7V1D **              | 587<br>300 000   | 7,306 15                            | 7,415 28                            | -109 13                                       |                           | 00                 | -109 13                              |
| ** 7V1D **              | 684<br>600 000   | 14,621 55                           | 14,830 56                           | 04APR02<br>-209 01                            | 09APR02                   | 1 000000<br>00     | -209 01                              |
| ** 7V1D **              | 722<br>200 000   | 4,945 85                            | 4,943 52                            | 17APR02<br>2 33                               | 22APR02                   | 1 000000<br>00     | 2 33                                 |
| 101137107               | TOTAL  | 26,873 55                           | 27,189 36                           | -315 81                                       |                           | 00                 | -315 81                              |

STATE STREET

THE WOODRUFF ARTS CENTER  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR              | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|----------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 103043105<br>7V1H       | BIMME + CO INC<br>891<br>100 000           | 1 434 15   | COM      | 1,005 80                            | 28MAY02<br>428 35                             | 31MAY02                   | 1 000000<br>00     | 428 35                               |
| 103430104<br>7V1H       | BOYKIN LODGING CO<br>639<br>600 000        | 5 456 83   | COM      | 6 972 57                            | 29APR02<br>-1,515 74                          | 02MAY02                   | 1 000000<br>00     | -1,515 74                            |
| 7V1H                    | 835<br>100 000                             | 918 17   |          | 1 162 09                            | 28MAY02<br>-243 92                            | 31MAY02                   | 1 000000<br>00     | -243 92                              |
| 7V1H                    | 339<br>25 000                              | 241 47   |          | 290 52                              | 25JUN02<br>-49 05                             | 28JUN02                   | 1 000000<br>00     | -49 05                               |
| 7V1H                    | 666<br>32 000                              | 302 05   |          | 371 87                              | 26JUN02<br>-69 82                             | 01JUL02                   | 1 000000<br>00     | -69 82                               |
| 7V1H                    | 811<br>19 000                              | 184 13   |          | 220 80                              | 27JUN02<br>-36 67                             | 02JUL02                   | 1 000000<br>00     | -36 67                               |
| 7V1H                    | 265<br>24 000                              | 241 83   |          | 278 90                              | 28JUN02<br>-17 07                             | 03JUL02                   | 1 000000<br>00     | -17 07                               |
| 7V1H                    | 576<br>4 100 000                           | 35 238 41  |          | 47 645 86                           | 30JUL02<br>-12,407 45                         | 02AUG02                   | 1 000000<br>00     | -12,407 45                           |
| 103430104               | TOTAL                                      | 42 602 89  |          | 56 942 61                           | -14 339 72                                    |                           | 00                 | -14,339 72                           |
| 109043109<br>7V1H       | BRIGGS + STRATTON CORP<br>589<br>1 100 000 | 43 094 36  | COM      | 44 161 23                           | 27AUG01<br>-1,066 87                          | 30AUG01                   | 1 000000<br>00     | -1,066 87                            |
| 7V1H                    | 680<br>200 000                             | 7,762 36   |          | 8 029 32                            | 28AUG01<br>-266 96                            | 31AUG01                   | 1 000000<br>00     | -266 96                              |
| 7V1H                    | 745<br>200 000                             | 7 541 64   |          | 8 029 32                            | 30AUG01<br>-487 68                            | 05SEP01                   | 1 000000<br>00     | -487 68                              |

STATE STREET

THE WOODRUFF ARTS CENTER  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR             | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|---|--|----------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 7V1H                    | 773<br>700 000                            | 26 500 41  |          | 28 102 60                           | 31AUG01<br>-1 602 19                          | 06SEP01                   | 1 000000<br>00     | -1,602 19                            |
| 7V1H                    | 802<br>300 000                            | 10 886 00  |          | 12,043 97                           | 05SEP01<br>-1,157 97                          | 10SEP01                   | 1 000000<br>00     | -1,157 97                            |
| 7V1H                    | 855<br>3 600 000                          | 117,039 27   |          | 144 527 68                          | 03OCT01<br>-27,488 41                         | 09OCT01                   | 1 000000<br>00     | -27,488 41                           |
| 7V1H                    | 884<br>100 000                            | 4 140 07   |          | 4 223 58                            | 28MAY02<br>-83 51                             | 31MAY02                   | 1 000000<br>00     | -83 51                               |
| 7V1H                    | 232<br>25 000                             | 941 95   |          | 1 055 89                            | 25JUN02<br>-113 94                            | 28JUN02                   | 1 000000<br>00     | -113 94                              |
| 7V1H                    | 526<br>29 000                             | 1 071 79   |          | 1 224 84                            | 26JUN02<br>-153 05                            | 01JUL02                   | 1 000000<br>00     | -153 05                              |
| 7V1H                    | 856<br>31 000                             | 1 171 65   |          | 1,309 31                            | 27JUN02<br>137 66                             | 02JUL02                   | 1 000000<br>00     | -137 66                              |
| 7V1H                    | 198<br>15 000                             | 573 58   |          | 633 54                              | 01JUL02<br>59 96                              | 05JUL02                   | 1 000000<br>00     | -59 96                               |
| 7V1H                    | 542<br>300 000                            | 10 477 18  |          | 12 670 73                           | 30JUL02<br>-2,193 55                          | 02AUG02                   | 1 000000<br>00     | -2,193 55                            |
| 109043109               | TOTAL                                     | 231,200 26   |          | 266,012 01                          | -34,811 75                                    |                           | 00                 | -34,811 75                           |
| 110122108<br>7V1D       | BRISTOL MYERS SQUIBB CO<br>151<br>700 000 | 41,088 62  | COM      | 39,981 97                           | 28AUG01<br>1 106 65                           | 31AUG01                   | 1 000000<br>00     | 1,106 65                             |
| 7V1D                    | 337<br>600 000                            | 35,216 42  |          | 34 270 27                           | 10OCT01<br>946 15                             | 15OCT01                   | 1 000000<br>00     | 946 15                               |
| 7V1A                    | 662                                       | 3 396 51   |          | 2,466 75                            | 22OCT01<br>929 74                             | 25OCT01                   | 1 000000<br>00     | 929 74                               |

STATE STREET



| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR      | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|------------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
|                         | 57 000                             |  |                                     |                                     |   |                           |                    |                                      |
| ** 7VID **              | 624<br>800 000                     | 43,630 54  |                                     | 45,489 19                           | 15NOV01<br>-1,858 65                          | 20NOV01                   | 1 000000<br>00     | -1,858 65                            |
| ** 7VID **              | 702<br>100 000                     | 5,372 32   |                                     | 5,686 15                            | 29NOV01<br>-313 83                            | 04DEC01                   | 1 000000<br>00     | -313 83                              |
| ** 7VIA **              | 810<br>168 000                     | 8,660 26   |                                     | 7,270 42                            | 28DEC01<br>1,389 84                           | 03JAN02                   | 1 000000<br>00     | 1,389 84                             |
| ** 7VID **              | 217<br>600 000                     | 26,591 60  |                                     | 33,274 96                           | 30 JAN02<br>-6,683 36                         | 04FEB02                   | 1 000000<br>00     | -6,683 36                            |
| ** 7VID **              | 430<br>1,600 000                   | 76,363 97  |                                     | 88,733 24                           | 01MAR02<br>12,369 27                          | 06MAR02                   | 1 000000<br>00     | -12,369 27                           |
| ** 7VID **              | 507<br>1,500 000                   | 74,781 97  |                                     | 83,187 41                           | 07MAR02<br>-8,405 44                          | 12MAR02                   | 1 000000<br>00     | -8,405 44                            |
| ** 7VID **              | 545<br>700 000                     | 34,847 92  |                                     | 38,820 79                           | 14MAR02<br>-3,972 87                          | 19MAR02                   | 1 000000<br>00     | -3,972 87                            |
| ** 7VIA **              | 138<br>6 268 000                   | 240,307 87   |                                     | 274,263 05                          | 02APR02<br>-33,955 18                         | 05APR02                   | 1 000000<br>00     | -33,955 18                           |
| ** 7VID **              | 881<br>5,100 000                   | 153,108 09   |                                     | 195,661 51                          | 25APR02<br>-42,553 42                         | 30APR02                   | 1 000000<br>00     | -42,553 42                           |
| 110122108               | TOTAL                              | 743 366 09   |                                     | 849,105 71                          | -105,739 62                                   |                           | 00                 | -105,739 62                          |
| 111621108               | BROCADE COMMUNICATIONS SYS INC COM |  |                                     |                                     | 27AUG01                                       | 30AUG01                   | 1 000000           |                                      |
| ** 7VIA **              | 579<br>1,359 000                   | 35,735 06  |                                     | 83 156 53                           | -47,421 47                                    |                           | 00                 | -47,421 47                           |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 116795105               | BRUKER DALTONICS INC          | COM  |                                     |                                     | 30APR02                                       | 02MAY02                   | 1 000000           |                                      |
| ** 7VJH **              | 792<br>400 000                | 3,021 90   |                                     | 5,154 00                            | -2 132 10                                     |                           | 00                 | -2,132 10                            |
| ** 7VIH **              | 389<br>25 000                 | 131 11   |                                     | 322 12                              | 25JUN02<br>-191 01                            | 28JUN02                   | 1 000000<br>00     | -191 01                              |
| ** 7VIH **              | 717<br>28 000                 | 132 96   |                                     | 360 78                              | 26JUN02<br>-227 82                            | 01JUL02                   | 1 000000<br>00     | -227 82                              |
| ** 7VIH **              | 053<br>35 000                 | 165 98   |                                     | 450 98                              | 27JUN02<br>-285 00                            | 02JUL02                   | 1 000000<br>00     | -285 00                              |
| ** 7VIH **              | 229<br>12 000                 | 51 47  |                                     | 154 62                              | 01JUL02<br>-103 15                            | 05JUL02                   | 1 000000<br>00     | -103 15                              |
| 116795105               | TOTAL                         | 3,503 42   |                                     | 6 442 50                            | -2,939 08                                     |                           | 00                 | -2,939 08                            |
| 124661109               | C+D TECHNOLOGIES              | COM  |                                     |                                     | 29APR02                                       | 02MAY02                   | 1 000000           |                                      |
| ** 7VIH **              | 604<br>2,300 000              | 50,218 96  |                                     | 121 338 55                          | -71,119 59                                    |                           | 00                 | -71,119 59                           |
| 12489V106               | CBRL GROUP INC                | COM  |                                     |                                     | 27AUG01                                       | 30AUG01                   | 1 000000           |                                      |
| ** 7VIH **              | 595<br>2 600 000              | 54,144 19  |                                     | 39,243 88                           | 14,899 31                                     |                           | 00                 | 14,899 31                            |
| ** 7VIH **              | 683<br>2 700 000              | 55 825 49  |                                     | 40,753 26                           | 28AUG01<br>15,072 25                          | 31AUG01                   | 1 000000<br>00     | 15,072 25                            |
| ** 7VIH **              | 752<br>200 000                | 5,923 82   |                                     | 3,018 76                            | 30APR02<br>2 905 06                           | 02MAY02                   | 1 000000<br>00     | 2,905 06                             |
| ** 7VIH **              | 308<br>1,126 000              | 35,070 69  |                                     | 16 995 62                           | 25JUN02<br>18,075 07                          | 28JUN02                   | 1 000000<br>00     | 18,075 07                            |
| ** 7VIH **              | 557<br>1,214 000              | 37,103 45  |                                     | 18 323 87                           | 26JUN02<br>18,779 58                          | 01JUL02                   | 1 000000<br>00     | 18,779 58                            |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT       | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL BASE | MAT RATE<br>COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-----------------------|--|------------------------|------------------|---|---------------------------|--------------------|--------------------------------------|
| .. 7V1H *               | 884                   | 32,489 28  | 15,848 49              | 27JUN02          | 02JUL02                                       | 1 000000                  | 16,640 79          |                                      |
| 1,050 000               |                       |  |                        |                  |   | 00                        |                    |                                      |
| .. 7V1H **              | 210                   | 21,526 83  | 10 714 60              | 01JUL02          | 05JUL02                                       | 1 000000                  | 10,810 23          |                                      |
| 710 000                 |                       |  |                        | 10 810 23        |   | 00                        |                    |                                      |
| 12489V104               | TOTAL                 | 242 002 75   | 144 900 48             | 97 182 27        |   | 00                        | 97 182 27          |                                      |
| 125010108               | C COR NET CORPORATION | COM  |                        | 28MAY02          | 31MAY02                                       | 1 000000                  |                    |                                      |
| .. 7V1H **              | 003                   | 35,086 90  | 73 220 00              | -38 133 10       |   | 00                        | -38,133 10         |                                      |
| 4,000 000               |                       |  |                        |                  |   |                           |                    |                                      |
| .. 7V1H **              | 300                   | 398 34   | 1,336 26               | 25 JUN02         | 28JUN02                                       | 1 000000                  | -937 92            |                                      |
| 73 000                  |                       |  |                        | -937 92          |   | 00                        |                    |                                      |
| .. 7V1H **              | 549                   | 1,279 92   | 4 155 24               | 26JUN02          | 01 JUL02                                      | 1 000000                  | -2,875 32          |                                      |
| 227 000                 |                       |  |                        | -2,875 32        |   | 00                        |                    |                                      |
| 125010108               | TOTAL                 | 36 745 16  | 78,711 50              | 41,946 34        |   | 00                        | -41,946 34         |                                      |
| 12561W105               | CLECO CORP NEW        | COM  |                        | 14DEC01          | 19DEC01                                       | 1 000000                  |                    |                                      |
| .. 7V1H *               | 222                   | 28,272 04  | 19,687 21              | 8 584 83         |   | 00                        | 8,584 83           |                                      |
| 1,400 000               |                       |  |                        |                  |   |                           |                    |                                      |
| 7V1H **                 | 413                   | 34,257 24  | 24,864 64              | 01MAR02          | 05MAR02                                       | 1 000000                  | 9,392 60           |                                      |
| 1,600 000               |                       |  |                        | 9 392 60         |   | 00                        |                    |                                      |
| .. 7V1H **              | 010                   | 2,343 12   | 1,579 39               | 28MAY02          | 31MAY02                                       | 1 000000                  | 763 73             |                                      |
| 100 000                 |                       |  |                        | 763 73           |   | 00                        |                    |                                      |
| .. 7V1H **              | 309                   | 25,274 17  | 18 668 35              | 25 JUN02         | 28JUN02                                       | 1 000000                  | 6,605 82           |                                      |
| 1,182 000               |                       |  |                        | 6,605 82         |   | 00                        |                    |                                      |
| .. 7V1H **              | 558                   | 30,823 54  | 22 980 08              | 26JUN02          | 01JUL02                                       | 1 000000                  | 7,843 44           |                                      |
| 1,455 000               |                       |  |                        | 7,843 44         |   | 00                        |                    |                                      |
| .. 7V1H **              | 885                   | 22 214 36  | 16,662 53              | 27JUN02          | 02JUL02                                       | 1 000000                  | 5,551 83           |                                      |
|                         |                       |  |                        | 5 551 83         |   | 00                        |                    |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL BASE | MAT RATE<br>COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-----------------|--|------------------------|------------------|---|---------------------------|--------------------|--------------------------------------|
| 1,055 000               |                 |  |                        |                  |   |                           |                    |                                      |
| .. 7V1H *               | 267             | 28 618 17  | 20 658 38              | 28JUN02          | 03JUL02                                       | 1 000000                  | 7 959 79           |                                      |
| 1 308 000               |                 |  |                        | 7 959 79         |   | 00                        |                    |                                      |
| 12561W105               | TOTAL           | 171,802 64   | 125 100 58             | 46 702 06        |   | 00                        | 46 702 06          |                                      |
| 126650100               | CVS CORP        | COM  |                        | 31JUL01          | 03AUG01                                       | 1 000000                  |                    |                                      |
| .. 7V1D **              | 051             | 54 503 23  | 75,297 75              | 20,794 52        |   | 00                        | -20 794 52         |                                      |
| 1,500 000               |                 |  |                        |                  |   |                           |                    |                                      |
| .. 7V1D **              | 168             | 70,126 65  | 95,377 15              | 28AUG01          | 31AUG01                                       | 1 000000                  | -25,250 50         |                                      |
| 1 900 000               |                 |  |                        | 25 250 50        |   | 00                        |                    |                                      |
| .. 7V1A **              | 663             | 2,111 26   | 3,011 75               | 22OCT01          | 25OCT01                                       | 1 000000                  | -900 49            |                                      |
| 66 000                  |                 |  |                        | 900 49           |   | 00                        |                    |                                      |
| .. 7V1A **              | 724             | 110 298 78   | 210 959 40             | 01NOV01          | 06NOV01                                       | 1 000000                  | 100,660 62         |                                      |
| 4,423 000               |                 |  |                        | -100 660 62      |   | 00                        |                    |                                      |
| 126650100               | TOTAL           | 237 039 92   | 384,646 05             | -147 606 13      |   | 00                        | -147,606 13        |                                      |
| 127190304               | CACI INTL INC   | CL A   |                        | 03OCT01          | 09OCT01                                       | 1 000000                  |                    |                                      |
| .. 7V1H **              | 074             | 71,304 01  | 31,904 64              | 39 399 37        |   | 00                        | 39,399 37          |                                      |
| 1 200 000               |                 |  |                        |                  |   |                           |                    |                                      |
| .. 7V1H *               | 079             | 2,925 11   | 1 498 27               | 28MAY02          | 31MAY02                                       | 1 000000                  | 1,426 84           |                                      |
| 100 000                 |                 |  |                        | 1,426 84         |   | 00                        |                    |                                      |
| .. 7V1H **              | 381             | 17 111 76  | 6 996 94               | 25 JUN02         | 28JUN02                                       | 1 000000                  | 10,114 82          |                                      |
| 467 000                 |                 |  |                        | 10 114 82        |   | 00                        |                    |                                      |
| .. 7V1H **              | 709             | 19,252 80  | 8,090 68               | 26JUN02          | 01JUL02                                       | 1 000000                  | 11,162 12          |                                      |
| 540 000                 |                 |  |                        | 11,162 12        |   | 00                        |                    |                                      |
| .. 7V1H **              | 046             | 14 503 12  | 5,963 13               | 27JUN02          | 02 JUL02                                      | 1 000000                  | 8,539 99           |                                      |
| 398 000                 |                 |  |                        | 8 539 99         |   | 00                        |                    |                                      |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT      | STL DT    | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|-------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECY GN/LS  | BASE CURR | GN/LS     | NET SECY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE       | COST       | BASE        | GN/LS     | GN/LS     | NET BAS SECY GN/LS |
| ** 7V1H **  | 268                     | 18,893 58  | 7,416 46   | 28JUN02     | 03JUL02   | 1 000000  | 11,477 12          |
|             | 495 000                 |            |            |             |           | 00        |                    |
| 127190304   | TOTAL                   | 143,990 38 | 61,870 12  | 82,120 26   |           | 00        | 82,120 26          |
| 131193104   | CALLAWAY GOLF CO        | COM        |            | 27AUG01     | 30AUG01   | 1 000000  |                    |
| ** 7V1H **  | 575                     | 59,243 35  | 50,777 30  | 8,466 05    |           | 00        | 8,466 05           |
|             | 3,400 000               |            |            |             |           |           |                    |
| 131347106   | CALPINE CORP            | COM        |            | 22OCT01     | 25OCT01   | 1 000000  |                    |
| ** 7V1A **  | 664                     | 1 313 95   | 1,495 85   | -381 90     |           | 00        | -381 90            |
|             | 50 000                  |            |            |             |           |           |                    |
| ** 7V1A **  | 797                     | 1,811 67   | 3,355 87   | -1 544 20   | 28DEC01   | 03JAN02   | 1 000000           |
|             | 110 000                 |            |            |             |           | 00        | -1,544 20          |
| ** 7V1D **  | 182                     | 46,953 29  | 56 034 47  | -9,081 18   | 15JAN02   | 18JAN02   | 1 000000           |
|             | 3,400 000               |            |            |             |           | 00        | -9,081 18          |
| ** 7V1A **  | 035                     | 38,346 19  | 159 373 40 | -121 027 21 | 28FEB02   | 05MAR02   | 1 000000           |
|             | 5,224 000               |            |            |             |           | 00        | -121,027 21        |
| ** 7V1D **  | 532                     | 2,279 28   | 3,296 15   | -1,016 87   | 14MAR02   | 19MAR02   | 1 000000           |
|             | 200 000                 |            |            |             |           | 00        | -1,016 87          |
| 131347106   | TOTAL                   | 90,704 38  | 223,755 74 | -133,051 36 |           | 00        | -133,051 36        |
| 132011107   | CAMBREX CORP            | COM        |            | 27AUG01     | 30AUG01   | 1 000000  |                    |
| ** 7V1H **  | 576                     | 23,274 22  | 21,040 33  | 2,233 89    |           | 00        | 2 233 89           |
|             | 500 000                 |            |            |             |           |           |                    |
| ** 7V1H **  | 044                     | 34,150 85  | 42,080 67  | -7,929 82   | 03OCT01   | 09OCT01   | 1 000000           |
|             | 1,000 000               |            |            |             |           | 00        | -7,929 82          |
| ** 7V1H **  | 120                     | 28,609 44  | 33,664 53  | -5,055 09   | 23OCT01   | 26OCT01   | 1 000000           |
|             | 800 000                 |            |            |             |           | 00        | -5,055 09          |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT     | STL DT    | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECY GN/LS | BASE CURR | GN/LS     | NET SECY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE       | COST       | BASE       | GN/LS     | GN/LS     | NET BAS SECY GN/LS |
| 132011107   | TOTAL                   | 86,034 51  | 96,785 53  | -10,751 02 |           | 00        | -10,751 02         |
| 133131102   | CAMDEN PPTY TR          |            |            | 28MAY02    | 31MAY02   | 1 000000  |                    |
| ** 7V1H **  | 011                     | 3,759 08   | 3,062 43   | 696 65     |           | 00        | 696 65             |
|             | 100 000                 |            |            |            |           |           |                    |
| 133766105   | CAMINUS CORP            | COM        |            | 28MAY02    | 31MAY02   | 1 000000  |                    |
| ** 7V1H **  | 063                     | 970 16     | 1,638 58   | -668 42    |           | 00        | -668 42            |
|             | 100 000                 |            |            |            |           |           |                    |
| ** 7V1H **  | 365                     | 4,905 55   | 13,305 28  | -8,399 73  | 25JUN02   | 28JUN02   | 1 000000           |
|             | 812 000                 |            |            |            |           | 00        | -8,399 73          |
| ** 7V1H **  | 692                     | 4,937 68   | 15,271 58  | -10,333 90 | 26JUN02   | 01JUL02   | 1 000000           |
|             | 932 000                 |            |            |            |           | 00        | -10,333 90         |
| ** 7V1H **  | 034                     | 5,419 75   | 17 303 42  | -11,883 67 | 27JUN02   | 02JUL02   | 1 000000           |
|             | 1,056 000               |            |            |            |           | 00        | -11,883 67         |
| ** 7V1H **  | 270                     | 1,835 90   | 5,177 91   | -3,342 01  | 28JUN02   | 03JUL02   | 1 000000           |
|             | 316 000                 |            |            |            |           | 00        | -3,342 01          |
| ** 7V1H **  | 225                     | 1,064 95   | 3,014 99   | -1 950 04  | 01JUL02   | 05JUL02   | 1 000000           |
|             | 184 000                 |            |            |            |           | 00        | -1,950 04          |
| 133766105   | TOTAL                   | 19,133 99  | 55 711 76  | -36,577 77 |           | 00        | -36,577 77         |
| 139733109   | CAPITAL AUTOMOTIVE REIT | COM SHS    |            | 28MAY02    | 31MAY02   | 1 000000  |                    |
| ** 7V1H **  | 012                     | 2,340 12   | 1,428 16   | 911 96     |           | 00        | 911 96             |
|             | 100 000                 |            |            |            |           |           |                    |
| ** 7V1H **  | 310                     | 548 21     | 328 48     | 219 73     | 25JUN02   | 28JUN02   | 1 000000           |
|             | 23 000                  |            |            |            |           | 00        | 219 73             |
| ** 7V1H **  | 559                     | 662 07     | 414 17     | 247 90     | 26JUN02   | 01JUL02   | 1 000000           |
|             | 29 000                  |            |            |            |           | 00        | 247 90             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL BASE | MAT RATE<br>COST | TRD DT<br>SECTY GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|--|------------------------|------------------|-----------------------|---------------------|--------------------|--|
| 7VIH                    | 887<br>22 000  | 506 72                 | 314 20           | 27JUN02<br>192 52     | 02JUL02             | 1 000000<br>00     | 192 52                                 |
| 7VIH                    | 271<br>26 000  | 619 82                 | 371 32           | 28JUN02<br>248 50     | 03JUL02             | 1 000000<br>00     | 248 50                                 |
| 139733109               | TOTAL  | 4,676 94               | 2 854 33         | 1 820 61              |                     | 00                 | 1,820 61                               |
| 14040H105<br>7VID       | CAPITAL ONE FINL CURP<br>566<br>900 000  | 45 888 02              | 40 464 00        | 08NOV01<br>5,424 02   | 14NOV01             | 1 000000<br>00     | 5,424 02                               |
| 140781105<br>7VIH       | CARBO CERAMICS INC<br>001<br>100 000   | 3 268 10               | 3 408 28         | 28MAY02<br>-140 18    | 31MAY02             | 1 000000<br>00     | -140 18                                |
| 7VIH                    | 553<br>400 000   | 14,157 57              | 13 633 11        | 30JUL02<br>524 46     | 02AUG02             | 1 000000<br>00     | 524 46                                 |
| 140781105               | TOTAL  | 17 425 67              | 17 041 39        | 384 26                |                     | 00                 | 384 28                                 |
| 14149Y108<br>7VID       | CARDINAL HEALTH INC<br>047<br>1,300 000  | 97 417 71              | 87 868 95        | 31JUL01<br>9 548 76   | 03AUG01             | 1 000000<br>00     | 9,548 76                               |
| 7VID                    | 373<br>5 000   | 372 91                 | 372 53           | 160CT01<br>3E         | 190CT01             | 1 000000<br>00     | 38                                     |
| 7VID                    | 386<br>195 000   | 14 507 51              | 14 528 47        | 160CT01<br>-20 96     | 190CT01             | 1 000000<br>00     | -20 96                                 |
| 7VID                    | 786<br>100 000   | 6 777 27               | 6 333 27         | 29NOV01<br>444 00     | 04DEC01             | 1 000000<br>00     | 444 00                                 |
| 7VID                    | 775<br>300 000   | 20 243 41              | 18 999 81        | 05DEC01<br>1,243 60   | 10DEC01             | 1 000000<br>00     | 1,243 60                               |
| 7VID                    |  |                        |                  | 31DEC01               | 04JAN02             | 1 000000           |  |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL BASE | MAT RATE<br>COST | TRD DT<br>SECTY GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|--|------------------------|------------------|-----------------------|---------------------|--------------------|--|
|                         | 150<br>500 000   | 52 464 71              | 31,666 35        | 798 36                |                     | 00                 | 798 36                                 |
| 14149Y108               | TOTAL  | 171 783 52             | 159 769 38       | 12 014 14             |                     | 00                 | 12 014 14                              |
| 144433109<br>7VIH       | CARREKER CORPRATION<br>641<br>1 800 000  | 14 522 27              | 35,122 93        | 27AUG01<br>-20 600 66 | 30AUG01             | 1 000000<br>00     | -20,600 66                             |
| 7VIH                    | 694<br>3,500 000   | 27,991 01              | 68,294 59        | 28AUG01<br>-40 303 58 | 31AUG01             | 1 000000<br>00     | -40 303 58                             |
| 7VIH                    | 726<br>900 000   | 7,286 42               | 17 561 47        | 29AUG01<br>-10,275 05 | 04SEP01             | 1 000000<br>00     | -10,275 05                             |
| 144433109               | TOTAL  | 49,799 70              | 120 978 99       | -71 179 29            |                     | 00                 | -71,179 29                             |
| 147528103<br>7VIH       | CASEYS GEN STORES INC<br>045<br>5 100 000  | 36 646 95              | 39,416 48        | 03OCT01<br>-2,769 53  | 09OCT01             | 1 000000<br>00     | -2,769 53                              |
| 7VIH                    | 121<br>2 200 000   | 26,867 68              | 27 972 99        | 23OCT01<br>-1,105 31  | 26OCT01             | 1 000000<br>00     | -1,105 31                              |
| 7VIH                    | 584<br>100 000   | 1 238 46               | 1,271 50         | 29APR02<br>-33 04     | 02MAY02             | 1 000000<br>00     | -33 04                                 |
| 7VIH                    | 852<br>100 000   | 1,155 16               | 1,271 50         | 28MAY02<br>-116 34    | 31MAY02             | 1 000000<br>00     | -116 34                                |
| 7VIH                    | 189<br>1 724 000   | 20 456 88              | 21 920 65        | 25JUN02<br>1,463 77   | 28JUN02             | 1 000000<br>00     | -1,463 77                              |
| 7VIH                    | 482<br>1 979 000   | 23,202 09              | 25 162 97        | 26JUN02<br>-1,960 88  | 01JUL02             | 1 000000<br>00     | -1,960 88                              |
| 7VIH                    | 822<br>1 839 000   | 21 622 85              | 23,382 87        | 27JUN02<br>-1,760 02  | 02JUL02             | 1 000000<br>00     | -1,760 02                              |

THE WOODRUFF ARTS CENTER  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID    | SECURITY DESCRIPTION       | MAT DATE   | MAT RATE   | TRD DT            | STL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|----------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET    | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET         | BASE       | COST       | SECTY GN/LS       |           |           | NET BAS SECTY GN/LS |
| ** 7V1H **  | 307                        | 14,411 54  | 15 245 28  | 28JUN02           | 03JUL02   | 1 000000  | -833 74             |
|             | 1,199 000                  |            |            |                   |           | 00        |                     |
| ** 7V1H **  | 117                        | 1,893 85   | 2,021 68   | 01JUL02           | 05JUL02   | 1 000000  | -127 83             |
|             | 159 000                    |            |            |                   |           | 00        |                     |
| 147528103   | TOTAL                      | 147 495 46 | 157,665 92 | -10,170 46        |           | 00        | -10,170 46          |
| 148884109   | CATALYTICA ENERGY SYS INCL | COM        |            | 28JAN02           | 31JAN02   | 1 000000  |                     |
| ** 7V1H **  | 337                        | 21,062 65  | 46 598 20  | -25,535 55        |           | 00        | 25,535 55           |
|             | 5,900 000                  |            |            |                   |           |           |                     |
| 149123101   | CATERPILLAR INC            | COM        |            | 16OCT01           | 19OCT01   | 1 000000  |                     |
| ** 7V1D **  | 375                        | 845 43     | 836 49     | 8 94              |           | 00        | 8 94                |
|             | 18 000                     |            |            |                   |           |           |                     |
| ** 7V1D **  | 397                        | 27,335 62  | 27,046 59  | 16OCT01           | 19OCT01   | 1 000000  | 289 03              |
|             | 582 000                    |            |            | 289 03            |           | 00        |                     |
| 149123101   | TOTAL                      | 28,181 05  | 27 883 08  | 297 97            |           | 00        | 297 97              |
| 149205106   | CATO CORP NEW              | FL A       |            | 27AUG01           | 30AUG01   | 1 000000  |                     |
| ** 7V1H **  | 588                        | 36 089 29  | 19,950 00  | 16,139 29         |           | 00        | 16,139 29           |
|             | 1,900 000                  |            |            |                   |           |           |                     |
| ** 7V1H **  | 483                        | 9,213 86   | 4,200 00   | 5,013 86          | 01APR02   | 1 000000  | 5,013 86            |
|             | 400 000                    |            |            |                   |           | 00        |                     |
| ** 7V1H **  | 526                        | 4,629 93   | 2,100 00   | 2,529 93          | 01APR02   | 1 000000  | 2,529 93            |
|             | 200 000                    |            |            |                   |           | 00        |                     |
| ** 7V1H **  | 892                        | 7,698 36   | 3,300 59   | 4,397 77          | 31MAY02   | 1 000000  | 4,397 77            |
|             | 300 000                    |            |            |                   |           | 00        |                     |
| ** 7V1H **  | 160                        | 26,417 45  | 13,807 47  | 12,609 98         | 28JUN02   | 1 000000  | 12,409 98           |
|             | 1,255 000                  |            |            |                   |           | 00        |                     |
| ** 7V1H **  |                            |            |            | 26JUN02           | 01JUL02   | 1 000000  |                     |

THE WOODRUFF ARTS CENTER  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT            | STL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE       | COST       | SECTY GN/LS       |           |           | NET BAS SECTY GN/LS |
|             | 747                     | 29 787 01  | 15 699 80  | 14,087 21         |           | 00        | 14,087 21           |
|             | 1,427 000               |            |            |                   |           |           |                     |
| ** 7V1H **  | 110                     | 33,234 62  | 16,932 02  | 14,302 60         | 27JUN02   | 1 000000  | 16,302 60           |
|             | 1,539 000               |            |            |                   | 02JUL02   | 00        |                     |
| ** 7V1H **  | 286                     | 13,634 94  | 6,733 20   | 6,901 74          | 28JUN02   | 1 000000  | 6 901 74            |
|             | 612 000                 |            |            |                   | 03JUL02   | 00        |                     |
| ** 7V1H **  | 237                     | 10,177 63  | 5,137 92   | 5,039 71          | 01JUL02   | 1 000000  | 5,039 71            |
|             | 467 000                 |            |            |                   | 05JUL02   | 00        |                     |
| 149205106   | TOTAL                   | 170,883 09 | 87,861 00  | 83,022 09         |           | 00        | 83,022 09           |
| 152312104   | CENTEX CORP             | COM        |            | 22OCT01           | 25OCT01   | 1 000000  |                     |
| ** 7V1A **  | 665                     | 2,377 90   | 3,031 20   | -653 30           |           | 00        | 653 30              |
|             | 66 000                  |            |            |                   |           |           |                     |
| ** 7V1A **  | 786                     | 4,314 13   | 3,398 61   | 915 52            | 28DEC01   | 1 000000  | 915 52              |
|             | 74 000                  |            |            |                   | 03JAN02   | 00        |                     |
| ** 7V1A **  | 125                     | 225,930 81 | 205,845 83 | 20 084 98         | 02APR02   | 1 000000  | 20,084 98           |
|             | 4,482 000               |            |            |                   | 05APR02   | 00        |                     |
| 152312104   | TOTAL                   | 232,622 84 | 212,275 64 | 20,347 20         |           | 00        | 20 347 20           |
| 15234X103   | CENTRA SOFTWARE INC     | COM        |            | 23OCT01           | 24OCT01   | 1 000000  |                     |
| ** 7V1H **  | 137                     | 27,464 04  | 64,838 68  | -37,374 64        |           | 00        | -37,374 64          |
|             | 5,000 000               |            |            |                   |           |           |                     |
| 156782104   | CERNER CORP             | COM        |            | 23OCT01           | 26OCT01   | 1 000000  |                     |
| ** 7V1H **  | 122                     | 16,731 33  | 5,633 49   | 11,097 84         |           | 00        | 11 097 84           |
|             | 300 000                 |            |            |                   |           |           |                     |
| ** 7V1H **  | 190                     | 35,938 19  | 13,295 04  | 22,643 15         | 25JUN02   | 1 000000  | 22,643 15           |
|             | 708 000                 |            |            |                   | 28JUN02   | 00        |                     |
| ** 7V1H **  | 483                     | 14,355 18  | 5,614 71   | 8,740 47          | 26JUN02   | 1 000000  | 8,740 47            |
|             |                         |            |            |                   | 01JUL02   | 00        |                     |

| ASSET ID    | SECURITY DESCRIPTION          | MAT DATE   | MAT RATE   | TRD DT            | STL DT          | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET       | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET            | BASE COST  | BASE COST  | BASE SECTY GN/LS  | BASE CURR GN/LS | GN/LS     | NET BAS SECTY GN/LS |
| 299 000     |                               |            |            |                   |                 |           |                     |
| ** 7V1H **  |                               |            |            | 27JUN02           | 02JUL02         | 1 000000  |                     |
|             | 823 34,772 47                 | 13 351 37  | 21 421 10  |                   |                 | 00        | 21,421 10           |
|             | 711 000                       |            |            |                   |                 |           |                     |
| ** 7V1H **  |                               |            |            | 01JUL02           | 05JUL02         | 1 000000  |                     |
|             | 118 49 608 42                 | 20 318 12  | 29,290 30  |                   |                 | 00        | 29,290 30           |
|             | 1 082 000                     |            |            |                   |                 |           |                     |
| 156782104   | TOTAL                         | 151 405 59 | 58,212 73  | 93,192 86         |                 | 00        | 93,192 86           |
| 158496109   | CHAMPION ENTERPRISES INC      | COM        |            | 28MAY02           | 31MAY02         | 1 000000  |                     |
| ** 7V1H **  |                               |            |            |                   |                 | 00        |                     |
|             | 900 784 17                    | 1 005 55   | 221 38     |                   |                 |           | -221 38             |
|             | 100 000                       |            |            |                   |                 |           |                     |
| ** 7V1H **  |                               |            |            | 25JUN02           | 28JUN02         | 1 000000  |                     |
|             | 298 6,402 53                  | 12 338 06  | -5 935 53  |                   |                 | 00        | -5,935 53           |
|             | 1,227 000                     |            |            |                   |                 |           |                     |
| ** 7V1H **  |                               |            |            | 26JUN02           | 01JUL02         | 1 000000  |                     |
|             | 547 6,893 78                  | 14 067 59  | -7 173 81  |                   |                 | 00        | -7,173 81           |
|             | 1 399 000                     |            |            |                   |                 |           |                     |
| ** 7V1H **  |                               |            |            | 27JUN02           | 07JUL02         | 1 000000  |                     |
|             | 877 9,078 86                  | 18,341 17  | -9,262 31  |                   |                 | 00        | 9,262 31            |
|             | 1 824 000                     |            |            |                   |                 |           |                     |
| ** 7V1H **  |                               |            |            | 28JUN02           | 03JUL02         | 1 000000  |                     |
|             | 274 2,519 92                  | 4 524 96   | -2,005 04  |                   |                 | 00        | -2,005 04           |
|             | 450 000                       |            |            |                   |                 |           |                     |
| 158496109   | TOTAL                         | 25,679 26  | 50,277 33  | 24 598 07         |                 | 00        | -24 598 07          |
| 159864107   | CHARLES RIV LABORATORIES INTL | COM        |            | 29APR02           | 02MAY02         | 1 000000  |                     |
| ** 7V1H **  |                               |            |            |                   |                 | 00        |                     |
|             | 667 8 659 23                  | 8,824 50   | 165 27     |                   |                 |           | -165 27             |
|             | 300 000                       |            |            |                   |                 |           |                     |
| ** 7V1H **  |                               |            |            | 28MAY02           | 31MAY02         | 1 000000  |                     |
|             | 084 33,570 78                 | 26,473 50  | 7,097 28   |                   |                 | 00        | 7,097 28            |
|             | 900 000                       |            |            |                   |                 |           |                     |
| ** 7V1H **  |                               |            |            | 25 JUN02          | 28 JUN02        | 1 000000  |                     |
|             | 388 39,873 42                 | 32 797 72  | 7 075 70   |                   |                 | 00        | 7,075 70            |
|             | 1 115 000                     |            |            |                   |                 |           |                     |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT            | STL DT          | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECTY GN/LS  | BASE CURR GN/LS | GN/LS     | NET BAS SECTY GN/LS |
| ** 7V1H **  |                         |            |            | 26JUN02           | 01JUL02         | 1 000000  |                     |
|             | 716 48,226 04           | 40,504 46  | 7 721 58   |                   |                 | 00        | 7,721 58            |
|             | 1,377 000               |            |            |                   |                 |           |                     |
| ** 7V1H **  |                         |            |            | 27JUN02           | 02 JUL02        | 1 000000  |                     |
|             | 052 46,971 60           | 39,974 98  | 6 996 62   |                   |                 | 00        | 6 996 62            |
|             | 1,359 000               |            |            |                   |                 |           |                     |
| ** 7V1H **  |                         |            |            | 01 JUL02          | 05JUL02         | 1 000000  |                     |
|             | 228 25,621 84           | 22 031 84  | 3,590 00   |                   |                 | 00        | 3 590 00            |
|             | 749 000                 |            |            |                   |                 |           |                     |
| 159864107   | TOTAL                   | 202,922 91 | 170,607 00 | 32 315 91         |                 | 00        | 32,315 91           |
| 162456107   | CHATTEM INC             | COM        |            | 28MAY02           | 31MAY02         | 1 000000  |                     |
| ** 7V1H **  |                         |            |            |                   |                 | 00        |                     |
|             | 885 2,917 11            | 2,973 00   | 55 89      |                   |                 |           | -55 89              |
|             | 100 000                 |            |            |                   |                 |           |                     |
| ** 7V1H **  |                         |            |            | 25JUN02           | 28JUN02         | 1 000000  |                     |
|             | 234 39,635 06           | 35,586 81  | 4 048 25   |                   |                 | 00        | 4,048 25            |
|             | 1,197 000               |            |            |                   |                 |           |                     |
| ** 7V1H **  |                         |            |            | 26JUN02           | 01JUL02         | 1 000000  |                     |
|             | 528 15,908 73           | 15,251 49  | 657 24     |                   |                 | 00        | 657 24              |
|             | 513 000                 |            |            |                   |                 |           |                     |
| ** 7V1H **  |                         |            |            | 27JUN02           | 02JUL02         | 1 000000  |                     |
|             | 858 32,696 44           | 32 465 16  | 231 28     |                   |                 | 00        | 231 28              |
|             | 1 092 000               |            |            |                   |                 |           |                     |
| ** 7V1H **  |                         |            |            | 28JUN02           | 03JUL02         | 1 000000  |                     |
|             | 275 63,084 01           | 59,578 92  | 3 505 09   |                   |                 | 00        | 3 505 09            |
|             | 2,004 000               |            |            |                   |                 |           |                     |
| ** 7V1H **  |                         |            |            | 01JUL02           | 05JUL02         | 1 000000  |                     |
|             | 199 2 903 40            | 2,794 62   | 108 78     |                   |                 | 00        | 108 78              |
|             | 94 000                  |            |            |                   |                 |           |                     |
| 162456107   | TOTAL                   | 157 144 75 | 148,650 00 | 8,494 75          |                 | 00        | 8,494 75            |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 162825103               | CHECKPOINT SYS INC   | COM                            |                                | 30APR02                                       | 02MAY02                   | 1 000000           |                                      |
| ** 7VIH **              | 762<br>800 000   | 12,991 60                      | 8 846 67                       | 4,144 93                                      |                           | 00                 | 4,144 93                             |
| ** 7VIH **              | 846<br>100 000   | 1,255 36                       | 1,105 83                       | 28MAY02<br>149 33                             | 31MAY02                   | 1 000000<br>00     | 149 33                               |
| ** 7VIH **              | 350<br>38 000  | 400 35                         | 420 22                         | 25JUN02<br>-19 87                             | 28JUN02                   | 1 000000<br>00     | -19 87                               |
| ** 7VIH **              | 677<br>23 000  | 234 59                         | 254 34                         | 26JUN02<br>17 75                              | 01JUL02                   | 1 000000<br>00     | -17 75                               |
| ** 7VIH **              | 021<br>18 000  | 195 85                         | 199 05                         | 27JUN02<br>-3 20                              | 02JUL02                   | 1 000000<br>00     | -3 20                                |
| ** 7VIH **              | 276<br>21 000  | 245 27                         | 232 23                         | 28JUN02<br>13 04                              | 03JUL02                   | 1 000000<br>00     | 13 04                                |
| 162825103               | TOTAL  | 15,324 82                      | 11 058 34                      | 4,266 48                                      |                           | 00                 | 4,266 48                             |
| 165159104               | CHESAPEAKE CORP  | COM                            |                                | 29MAY02                                       | 31MAY02                   | 1 000000           |                                      |
| ** 7VIH **              | 131<br>100 000   | 2,759 91                       | 2,735 98                       | 23 93   |                           | 00                 | 23 93                                |
| 166764100               | CHEVRONTXACO CORP  | COM                            |                                | 31JUL01                                       | 03AUG01                   | 1 000000           |                                      |
| ** 7VID **              | 032<br>800 000   | 73,195 55                      | 69,781 14                      | 3,414 41                                      |                           | 00                 | 3,414 41                             |
| ** 7VID **              | 105<br>1,800 000   | 166,704 49                     | 157 007 56                     | 15AUG01<br>9,696 93                           | 20AUG01                   | 1 000000<br>00     | 9,696 93                             |
| ** 7VID **              | 352<br>2,300 000   | 215 145 87                     | 182,571 01                     | 10OCT01<br>32 594 86                          | 15OCT01                   | 1 000000<br>00     | 32,594 86                            |
| ** 7VID **              | 620<br>600 000   | 50,074 32                      | 53,331 72                      | 15NOV01<br>-3,257 40                          | 20NOV01                   | 1 000000<br>00     | -3,257 40                            |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7VID **              | 799<br>100 000   | 8,764 20                       | 8,787 03                       | 05DEC01<br>-22 83                             | 10DEC01                   | 1 000000<br>00     | -22 83                               |
| ** 7VID **              | 131<br>1 500 000   | 134,722 12                     | 131,805 47                     | 31DEC01<br>2,914 65                           | 04JAN02                   | 1 000000<br>00     | 2,914 65                             |
| ** 7VID **              | 293<br>2,300 000   | 189,383 06                     | 201 317 40                     | 13FEB02<br>-11,934 34                         | 19FEB02                   | 1 000000<br>00     | -11,934 34                           |
| ** 7VID **              | 517<br>100 000   | 8,795 60                       | 8,507 42                       | 07MAR02<br>288 18                             | 12MAR02                   | 1 000000<br>00     | 288 18                               |
| ** 7VID **              | 523<br>100 000   | 8,945 36                       | 8,507 42                       | 14MAR02<br>437 94                             | 19MAR02                   | 1 000000<br>00     | 437 94                               |
| ** 7VIA **              | 104<br>1,549 000   | 140,118 31                     | 139 634 14                     | 02APR02<br>484 17                             | 05APR02                   | 1 000000<br>00     | 484 17                               |
| ** 7VID **              | 827<br>1,000 000   | 86,419 49                      | 89,175 75                      | 25APR02<br>-2,756 26                          | 30APR02                   | 1 000000<br>00     | 2,756 26                             |
| 166764100               | TOTAL  | 1,082,288 37                   | 1,050,426 06                   | 31,862 31                                     |                           | 00                 | 31,862 31                            |
| 168415102               | CHICOS FAS INC   |                                |                                | 27MAR02                                       | 01APR02                   | 1 000000           |                                      |
| ** 7VIH **              | 525<br>300 000   | 10,051 34                      | 4,997 48                       | 5,053 86                                      |                           | 00                 | 5,053 86                             |
| ** 7VIH **              | 228<br>504 000   | 18,938 63                      | 8 395 77                       | 25JUN02<br>10,542 86                          | 28JUN02                   | 1 000000<br>00     | 10,542 86                            |
| ** 7VIH **              | 521<br>488 000   | 17 785 21                      | 8,129 23                       | 26JUN02<br>9,655 98                           | 01JUL02                   | 1 000000<br>00     | 9,655 98                             |
| ** 7VIH **              | 853<br>708 000   | 26 241 82                      | 11 794 05                      | 27JUN02<br>14 467 77                          | 02JUL02                   | 1 000000<br>00     | 14 467 77                            |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>CH/LS<br>GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|--|--|--------------------------|---------------------|--------------------|--|
| 168615102               | TOTAL  |  |                          |                     |                    |  |
|                         |  | 73 037 00                                    |                          |                     | 00                 | 39.720 47                              |
| 169657103               | CHIPPAK INC  |  |                          |                     |                    |  |
| 7V1H                    |  |  | 030CT01                  | 090CT01             | 1 000000           |  |
|                         | 078  | 16,415 79                                    |                          |                     | 00                 | -60,299 45                             |
|                         | 8 200 000  |  |                          |                     |                    |  |
| 170040109               | HIRON CORP   |  |                          |                     |                    |  |
| 7VID                    |  |  | 28DEC01                  | 03JAN02             | 1 000000           |  |
|                         | 066  | 36,519 45                                    |                          |                     | 00                 | 1,338 97                               |
|                         | 800 000  |  |                          |                     |                    |  |
| 171232101               | CHUBB CORP   |  |                          |                     |                    |  |
| 7VID                    |  |  | 31JUL01                  | 03AUG01             | 1 000000           |  |
|                         | 040  | 77 538 39                                    |                          |                     | 00                 | -4,686 61                              |
|                         | 1 100 000  |  |                          |                     |                    |  |
| 7VID                    |  |  | 13FEB02                  | 19FEB02             | 1 000000           |  |
|                         | 292  | 111 114 73                                   |                          |                     | 00                 | 6,114 73                               |
|                         | 1 500 000  |  |                          |                     |                    |  |
| 171232101               | TOTAL  | 188,653 12                                   |                          |                     | 00                 | 1,428 12                               |
| 171796105               | CIMA LABS INC  |  |                          |                     |                    |  |
| 7V1H                    |  |  | 14DEC01                  | 19DEC01             | 1 000000           |  |
|                         | 236  | 42 515 07                                    |                          |                     | 00                 | -29,704 87                             |
|                         | 1 300 000  |  |                          |                     |                    |  |
| 17273710F               | CIRCUIT CITY STORES INC  |  |                          |                     |                    |  |
| 7VID                    |  |  | 04APR02                  | 09APR02             | 1 000000           |  |
|                         | 687  | 14 230 57                                    |                          |                     | 00                 | 1,248 17                               |
|                         | 700 000  |  |                          |                     |                    |  |
| 7VID                    |  |  | 17APR02                  | 22APR02             | 1 000000           |  |
|                         | 747  | 18 207 45                                    |                          |                     | 00                 | 3,370 43                               |
|                         | 800 000  |  |                          |                     |                    |  |
| 17273710B               | TOTAL  | 32,438 02                                    |                          |                     | 00                 | 4,618 60                               |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>CH/LS<br>GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|--|--|--------------------------|---------------------|--------------------|--|
| 17275R102               | CISCO SYS INC  |  |                          |                     |                    |  |
| 7V1A                    |  |  | 220CT01                  | 250CT01             | 1 000000           |  |
|                         | 647  | 2 750 18                                     |                          |                     | 00                 | -251 80                                |
|                         | 164 000  |  |                          |                     |                    |  |
| 7V1B                    |  |  | 290CT01                  | 01NOV01             | 1 000000           |  |
|                         | 568  | 584 513 66                                   |                          |                     | 00                 | 9,069 88                               |
|                         | 34 731 000   |  |                          |                     |                    |  |
| 7VID                    |  |  | 29NOV01                  | 04DEC01             | 1 000000           |  |
|                         | 666  | 11,717 60                                    |                          |                     | 00                 | 681 66                                 |
|                         | 600 000  |  |                          |                     |                    |  |
| 7V1B                    |  |  | 08FEB02                  | 13FEB02             | 1 000000           |  |
|                         | 741  | 867,363 85                                   |                          |                     | 00                 | 2,433 25                               |
|                         | 51,949 000   |  |                          |                     |                    |  |
| 7VID                    |  |  | 05MAR02                  | 08MAR02             | 1 000000           |  |
|                         | 449  | 1,634 97                                     |                          |                     | 00                 | -78 02                                 |
|                         | 100 000  |  |                          |                     |                    |  |
| 7V1A                    |  |  | 02APR02                  | 05APR02             | 1 000000           |  |
|                         | 095  | 193 715 11                                   |                          |                     | 00                 | -15,983 97                             |
|                         | 11 456 000   |  |                          |                     |                    |  |
| 7VID                    |  |  | 04APR02                  | 09APR02             | 1 000000           |  |
|                         | 692  | 15 011 54                                    |                          |                     | 00                 | -310 95                                |
|                         | 900 000  |  |                          |                     |                    |  |
| 7VID                    |  |  | 25APR02                  | 30APR02             | 1 000000           |  |
|                         | 886  | 86 471 19                                    |                          |                     | 00                 | -15,678 71                             |
|                         | 6,000 000  |  |                          |                     |                    |  |
| 17275R102               | TOTAL  | 1 763 178 10                                 |                          |                     | 00                 | -20,118 66                             |
| 172755100               | CIRRUS LOGIC INC   |  |                          |                     |                    |  |
| 7V1H                    |  |  | 27AUG01                  | 30AUG01             | 1 000000           |  |
|                         | 596  | 44 848 13                                    |                          |                     | 00                 | -64,828 03                             |
|                         | 3 500 000  |  |                          |                     |                    |  |
| 172967101               | CITIGROUP INC  |  |                          |                     |                    |  |
| 7VID                    |  |  | 24SEP01                  | 27SEP01             | 1 000000           |  |
|                         | 205  | 3 902 36                                     |                          |                     | 00                 | -827 22                                |
|                         | 100 000  |  |                          |                     |                    |  |
| 7VID                    |  |  | 25SEP01                  | 28SEP01             | 1 000000           |  |
|                         | 279  | 304 509 83                                   |                          |                     | 00                 | -6,709 09                              |
|                         | 8 000 000  |  |                          |                     |                    |  |

STATE STREET



THE WOODRUFF ARTS CENTER  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE     | MAT RATE   | TRD DT            | STL DT          | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|--------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST   | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST    | BASE COST  | BASE SECTY GN/LS  | BASE CURR GN/LS | GN/LS     | NET BAS SECTY GN/LS |
| ** 7V1A **  | 666 9,303 70            | 5 837 38     | 220C101    | 250C101           | 1 000000        | 00        | 3,466 32            |
| 198 000     |                         |              | 3,466 32   |                   |                 |           |                     |
| ** 7V1A **  | 820 17 031 34           | 9,787 93     | 28DEC01    | 03JAN02           | 1 000000        | 00        | 7,243 41            |
| 332 000     |                         |              | 7,243 41   |                   |                 |           |                     |
| ** 7VID **  | 101 5,087 00            | 4,642 40     | 31DEC01    | 04JAN02           | 1 000000        | 00        | 444 40              |
| 100 000     |                         |              | 444 40     |                   |                 |           |                     |
| ** 7VID **  | 400 4,517 93            | 4,585 78     | 01MAR02    | 06MAR02           | 1 000000        | 00        | -67 85              |
| 100 000     |                         |              | -67 85     |                   |                 |           |                     |
| ** 7VID **  | 468 4,810 42            | 4,585 78     | 05MAR02    | 08MAR02           | 1 000000        | 00        | 224 64              |
| 100 000     |                         |              | 224 64     |                   |                 |           |                     |
| ** 7VID **  | 687 692 35              | 642 01       | 26MAR02    | 01APR02           | 1 000000        | 00        | 50 34               |
| 14 000      |                         |              | 50 34      |                   |                 |           |                     |
| ** 7VID **  | 649 82,909 65           | 77,316 21    | 26MAR02    | 01APR02           | 1 000000        | 00        | 5,593 44            |
| 1 686 000   |                         |              | 5,593 44   |                   |                 |           |                     |
| ** 7V1A **  | 154 664,205 06          | 397 089 25   | 02APR02    | 05APR02           | 1 000000        | 00        | 267,115 81          |
| 13,469 000  |                         |              | 267,115 81 |                   |                 |           |                     |
| ** 7VID **  | 693 48,428 54           | 45 857 77    | 04APR02    | 09APR02           | 1 000000        | 00        | 2,570 77            |
| 1,000 000   |                         |              | 2,570 77   |                   |                 |           |                     |
| ** 7VID **  | 877 184,831 81          | 192 602 65   | 25APR02    | 30APR02           | 1 000000        | 00        | -7,770 84           |
| 4,200 000   |                         |              | -7,770 84  |                   |                 |           |                     |
| ** 7V1B **  | 183 761,994 99          | 1 378,107 93 | 24JUL02    | 29JUL02           | 1 000000        | 00        | -616,312 94         |
| 30,307 000  |                         |              | 616 112 94 |                   |                 |           |                     |

STATE STREET

THE WOODRUFF ARTS CENTER  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID    | SECURITY DESCRIPTION         | MAT DATE     | MAT RATE     | TRD DT            | STL DT          | SELL RATE | NET SECTY GN/LS     |
|-------------|------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET      | LOCAL COST   | LOCAL COST   | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET           | BASE COST    | BASE COST    | BASE SECTY GN/LS  | BASE CURR GN/LS | GN/LS     | NET BAS SECTY GN/LS |
| 172967101   | TOTAL                        | 2,092,224 98 | 2 437,003 79 | -344,778 81       |                 | 00        | -344,778 81         |
| 177376100   | CITRIX SYS INC               | COM          |              | 31JUL01           | 03AUG01         | 1 000000  |                     |
| ** 7VID **  | 855 24,847 10                | 24,152 00    | 2,695 10     |                   |                 | 00        | 2,695 10            |
| 800 000     |                              |              |              |                   |                 |           |                     |
| ** 7V1B **  | 489 377,871 75               | 485,060 00   | 107,188 25   | 27SEP01           | 020C101         | 1 000000  | -107,188 25         |
| 17,370 000  |                              |              |              |                   |                 | 00        |                     |
| ** 7V1B **  | 720 942,389 41               | 1 444 590 14 | -502,200 73  | 25JAN02           | 30JAN02         | 1 000000  | -502,200 73         |
| 53,080 000  |                              |              |              |                   |                 | 00        |                     |
| ** 7V1B **  | 722 128,854 65               | 195,378 91   | -66,524 26   | 28JAN02           | 31JAN02         | 1 000000  | -66,524 26          |
| 7,179 000   |                              |              |              |                   |                 | 00        |                     |
| ** 7VID **  | 590 5,471 36                 | 7,430 11     | -1,958 75    | 26MAR02           | 01APR02         | 1 000000  | -1,958 75           |
| 314 000     |                              |              |              |                   |                 | 00        |                     |
| ** 7VID **  | 596 25,521 66                | 35,162 85    | -9,641 19    | 26MAR02           | 01APR02         | 1 000000  | -9,641 19           |
| 1,486 000   |                              |              |              |                   |                 | 00        |                     |
| 177376100   | TOTAL                        | 1,506,955 93 | 2 191,774 01 | -684 818 08       |                 | 00        | -684 818 08         |
| 179584107   | CLAJRE S STORES INC          | COM          |              | 30JUL02           | 02AUG02         | 1 000000  |                     |
| ** 7V1H **  | 651 11,426 65                | 12,915 27    | -1,488 62    |                   |                 | 00        | -1,488 62           |
| 400 000     |                              |              |              |                   |                 |           |                     |
| 184502102   | CLEAR CHANNEL COMMUNICATIONS | COM          |              | 31JUL01           | 03AUG01         | 1 000000  |                     |
| ** 7VID **  | 813 12,009 59                | 11,882 95    | 126 64       |                   |                 | 00        | 126 64              |
| 200 000     |                              |              |              |                   |                 |           |                     |
| ** 7VID **  | 613 19,151 36                | 17,034 84    | 2,116 52     | 15NOV01           | 20NOV01         | 1 000000  | 2,116 52            |
| 400 000     |                              |              |              |                   |                 | 00        |                     |
| ** 7VID **  | 858 44,031 03                | 58 328 39    | 5,702 64     | 26DEC01           | 31DEC01         | 1 000000  | 5,702 64            |
| 900 000     |                              |              |              |                   |                 | 00        |                     |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT            | STL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECTY (N/LS) | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| 184502102   | TOTAL                   |            | 67 246 18  | 7,945 80          |           | 00        | 7,945 80            |
| 185896107   | CLEVELAND CLIFFS INC    | COH        |            | 27AUG01           | 30AUG01   | 1 000000  |                     |
| 7V1H        | 624                     | 23,694 20  | 26 889 39  | -3,195 19         |           | 00        | -3,195 19           |
| 1,400 000   |                         |            |            |                   |           |           |                     |
| 7V1H        | 318                     | 74,493 85  | 90 271 52  | -15 777 67        | 28JAN02   | 31JAN02   | 1 000000            |
| 4,700 000   |                         |            |            |                   |           | 00        | -15 777 67          |
| 7V1H        | 047                     | 51 572 03  | 34 572 07  | 16 999 96         | 28MAY02   | 31MAY02   | 1 000000            |
| 1 800 000   |                         |            |            |                   |           | 00        | 16,999 96           |
| 185896107   | TOTAL                   |            | 151 732 98 | -1,972 90         |           | 00        | -1,972 90           |
| 189054109   | CLOROX CO               | COH        |            | 25APR02           | 30APR02   | 1 000000  |                     |
| 7V1D        | 816                     | 36 138 43  | 32,746 05  | 3 392 36          |           | 00        | 3 392 38            |
| 800 000     |                         |            |            |                   |           |           |                     |
| 191216100   | COCA COLA CO            | COH        |            | 29OCT01           | 01NOV01   | 1 000000  |                     |
| 7V1D        | 480                     | 38,854 70  | 16 474 63  | 2,380 07          |           | 00        | 2 380 07            |
| 800 000     |                         |            |            |                   |           |           |                     |
| 7V1D        | 230                     | 48,212 27  | 51 345 05  | -3 132 78         | 30JAN02   | 04FEB02   | 1 000000            |
| 1 100 000   |                         |            |            |                   |           | 00        | -3,132 78           |
| 7V1D        | 251                     | 4,567 86   | 4 667 73   | -99 87            | 13FEB02   | 19FEB02   | 1 000000            |
| 100 000     |                         |            |            |                   |           | 00        | -99 87              |
| 7V1D        | 319                     | 1,404 12   | 1 400 32   | 3 80              | 21FEB02   | 26FEB02   | 1 000000            |
| 30 000      |                         |            |            |                   |           | 00        | 3 80                |
| 7V1D        | 374                     | 106,680 90 | 105 957 51 | 723 39            | 21FEB02   | 26FEB02   | 1 000000            |
| 2,270 000   |                         |            |            |                   |           | 00        | 723 39              |
| 7V1D        | 609                     | 1 728 68   | 1,540 35   | 188 33            | 26MAR02   | 01APR02   | 1 000000            |
| 33 000      |                         |            |            |                   |           | 00        | 188 33              |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT            | STL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECTY (N/LS) | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| 7V1D        | 637                     | 40,186 66  | 35 801 50  | 4 385 16          | 26MAR02   | 01APR02   | 1 000000            |
| 767 000     |                         |            |            |                   |           | 00        | 4 385 16            |
| 7V1D        | 703                     | 83,437 48  | 74 683 71  | 8 753 77          | 04APR02   | 09APR02   | 1 000000            |
| 1,600 000   |                         |            |            |                   |           | 00        | 8 753 77            |
| 191216100   | TOTAL                   |            | 311 870 80 | 13 201 87         |           | 00        | 13,201 87           |
| 192479103   | COHERENT INC            | COH        |            | 03OCT01           | 09OCT01   | 1 000000  |                     |
| 7V1H        | 069                     | 50 447 10  | 64 748 16  | -14 301 06        |           | 00        | 14 301 06           |
| 1 900 000   |                         |            |            |                   |           |           |                     |
| 192576106   | COHU INC                | COH        |            | 29APR02           | 02MAY02   | 1 000000  |                     |
| 7V1H        | 649                     | 8,386 24   | 6 518 59   | 1 867 65          |           | 00        | 1 867 65            |
| 300 000     |                         |            |            |                   |           |           |                     |
| 7V1H        | 132                     | 2 375 92   | 2 172 86   | 203 06            | 29MAY02   | 31MAY02   | 1 000000            |
| 100 000     |                         |            |            |                   |           | 00        | 203 06              |
| 7V1H        | 361                     | 450 21     | 543 22     | -93 01            | 25JUN02   | 28JUN02   | 1 000000            |
| 25 000      |                         |            |            |                   |           | 00        | -93 01              |
| 7V1H        | 688                     | 502 81     | 630 13     | -127 32           | 26JUN02   | 01JUL02   | 1 000000            |
| 29 000      |                         |            |            |                   |           | 00        | -127 32             |
| 7V1H        | 030                     | 559 68     | 673 59     | -113 91           | 27JUN02   | 02JUL02   | 1 000000            |
| 31 000      |                         |            |            |                   |           | 00        | -113 91             |
| 7V1H        | 223                     | 245 55     | 325 93     | -60 38            | 01JUL02   | 05JUL02   | 1 000000            |
| 15 000      |                         |            |            |                   |           | 00        | -60 38              |
| 192576106   | TOTAL                   |            | 10 864 32  | 1,676 09          |           | 00        | 1,676 09            |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>100% | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 19259P300<br>.. 7VIH .. | COINSTAR INC<br>547<br>3,300 000   | COM                            | 33.310 11                      | 30JUL02<br>3,797 26                           | 02AUG02                   | 1 000000<br>00     | 3,797 26                             |
| 194162103<br>.. 7VID .. | COLGATE PALMOLIVE CO<br>086<br>300 000   | COM                            | 17.580 00                      | 15AUG01<br>-1 193 56                          | 20AUG01                   | 1 000000<br>00     | -1,193 56                            |
| .. 7VID ..              | 833<br>1 200 000   |                                | 68 147 18                      | 25APR02<br>-2,031 22                          | 30APR02                   | 1 000000<br>00     | -2,031 22                            |
| 194162103               | TOTAL  |                                | 82,502 40                      | 85,727 18                                     |                           | 00                 | -3,224 78                            |
| 200300200<br>.. 7VID .. | CUMCAST CORP<br>155<br>900 000   | CI A SPL                       | 36 159 78                      | 28AUG01<br>-2 860 89                          | 31AUG01                   | 1 000000<br>00     | -2,860 89                            |
| .. 7VID ..              | 219<br>4,500 000   |                                | 180,798 93                     | 21SEP01<br>-34,143 42                         | 01OCT01                   | 1 000000<br>00     | 34,143 42                            |
| .. 7VID ..              | 617<br>500 000   |                                | 18,294 04                      | 15NOV01<br>815 32                             | 20NOV01                   | 1 000000<br>00     | 815 32                               |
| 200300200               | TOTAL  |                                | 199,063 76                     | 235 252 75                                    |                           | 00                 | -36,188 99                           |
| 200340107<br>.. 7VID .. | COMERICA INC<br>023<br>1,600 000   | COM                            | 75,188 76                      | 26DEC01<br>16 652 33                          | 31DEC01                   | 1 000000<br>00     | 16,652 33                            |
| 200641108<br>.. 7VIH .. | COMMERCE GROUP INC MASS<br>620<br>500 000  | COM                            | 18,967 50                      | 29APR02<br>879 39                             | 02MAY02                   | 1 000000<br>00     | 879 39                               |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>100% | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 201647104<br>.. 7VIH .. | COMMERCIAL FED CORP<br>488<br>800 000  | COM                            | 19,639 33                      | 26MAR02<br>1,428 35                           | 01APR02                   | 1 000000<br>00     | 1,428 35                             |
| .. 7VIH ..              | 621<br>400 000   |                                | 9,819 66                       | 29APR02<br>1 577 99                           | 02MAY02                   | 1 000000<br>00     | 1,577 99                             |
| .. 7VIH ..              | 813<br>500 000   |                                | 12 274 58                      | 28MAY02<br>1,925 98                           | 31MAY02                   | 1 000000<br>00     | 1,925 98                             |
| .. 7VIH ..              | 557<br>700 000   |                                | 17,455 85                      | 30JUL02<br>754 09                             | 02AUG02                   | 1 000000<br>00     | 754 09                               |
| 201647104               | TOTAL  |                                | 64,875 83                      | 59,189 42                                     |                           | 00                 | 5,686 41                             |
| 203349105<br>.. 7VIH .. | COMMONWEALTH TEL ENTERPRISES<br>622<br>100 000                                   | COM                            | 3,568 51                       | 29APR02<br>113 87                             | 02MAY02                   | 1 000000<br>00     | 113 87                               |
| .. 7VIH ..              | 311<br>24 000  |                                | 856 44                         | 25JUN02<br>92 96                              | 28JUN02                   | 1 000000<br>00     | 92 96                                |
| .. 7VIH ..              | 540<br>28 000  |                                | 999 18                         | 26JUN02<br>85 98                              | 01JUL02                   | 1 000000<br>00     | 85 98                                |
| .. 7VIH ..              | 886<br>34 000  |                                | 1,213 29                       | 27JUN02<br>101 46                             | 02JUL02                   | 1 000000<br>00     | 101 46                               |
| .. 7VIH ..              | 211<br>14 000  |                                | 499 59                         | 01JUL02<br>72 85                              | 05JUL02                   | 1 000000<br>00     | 72 85                                |
| .. 7VIH ..              | 556<br>2,600 000   |                                | 92,781 28                      | 30JUL02<br>6,860 70                           | 02AUG02                   | 1 000000<br>00     | 6,860 70                             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 203369105               | TOTAL  |  |   |                           |                    |                                      |
|                         | 107,266 11   | 99 918 29                                    | 7,327 82                                      |                           | 00                 | 7,327 82                             |
| 203372107<br>7VIA       | COMMSCOPE INC  | COM  | 02APR02                                       | 05APR02                   | 1 000000           |                                      |
|                         | 117 52 683 3   | 54 040 53                                    | 1,357 16                                      |                           | 00                 | -1,357 16                            |
| 203902101<br>7VH        | COMMUNITY FIRST BANKSHARES INC COM   |  | 29APR02                                       | 02MAY02                   | 1 000000           |                                      |
|                         | 401 2 467 41   | 2 464 70                                     | 202 71  |                           | 00                 | 202 71                               |
| 7VH                     | 876 2 720 11   | 2 464 70                                     | 28MAY02<br>255 41                             | 31MAY02                   | 1 000000<br>00     | 255 41                               |
| 7VH                     | 220 617 07   | 591 53                                       | 25JUN02<br>25 54                              | 28JUN02                   | 1 000000<br>00     | 25 54                                |
| 7VH                     | 513 707 75   | 490 12                                       | 26JUN02<br>17 63                              | 01JUL02                   | 1 000000<br>00     | 17 63                                |
| 7VH                     | 847 562 38   | 542 23                                       | 27JUN02<br>20 15                              | 02JUL02                   | 1 000000<br>00     | 20 15                                |
| 7VH                     | 281 677 79   | 640 82                                       | 28JUN02<br>36 97                              | 03JUL02                   | 1 000000<br>00     | 36 97                                |
| 203902101               | TOTAL  |  |   |                           |                    |                                      |
|                         | 7 952 51   | 7 394 10                                     | 558 41  |                           | 00                 | 558 41                               |
| 204493100<br>7VID       | COMPAQ COMPUTER CORP   | COM  | 25APR02                                       | 30APR02                   | 1 000000           |                                      |
|                         | 842 14,255 74  | 15 820 70                                    | -1 564 94                                     |                           | 00                 | -1,564 94                            |
| 204912109<br>7VID       | COMPUTER ASSOC INTL INC  | COM  | 16OCT01                                       | 19OCT01                   | 1 000000           |                                      |
|                         | 395 14 387 02  | 16 475 00                                    | -2 087 98                                     |                           | 00                 | -2,087 98                            |
| 7VID                    | 669 23 263 72  | 20 994 17                                    | 29NOV01<br>2 269 55                           | 04DEC01                   | 1 000000<br>00     | 2,269 55                             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 7VID                    | 753 309 90   | 269 93                                       | 05DEC01<br>39 97                              | 10DEC01                   | 1 000000<br>00     | 39 97                                |
| 7VID                    | 798 65 210 85  | 56 714 26                                    | 05DEC01<br>8 496 59                           | 10DEC01                   | 1 000000<br>00     | 8 496 59                             |
| 7VID                    | 627 10 189 59  | 9,284 25                                     | 26MAR02<br>905 34                             | 01APR02                   | 1 000000<br>00     | 905 34                               |
| 204912109               | TOTAL  |  |   |                           |                    |                                      |
|                         | 113 361 08   | 103 737 61                                   | 9,623 47                                      |                           | 00                 | 9,623 47                             |
| 205862402<br>7VID       | CONVERSE TECHNOLOGY INC  | COM NEW                                      | 15AUG01                                       | 20AUG01                   | 1 000000           |                                      |
|                         | 089 10 942 63  | 22 859 68                                    | 11 917 05                                     |                           | 00                 | -11,917 05                           |
| 7VIA                    | 085 40 079 06  | 48 909 94                                    | 02APR02<br>-8,830 88                          | 05APR02                   | 1 000000<br>00     | -8,830 88                            |
| 205862402               | TOTAL  |  |   |                           |                    |                                      |
|                         | 51 021 69  | 71 769 62                                    | 20,747 93                                     |                           | 00                 | -20,747 93                           |
| 206197105<br>7VID       | CONCORD EFS INC  | COM  | 28AUG01                                       | 31AUG01                   | 1 000000           |                                      |
|                         | 180 16 298 45  | 17 153 20                                    | -854 75                                       |                           | 00                 | -854 75                              |
| 7VID                    | 344 25 066 68  | 25 729 80                                    | 10OCT01<br>-663 12                            | 15OCT01                   | 1 000000<br>00     | -663 12                              |
| 7VID                    | 074 74 246 33  | 65 753 94                                    | 28DEC01<br>8 492 39                           | 03JAN02                   | 1 000000<br>00     | 8,492 39                             |
| 7VID                    | 510 64 658 82  | 58,538 33                                    | 07MAR02<br>6,120 49                           | 12MAR02                   | 1 000000<br>00     | 6,120 49                             |
| 7VID                    | 793 12 784 61  | 11,707 67                                    | 25APR02<br>1,076 94                           | 30APR02                   | 1 000000<br>00     | 1 076 94                             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRF DT<br>LN/LC<br>LN/LC | STL DT<br>BASE CURR | SELL RATE<br>LN/LC | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|--------------------------|---------------------|--------------------|--------------------------------------|
|                         | 851<br>1 800 000   | 109,156 63                          | 104 016 63                          | 5,140 00                 |                     | 00                 | 5,140 00                             |
| 20825C104               | TOTAL  | 699 626 36                          | 666,722 00                          | 32 904 36                |                     | 00                 | 32,904 36                            |
| 208251504               | CONOCO INC   | COM                                 |                                     | 220C101                  | 250C101             | 1 000000           |                                      |
| .. 7V1A ..              | 647<br>124 000   | 3 135 85                            | 3,337 46                            | -201 61                  |                     | 00                 | -201 61                              |
| .. 7V1A ..              | 814<br>199 000   | 5,625 64                            | 5,356 09                            | 28DEC01<br>269 55        | 03JAN02             | 1 000000<br>00     | 269 55                               |
| .. 7V1A ..              | 146<br>8,407 000   | 247,446 69                          | 226 274 52                          | 02APR02<br>21,172 17     | 05APR02             | 1 000000<br>00     | 21,172 17                            |
| 208251504               | TOTAL  | 256 208 18                          | 234 968 07                          | 21 240 11                |                     | 00                 | 21 240 11                            |
| 208464107               | CONSECO INC  | COM STA                             |                                     | 040C101                  | 100C101             | 1 000000           |                                      |
| .. 7V1D ..              | 308<br>3 000 000   | 17 009 42                           | 33 290 97                           | -16 281 55               |                     | 00                 | -16,281 55                           |
| .. 7V1D ..              | 547<br>300 000   | 1 183 46                            | 3 329 10                            | 08NOV01<br>2 145 64      | 14NOV01             | 1 000000<br>00     | -2,145 64                            |
| 208464107               | TOTAL  | 18,192 88                           | 36,620 07                           | -18,427 19               |                     | 00                 | -18 427 19                           |
| 209341106               | CONSOLIDATED GRAPHICS INC  | COM                                 |                                     | 14DEC01                  | 19DEC01             | 1 000000           |                                      |
| .. 7V1H ..              | 208<br>2 900 000   | 50 646 78                           | 53 704 49                           | -3 057 71                |                     | 00                 | 3,057 71                             |
| .. 7V1H ..              | 853<br>100 000   | 2,060 13                            | 1 920 57                            | 28MAY02<br>139 56        | 31MAY02             | 1 000000<br>00     | 139 56                               |
| .. 7V1H ..              | 191<br>25 000  | 455 52                              | 480 14                              | 25JUN02<br>-24 62        | 28JUN02             | 1 000000<br>00     | -24 62                               |
| .. 7V1H ..              | 484<br>28 000  | 491 15                              | 537 74                              | 26JUN02<br>-46 61        | 01JUL02             | 1 000000<br>00     | -46 61                               |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRF DT<br>LN/LC<br>LN/LC | STL DT<br>BASE CURR | SELL RATE<br>LN/LC | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|--------------------------|---------------------|--------------------|--------------------------------------|
| .. 7V1H ..              | 824<br>21 000  | 373 61                              | 403 32                              | 27JUN02<br>-29 71        | 02JUL02             | 1 000000<br>00     | -29 71                               |
| .. 7V1H ..              | 283<br>26 000  | 493 46                              | 499 35                              | 28JUN02<br>5 89          | 03JUL02             | 1 000000<br>00     | -5 89                                |
| .. 7V1H ..              | 523<br>1 700 000   | 27 615 65                           | 32 649 67                           | 30JUL02<br>5 034 02      | 02AUG02             | 1 000000<br>00     | -5 034 02                            |
| 209341106               | TOTAL  | 82 136 30                           | 90 195 30                           | -8 059 00                |                     | 00                 | -8 059 00                            |
| 210371100               | CONSTELLATION ENERGY GROUP INC   | COM                                 |                                     | 28AUG01                  | 31AUG01             | 1 000000           |                                      |
| .. 7V1D ..              | 145<br>500 000   | 15,569 48                           | 17,067 84                           | -1 498 36                |                     | 00                 | -1 498 36                            |
| .. 7V1D ..              | 204<br>100 000   | 2,564 41                            | 3,413 57                            | 24SEP01<br>-849 16       | 27SEP01             | 1 000000<br>00     | -849 16                              |
| .. 7V1D ..              | 449<br>5,400 000   | 145,724 93                          | 184,332 73                          | 23OCT01<br>-38 607 80    | 26OCT01             | 1 000000<br>00     | -38,607 80                           |
| 210371100               | TOTAL  | 163 858 82                          | 204,814 14                          | -40,955 32               |                     | 00                 | -40 955 32                           |
| 216648407               | COOPER COS INC   | COM NEW                             |                                     | 27AUG01                  | 30AUG01             | 1 000000           |                                      |
| .. 7V1H ..              | 627<br>1,300 000   | 71,406 61                           | 47,502 23                           | 23 904 38                |                     | 00                 | 23,904 38                            |
| .. 7V1H ..              | 645<br>200 000   | 10,310 68                           | 7 308 03                            | 29APR02<br>3,002 65      | 02MAY02             | 1 000000<br>00     | 3,002 65                             |
| .. 7V1H ..              | 048<br>100 000   | 4,945 05                            | 3,654 02                            | 28MAY02<br>1,291 03      | 31MAY02             | 1 000000<br>00     | 1,291 03                             |
| .. 7V1H ..              | 581<br>1,400 000   | 60 233 17                           | 51,156 24                           | 30JUL02<br>9 076 93      | 02AUG02             | 1 000000<br>00     | 9,076 93                             |

| ASSET ID    | SECURITY DESCRIPTION     | MAT DATE   | MAT RATE   | TRD DT            | SIL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|--------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET  | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET       | BASE COST  | BASE COST  | BASE SECTY GN/LS  | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| 206197105   | TOTAL                    |            | 178,882 94 | 14,171 95         |           | 00        | 14,171 95           |
| 206710204   | CONCURRENT COMPUTER CORP | CUM NEW    |            | 29APR02           | 02MAY02   | 1 000000  |                     |
| .. 7V1H ..  | 670 14,869 03            |            | 35,017 50  | -20,148 47        |           | 00        | -20,148 47          |
|             | 2,300 000                |            |            |                   |           |           |                     |
| 207142100   | CONEXANT SYS INC         | COM        |            | 29NOV01           | 04DEC01   | 1 000000  |                     |
| .. 7V1D ..  | 689 19,884 00            |            | 15,466 10  | 4,417 90          |           | 00        | 4,417 90            |
|             | 1,300 000                |            |            |                   |           |           |                     |
| 207410101   | CONMED CORP              |            |            | 30APR02           | 02MAY02   | 1 000000  |                     |
| .. 7V1H ..  | 746 10 156 29            |            | 7,186 75   | 2,969 54          |           | 00        | 2,969 54            |
|             | 400 000                  |            |            |                   |           |           |                     |
| .. 7V1H ..  | 893 2 450 12             |            | 1 796 69   | 28MAY02 653 43    | 31MAY02   | 1 000000  | 653 43              |
|             | 100 000                  |            |            |                   |           | 00        |                     |
| .. 7V1H ..  | 243 29,677 09            |            | 22 943 69  | 25 JUN02 6 733 40 | 28JUN02   | 1 000000  | 6 733 40            |
|             | 1,277 000                |            |            |                   |           | 00        |                     |
| .. 7V1H ..  | 537 39,582 02            |            | 31 801 36  | 26JUN02 7,780 66  | 01JUL02   | 1 000000  | 7 780 66            |
|             | 1,770 000                |            |            |                   |           | 00        |                     |
| .. 7V1H ..  | 867 37,915 53            |            | 30,956 91  | 27JUN02 6,958 62  | 02 JUL02  | 1 000000  | 6,958 62            |
|             | 1,723 000                |            |            |                   |           | 00        |                     |
| .. 7V1H ..  | 287 21,082 31            |            | 16,978 69  | 28JUN02 4,103 62  | 03JUL02   | 1 000000  | 4 103 62            |
|             | 945 000                  |            |            |                   |           | 00        |                     |
| .. 7V1H ..  | 203 8,727 53             |            | 6 917 25   | 01 JUL02 1,810 28 | 05JUL02   | 1 000000  | 1,810 28            |
|             | 385 000                  |            |            |                   |           | 00        |                     |

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| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT            | SIL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECTY GN/LS  | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| 207410101   | TOTAL                   |            | 118,581 34 | 31 009 55         |           | 00        | 31 009 55           |
| 208250104   | CONROPHILLIPS           | COM        |            | 31JUL01           | 03AUG01   | 1 000000  |                     |
| .. 7V1D ..  | 059 108,758 45          |            | 108,029 56 | 728 89            |           | 00        | 728 89              |
|             | 1 900 000               |            |            |                   |           |           |                     |
| .. 7V1D ..  | 098 52,357 28           |            | 51,171 89  | 1,185 39          | 20AUG01   | 1 000000  | 1,185 39            |
|             | 900 000                 |            |            |                   |           | 00        |                     |
| .. 7V1A ..  | 697 2,425 19            |            | 2,519 43   | -94 24            | 25OCT01   | 1 000000  | -94 24              |
|             | 44 000                  |            |            |                   |           | 00        |                     |
| .. 7V1D ..  | 506 5,734 80            |            | 5,714 78   | 20 02             | 01NOV01   | 1 000000  | 20 02               |
|             | 100 000                 |            |            |                   |           | 00        |                     |
| .. 7V1D ..  | 730 235 21              |            | 228 59     | 6 62              | 10DEC01   | 1 000000  | 6 62                |
|             | 4 000                   |            |            |                   |           | 00        |                     |
| .. 7V1D ..  | 744 87,999 26           |            | 85 493 11  | 2,506 15          | 10DEC01   | 1 000000  | 2,506 15            |
|             | 1,496 000               |            |            |                   |           | 00        |                     |
| .. 7V1D ..  | 066 96,747 97           |            | 91,436 48  | 5,311 49          | 31DEC01   | 1 000000  | 5,311 49            |
|             | 1,600 000               |            |            |                   |           | 00        |                     |
| .. 7V1A ..  | 794 5,686 91            |            | 5,382 41   | 304 50            | 03JAN02   | 1 000000  | 304 50              |
|             | 94 000                  |            |            |                   |           | 00        |                     |
| .. 7V1D ..  | 401 5,877 91            |            | 5,766 96   | 110 95            | 06MAR02   | 1 000000  | 110 95              |
|             | 100 000                 |            |            |                   |           | 00        |                     |
| .. 7V1D ..  | 546 43,424 96           |            | 40,450 91  | 2,974 05          | 19MAR02   | 1 000000  | 2,974 05            |
|             | 700 000                 |            |            |                   |           | 00        |                     |
| .. 7V1A ..  | 070 181 221 79          |            | 166,511 25 | 14,710 54         | 26MAR02   | 1 000000  | 14 710 54           |
|             | 2 908 000               |            |            |                   |           | 00        |                     |
| .. 7V1D ..  |                         |            |            | 25APR02           | 30APR02   | 1 000000  |                     |

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| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 216648402               | TOTAL  | 146,895 51                          | 109 620 52                          | 37,274 99                                     |                           | 00                 | 37,274 99                            |
| 216831107               | COOPER TIRE + RUBR CO  | COM                                 |                                     | 26MAR02                                       | 01APR02                   | 1 000000           |                                      |
| 7VIC                    | 469  | 103 798 42                          | 73,536 00                           | 30,262 42                                     |                           | 00                 | 30,262 42                            |
|                         | 4,800 000  |                                     |                                     |   |                           |                    |                                      |
| 217204106               | COPART INTL  | COM                                 |                                     | 27AUG01                                       | 30AUG01                   | 1 000000           |                                      |
| 7VIC                    | 585  | 22,139 26                           | 4,948 11                            | 17,191 15                                     |                           | 00                 | 17,191 15                            |
|                         | 900 000  |                                     |                                     |   |                           |                    |                                      |
| 7VIC                    | 479  | 80,815 26                           | 17 226 74                           | 26MAR02                                       | 01APR02                   | 1 000000           | 63,588 52                            |
|                         | 4,700 000  |                                     |                                     | 63,588 52                                     |                           | 00                 |                                      |
| 7VIC                    | 607  | 1,501 45                            | 366 53                              | 29APR02                                       | 02MAY02                   | 1 000000           | 1,134 92                             |
|                         | 100 000  |                                     |                                     | 1,134 92                                      |                           | 00                 |                                      |
| 7VIC                    | 881  | 64,550 82                           | 14,294 52                           | 28MAY02                                       | 31MAY02                   | 1 000000           | 50,256 30                            |
|                         | 3,900 000  |                                     |                                     | 50 256 30                                     |                           | 00                 |                                      |
| 217204106               | TOTAL  | 169,006 75                          | 36,835 90                           | 132,170 89                                    |                           | 00                 | 132,170 89                           |
| 219350105               | CORNING INC  | COM                                 |                                     | 31JUL01                                       | 03AUG01                   | 1 000000           |                                      |
| 7VID                    | 057  | 30,129 00                           | 67 309 46                           | 37,180 46                                     |                           | 00                 | -37,180 46                           |
|                         | 1,900 000  |                                     |                                     |   |                           |                    |                                      |
| 21988R102               | CORPORATE EXECUTIVE BRD CO   | COM                                 |                                     | 26MAR02                                       | 01APR02                   | 1 000000           |                                      |
| 7VIC                    | 481  | 18 157 22                           | 18,724 00                           | -566 78                                       |                           | 00                 | -566 78                              |
|                         | 500 000  |                                     |                                     |   |                           |                    |                                      |
| 7VIC                    | 235  | 8,508 44                            | 9 362 00                            | 25JUN02                                       | 28JUN02                   | 1 000000           | -853 56                              |
|                         | 250 000  |                                     |                                     | -853 56                                       |                           | 00                 |                                      |
| 7VIC                    | 529  | 9,591 24                            | 10,672 68                           | 26JUN02                                       | 01JUL02                   | 1 000000           | -1,081 44                            |
|                         | 285 000  |                                     |                                     | -1 081 44                                     |                           | 00                 |                                      |
| 7VIC                    | 859  | 7,022 03                            | 7,789 18                            | 27JUN02                                       | 02JUL02                   | 1 000000           | -767 15                              |
|                         | 208 000  |                                     |                                     | -767 15                                       |                           | 00                 |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 7VIC                    | 284  | 8,796 84                            | 9,624 14                            | 28JUN02                                       | 03JUL02                   | 1 000000           | -827 30                              |
|                         | 257 000  |                                     |                                     | -827 30                                       |                           | 00                 |                                      |
| 7VIC                    | 543  | 9,181 22                            | 11,234 40                           | 30JUL02                                       | 02AUG02                   | 1 000000           | -2,053 18                            |
|                         | 300 000  |                                     |                                     | -2,053 18                                     |                           | 00                 |                                      |
| 21988R102               | TOTAL  | 41,256 99                           | 67,406 40                           | 6,149 41                                      |                           | 00                 | -6,149 41                            |
| 220R73103               | CORUS BANKSHARES INC   | COM                                 |                                     | 29APR02                                       | 02MAY02                   | 1 000000           |                                      |
| 7VIC                    | 674  | 4,991 34                            | 4,976 06                            | 15 28   |                           | 00                 | 15 28                                |
|                         | 100 000  |                                     |                                     |   |                           |                    |                                      |
| 22160K105               | CUSICO WHSL CORP NEW   | COM                                 |                                     | 28AUG01                                       | 31AUG01                   | 1 000000           |                                      |
| 7VID                    | 141  | 11,834 60                           | 12,093 18                           | -258 58                                       |                           | 00                 | -258 58                              |
|                         | 300 000  |                                     |                                     |   |                           |                    |                                      |
| 7VID                    | 255  | 46,209 51                           | 56,434 84                           | 25SEP01                                       | 28SEP01                   | 1 000000           | -10,225 33                           |
|                         | 1,400 000  |                                     |                                     | -10,225 33                                    |                           | 00                 |                                      |
| 7VID                    | 595  | 55,473 32                           | 56,898 93                           | 26MAR02                                       | 01APR02                   | 1 000000           | -1,425 61                            |
|                         | 1,400 000  |                                     |                                     | -1,425 61                                     |                           | 00                 |                                      |
| 7VID                    | 725  | 8,454 74                            | 8 128 42                            | 17APR02                                       | 22APR02                   | 1 000000           | 326 32                               |
|                         | 200 000  |                                     |                                     | 326 32  |                           | 00                 |                                      |
| 22160K105               | TOTAL  | 121,972 17                          | 133,555 37                          | -11,583 20                                    |                           | 00                 | -11,583 20                           |
| 222372104               | COUNTRYWIDE CR INDS INC  | COM                                 |                                     | 27AUG01                                       | 30AUG01                   | 1 000000           |                                      |
| 7VID                    | 451  | 864,672 09                          | 854,194 70                          | 10,477 39                                     |                           | 00                 | 10,477 39                            |
|                         | 20,290 000   |                                     |                                     |   |                           |                    |                                      |
| 7VID                    | 324  | 1,861 41                            | 1,912 48                            | 21FEB02                                       | 26FEB02                   | 1 000000           | -51 07                               |
|                         | 48 000   |                                     |                                     | -51 07  |                           | 00                 |                                      |
| 7VID                    | 337  | 5,812 89                            | 6,056 19                            | 21FEB02                                       | 26FEB02                   | 1 000000           | -243 30                              |
|                         | 152 000  |                                     |                                     | 243 30  |                           | 00                 |                                      |
| 7VID                    |  |                                     |                                     | 01MAR02                                       | 06MAR02                   | 1 000000           |                                      |

| ASSET ID<br>SH SELL/BTI | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY GN/LS<br>CN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------|---------------------------|--------------------|--------------------------------------|
|                         | 40P 14 531 75<br>000   | 15 937 34                                    | 594 41                        |                           | 00                 | 594 41                               |
| 7VID                    | 497 30 292 04<br>700 000   | 27 890 35                                    | 07MAR02<br>2 401 69           | 12MAR02                   | 1 000000<br>00     | 2 401 69                             |
| 7VID                    | 791 18 494 96<br>400 000   | 15 937 35                                    | 25APR02<br>2 557 61           | 30APR02                   | 1 000000<br>00     | 2 557 61                             |
| 222372104               | TOTAL  | 937 665 14                                   | 921 928 41                    | 15,736 73                 | 00                 | 15,736 73                            |
| 22281N103<br>7V1H       | COVANTA ENERGY CORP<br>334 12,647 75<br>10 200 000                               | 227 776 20                                   | 28JAN02                       | 31JAN02                   | 1 000000<br>00     | -215,128 45                          |
| 22764E109<br>7V1H       | CROSSMANN CMNTYS INC<br>355 119,858 20<br>2 600 000                              | 70 162 02                                    | 26FEB02                       | 01MAR02                   | 1 000000<br>00     | 49,696 18                            |
| 231264102<br>7V1H       | LURATIVE HEALTH SERVICES INC<br>600 50,199 58<br>1,700 000                       | 26 402 49                                    | 30JUL02                       | 02AUG02                   | 1 000000<br>00     | 3,797 09                             |
| 23251P102<br>7V1H       | CYBERONICS INC<br>611 2 408 92<br>200 000  | 3,173 00                                     | 29APR02                       | 02MAY02                   | 1 000000<br>00     | -764 08                              |
| 7V1H                    | 236 348 32<br>27 000   | 428 36                                       | 25JUN02<br>-80 04             | 28JUN02                   | 1 000000<br>00     | -80 04                               |
| 7V1H                    | 590 424 32<br>34 000   | 539 41                                       | 26JUN02<br>-115 09            | 01JUL02                   | 1 000000<br>00     | -115 09                              |
| 7V1H                    | 860 231 17<br>18 000   | 285 57                                       | 27JUN02<br>54 40              | 02JUL02                   | 1 000000<br>00     | -54 40                               |
| 7V1H                    | 289 275 07<br>21 000   | 333 16                                       | 28JUN02<br>-58 09             | 03JUL02                   | 1 000000<br>00     | -58 09                               |

DATE STREE

| ASSET ID<br>SH SELL/BTI | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY GN/LS<br>CN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------|---------------------------|--------------------|--------------------------------------|
| 23251P102               | TOTAL  | 3,687 80                                     | 4 759 50                      | -1,071 70                 | 00                 | -1,071 70                            |
| 232820100<br>7V1H       | CYTEC INDS INC<br>62P 26,590 87<br>800 000                                       | 25,640 00                                    | 27AUG01                       | 30AUG01                   | 1 000000<br>00     | 950 87                               |
| 23332B106<br>7V1H       | DSP GROUP INC<br>194 466 65<br>25 000  | 513 61                                       | 25JUN02                       | 28JUN02                   | 1 000000<br>00     | -46 96                               |
| 7V1H                    | 487 1,368 67<br>75 000   | 1,540 83                                     | 26JUN02<br>-172 16            | 01JUL02                   | 1 000000<br>00     | -172 16                              |
| 23332B106               | TOTAL  | 1 835 32                                     | 2 054 44                      | 219 12                    | 00                 | 219 12                               |
| 234053106<br>7V1H       | DAISYTEK INTL CORP<br>470 127,552 05<br>8 400 000                                | 125 303 85                                   | 26MAR02                       | 01APR02                   | 1 000000<br>00     | 2,248 20                             |
| 238113104<br>7V1H       | BIASCOPE CORP<br>311 45,667 30<br>1,400 000                                      | 45 075 68                                    | 28JAN02                       | 31JAN02                   | 1 000000<br>00     | 591 62                               |
| 7V1H                    | 623 3 044 40<br>100 000  | 3,219 69                                     | 29APR02<br>-175 29            | 02MAY02                   | 1 000000<br>00     | -175 29                              |
| 7V1H                    | 014 40,069 58<br>1 400 000   | 45,075 68                                    | 28MAY02<br>-5,006 10          | 31MAY02                   | 1 000000<br>00     | -5,006 10                            |
| 238113104               | TOTAL  | 88,781 28                                    | 93,371 05                     | -4,589 77                 | 00                 | -4,589 77                            |
| 24522P103<br>7V1H       | DEL MONTE FOODS CO<br>894 1,000 14<br>100 000                                    | 870 36                                       | 28MAY02                       | 31MAY02                   | 1 000000<br>00     | 129 80                               |
| 7V1H                    | 244 24,414 87<br>2 067 000   | 17 990 26                                    | 25JUN02<br>6,424 61           | 28JUN02                   | 1 000000<br>00     | 14,424 61                            |

DATE STREE



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 - COMPOSITE -  
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 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE | TRD DT<br>LOCAL SECY<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** 7V1H **              | 538<br>2,608 000              | 29,488 81                                  | 22 698 88                           |          | 26JUN02<br>6 789 93                     | 01JUL02                   | 1 000000<br>00     | 6,789 93                             |
| ** 7V1H **              | 868<br>2,546 000              | 28,845 31                                  | 22 159 26                           |          | 27JUN02<br>6,686 05                     | 02JUL02                   | 1 000000<br>00     | 6,686 05                             |
| ** 7V1H **              | 308<br>1,547 000              | 18,223 11                                  | 13,464 41                           |          | 28JUN02<br>4,758 70                     | 03JUL02                   | 1 000000<br>00     | 4,758 70                             |
| ** 7V1H **              | 204<br>332 000                | 3,884 25                                   | 2,889 58                            |          | 01JUL02<br>994 67                       | 05JUL02                   | 1 000000<br>00     | 994 67                               |
| 24522P103               | TOTAL                         | 105,856 51                                 | 80,072 75                           |          | 25,783 76                               |                           | 00                 | 25,783 76                            |
| 247025109               | DELL COMPUTER CORP            | COM  |                                     |          | 04OCT01                                 | 10OCT01                   | 1 000000           |                                      |
| ** 7V1D **              | 320<br>900 000                | 19,898 33                                  | 20,348 82                           |          | -450 49                                 |                           | 00                 | -450 49                              |
| ** 7V1D **              | 729<br>3 000                  | 89 00                                      | 76 79                               |          | 05DEC01<br>12 21                        | 10DEC01                   | 1 000000<br>00     | 12 21                                |
| ** 7V1D **              | 733<br>397 000                | 11 732 94                                  | 10,162 35                           |          | 05DEC01<br>1,570 59                     | 10DEC01                   | 1 000000<br>00     | 1 570 59                             |
| ** 7V1D **              | 147<br>2,800 000              | 77 894 84                                  | 72,282 78                           |          | 28DEC01<br>5 412 06                     | 03JAN02                   | 1 000000<br>00     | 5 412 06                             |
| ** 7V1A **              | 090<br>5,840 000              | 155,164 12                                 | 152,124 99                          |          | 02APR02<br>3,039 13                     | 05APR02                   | 1 000000<br>00     | 3,039 13                             |
| ** 7V1D **              | 845<br>1,500 000              | 39 808 35                                  | 38,722 92                           |          | 25APR02<br>1 085 43                     | 30APR02                   | 1 000000<br>00     | 1 085 43                             |

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 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE | TRD DT<br>LOCAL SECY<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 247025109               | TOTAL                         | 304,587 58                                 | 293,718 65                          |          | 10 868 93                               |                           | 00                 | 10,868 93                            |
| 247131105               | DELPHI FINL GROUP INC         |  |                                     |          | 30APR02                                 | 02MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 733<br>100 000                | 4,283 87                                   | 3,708 52                            |          | 575 35                                  |                           | 00                 | 575 35                               |
| 248019101               | DELUXE CORP                   | COM  |                                     |          | 05DEC01                                 | 10DEC01                   | 1 000000           |                                      |
| ** 7V1D **              | 735<br>400 000                | 16,341 17                                  | 15 644 92                           |          | 694 25                                  |                           | 00                 | 694 25                               |
| ** 7V1D **              | 855<br>2,100 000              | 89,243 11                                  | 93,789 04                           |          | 25APR02<br>-4,545 95                    | 30APR02                   | 1 000000<br>00     | -4,545 95                            |
| 248019101               | TOTAL                         | 105,584 28                                 | 109,433 98                          |          | -3 849 70                               |                           | 00                 | -3,849 70                            |
| 251591103               | DEVELOPERS DIVERSIFIED RITY   | COM  |                                     |          | 30APR02                                 | 02MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 753<br>200 000                | 4,268 87                                   | 3,553 29                            |          | 715 58                                  |                           | 00                 | 715 58                               |
| ** 7V1H **              | 015<br>100 000                | 2,244 13                                   | 1,776 65                            |          | 28MAY02<br>487 48                       | 31MAY02                   | 1 000000<br>00     | 487 48                               |
| ** 7V1H **              | 312<br>1,491 000              | 35,795 92                                  | 26,489 81                           |          | 25JUN02<br>7,306 11                     | 28JUN02                   | 1 000000<br>00     | 7,306 11                             |
| ** 7V1H **              | 561<br>1,880 000              | 42,630 34                                  | 33,400 97                           |          | 26JUN02<br>9,229 37                     | 01JUL02                   | 1 000000<br>00     | 9,229 37                             |
| ** 7V1H **              | 888<br>1,381 000              | 31,097 38                                  | 24,535 50                           |          | 27JUN02<br>6,561 88                     | 02JUL02                   | 1 000000<br>00     | 6,561 88                             |
| ** 7V1H **              | 212<br>648 000                | 14,483 98                                  | 11,512 68                           |          | 01JUL02<br>2 971 30                     | 05JUL02                   | 1 000000<br>00     | 2,971 30                             |

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|-------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| 251591103               | TOTAL  |                                     | 128 540 67                          | 101 268 90                         | 27 271 72                 | 00                 | 27,271 72                            |
| 25179M103               | DEVON ENERGY CORPORATION NEW   | COM                                 |                                     |                                    | 29NOCT01                  | 01NOV01            | 1 000000                             |
| .. 7V1D ..              | 467  | 40,803 63                           | 32 418 20                           | 8,385 43                           |                           | 00                 | 8,385 43                             |
|                         | 1,000 000  |                                     |                                     |                                    |                           |                    |                                      |
| .. 7V1D ..              | 530  | 3,817 37                            | 3,241 82                            | 08NOV01                            | 14NOV01                   | 1 000000           | 575 55                               |
|                         | 100 000  |                                     |                                     | 575 55                             |                           | 00                 |                                      |
| 25179M103               | TOTAL  |                                     | 44,621 00                           | 35,660 02                          | 8 960 98                  | 00                 | 8,960 98                             |
| 252450101               | DIAGNOSTIC PRODS CORP  | LOM STK                             |                                     |                                    | 29APR02                   | 02MAY02            | 1 000000                             |
| .. 7V1H ..              | 624  | 9 536 71                            | 7,592 39                            | 1 944 32                           |                           | 00                 | 1,944 32                             |
|                         | 200 000  |                                     |                                     |                                    |                           |                    |                                      |
| .. 7V1H ..              | 016  | 5,033 04                            | 3,796 20                            | 26MAY02                            | 31MAY02                   | 1 000000           | 1 236 84                             |
|                         | 100 000  |                                     |                                     | 1 236 84                           |                           | 00                 |                                      |
| .. 7V1H ..              | 313  | 54,223 76                           | 52 463 43                           | 25JUN02                            | 28JUN02                   | 1 000000           | 1 760 33                             |
|                         | 1 382 000  |                                     |                                     | 1 760 33                           |                           | 00                 |                                      |
| .. 7V1H ..              | 562  | 58 393 87                           | 61,764 11                           | 26JUN02                            | 01JUL02                   | 1 000000           | 3,370 24                             |
|                         | 1,627 000  |                                     |                                     | -3 370 24                          |                           | 00                 |                                      |
| .. 7V1H ..              | 889  | 49,971 75                           | 52 273 62                           | 27JUN02                            | 02JUL02                   | 1 000000           | -2,301 87                            |
|                         | 1,377 000  |                                     |                                     | -2,301 87                          |                           | 00                 |                                      |
| .. 7V1H ..              | 213  | 50,704 42                           | 49 882 01                           | 01JUL02                            | 05JUL02                   | 1 000000           | 822 41                               |
|                         | 1,314 000  |                                     |                                     | 822 41                             |                           | 00                 |                                      |
| 252450101               | TOTAL  |                                     | 227 863 55                          | 227 771 76                         | 91 79                     | 00                 | 91 79                                |

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|-------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| 25247D101               | DIAL CORP NEW  | COM                                 |                                     |                                    | 28MAY02                   | 31MAY02            | 1 000000                             |
| .. 7V1H ..              | 854  | 1 967 13                            | 1 715 63                            | 251 50                             |                           | 00                 | 251 50                               |
|                         | 100 000  |                                     |                                     |                                    |                           |                    |                                      |
| .. 7V1H ..              | 192  | 76,294 85                           | 62 277 28                           | 25JUN02                            | 28JUN02                   | 1 000000           | 14,017 57                            |
|                         | 3,630 000  |                                     |                                     | 14 017 57                          |                           | 00                 |                                      |
| .. 7V1H ..              | 485  | 47,910 29                           | 40 626 06                           | 26JUN02                            | 01JUL02                   | 1 000000           | 7,284 23                             |
|                         | 2,368 000  |                                     |                                     | 7 284 23                           |                           | 00                 |                                      |
| .. 7V1H ..              | 825  | 44 164 98                           | 37 349 22                           | 27JUN02                            | 02JUL02                   | 1 000000           | 6 815 76                             |
|                         | 2,177 000  |                                     |                                     | 6 815 76                           |                           | 00                 |                                      |
| .. 7V1H ..              | 119  | 22,869 55                           | 19 300 81                           | 01JUL02                            | 05JUL02                   | 1 000000           | 3,568 74                             |
|                         | 1 125 000  |                                     |                                     | 3,568 74                           |                           | 00                 |                                      |
| 25247D101               | TOTAL  |                                     | 161,269 00                          | 31 937 80                          |                           | 00                 | 31 937 80                            |
| 253752109               | DIGENE CORP  | COM                                 |                                     |                                    | 28FEB02                   | 05MAR02            | 1 000000                             |
| .. 7V1H ..              | 407  | 97 183 52                           | 112,365 70                          | -15 182 18                         |                           | 00                 | -15,182 18                           |
|                         | 3,100 000  |                                     |                                     |                                    |                           |                    |                                      |
| 25388M100               | DIGITALTHINK INC   | COM                                 |                                     |                                    | 28JAN02                   | 31JAN02            | 1 000000                             |
| .. 7V1H ..              | 322  | 40 869 35                           | 87,687 50                           | -46 818 15                         |                           | 00                 | -46 818 15                           |
|                         | 6 100 000  |                                     |                                     |                                    |                           |                    |                                      |
| 253922108               | DIME CMNTY BANCORP INC   | COM                                 |                                     |                                    | 28MAY02                   | 31MAY02            | 1 000000                             |
| .. 7V1H ..              | 049  | 2,381 12                            | 1,958 23                            | 422 89                             |                           | 00                 | 422 89                               |
|                         | 100 000  |                                     |                                     |                                    |                           |                    |                                      |
| .. 7V1H ..              | 351  | 8 041 07                            | 7,088 79                            | 25JUN02                            | 28JUN02                   | 1 000000           | 952 28                               |
|                         | 362 000  |                                     |                                     | 952 28                             |                           | 00                 |                                      |
| .. 7V1H ..              | 678  | 10,333 88                           | 9,125 34                            | 26JUN02                            | 01JUL02                   | -1 000000          | 1,208 54                             |
|                         | 466 000  |                                     |                                     | 1 208 54                           |                           | 00                 |                                      |
| .. 7V1H ..              | 022  | 7,710 98                            | 6 716 72                            | 27JUN02                            | 02JUL02                   | 1 000000           | 994 26                               |
|                         |  |                                     |                                     | 994 26                             |                           | 00                 |                                      |

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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
|                         | 343 000  |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 290<br>429 000   | 9,725 13                            | 8,400 80                            | 28JUN02<br>1,324 33                           | 03JUL02                   | 1 000000<br>00     | 1,324 33                             |
| ** 7V1H **              | 580<br>400 000   | 10,713 27                           | 7 832 91                            | 30JUL02<br>2,880 36                           | 02AUG02                   | 1 000000<br>00     | 2,880 36                             |
| 253922108               | TOTAL  | 48,905 45                           | 41,122 79                           | 7,782 66                                      |                           | 00                 | 7,782 66                             |
| 254067101               | DILLARDS INC   |                                     | CL A                                | 03OCT01                                       | 09OCT01                   | 1 000000           |                                      |
| ** 7V1H **              | 046<br>2,900 000   | 40 082 44                           | 46 349 25                           | -6,266 81                                     |                           | 00                 | -6,266 81                            |
| ** 7V1H **              | 585<br>700 000   | 16,725 99                           | 14,266 00                           | 29APR02<br>2,459 99                           | 02MAY02                   | 1 000000<br>00     | 2,459 99                             |
| ** 7V1H **              | 85<br>1,400 000  | 40,559 56                           | 28,532 00                           | 28MAY02<br>12,027 56                          | 31MAY02                   | 1 000000<br>00     | 12,027 56                            |
| ** 7V1H **              | 193<br>2,232 000   | 58,642 02                           | 45,488 16                           | 25JUN02<br>13,153 86                          | 28JUN02                   | 1 000000<br>00     | 13,153 86                            |
| ** 7V1H **              | 486<br>2 883 000   | 73,354 28                           | 58,755 54                           | 26JUN02<br>14,598 74                          | 01JUL02                   | 1 000000<br>00     | 14,598 74                            |
| ** 7V1H **              | 826<br>2,821 000   | 72 255 48                           | 57 491 98                           | 27JUN02<br>14,763 50                          | 02JUL02                   | 1 000000<br>00     | 14,763 50                            |
| ** 7V1H **              | 120<br>1,564 000   | 42,037 17                           | 31 874 32                           | 01JUL02<br>10,162 85                          | 05JUL02                   | 1 000000<br>00     | 10,162 85                            |
| 254067101               | TOTAL  | 343,656 94                          | 282,757 25                          | 60,899 69                                     |                           | 00                 | 60,899 69                            |

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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 254687106               | DISNEY WALT CO   |                                     | DISNEY COM                          | 24SEP01                                       | 27SEP01                   | 1 000000           |                                      |
| ** 7VID **              | 231<br>100 000   | 1,775 44                            | 1,797 74                            | -22 30  |                           | 00                 | -22 30                               |
| ** 7VID **              | 292<br>300 000   | 5,891 80                            | 5,349 62                            | 04OCT01<br>542 18                             | 10OCT01                   | 1 000000<br>00     | 542 18                               |
| ** 7VID **              | 365<br>1 700 000   | 32,523 48                           | 30,314 51                           | 10OCT01<br>2,208 97                           | 15OCT01                   | 1 000000<br>00     | 2,208 97                             |
| ** 7VID **              | 446<br>4 300 000   | 79,500 47                           | 76,477 89                           | 23OCT01<br>2,822 58                           | 26OCT01                   | 1 000000<br>00     | 2,822 58                             |
| ** 7VID **              | 755<br>21 000  | 447 18                              | 374 83                              | 05DEC01<br>72 35                              | 10DEC01                   | 1 000000<br>00     | 72 35                                |
| ** 7VID **              | 778<br>379 000   | 8,079 48                            | 6,764 79                            | 05DEC01<br>1,314 69                           | 10DEC01                   | 1 000000<br>00     | 1,314 69                             |
| ** 7VID **              | 189<br>500 000   | 6,233 90                            | 5,354 71                            | 31DEC01<br>879 19                             | 04JAN02                   | 1 000000<br>00     | 879 19                               |
| ** 7VID **              | 288<br>3,000 000   | 69,945 74                           | 53,547 11                           | 13FEB02<br>16,398 63                          | 19FEB02                   | 1 000000<br>00     | 16,398 63                            |
| ** 7VID **              | 657<br>4,300 000   | 99,002 14                           | 101,088 47                          | 26MAR02<br>-2 086 33                          | 01APR02                   | 1 000000<br>00     | 2,086 33                             |
| 254687106               | TOTAL  | 303,399 63                          | 281,269 67                          | 22,329 96                                     |                           | 00                 | 22,329 96                            |
| 255064107               | DIVERSA CORP   |                                     | COM                                 | 28MAY02                                       | 31MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 064<br>100 000   | 1,104 16                            | 1,385 68                            | -281 52                                       |                           | 00                 | -281 52                              |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 255911109<br>.. 7VIH    | DULCO CORP INC<br>459<br>1 000 000   |                                     | 13,234 59<br>10 118 37              | 30JUL02<br>3,116 22                           | 02AUG02                   | 1 000000<br>00     | 3,116 22                             |
| 256605106<br>* 7VIH     | DULE FOOD INC<br>050<br>2,600 000  |                                     | 82 422 69<br>60 635 09              | 28MAY02<br>21,787 60                          | 31MAY02                   | 1 000000<br>00     | 21,787 60                            |
| 7VIH                    | 357<br>1 850 000   |                                     | 54 586 64<br>43 144 19              | 25JUN02<br>13,442 46                          | 28JUN02                   | 1 000000<br>00     | 13,442 46                            |
| 7VIH                    | 679<br>2,119 000   |                                     | 62 950 84<br>49 417 40              | 26JUN02<br>13,533 24                          | 01JUL02                   | 1 000000<br>00     | 13,533 24                            |
| 7VIH                    | 024<br>1 819 000   |                                     | 52 565 33<br>42 421 24              | 27JUN02<br>10 144 09                          | 02JUL02                   | 1 000000<br>00     | 10,144 09                            |
| 7VIH                    | 222<br>1 412 000   |                                     | 41 385 88<br>32 929 51              | 01JUL02<br>8 456 37                           | 05JUL02                   | 1 000000<br>00     | 8 456 37                             |
| 256605106               | TOTAL  |                                     | 295 911 39                          | 228 547 63                                    |                           | 67 363 76<br>00    | 67 363 76                            |
| 256669102<br>7VID *     | DOLLAR CEN CORP<br>786<br>300 000  |                                     | 4 567 96<br>4 333 84                | 25APR02<br>234 12                             | 30APR02                   | 1 000000<br>00     | 234 12                               |
| 256743105<br>7VIH *     | DOLLAR THRIFTY AUTOMOTIVE GRP<br>214<br>4 500 000                                | COM                                 | 62,660 37<br>94 146 01              | 14DEC01<br>-31,485 64                         | 19DEC01                   | 1 000000<br>00     | -31,485 64                           |
| 257460105<br>7VID *     | DOMINION RES INC VA NEW<br>301<br>1,700 000                                      | COM                                 | 99,945 75<br>101 393 27             | 13FEB02<br>-1 447 52                          | 19FEB02                   | 1 000000<br>00     | -1,447 52                            |
| 7VID                    | 586<br>300 000   |                                     | 19,213 18<br>17 892 93              | 26MAR02<br>1,320 25                           | 01APR02                   | 1 000000<br>00     | 1,320 25                             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 257460109               | TOTAL  |                                     | 119,158 93                          | 119 286 20                                    |                           | -127 27<br>00      | -127 27                              |
| 257651109<br>7VIH *     | DONALDSON CO INC<br>017<br>100 000   | COM                                 | 4,176 07<br>3,710 98                | 28MAY02<br>465 09                             | 31MAY02                   | 1 000000<br>00     | 465 09                               |
| 7VIH                    | 314<br>340 000   |                                     | 12,652 37<br>12 617 32              | 25JUN02<br>35 05                              | 28JUN02                   | 1 000000<br>00     | 35 05                                |
| 7VIH *                  | 563<br>434 000   |                                     | 15,451 28<br>16,105 64              | 26JUN02<br>-654 36                            | 01JUL02                   | 1 000000<br>00     | -654 36                              |
| 7VIH                    | 890<br>448 000   |                                     | 16,001 35<br>16 625 18              | 27JUN02<br>-623 83                            | 02JUL02                   | 1 000000<br>00     | -623 83                              |
| 7VIH *                  | 214<br>178 000   |                                     | 6 420 26<br>6 605 54                | 01JUL02<br>-185 28                            | 05JUL02                   | 1 000000<br>00     | -185 28                              |
| 7VIH *                  | 559<br>1,900 000   |                                     | 63 638 57<br>70,508 58              | 30JUL02<br>-6 870 01                          | 02AUG02                   | 1 000000<br>00     | -6,870 01                            |
| 257651109               | TOTAL  |                                     | 118 339 90                          | 126,173 24                                    |                           | -7,833 34<br>00    | -7,833 34                            |
| 25811P100<br>7VIH       | MORAL FINL CORP<br>747<br>100 000  | COM                                 | 3,376 39<br>3 213 64                | 30APR02<br>162 75                             | 02MAY02                   | 1 000000<br>00     | 162 75                               |
| 7VIH                    | 895<br>100 000   |                                     | 3 724 08<br>3,213 64                | 28MAY02<br>510 44                             | 31MAY02                   | 1 000000<br>00     | 510 44                               |
| 7VIH                    | 245<br>865 000   |                                     | 30 350 37<br>27,797 99              | 25JUN02<br>2 552 38                           | 28JUN02                   | 1 000000<br>00     | 2,552 38                             |
| 7VIH *                  | 539<br>1 197 000   |                                     | 40,007 08<br>38,467 27              | 26JUN02<br>1 539 81                           | 01JUL02                   | 1 000000<br>00     | 1,539 81                             |
| 7VIH                    |  |                                     |                                     | 27JUN02                                       | 02JUL02                   | 1 000000           |                                      |

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| ASSET ID    | SECURITY        | DESCRIPTION         | MAT  | DATE       | MAT  | RATE       | TRD      | DT      | SELL     | NET | SECY | GN/LS      |
|-------------|-----------------|---------------------|------|------------|------|------------|----------|---------|----------|-----|------|------------|
| SH SELL/BTC | LOT             | LOCAL PRINCIPAL NET | DATE | LOCAL      | COST | LOCAL      | DT       | DT      | RATE     | NET | SECY | GN/LS      |
| SHARES/PAR  | BASE            | PRINCIPAL NET       | BASE | BASE       | COST | BASE       | SECY     | BASE    | CURR     | NET | BAS  | SECY       |
|             |                 |                     |      |            |      |            | GN/LS    |         | GN/LS    |     |      | GN/LS      |
|             | 869             | 34,765 06           |      | 33,582 54  |      | 1,182 52   |          |         | 00       |     |      | 1,182 52   |
| 1,045 000   |                 |                     |      |            |      |            |          |         |          |     |      |            |
| ** 7V1H **  | 205             | 23 774 79           |      | 22,270 52  |      | 1,504 27   | 01JUL02  | 05JUL02 | 1 000000 |     |      | 1,504 27   |
| 693 000     |                 |                     |      |            |      |            |          |         | 00       |     |      |            |
| 25811P100   | TOTAL           | 135 997 77          |      | 128,545 60 |      | 7,452 17   |          |         | 00       |     |      | 7,452 17   |
| 258609304   | DOUBLECLICK INC |                     | COM  |            |      |            | 30JUL02  | 02AUG02 | 1 000000 |     |      |            |
| ** 7V1H **  | 546             | 16,642 47           |      | 22,393 96  |      | 5,751 49   |          |         | 00       |     |      | -5,751 49  |
| 3,400 000   |                 |                     |      |            |      |            |          |         |          |     |      |            |
| 260003108   | DIVER CORP      |                     | COM  |            |      |            | 30AUG01  | 05SEP01 | 1 000000 |     |      |            |
| ** 7V1A **  | 591             | 63,280 80           |      | 70,457 94  |      | -7,177 14  |          |         | 00       |     |      | -7,177 14  |
| 1,754 000   |                 |                     |      |            |      |            |          |         |          |     |      |            |
| ** 7V1A **  | 668             | 2 147 59            |      | 2,530 70   |      | -383 11    | 22OCT01  | 25OCT01 | 1 000000 |     |      | -383 11    |
| 43 000      |                 |                     |      |            |      |            |          |         | 00       |     |      |            |
| ** 7V1A **  | 769             | 960 16              |      | 1,044 42   |      | -84 26     | 28DEC01  | 03JAN02 | 1 000000 |     |      | -84 26     |
| 26 000      |                 |                     |      |            |      |            |          |         | 00       |     |      |            |
| ** 7V1A **  | 115             | 118,386 39          |      | 118,581 44 |      | -195 05    | 02APR02  | 05APR02 | 1 000000 |     |      | -195 05    |
| 2,952 000   |                 |                     |      |            |      |            |          |         | 00       |     |      |            |
| 260003108   | TOTAL           | 184,774 94          |      | 192 614 50 |      | -7,839 56  |          |         | 00       |     |      | -7,839 56  |
| 260543103   | DOW LHEM CO     |                     | COM  |            |      |            | 31JUL01  | 03AUG01 | 1 000000 |     |      |            |
| ** 7V1D **  | 854             | 66 243 72           |      | 62,465 94  |      | 3,777 78   |          |         | 00       |     |      | 3,777 78   |
| 1,800 000   |                 |                     |      |            |      |            |          |         |          |     |      |            |
| ** 7V1D **  | 179             | 58,541 12           |      | 75 296 76  |      | -16 755 64 | 15 JAN02 | 18JAN02 | 1 000000 |     |      | -16,755 64 |
| 2,200 000   |                 |                     |      |            |      |            |          |         | 00       |     |      |            |
| ** 7V1D **  | 267             | 21 077 11           |      | 23,958 86  |      | 2 880 96   | 13FEB02  | 19FEB02 | 1 000000 |     |      | -2,880 96  |
| 700 000     |                 |                     |      |            |      |            |          |         | 00       |     |      |            |

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| ASSET ID    | SECURITY                    | DESCRIPTION         | MAT         | DATE       | MAT  | RATE       | TRD     | DT      | SELL     | NET | SECY | GN/LS      |
|-------------|-----------------------------|---------------------|-------------|------------|------|------------|---------|---------|----------|-----|------|------------|
| SH SELL/BTC | LOT                         | LOCAL PRINCIPAL NET | DATE        | LOCAL      | COST | LOCAL      | DT      | DT      | RATE     | NET | SECY | GN/LS      |
| SHARES/PAR  | BASE                        | PRINCIPAL NET       | BASE        | BASE       | COST | BASE       | SECY    | BASE    | CURR     | NET | BAS  | SECY       |
|             |                             |                     |             |            |      |            | GN/LS   |         | GN/LS    |     |      | GN/LS      |
| 260543103   | TOTAL                       | 145,861 94          |             | 161,720 76 |      | -15,858 82 |         |         | 00       |     |      | -15,858 82 |
| 263534109   | DU PONT E I DE NEMOURS + CO |                     | COM         |            |      |            | 22OCT01 | 25OCT01 | 1 000000 |     |      |            |
| ** 7V1A **  | 669                         | 1,208 67            |             | 1,167 26   |      | 41 41      |         |         | 00       |     |      | 41 41      |
| 29 000      |                             |                     |             |            |      |            |         |         |          |     |      |            |
| ** 7V1A **  | 780                         | 2,732 75            |             | 2,576 02   |      | 156 73     | 28DEC01 | 03JAN02 | 1 000000 |     |      | 156 73     |
| 64 000      |                             |                     |             |            |      |            |         |         | 00       |     |      |            |
| ** 7V1A **  | 110                         | 90 936 49           |             | 77,763 58  |      | 13,172 91  | 02APR02 | 05APR02 | 1 000000 |     |      | 13,172 91  |
| 1,932 000   |                             |                     |             |            |      |            |         |         | 00       |     |      |            |
| 263534109   | TOTAL                       | 94 877 91           |             | 81,506 86  |      | 13 371 05  |         |         | 00       |     |      | 13,371 05  |
| 264399106   | DUKE ENERGY CO              |                     | COM STK NPV |            |      |            | 24AUG01 | 29AUG01 | 1 000000 |     |      |            |
| ** 7V1A **  | 578                         | 67,455 38           |             | 51,977 82  |      | 15,477 56  |         |         | 00       |     |      | 15,477 56  |
| 1,755 000   |                             |                     |             |            |      |            |         |         |          |     |      |            |
| ** 7V1A **  | 670                         | 4,238 85            |             | 3,198 64   |      | 1,040 21   | 22OCT01 | 25OCT01 | 1 000000 |     |      | 1,040 21   |
| 108 000     |                             |                     |             |            |      |            |         |         | 00       |     |      |            |
| ** 7V1A **  | 793                         | 3,719 52            |             | 2,784 00   |      | 935 52     | 28DEC01 | 03JAN02 | 1 000000 |     |      | 935 52     |
| 94 000      |                             |                     |             |            |      |            |         |         | 00       |     |      |            |
| ** 7V1D **  | 427                         | 53,198 20           |             | 51,450 00  |      | 1,748 20   | 01MAR02 | 06MAR02 | 1 000000 |     |      | 1,748 20   |
| 1,500 000   |                             |                     |             |            |      |            |         |         | 00       |     |      |            |
| ** 7V1A **  | 144                         | 297,358 83          |             | 241,336 10 |      | 56,022 73  | 02APR02 | 05APR02 | 1 000000 |     |      | 56,022 73  |
| 7,958 000   |                             |                     |             |            |      |            |         |         | 00       |     |      |            |
| 264399106   | TOTAL                       | 425,970 78          |             | 350,746 56 |      | 75,224 22  |         |         | 00       |     |      | 75,224 22  |

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| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT   | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 267919306<br>.. 7V1H .. | 118<br>4 400 000  | DYNACQ INTL INC<br>57 603 02                             | COM PAR 001                         | 68 033 66                           | 28MAY02<br>-10 430 64                         | 31MAY02                   | 1 000000<br>00     | -10,430 64                           |
| 268160101<br>.. 7V1D .. | 630<br>1,100 000  | DYNEGY INC NEW<br>48 475 3E                              | CL A                                | 40 653 14                           | 15NOV01<br>7 822 24                           | 20NOV01                   | 1 000000<br>00     | 7,822 24                             |
| .. 7V1D ..              | 148<br>200 000    | 5,171 97   |                                     | 5,139 37                            | 28DEC01<br>32 55                              | 03JAN02                   | 1 000000<br>00     | 32 55                                |
| .. 7V1D ..              | 189<br>6,800 000  | 162,313 56   |                                     | 174,738 43                          | 15JAN02<br>12 424 87                          | 18JAN02                   | 1 000000<br>00     | -12,424 87                           |
| .. 7V1D ..              | 258<br>300 000    | 6,925 30   |                                     | 7 709 05                            | 13FEB02<br>-783 75                            | 19FEB02                   | 1 000000<br>00     | -783 75                              |
| 268160101<br>-----      | TOTAL             | 222 886 16   |                                     | 228,239 99                          | -5 353 83                                     |                           | 00                 | -5,353 83                            |
| 268648102<br>.. 7V1D .. | 165<br>1 600 000  | EMC CORP<br>27,179 09                                    | COM                                 | 34 096 90                           | 28AUG01<br>6,917 81                           | 31AUG01                   | 1 000000<br>00     | -6,917 81                            |
| .. 7V1D ..              | 206<br>100 000    | 1 285 45   |                                     | 2,131 06                            | 24SEP01<br>845 61                             | 27SEP01                   | 1 000000<br>00     | -845 61                              |
| .. 7V1A ..              | 671<br>135 000    | 1,623 99   |                                     | 3,151 79                            | 22OCT01<br>-1 527 80                          | 25OCT01                   | 1 000000<br>00     | -1,527 80                            |
| .. 7V1D ..              | 589<br>2,800 000  | 43,467 70  |                                     | 55,605 81                           | 08NOV01<br>12 138 11                          | 14NOV01                   | 1 000000<br>00     | -12,138 11                           |
| .. 7V1D ..              | 651<br>6 800 000  | 106 076 45   |                                     | 135 042 68                          | 15NOV01<br>-28,966 23                         | 20NOV01                   | 1 000000<br>00     | -28,966 23                           |
| .. 7V1B ..              | 602<br>54,071 000 | 904,431 58   |                                     | 1,199,999 73                        | 28NOV01<br>-295 568 15                        | 03DEC01                   | 1 000000<br>00     | -295,568 15                          |

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| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT   | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| .. 7V1B ..              | 683<br>27 036 000 | 369,426 46   |                                     | 585 652 46                          | 21DEC01<br>-216 226 00                        | 27DEC01                   | 1 000000<br>00     | -216,226 00                          |
| .. 7V1D ..              | 191<br>8 500 000  | 132 768 00   |                                     | 115,204 33                          | 15JAN02<br>17 563 67                          | 18JAN02                   | 1 000000<br>00     | 17,563 67                            |
| .. 7V1D ..              | 235<br>1 500 000  | 23,774 64  |                                     | 20,330 18                           | 30JAN02<br>3,444 46                           | 04FEB02                   | 1 000000<br>00     | 3,444 46                             |
| .. 7V1A ..              | 036<br>3,415 000  | 37,158 06  |                                     | 79,728 50                           | 28FEB02<br>-42 570 44                         | 05MAR02                   | 1 000000<br>00     | -42,570 44                           |
| .. 7V1D ..              | 447<br>100 000    | 1,169 48   |                                     | 1 340 63                            | 05MAR02<br>-171 15                            | 08MAR02                   | 1 000000<br>00     | 171 15                               |
| .. 7V1B ..              | 794<br>27,546 000 | 301,866 54   |                                     | 596,700 05                          | 21MAR02<br>294,833 51                         | 26MAR02                   | 1 000000<br>00     | -294,833 51                          |
| .. 7V1A ..              | 137<br>6,034 000  | 69 992 28  |                                     | 140 873 15                          | 02APR02<br>-70,880 87                         | 05APR02                   | 1 000000<br>00     | -70,880 87                           |
| .. 7V1D ..              | 705<br>1,700 000  | 19,804 40  |                                     | 21,438 51                           | 04APR02<br>-1,634 11                          | 09APR02                   | 1 000000<br>00     | -1,634 11                            |
| .. 7V1D ..              | 773<br>3,900 000  | 40,324 78  |                                     | 49,182 46                           | 17APR02<br>-8 857 68                          | 22APR02                   | 1 000000<br>00     | -8,857 68                            |
| .. 7V1D ..              | 866<br>2 800 000  | 26,339 36  |                                     | 35,310 49                           | 25APR02<br>8,971 13                           | 30APR02                   | 1 000000<br>00     | -8,971 13                            |
| 268648102<br>-----      | TOTAL             | 2,106 688 26   |                                     | 3 075,788 73                        | 969 100 47                                    |                           | 00                 | 969,100 47                           |

| ASSET ID<br>SH SELL/BIC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 268740100               | EMSCO INTL INC   | COM                                 |                                     | 30AUG01                                       | 05SEP01                   | 1 000000           |                                      |
| .. 7V1B ..              | 457 394 553 51   |                                     | 760 515 07                          | -365 961 56                                   |                           | 00                 | -365,961 56                          |
|                         | 21,945 000   |                                     |                                     |   |                           |                    |                                      |
| .. 7V1A ..              | 472 1,478 35   |                                     | 2,782 24                            | -1 303 89                                     | 22OCT01 25OCT01           | 1 000000 00        | 1,303 89                             |
|                         | 77 000   |                                     |                                     |   |                           |                    |                                      |
| .. 7V1A ..              | 819 7,075 47   |                                     | 10,153 36                           | -3,077 89                                     | 28DEC01 03JAN02           | 1 000000 00        | -3,077 89                            |
|                         | 281 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1A ..              | 131 157,106 25   |                                     | 183,916 64                          | 26,810 39                                     | 02APR02 05APR02           | 1 000000 00        | -26,810 39                           |
|                         | 5,090 000  |                                     |                                     |   |                           |                    |                                      |
| 268740100               | TOTAL  |                                     | 957 367 31                          | -397,153 73                                   |                           | 00                 | -397,153 73                          |
| 26875P101               | EOG RESOURCES INC  | COM                                 |                                     | 31JUL01                                       | 03AUG01                   | 1 000000           |                                      |
| .. 7V1D ..              | 041 38,996 66  |                                     | 46 019 05                           | -7 022 39                                     |                           | 00                 | -7,022 39                            |
|                         | 1,100 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1D ..              | 537 11,712 24  |                                     | 9,780 93                            | 1,931 31                                      | 14MAR02 19MAR02           | 1 000000 00        | 1,931 31                             |
|                         | 300 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1D ..              | 451 74,597 06  |                                     | 61,945 88                           | 12,651 18                                     | 24MAR02 01APR02           | 1 000000 00        | 12,651 18                            |
|                         | 1,900 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1D ..              | 685 24 209 27  |                                     | 19,561 85                           | 4 647 42                                      | 04APR02 09APR02           | 1 000000 00        | 4,647 42                             |
|                         | 600 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1D ..              | 779 4,208 27   |                                     | 3,260 31                            | 947 96  | 25APR02 30APR02           | 1 000000 00        | 947 96                               |
|                         | 100 000  |                                     |                                     |   |                           |                    |                                      |
| 26875P101               | TOTAL  |                                     | 140 568 02                          | 13,155 48                                     |                           | 00                 | 13,155 48                            |

| ASSET ID<br>SH SELL/BIC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 269151106               | ESS TECHNOLOGY INC   | COM                                 |                                     | 14DEC01                                       | 19DEC01                   | 1 000000           |                                      |
| .. 7V1H ..              | 223 118,789 99   |                                     | 40,361 26                           | 78,428 73                                     |                           | 00                 | 78 428 73                            |
|                         | 5,200 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1H ..              | 527 13,073 80  |                                     | 4,657 07                            | 8 416 73                                      | 27MAR02 01APR02           | 1 000000 00        | 8 416 73                             |
|                         | 600 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1H ..              | 315 15,426 80  |                                     | 8,570 45                            | 6,856 35                                      | 25JUN02 28JUN02           | 1 000000 00        | 6,856 35                             |
|                         | 922 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1H ..              | 564 22,243 85  |                                     | 12,344 42                           | 9,899 43                                      | 26JUN02 01JUL02           | 1 000000 00        | 9,899 43                             |
|                         | 1,328 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1H ..              | 891 25,362 34  |                                     | 13,478 47                           | 11,883 87                                     | 27JUN02 02JUL02           | 1 000000 00        | 11,883 87                            |
|                         | 1,450 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1H ..              | 560 17,529 96  |                                     | 12,084 15                           | 5,445 81                                      | 30JUL02 02AUG02           | 1 000000 00        | 5,445 81                             |
|                         | 1,300 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1H ..              | 560 -17,529 96   |                                     | -12,084 15                          | -5,445 81                                     | 30JUL02 02AUG02           | 1 000000 00        | -5,445 81                            |
|                         | -1,300 000   |                                     |                                     |   |                           |                    |                                      |
| .. 7V1H ..              | 475 14,615 57  |                                     | 12,084 15                           | 4,531 42                                      | 31JUL02 05AUG02           | 1 000000 00        | 4,531 42                             |
|                         | 1,300 000  |                                     |                                     |   |                           |                    |                                      |
| 269151106               | TOTAL  |                                     | 91,495 82                           | 120,016 53                                    |                           | 00                 | 120,016 53                           |
| 27579R104               | EAST WEST BANCORP INC  | COM                                 |                                     | 23OCT01                                       | 26OCT01                   | 1 000000           |                                      |
| .. 7V1H ..              | 135 136,126 11   |                                     | 89 407 18                           | 46,718 93                                     |                           | 00                 | 46,718 93                            |
|                         | 5,900 000  |                                     |                                     |   |                           |                    |                                      |
| .. 7V1H ..              | 227 32 205 91  |                                     | 21,215 24                           | 10,990 65                                     | 14DEC01 19DEC01           | 1 000000 00        | 10,990 65                            |
|                         | 1,400 000  |                                     |                                     |   |                           |                    |                                      |

THE WOODRUFF ARTS CENTER  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31 2002

| ASSET ID   | SECURITY DESCRIPTION      | MAT       | DATE       | MAT RATE   | TRD DT      | STL DT    | SELL RATE | NET SECTY GN/LS     |
|------------|---------------------------|-----------|------------|------------|-------------|-----------|-----------|---------------------|
| SH SELL/BT | LOT LOCAL PRINCIPAL NET   |           | LOCAL LOST | LOCAL COST | SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET        |           | BASE COST  | BASE       | SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| 27579R104  | TOTAL                     |           |            | 110 622 44 | 57 709 58   |           | 00        | 57,709 58           |
| 277461109  | EASTMAN KODAK CO          | COM       |            |            | 08NOV01     | 14NOV01   | 1 000000  |                     |
| 7VID       | 571                       | 32 193 24 | 36 168 00  |            | -3,974 76   |           | 00        | -3,974 76           |
| 1 200 000  |                           |           |            |            |             |           |           |                     |
| 7VID       | 238                       | 51,045 23 | 47,790 00  |            | 30JAN02     | 04FEB02   | 1 000000  | 3,275 23            |
| 1,800 000  |                           |           |            |            | 3,275 23    |           | 00        |                     |
| 7VID       | 387                       | 98 647 47 | 84 960 00  |            | 21FEB02     | 26FEB02   | 1 000000  | 13,687 47           |
| 3,200 000  |                           |           |            |            | 13 687 47   |           | 00        |                     |
| 7VID       | 411                       | 18 866 95 | 15 930 00  |            | 01MAR02     | 06MAR02   | 1 000000  | 2,936 95            |
| 600 000    |                           |           |            |            | 2,936 95    |           | 00        |                     |
| 7VID       | 822                       | 29,259 19 | 23 895 00  |            | 25APR02     | 30APR02   | 1 000000  | 5,364 19            |
| 900 000    |                           |           |            |            | 5,364 19    |           | 00        |                     |
| 277461109  | TOTAL                     |           |            | 208 743 00 | 21 289 04   |           | 00        | 21 289 08           |
| 278856109  | ECLIPSYS CORP             | COM       |            |            | 230C101     | 260C101   | 1 000000  |                     |
| 7VID       | 130                       | 49 050 33 | 81 488 00  |            | -32 437 67  |           | 00        | -32,437 67          |
| 4 000 000  |                           |           |            |            |             |           |           |                     |
| 28174E10E  | EDWARDS LIFESCIENCES CORP | COM       |            |            | 30APR02     | 02MAY02   | 1 000000  |                     |
| 7VID       | 790                       | 2 487 25  | 2,096 43   |            | 390 82      |           | 00        | 390 82              |
| 100 000    |                           |           |            |            |             |           |           |                     |
| 7VID       | 078                       | 2 396 12  | 2,096 43   |            | 28MAY02     | 31MAY02   | 1 000000  | 299 69              |
| 100 000    |                           |           |            |            | 299 69      |           | 00        |                     |
| 7VID       | 380                       | 16 837 26 | 15 262 04  |            | 25JUN02     | 28 JUN02  | 1 000000  | 1,575 22            |
| 728 000    |                           |           |            |            | 1,575 22    |           | 00        |                     |
| 7VID       | 708                       | 20,028 31 | 18 574 40  |            | 26JUN02     | 01JUL02   | 1 000000  | 1,453 91            |
| 886 000    |                           |           |            |            | 1 453 91    |           | 00        |                     |

THE WOODRUFF ARTS CENTER  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1 2001 TO JULY 31 2002

| ASSET ID   | SECURITY DESCRIPTION    | MAT        | DATE       | MAT RATE   | TRD DT      | STL DT    | SELL RATE | NET SECTY GN/LS     |
|------------|-------------------------|------------|------------|------------|-------------|-----------|-----------|---------------------|
| SH SELL/BT | LOT LOCAL PRINCIPAL NET |            | LOCAL LOST | LOCAL COST | SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET      |            | BASE COST  | BASE       | SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| 7VID       | 045                     | 20 195 27  | 18 343 79  |            | 27JUN02     | 02JUL02   | 1 000000  | 1,851 48            |
| 875 000    |                         |            |            |            | 1 851 48    |           | 00        |                     |
| 7VID       | 227                     | 9 085 78   | 8 416 34   |            | 01JUL02     | 05JUL02   | 1 000000  | 469 44              |
| 411 000    |                         |            |            |            | 469 44      |           | 00        |                     |
| 28174E10E  | TOTAL                   |            |            | 64 989 43  | 6,040 56    |           | 00        | 6,040 56            |
| 28336L109  | EL PASO CORP            | COM        |            |            | 31JUL01     | 03AUG01   | 1 000000  |                     |
| 7VID       | 034                     | 46 834 43  | 62 598 45  |            | 15 764 02   |           | 00        | -15,764 02          |
| 900 000    |                         |            |            |            |             |           |           |                     |
| 7VID       | 158                     | 50 968 29  | 69,553 84  |            | 28AUG01     | 31AUG01   | 1 000000  | -18,585 55          |
| 1 000 000  |                         |            |            |            | -18 585 55  |           | 00        |                     |
| 7VID       | 673                     | 1 901 09   | 2 244 31   |            | 220C101     | 250C101   | 1 000000  | -343 22             |
| 36 000     |                         |            |            |            | -343 22     |           | 00        |                     |
| 7VID       | 790                     | 3 842 94   | 5 236 71   |            | 28DEC01     | 03JAN02   | 1 000000  | -1,393 77           |
| 84 000     |                         |            |            |            | 1 393 77    |           | 00        |                     |
| 7VID       | 113                     | 111,985 42 | 153,610 31 |            | 02APR02     | 05APR02   | 1 000000  | -41,624 89          |
| 2,464 000  |                         |            |            |            | -41,624 89  |           | 00        |                     |
| 28336L109  | TOTAL                   |            |            | 293 243 62 | -77,711 45  |           | 00        | -77,711 45          |
| 285677854  | EL PASO ELEC CO         | COM NEW    |            |            | 29APR02     | 02MAY02   | 1 000000  |                     |
| 7VID       | 625                     | 10 517 17  | 10,000 90  |            | 516 27      |           | 00        | 516 27              |
| 700 000    |                         |            |            |            |             |           |           |                     |
| 7VID       | 561                     | 32 486 50  | 35 717 50  |            | 30JUL02     | 02AUG02   | 1 000000  | -3,231 00           |
| 2,500 000  |                         |            |            |            | -3,231 00   |           | 00        |                     |



| ASSET ID    | SECURITY DESCRIPTION         | MAT DATE   | MAT RATE          | TRD DT          | STL DT              | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|------------|-------------------|-----------------|---------------------|-----------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET      | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS |           |                 |
| SHARES/PAR  | BASE PRINCIPAL NET           | BASE COST  | BASE SECTY GN/LS  | BASE CURR GN/LS | NET BAS SECTY GN/LS |           |                 |
| 283677854   | TOTAL                        |            | 43 003 67         |                 |                     |           | -2,714 73       |
|             |                              |            | 45 718 40         |                 |                     | 00        | -2,714 73       |
| 285229100   | ELECTRO SCIENTIFIC INDS INC  | COM        |                   | 27AUG01         | 30AUG01             | 1 000000  |                 |
| .. 7V1H ..  | 583                          |            | 5 874 44          |                 |                     | 00        | -2,508 43       |
|             | 200 000                      |            | 8 332 87          |                 |                     |           |                 |
| .. 7V1H ..  | 584                          |            | 35,014 83         | 27AUG01         | 30AUG01             | 1 000000  | -14,982 38      |
|             | 1,200 000                    |            | 49 997 21         |                 |                     | 00        |                 |
| .. 7V1H ..  | 677                          |            | 11,343 04         | 28AUG01         | 31AUG01             | 1 000000  | -5,322 68       |
|             | 400 000                      |            | 16,665 74         |                 |                     | 00        |                 |
| .. 7V1H ..  | 599                          |            | 93 799 64         | 29APR02         | 02MAY02             | 1 000000  | -43,692 68      |
|             | 3,300 000                    |            | 137,492 32        |                 |                     | 00        |                 |
| 285229100   | TOTAL                        |            | 145,981 97        |                 |                     |           | -66,506 17      |
| 285461104   | ELECTRONIC DATA SYS CORP NEW | COM        |                   | 04OCT01         | 10OCT01             | 1 000000  |                 |
| .. 7V1B ..  | 537                          |            | 324 874 97        |                 |                     | 00        | -10,667 65      |
|             | 5,653 000                    |            | 355,542 62        |                 |                     |           |                 |
| .. 7V1D ..  | 311                          |            | 118 72            | 21FEB02         | 26FEB02             | 1 000000  | -19 23          |
|             | 2 000                        |            | 137 95            |                 |                     | 00        |                 |
| .. 7V1D ..  | 367                          |            | 83,172 74         | 21FEB02         | 26FEB02             | 1 000000  | -13,252 26      |
|             | 1,398 000                    |            | 96,425 02         |                 |                     | 00        |                 |
| .. 7V1D ..  | 448                          |            | 6,348 90          | 07MAR02         | 12MAR02             | 1 000000  | -548 45         |
|             | 100 000                      |            | 6,897 35          |                 |                     | 00        |                 |
| .. 7V1D ..  | 522                          |            | 6,267 40          | 14MAR02         | 19MAR02             | 1 000000  | -629 96         |
|             | 100 000                      |            | 6 897 36          |                 |                     | 00        |                 |
| .. 7V1D ..  | 611                          |            | 4 981 35          | 26MAR02         | 01APR02             | 1 000000  | -881 40         |
|             | 85 000                       |            | 5 862 75          |                 |                     | 00        |                 |
| .. 7V1D ..  |                              |            |                   | 26MAR02         | 01APR02             | 1 000000  |                 |

| ASSET ID    | SECURITY DESCRIPTION        | MAT DATE   | MAT RATE          | TRD DT          | STL DT              | SELL RATE | NET SECTY GN/LS |
|-------------|-----------------------------|------------|-------------------|-----------------|---------------------|-----------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET     | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS |           |                 |
| SHARES/PAR  | BASE PRINCIPAL NET          | BASE COST  | BASE SECTY GN/LS  | BASE CURR GN/LS | NET BAS SECTY GN/LS |           |                 |
|             | 625                         |            | 18 405 04         |                 |                     | 00        | -3,321 63       |
|             | 315 000                     |            | 21 726 67         |                 |                     |           |                 |
| .. 7V1D ..  | 806                         |            | 37 171 24         | 25APR02         | 30APR02             | 1 000000  | 66 26           |
|             | 700 000                     |            | 37,105 00         |                 |                     | 00        |                 |
| .. 7V1B ..  | 897                         |            | 1,072,365 49      | 04JUN02         | 07JUN02             | 1 000000  | -145,198 49     |
|             | 20,958 000                  |            | 1,217 564 18      |                 |                     | 00        |                 |
| .. 7V1B ..  | 160                         |            | 310,671 38        | 12JUL02         | 17JUL02             | 1 000000  | 837 49          |
|             | 8,667 000                   |            | 309,833 69        |                 |                     | 00        |                 |
| 285461104   | TOTAL                       |            | 1,864,377 27      |                 |                     |           | -173,615 32     |
| 286082102   | ELECTRONICS FOR IMAGING INC |            |                   | 03OCT01         | 09OCT01             | 1 000000  |                 |
| .. 7V1H ..  | 047                         |            | 23,704 00         |                 |                     | 00        | -11,899 69      |
|             | 1,400 000                   |            | 35,603 69         |                 |                     |           |                 |
| .. 7V1H ..  | 379                         |            | 84,126 71         | 28FEB02         | 05MAR02             | 1 000000  | -27,770 62      |
|             | 4,400 000                   |            | 111,897 33        |                 |                     | 00        |                 |
| .. 7V1H ..  | 471                         |            | 69 126 44         | 26MAR02         | 01APR02             | 1 000000  | -30,055 28      |
|             | 3,900 000                   |            | 99,181 72         |                 |                     | 00        |                 |
| .. 7V1H ..  | 586                         |            | 34,648 93         | 29APR02         | 02MAY02             | 1 000000  | -16,213 49      |
|             | 2,000 000                   |            | 50,862 42         |                 |                     | 00        |                 |
| 286082102   | TOTAL                       |            | 211,606 08        |                 |                     |           | -85,939 08      |
| 291011104   | EMERSON ELEC CO             | COM        |                   | 15AUG01         | 20AUG01             | 1 000000  |                 |
| .. 7V1D ..  | 099                         |            | 54,982 16         |                 |                     | 00        | -11,222 64      |
|             | 1,000 000                   |            | 66,204 80         |                 |                     |           |                 |
| .. 7V1D ..  | 162                         |            | 70 873 63         | 28AUG01         | 31AUG01             | 1 000000  | -15,192 62      |
|             | 1,300 000                   |            | 86 066 25         |                 |                     | 00        |                 |
| .. 7V1D ..  | 716                         |            | 5 768 82          | 17APR02         | 22APR02             | 1 000000  |                 |
|             | 100 000                     |            | 5 690 00          |                 |                     | 00        |                 |

JEFF STREIBER

| ASSET ID    | SECURITY                      | DESCRIPTION         | MAT DATE   | MAT RATE   | TRD DT     | STL DT    | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------------|---------------------|------------|------------|------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT                           | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | CH/LS      | BASE CURR | GN/LS     | NET SECY GN/LS     |
| SHARES/PAR  | BASE                          | PRINCIPAL NET       | BASE       | COST       | SECY GN/LS |           |           | NET BAS SECY GN/LS |
| ** 7V1D *   | 863                           | 134 675 94          | 142,250 00 |            | 25APR02    | 30APR02   | 1 000000  |                    |
| 2,500 000   |                               |                     |            |            | -7,574 06  |           | 00        | -7,574 06          |
| 291011104   | TOTAL                         | 266,300 55          | 300,211 05 |            | -33 910 50 |           | 00        | 33,910 50          |
| 29265N108   | ENERGEN CORP                  |                     | COM        |            | 14DEC01    | 19DEC01   | 1 000000  |                    |
| ** 7V1H **  | 209                           | 77 024 40           | 71,387 08  |            | 29MAY02    | 31MAY02   | 1 000000  |                    |
| 3,400 000   |                               |                     |            |            | 5,637 32   |           | 00        | 5,637 32           |
| ** 7V1H **  | 129                           | 2,789 41            | 2,333 84   |            | 29MAY02    | 31MAY02   | 1 000000  |                    |
| 100 000     |                               |                     |            |            | 455 55     |           | 00        | 455 55             |
| ** 7V1H **  | 195                           | 404 31              | 534 79     |            | 25JUN02    | 28JUN02   | 1 000000  |                    |
| 23 000      |                               |                     |            |            | 69 52      |           | 00        | 69 52              |
| ** 7V1H **  | 488                           | 753 05              | 674 82     |            | 26JUN02    | 01JUL02   | 1 000000  |                    |
| 29 000      |                               |                     |            |            | 76 23      |           | 00        | 76 23              |
| ** 7V1H **  | 827                           | 596 02              | 513 45     |            | 27JUN02    | 02JUL02   | 1 000000  |                    |
| 22 000      |                               |                     |            |            | 82 57      |           | 00        | 82 57              |
| ** 7V1H **  | 299                           | 714 45              | 606 80     |            | 28JUN02    | 03JUL02   | 1 000000  |                    |
| 26 000      |                               |                     |            |            | 107 65     |           | 00        | 107 65             |
| ** 7V1H **  | 524                           | 46 349 09           | 44,343 31  |            | 30JUL02    | 02AUG02   | 1 000000  |                    |
| 1,900 000   |                               |                     |            |            | 2 005 78   |           | 00        | 2,005 78           |
| 29265N108   | TOTAL                         | 128,832 73          | 120 398 11 |            | 8 434 62   |           | 00        | 8,434 62           |
| 292659109   | ENERGY CONVERSION DEVICES INC |                     | COM        |            | 14DEC01    | 19DEC01   | 1 000000  |                    |
| ** 7V1H **  | 237                           | 41,224 10           | 59 481 68  |            | 18 255 58  |           | 00        | -18,255 58         |
| 2,300 000   |                               |                     |            |            |            |           |           |                    |

| ASSET ID    | SECURITY                   | DESCRIPTION         | MAT DATE   | MAT RATE   | TRD DT     | STL DT    | SELL RATE | NET SECY GN/LS     |
|-------------|----------------------------|---------------------|------------|------------|------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT                        | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | CH/LS      | BASE CURR | GN/LS     | NET SECY GN/LS     |
| SHARES/PAR  | BASE                       | PRINCIPAL NET       | BASE       | COST       | SECY GN/LS |           |           | NET BAS SECY GN/LS |
| 292866100   | ENGINEERED SUPPORT SYS INC |                     | COM        |            | 03OCT01    | 09OCT01   | 1 000000  |                    |
| ** 7V1H **  | 059                        | 43 362 34           | 26 154 94  |            | 17 207 40  |           | 00        | 17 207 40          |
| 900 000     |                            |                     |            |            |            |           |           |                    |
| ** 7V1H **  | 616                        | 18,953 42           | 11 624 42  |            | 29APR02    | 02MAY02   | 1 000000  |                    |
| 400 000     |                            |                     |            |            | 7 329 00   |           | 00        | 7 329 00           |
| ** 7V1H **  | 297                        | 15,372 21           | 8 776 43   |            | 25JUN02    | 28JUN02   | 1 000000  |                    |
| 302 000     |                            |                     |            |            | 6 595 78   |           | 00        | 6,595 78           |
| ** 7V1H **  | 544                        | 16,759 33           | 9 967 94   |            | 26JUN02    | 01JUL02   | 1 000000  |                    |
| 343 000     |                            |                     |            |            | 6 791 39   |           | 00        | 6,791 39           |
| ** 7V1H **  | 876                        | 12,434 67           | 7 149 01   |            | 27JUN02    | 02JUL02   | 1 000000  |                    |
| 246 000     |                            |                     |            |            | 5 285 66   |           | 00        | 5 285 66           |
| ** 7V1H **  | 300                        | 16,154 03           | 8 979 86   |            | 28JUN02    | 03JUL02   | 1 000000  |                    |
| 309 000     |                            |                     |            |            | 7 174 17   |           | 00        | 7,174 17           |
| 292866100   | TOTAL                      | 123 036 00          | 72 652 60  |            | 50 383 40  |           | 00        | 50,383 40          |
| 293561106   | ENRON CORP                 |                     | COM        |            | 24AUG01    | 29AUG01   | 1 000000  |                    |
| ** 7V1A **  | 577                        | 43,285 35           | 31 452 48  |            | 11,832 87  |           | 00        | 11,832 87          |
| 1,183 000   |                            |                     |            |            |            |           |           |                    |
| ** 7V1A **  | 674                        | 809 97              | 1,063 46   |            | 22OCT01    | 25OCT01   | 1 000000  |                    |
| 40 000      |                            |                     |            |            | -253 51    |           | 00        | -253 51            |
| ** 7V1A **  | 719                        | 28,426 17           | 68,381 91  |            | 30OCT01    | 02NOV01   | 1 000000  |                    |
| 2,572 000   |                            |                     |            |            | -39 755 74 |           | 00        | -39,755 74         |
| 293561106   | TOTAL                      | 72,721 49           | 100,897 87 |            | 28 176 38  |           | 00        | -28,176 38         |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOI LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SFCTY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|---|
| 294741103               | EQUITY OFFICE PPTYS TR   | COM                                 |                                     | 08NOV01   | 14NOV01                    | 1 000000            |   |
| ** 7VID **              | 529<br>100 000   | 2,941 40                            | 2 800 69                            | 140 71  |                            | 00                  | 140 71                                  |
| ** 7VID **              | 650<br>6,000 000   | 177,357 07                          | 168 041 60                          | 15NOV01<br>9,315 47                             | 20NOV01                    | 1 000000<br>00      | 9,315 47                                |
| ** 7VID **              | 846<br>1,600 000   | 45,609 82                           | 44 808 00                           | 25APR02<br>801 82                               | 30APR02                    | 1 000000<br>00      | 801 82                                  |
| 294741103               | TOTAL  |                                     | 215,650 29                          | 10,258 00                                       |                            | 00                  | 10,258 00                               |
| 296643109               | ESPEED INC   | CL A                                |                                     | 14DEC01   | 19DEC01                    | 1 000000            |   |
| ** 7V1H **              | 230<br>8,800 000   | 70,441 58                           | 181,929 65                          | -111 488 11                                     |                            | 00                  | 111,488 11                              |
| 297178105               | ESSEX PROPERTY TRUST   | COM                                 |                                     | 27MAR02   | 01APR02                    | 1 000000            |   |
| ** 7V1H **              | 520<br>300 000   | 15,701 76                           | 14,162 65                           | 1,539 11  |                            | 00                  | 1,539 11                                |
| ** 7V1H **              | 856<br>100 000   | 5,198 04                            | 4,720 88                            | 28MAY02<br>477 16                               | 31MAY02                    | 1 000000<br>00      | 477 16                                  |
| ** 7V1H **              | 678<br>300 000   | 15 411 70                           | 14,162 66                           | 31JUL02<br>1 249 04                             | 05AUG02                    | 1 000000<br>00      | 1,249 04                                |
| 297178105               | TOTAL  |                                     | 33,046 19                           | 3,265 31  |                            | 00                  | 3 265 31                                |
| 30161N101               | EXELON CORP  | COM                                 |                                     | 28AUG01   | 31AUG01                    | 1 000000            |   |
| ** 7VID **              | 129<br>100 000   | 5,669 81                            | 5 408 28                            | 261 53  |                            | 00                  | 261 53                                  |
| ** 7VID **              | 238<br>300 000   | 15 442 49                           | 16,224 85                           | -782 36   | 25SEP01<br>28SEP01         | 1 000000<br>00      | -782 36                                 |
| ** 7VID **              | 414<br>3,800 000   | 171,047 87                          | 198 610 75                          | 160CT01<br>27,562 86                            | 190CT01                    | 1 000000<br>00      | 27,562 86                               |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOI LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SFCTY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|---|
| ** 7VID **              | 624<br>300 000   | 15 672 48                           | 15,655 80                           | 26MAR02<br>16 68                                | 01APR02                    | 1 000000<br>00      | 16 68                                   |
| 30161N101               | TOTAL  |                                     | 235 899 68                          | -28,067 03                                      |                            | 00                  | -28,067 03                              |
| 30231G102               | EXXON MOBIL CORP   | COM                                 |                                     | 24SEP01   | 27SEP01                    | 1 000000            |   |
| ** 7VID **              | 209<br>100 000   | 3 614 37                            | 4 135 91                            | -521 54   |                            | 00                  | 521 54                                  |
| ** 7VID **              | 293<br>300 000   | 12,158 59                           | 11,145 18                           | 04OCT01<br>1 013 41                             | 10OCT01                    | 1 000000<br>00      | 1,013 41                                |
| ** 7VID **              | 350<br>2,200 000   | 92,478 53                           | 81,731 36                           | 10OCT01<br>10,747 17                            | 15OCT01                    | 1 000000<br>00      | 10,747 17                               |
| ** 7V1A **              | 675<br>204 000   | 8,375 96                            | 7,661 87                            | 22OCT01<br>714 09                               | 25OCT01                    | 1 000000<br>00      | 714 09                                  |
| ** 7V1A **              | 730<br>3,812 000   | 149,385 00                          | 143,171 80                          | 05NOV01<br>6,213 20                             | 08NOV01                    | 1 000000<br>00      | 6,213 20                                |
| ** 7VID **              | 879<br>7,400 000   | 294,824 89                          | 275,260 55                          | 28DEC01<br>19,564 34                            | 03JAN02                    | 1 000000<br>00      | 19,564 34                               |
| ** 7V1A **              | 821<br>341 000   | 13,581 82                           | 12,807 34                           | 28DEC01<br>774 48                               | 03JAN02                    | 1 000000<br>00      | 774 48                                  |
| ** 7VID **              | 654<br>100 000   | 4,253 43                            | 3,923 37                            | 05MAR02<br>330 06                               | 08MAR02                    | 1 000000<br>00      | 330 06                                  |
| ** 7VID **              | 585<br>200 000   | 8 681 38                            | 7,846 74                            | 26MAR02<br>834 64                               | 01APR02                    | 1 000000<br>00      | 834 64                                  |
| ** 7V1A **              | 150<br>10,107 000  | 444,928 18                          | 379,600 59                          | 02APR02<br>67,327 59                            | 05APR02                    | 1 000000<br>00      | 67,327 59                               |
| ** 7V1B **              | 044  | 972,304 46                          | 935,469 29                          | 16APR02<br>36,835 17                            | 19APR02                    | 1 000000<br>00      | 36,835 17                               |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
|                         | 23 013 000                    |  |                                     |                                     |   |                           |                    |                                      |
| 7V1B                    | 054                           | 660,775 65   | 657,144 71                          |                                     | 24APR02                                       | 29APR02                   | 1 000000<br>00     | 3,430 94                             |
|                         | 16 171 000                    |  |                                     |                                     |   |                           |                    |                                      |
| 7V1D                    | 878                           | 185,424 09   | 180 475 13                          |                                     | 25APR02                                       | 30APR02                   | 1 000000<br>00     | 4,948 96                             |
|                         | 4 400 000                     |  |                                     |                                     |   |                           |                    |                                      |
| 30231G102               | TOTAL                         | 2 852,786 35   | 2,700 573 84                        |                                     | 152 212 51                                    |                           | 00                 | 152,212 51                           |
| 30241L109               | FEI CO                        |  |                                     | COM                                 | 14DEC01                                       | 19DEC01                   | 1 000000           |                                      |
| 7V1H                    | 234                           | 32,023 92  | 20 805 00                           |                                     | 11 218 92                                     |                           | 00                 | 11,218 92                            |
|                         | 1 000 000                     |  |                                     |                                     |   |                           |                    |                                      |
| 7V1H                    | 398                           | 48 228 27  | 35 368 50                           |                                     | 28FEB02                                       | 05MAR02                   | 1 000000<br>00     | 12,859 76                            |
|                         | 1 700 000                     |  |                                     |                                     |   |                           |                    |                                      |
| 30241L109               | TOTAL                         | 80 252 18  | 56,173 50                           |                                     | 24 078 68                                     |                           | 00                 | 24,078 68                            |
| 302445101               | FLIR SYS INC                  |  |                                     | COM                                 | 29APR02                                       | 02MAY02                   | 1 000000           |                                      |
| 7V1H                    | 624                           | 8,400 74   | 3 878 53                            |                                     | 4 522 21                                      |                           | 00                 | 4 522 21                             |
|                         | 200 000                       |  |                                     |                                     |   |                           |                    |                                      |
| 7V1H                    | 314                           | 23,335 80  | 11,111 99                           |                                     | 25JUN02                                       | 28JUN02                   | 1 000000<br>00     | 12,223 81                            |
|                         | 573 000                       |  |                                     |                                     | 12 223 81                                     |                           |                    |                                      |
| 7V1H                    | 565                           | 25 652 06  | 12 663 40                           |                                     | 26JUN02                                       | 01JUL02                   | 1 000000<br>00     | 12,988 66                            |
|                         | 653 000                       |  |                                     |                                     | 12,988 66                                     |                           |                    |                                      |
| 7V1H                    | 892                           | 19,150 70  | 9 289 08                            |                                     | 27JUN02                                       | 02JUL02                   | 1 000000<br>00     | 9,861 62                             |
|                         | 479 000                       |  |                                     |                                     | 9 861 62                                      |                           |                    |                                      |
| 7V1H                    | 302                           | 24,959 49  | 11 538 62                           |                                     | 28JUN02                                       | 03JUL02                   | 1 000000<br>00     | 13 420 87                            |
|                         | 595 000                       |  |                                     |                                     | 13 420 87                                     |                           |                    |                                      |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 302445101               | TOTAL                         | 101 498 79   | 48,481 62                           |                                     | 53,017 17                                     |                           | 00                 | 53,017 17                            |
| 302633102               | FSI INTL INC                  |  |                                     |                                     | 23OCT01                                       | 26OCT01                   | 1 000000           |                                      |
| 7V1H                    | 138                           | 34,437 31  | 55 461 81                           |                                     | -21,024 50                                    |                           | 00                 | -21 024 50                           |
|                         | 4 500 000                     |  |                                     |                                     |   |                           |                    |                                      |
| 7V1H                    | 503                           | 73,725 34  | 85 041 43                           |                                     | 26MAR02                                       | 01APR02                   | 1 000000<br>00     | -11,316 07                           |
|                         | 6 900 000                     |  |                                     |                                     | -11,316 07                                    |                           |                    |                                      |
| 302633102               | TOTAL                         | 108,162 67   | 140,503 24                          |                                     | -32 340 57                                    |                           | 00                 | -32,340 57                           |
| 309991917               | EVERGREEN EQUITY INDEX        |  |                                     |                                     | 25APR02                                       | 26APR02                   | 1 000000           |                                      |
| 7V1A                    | 166                           | 69,298 99  | 71 428 65                           |                                     | -2 129 64                                     |                           | 00                 | -2,129 66                            |
|                         | 1,690 219                     |  |                                     |                                     |   |                           |                    |                                      |
| 7V1A                    | 169                           | 100,000 00   | 104,500 49                          |                                     | 30APR02                                       | 01MAY02                   | 1 000000<br>00     | -4,500 49                            |
|                         | 2,472 799                     |  |                                     |                                     |   |                           |                    |                                      |
| 7V1A                    | CXL 169                       | -100,000 00  | -104 500 49                         |                                     | 30APR02                                       | 01MAY02                   | 1 000000<br>00     | 4,500 49                             |
|                         | -2 472 799                    |  |                                     |                                     | 4,500 49                                      |                           |                    |                                      |
| 7V1A                    | 171                           | 100,000 00   | 104,500 49                          |                                     | 30APR02                                       | 01MAY02                   | 1 000000<br>00     | -4,500 49                            |
|                         | 2 472 799                     |  |                                     |                                     |   |                           |                    |                                      |
| 7V1A                    | 174                           | 69,575 28  | 72 152 56                           |                                     | 24MAY02                                       | 28MAY02                   | 1 000000<br>00     | -2,577 28                            |
|                         | 1,707 369                     |  |                                     |                                     | -2,577 28                                     |                           |                    |                                      |
| 7V1A                    | 178                           | 69,450 90  | 80,138 16                           |                                     | 25JUN02                                       | 26JUN02                   | 1 000000<br>00     | -10,687 26                           |
|                         | 1,896 529                     |  |                                     |                                     | -10,687 26                                    |                           |                    |                                      |
| 7V1A                    | CXL 178                       | -69,450 90   | -80,138 16                          |                                     | 25JUN02                                       | 26JUN02                   | 1 000000<br>00     | 10,687 26                            |
|                         | -1 896 529                    |  |                                     |                                     | 10,687 26                                     |                           |                    |                                      |
| 7V1A                    | 180                           | 69,450 90  | 80,123 55                           |                                     | 26JUN02                                       | 26JUN02                   | 1 000000<br>00     | -10,672 65                           |
|                         | 1 896 529                     |  |                                     |                                     | -10,672 65                                    |                           |                    |                                      |
| 7V1A                    |                               |  |                                     |                                     | 23JUL02                                       | 24JUL02                   | 1 000000           |                                      |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LO1<br>SHARES/PAR | DESCRIPTION<br>LULAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LS<br>BASE | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|--------------------------------|--------------------------------|------------------------------------|---------------------|--------------------|--------------------------------------|
|                         | 181<br>2,260 055              | 67,688 66  |                                | 95,481 61                      | -27,792 95                         |                     | 00                 | -27,792 95                           |
| 309991917               | TOTAL                         | 376,013 83   |                                | 425,686 86                     | -47,673 03                         |                     | 00                 | -47,673 03                           |
| 313148306               | FEDERAL                       | AGRIC MTG CORP   | CL C                           |                                | 28MAY02                            | 31MAY02             | 1 000000           |                                      |
| .. 7V1H ..              | 875<br>100 000                | 2,970 10   |                                | 4,759 75                       | -1 789 65                          |                     | 00                 | -1,789 65                            |
| 913400301               | FEDERAL                       | HOME LN MTG CORP   | COM                            |                                | 24AUG01                            | 29AUG01             | 1 000000           |                                      |
| .. 7V1B ..              | 447<br>10,458 000             | 674,474 57   |                                | 578 040 32                     | 96 434 25                          |                     | 00                 | 96,434 25                            |
| .. 7V1D ..              | 220<br>3,300 000              | 200,270 32   |                                | 211,354 11                     | -11 083 79                         | 030CT01             | 1 000000<br>00     | -11 083 79                           |
| .. 7V1A ..              | 622<br>541 000                | 36,126 39  |                                | 23,938 41                      | 12 187 98                          | 020CT01<br>050CT01  | 1 000000<br>00     | 12,187 98                            |
| .. 7V1A ..              | 710<br>75 000                 | 4 995 58   |                                | 3 318 63                       | 1 676 95                           | 220CT01<br>250CT01  | 1 000000<br>00     | 1,676 95                             |
| .. 7V1A ..              | 815<br>225 000                | 14,714 77  |                                | 9,955 90                       | 4,758 87                           | 28DEC01<br>03JAN02  | 1 000000<br>00     | 4,758 87                             |
| .. 7V1D ..              | 173<br>1 200 000              | 81 946 76  |                                | 78 055 32                      | 3,891 44                           | 15 JAN02<br>18JAN02 | 1 000000<br>00     | 3,891 44                             |
| .. 7V1A ..              | 128<br>4,797 000              | 311 076 07   |                                | 212,259 80                     | 98,816 27                          | 02APR02<br>05APR02  | 1 000000<br>00     | 98 816 27                            |
| .. 7V1D ..              | 691<br>800 000                | 52,886 40  |                                | 51,770 36                      | 1,114 04                           | 04APR02<br>09APR02  | 1 000000<br>00     | 1,116 04                             |
| .. 7V1D ..              | 717<br>100 000                | 6,640 79   |                                | 6,471 30                       | 17APR02<br>169 49                  | 22APR02             | 1 000000<br>00     | 169 49                               |

STATE

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LO1<br>SHARES/PAR | DESCRIPTION<br>LULAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LS<br>BASE | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|--------------------------------|--------------------------------|------------------------------------|---------------------|--------------------|--------------------------------------|
| 313400301               | TOTAL                         | 1,383,131 65   |                                | 1,175,164 15                   | 207,967 50                         |                     | 00                 | 207,967 50                           |
| 313586109               | FEDERAL                       | NATL MTG ASSN  | COM                            |                                | 25SEP01                            | 28SEP01             | 1 000000           |                                      |
| .. 7V1D ..              | 233<br>200 000                | 15,384 48  |                                | 16,771 86                      | -1,387 38                          |                     | 00                 | -1,387 38                            |
| .. 7V1D ..              | 286<br>100 000                | 8,244 72   |                                | 8,385 93                       | -141 21                            | 040CT01<br>100CT01  | 1 000000<br>00     | -141 21                              |
| .. 7V1D ..              | 332<br>300 000                | 24,404 12  |                                | 25,157 79                      | -753 67                            | 100CT01<br>150CT01  | 1 000000<br>00     | 753 67                               |
| .. 7V1D ..              | 379<br>39 000                 | 3,163 77   |                                | 3,270 51                       | -106 74                            | 160CT01<br>190CT01  | 1 000000<br>00     | -106 74                              |
| .. 7V1D ..              | 387<br>261 000                | 21,174 22  |                                | 21 887 28                      | -713 06                            | 160CT01<br>190CT01  | 1 000000<br>00     | -713 06                              |
| .. 7V1B ..              | 561<br>13,633 000             | 1,080,809 99   |                                | 1,091,888 80                   | -11 078 81                         | 250CT01<br>300CT01  | 1 000000<br>00     | -11,078 81                           |
| .. 7V1D ..              | 580<br>1,600 000              | 132,538 30   |                                | 134,174 86                     | -1,636 56                          | 08NOV01<br>14NOV01  | 1 000000<br>00     | -1,636 56                            |
| .. 7V1D ..              | 614<br>400 000                | 32,910 90  |                                | 33,543 72                      | -632 82                            | 15NOV01<br>20NOV01  | 1 000000<br>00     | -632 82                              |
| .. 7V1D ..              | 703<br>100 000                | 7,919 23   |                                | 8,385 93                       | -466 70                            | 29NOV01<br>04DEC01  | 1 000000<br>00     | -466 70                              |
| .. 7V1D ..              | 018<br>300 000                | 23,645 90  |                                | 23,243 44                      | 402 46                             | 24DEC01<br>31DEC01  | 1 000000<br>00     | 402 46                               |
| .. 7V1D ..              | 645<br>100 000                | 8 203 75   |                                | 7,747 81                       | 04APR02<br>455 94                  | 09APR02             | 1 000000<br>00     | 455 94                               |
| .. 7V1D ..              |                               |  |                                |                                | 25APR02                            | 30APR02             | 1 000000           |                                      |

| ASSET ID    | SECURITY DESCRIPTION          | MAT DATE     | MAT RATE     | TRD DT     | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------------|--------------|--------------|------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET       | LOCAL COST   | LOCAL COST   | GN/LS      | BASE CURR GN/LS |           | NET SECY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET            | BASE COST    | BASE COST    | SECY GN/LS |                 |           | NET BAS SECY GN/LS |
|             | 807                           | 55 928 87    | 54 234 69    | 1 694 18   |                 | 00        | 1 694 18           |
|             | 700 000                       |              |              |            |                 |           |                    |
| 313586109   | TOTAL                         | 1,414 328 25 | 1 428 692 62 | -14 364 37 |                 | 00        | -14,364 37         |
| 313855108   | FEDERAL SIGNAL CORP           | COM STK      |              | 28MAY02    | 31MAY02         | 1 000000  |                    |
| .. 7V1H ..  | 006                           | 2 547 12     | 2,613 51     | -66 39     |                 | 00        | -66 39             |
|             | 100 000                       |              |              |            |                 |           |                    |
| .. 7V1H     | 303                           | 729 87       | 757 94       | 25 JUN02   | 28 JUN02        | 1 000000  |                    |
|             | 29 000                        |              |              | -28 05     |                 | 00        | -28 05             |
| .. 7V1H ..  | 552                           | 676 34       | 705 65       | 26 JUN02   | 01 JUL02        | 1 000000  |                    |
|             | 27 000                        |              |              | 29 31      |                 | 00        | -29 31             |
| .. 7V1H ..  | 880                           | 468 11       | 522 70       | 27 JUN02   | 02 JUL02        | 1 000000  |                    |
|             | 20 000                        |              |              | -54 59     |                 | 00        | -54 59             |
| .. 7V1H ..  | 304                           | 575 50       | 627 24       | 28 JUN02   | 03 JUL02        | 1 000000  |                    |
|             | 24 000                        |              |              | -51 74     |                 | 00        | -51 74             |
| .. 7V1H ..  | 555                           | 8 381 74     | 10,454 02    | 30 JUL02   | 02AUG02         | 1 000000  |                    |
|             | 400 000                       |              |              | -2,072 28  |                 | 00        | -2,072 28          |
| 313855108   | TOTAL                         | 13,378 68    | 15,681 04    | 2 302 36   |                 | 00        | -2,302 36          |
| 31410H101   | FEDERATED DEPT STORES INC DEL | CUM          |              | 15AUG01    | 20AUG01         | 1 000000  |                    |
| .. 7V1D ..  | 078                           | 3,812 87     | 3 898 57     | -85 70     |                 | 00        | -85 70             |
|             | 100 000                       |              |              |            |                 |           |                    |
| .. 7V1D ..  | 153                           | 30 038 99    | 31 188 56    | 28AUG01    | 31AUG01         | 1 000000  |                    |
|             | 800 000                       |              |              | -1,149 57  |                 | 00        | -1,149 57          |
| .. 7V1D ..  | 582                           | 58,291 05    | 66,002 21    | 08NOV01    | 14NOV01         | 1 000000  |                    |
|             | 1,700 000                     |              |              | -7 711 16  |                 | 00        | -7,711 16          |
| .. 7V1D ..  | 641                           | 67,605 74    | 69,884 69    | 15NOV01    | 21NOV01         | 1 000000  |                    |
|             | 1,800 000                     |              |              | 2 278 95   |                 | 00        | 2,278 95           |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT     | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS      | BASE CURR GN/LS |           | NET SECY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | SECY GN/LS |                 |           | NET BAS SECY GN/LS |
| .. 7V1D     | 668                     | 22,193 79  | 23 294 90  | 29NOV01    | 04DEC01         | 1 000000  |                    |
|             | 600 000                 |            |            | -1 101 11  |                 | 00        | -1 101 11          |
| 31410H101   | TOTAL                   | 181 942 44 | 194 268 93 | -12 326 49 |                 | 00        | -12,326 49         |
| 31428X106   | FEDEX CORP              | COM        |            | 31JUL01    | 03AUG01         | 1 000000  |                    |
| .. 7V1D ..  | 052                     | 66,333 78  | 60 312 00  | 6,021 78   |                 | 00        | 6 021 78           |
|             | 1,600 000               |            |            |            |                 |           |                    |
| .. 7V1D ..  | 794                     | 26,636 69  | 27 155 00  | 25APR02    | 30APR02         | 1 000000  |                    |
|             | 500 000                 |            |            | -518 31    |                 | 00        | -518 31            |
| 31428X106   | TOTAL                   | 92,970 47  | 87,467 00  | 5 503 47   |                 | 00        | 5,503 47           |
| 317923100   | FINISH LINE INC         | CL A       |            | 30APR02    | 02MAY02         | 1 000000  |                    |
| .. 7V1H ..  | 742                     | 1 940 44   | 1 533 00   | 407 44     |                 | 00        | 407 44             |
|             | 100 000                 |            |            |            |                 |           |                    |
| .. 7V1H ..  | 868                     | 1,470 15   | 1 533 00   | 28MAY02    | 31MAY02         | 1 000000  |                    |
|             | 100 000                 |            |            | -62 85     |                 | 00        | -62 85             |
| .. 7V1H ..  | 535                     | 36,634 88  | 36 792 00  | 30JUL02    | 02AUG02         | 1 000000  |                    |
|             | 2,400 000               |            |            | -157 14    |                 | 00        | -157 12            |
| 317923100   | TOTAL                   | 40,045 47  | 39 858 00  | 187 47     |                 | 00        | 187 47             |
| 318522307   | FIRST AMERICAN CORP     | LOM        |            | 28FEB02    | 05MAR02         | 1 000000  |                    |
| .. 7V1H ..  | 386                     | 81 940 75  | 83,040 82  | -1,100 07  |                 | 00        | -1,100 07          |
|             | 4,200 000               |            |            |            |                 |           |                    |
| .. 7V1H ..  | 896                     | 2 205 13   | 1 979 17   | 28MAY02    | 31MAY02         | 1 000000  |                    |
|             | 100 000                 |            |            | 225 96     |                 | 00        | 225 96             |
| .. 7V1H ..  | 246                     | 55,678 37  | 51 300 21  | 25JUN02    | 28JUN02         | -1-000000 |                    |
|             | 2,592 000               |            |            | 4,378 16   |                 | 00        | 4,378 16           |
| .. 7V1H ..  | 540                     | 72,689 96  | 67,925 27  | 26JUN02    | 01JUL02         | 1 000000  |                    |
|             |                         |            |            | 4,764 65   |                 | 00        | 4,764 69           |

| ASSET ID    | SECURITY DESCRIPTION          | MAT DATE   | MAT RATE   | 1RD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET       | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET            | BASE       | BASE       | BASE             | BASE            | BASE      | NET BAS SECY GN/LS |
|             | 3,432 000                     |            |            |                  |                 |           |                    |
| ** 7V1H **  | 870 64,842 44                 | 59,375 24  | 27JUN02    | 02JUL02          | 1 000000        | 5,467 20  | 5,467 20           |
|             | 5,000 000                     |            | 5,467 20   |                  | 00              |           |                    |
| ** 7V1H **  | 206 43,786 25                 | 39,108 49  | 01JUL02    | 05JUL02          | 1 000000        | 4 677 76  | 4 677 76           |
|             | 1,976 000                     |            | 4,677 76   |                  | 00              |           |                    |
| 318522307   | TOTAL                         | 321,142 90 | 302,729 20 | 18,413 70        | 00              |           | 18,413 70          |
| 318672102   | FIRST BANCORP P R             | COM        |            | 30JUL02          | 02AUG02         | 1 000000  |                    |
| ** 7V1H **  | 563 42,255 22                 | 39,170 38  | 3,084 84   |                  | 00              |           | 3,084 84           |
|             | 1,100 000                     |            |            |                  |                 |           |                    |
| 319829107   | FIRST COMM11H FINL CORP PA    | COM        |            | 29APR02          | 02MAY02         | 1 000000  |                    |
| ** 7V1H **  | 694 2,602 91                  | 2,763 00   | -160 09    |                  | 00              |           | -160 09            |
|             | 200 000                       |            |            |                  |                 |           |                    |
| ** 7V1H **  | 117 1,287 16                  | 1,381 50   | -94 34     | 28MAY02          | 31MAY02         | 1 000000  | -94 34             |
|             | 100 000                       |            |            |                  | 00              |           |                    |
| 319829107   | TOTAL                         | 3 890 07   | 4,144 50   | -254 43          | 00              |           | -254 43            |
| 319963104   | FIRST DATA CORP               | COM        |            | 16OCT01          | 19OCT01         | 1 000000  |                    |
| ** 7V1D **  | 396 32,626 41                 | 33 815 00  | -1,188 59  |                  | 00              |           | -1 188 59          |
|             | 500 000                       |            |            |                  |                 |           |                    |
| ** 7V1D **  | 849 148,699 82                | 152 341 13 | -3,641 31  | 25APR02          | 30APR02         | 1 000000  | -3,641 31          |
|             | 1,800 000                     |            |            |                  | 00              |           |                    |
| 319963104   | TOTAL                         | 181,326 23 | 186,156 13 | -4,829 90        | 00              |           | -4,829 90          |
| 320867104   | FIRST MIDWEST BANCORP INC DEL | COM        |            | 27MAR02          | 01APR02         | 1 000000  |                    |
| ** 7V1H **  | 534 14,512 28                 | 14,094 00  | 418 28     |                  | 00              |           | 418 28             |
|             | 500 000                       |            |            |                  |                 |           |                    |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE     | MAT RATE     | 1RD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST   | LOCAL COST   | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE         | BASE         | BASE             | BASE            | BASE      | NET BAS SECY GN/LS |
| 337162101   | FIRST TENN NATL CORP    | COM          |              | 01OCT01          | 04OCT01         | 1 000000  |                    |
| ** 7V1B **  | 494 478 003 28          | 429,444 30   | 48 558 98    |                  | 00              |           | 48,558 98          |
|             | 13,027 000              |              |              |                  |                 |           |                    |
| ** 7V1B **  | 546 118,777 59          | 124,051 89   | -5,274 30    | 16OCT01          | 19OCT01         | 1 000000  | -5,274 30          |
|             | 3,617 000               |              |              |                  | 00              |           |                    |
| ** 7V1B **  | 547 197,347 92          | 209,211 09   | -11 863 17   | 17OCT01          | 22OCT01         | 1 000000  | -11,863 17         |
|             | 6,100 000               |              |              |                  | 00              |           |                    |
| ** 7V1B **  | 550 408,092 69          | 438,142 90   | -30,050 21   | 18OCT01          | 23OCT01         | 1 000000  | -30,050 21         |
|             | 12,775 000              |              |              |                  | 00              |           |                    |
| ** 7V1B **  | 573 119,184 22          | 128,784 86   | -9,600 64    | 19OCT01          | 24OCT01         | 1 000000  | -9,600 64          |
|             | 3,755 000               |              |              |                  | 00              |           |                    |
| 337162101   | TOTAL                   | 1,321 405 70 | 1,329 635 04 | -8,229 34        | 00              |           | -8,229 34          |
| 337738108   | FISERV INC              |              |              | 01MAR02          | 06MAR02         | 1 000000  |                    |
| ** 7V1D **  | 420 51,684 78           | 46,224 36    | 5 460 42     |                  | 00              |           | 5,460 42           |
|             | 1,200 000               |              |              |                  |                 |           |                    |
| 337907109   | FIRSTFED FINL CORP DEL  | COM          |              | 23OCT01          | 26OCT01         | 1 000000  |                    |
| ** 7V1H **  | 136 25 512 20           | 25,617 39    | -2,105 19    |                  | 00              |           | -2,105 19          |
|             | 1,000 000               |              |              |                  |                 |           |                    |
| ** 7V1H **  | 646 16,508 49           | 15,370 43    | 1,138 06     | 29APR02          | 02MAY02         | 1 000000  | 1,138 06           |
|             | 600 000                 |              |              |                  | 00              |           |                    |
| ** 7V1H **  | 051 2,866 11            | 2 563 74     | 304 37       | 28MAY02          | 31MAY02         | 1 000000  | 304 37             |
|             | 100 000                 |              |              |                  | 00              |           |                    |
| ** 7V1H **  | 353 707 96              | 640 43       | 67 53        | 25JUN02          | 28JUN02         | 1 000000  | 67 53              |
|             | 25 000                  |              |              |                  | 00              |           |                    |
| ** 7V1H **  | 680 750 09              | 717 29       | 32 80        | 24JUN02          | 01JUL02         | 1 000000  | 32 80              |
|             | 28 000                  |              |              |                  | 00              |           |                    |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE | TRD DT<br>LOCAL SECY GN/LC<br>BASE SECY GN/LC | SIL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------|--------------------|--------------------------------------|
| 7V1H                    | 023<br>21 000                 | 573 85   | 537 97                              |          | 27JUN02<br>35 88                              | 02JUL02             | 1 000000<br>00     | 35 88                                |
| 7V1H                    | 306<br>26 000                 | 753 41   | 666 05                              |          | 28JUN02<br>87 40                              | 03JUL02             | 1 000000<br>00     | 87 40                                |
| 7V1H                    | 583<br>2,800 000              | 74,463 74  | 71,728 68                           |          | 30JUL02<br>2,735 06                           | 02AUG02             | 1 000000<br>00     | 2,735 06                             |
| 337907109               | TOTAL                         | 120,135 89   | 117 839 98                          |          | 2 295 91                                      |                     | 00                 | 2,295 91                             |
| 337930101               | FLAGSTAR BANCORP INC          | COM  |                                     |          | 25JUN02                                       | 28JUN02             | 1 000000           |                                      |
| 7V1H                    | 317<br>1 807 000              | 40 470 16  | 27,462 91                           |          | 13 007 24                                     |                     | 00                 | 13,007 25                            |
| 7V1H                    | 566<br>1 160 000              | 25,926 74  | 17,629 76                           |          | 26JUN02<br>8 296 96                           | 01JUL02             | 1 000000<br>00     | 8,296 96                             |
| 7V1H                    | 893<br>1 318 000              | 28,927 64  | 20 031 06                           |          | 27JUN02<br>8 896 58                           | 02JUL02             | 1 000000<br>00     | 8,896 58                             |
| 7V1H                    | 309<br>765 000                | 17,655 66  | 11 626 52                           |          | 28JUN02<br>6,029 14                           | 03JUL02             | 1 000000<br>00     | 6,029 14                             |
| 337930101               | TOTAL                         | 112,980 14   | 76 750 25                           |          | 36,229 93                                     |                     | 00                 | 36,229 93                            |
| 337932107               | FIRSTENERGY CORP              | COM  |                                     |          | 28DEC01                                       | 03JAN02             | 1 000000           |                                      |
| 7VID                    | 149<br>1,200 000              | 41,837 38  | 41,172 00                           |          | 665 36  |                     | 00                 | 665 38                               |
| 7VID                    | 874<br>4,000 000              | 132 380 41   | 142,445 80                          |          | 25APR02<br>-10,065 39                         | 30APR02             | 1 000000<br>00     | -10,065 39                           |

WOLF STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE | TRD DT<br>LOCAL SECY GN/LC<br>BASE SECY GN/LC | SIL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------|--------------------|--------------------------------------|
| 337932107               | TOTAL                         | 174,217 79   | 183 617 80                          |          | -9,400 01                                     |                     | 00                 | -9,400 01                            |
| 338032204               | FISHER SCIENTIFIC INTL INC    | COM MEN  |                                     |          | 25JUN02                                       | 28JUN02             | 1 000000           |                                      |
| 7V1H                    | 431<br>666 000                | 18,504 54  | 17 484 55                           |          | 1,020 03                                      |                     | 00                 | 1,020 03                             |
| 7V1H                    | 728<br>762 000                | 20 520 73  | 20,004 84                           |          | 26JUN02<br>515 89                             | 01JUL02             | 1 000000<br>00     | 515 89                               |
| 7V1H                    | 063<br>900 000                | 24 373 42  | 23,627 76                           |          | 27JUN02<br>745 66                             | 02JUL02             | 1 000000<br>00     | 745 66                               |
| 7V1H                    | 234<br>472 000                | 13 185 91  | 12 391 45                           |          | 01JUL02<br>794 46                             | 05JUL02             | 1 000000<br>00     | 794 46                               |
| 338032204               | TOTAL                         | 76 584 64  | 73 508 60                           |          | 3 076 04                                      |                     | 00                 | 3,076 04                             |
| 338320106               | FIVE STAR QUALITY CARE INC    | COM  |                                     |          | 28JAN02                                       | 31JAN02             | 1 000000           |                                      |
| 7V1H                    | 339<br>120 000                | 904 78   | 871 20                              |          | 33 58   |                     | 00                 | 33 58                                |
| 339010108               | FLEETBOSTON FINL CORP         | COM  |                                     |          | 15AUG01                                       | 20AUG01             | 1 000000           |                                      |
| 7VID                    | 094<br>600 000                | 22,417 23  | 22 782 41                           |          | -365 18                                       |                     | 00                 | -365 18                              |
| 7VID                    | 174<br>4 900 000              | 185 232 92   | 186,056 37                          |          | 28AUC01<br>-823 45                            | 31AUG01             | 1 000000<br>00     | -823 45                              |
| 7VID                    | 233<br>1,300 000              | 42,834 35  | 45 283 06                           |          | 30JAN02<br>-2,448 71                          | 04FEB02             | 1 000000<br>00     | -2,448 71                            |
| 7VID                    | 445<br>100 000                | 3 542 44   | 3,483 31                            |          | 05MAR02<br>59 13                              | 08MAR02             | 1 000000<br>00     | 59 13                                |
| 7VID                    | 521<br>100 000                | 3 567 57   | 3,483 31                            |          | 14MAR02<br>84 26                              | 19MAR02             | 1 000000<br>00     | 84 26                                |

WOLF STREET



| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT LOCAL<br>SHARES/PAR BASE | DESCRIPTION<br>PRINCIPAL NET<br>PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>POST | TRD DT<br>LOCAL SECY<br>BASE SELTY GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY<br>NET BAS SECY | GN/LS<br>GN/LS |
|-------------------------|--|---|-------------------------------------|--------------------------------|--|---------------------|--------------------|--------------------------|----------------|
| ** 7VID **              | 771<br>3,100 000                         | 111,782 63                                    | 107,982 69                          |                                | 17APR02<br>5,799 94                      | 22APR02             | 1 000000<br>00     |                          | 3,799 94       |
| ** 7VID **              | 837<br>1 300 000                         | 45,866 90                                     | 45 283 07                           |                                | 25APR02<br>583 83                        | 30APR02             | 1 000000<br>00     |                          | 583 83         |
| 339030108               | TOTAL                                    | 415,244 04                                    | 414 354 22                          |                                | 889 82                                   |                     | 00                 |                          | 889 82         |
| 339130106               | FLEMING COS JNL                          |   | COM                                 |                                | 28FEB02                                  | 05MAR02             | 1 000000           |                          |                |
| ** 7VIH **              | 397<br>1,900 000                         | 30,437 53                                     | 63,153 34                           |                                | -52,715 81                               |                     | 00                 |                          | -52,715 81     |
| 34354P105               | FLONSERVE CORP                           |   | COM                                 |                                | 26MAR02                                  | 01APR02             | 1 000000           |                          |                |
| ** 7VIH **              | 497<br>2,000 000                         | 62,989 04                                     | 56,520 00                           |                                | 6,469 04                                 |                     | 00                 |                          | 6,469 04       |
| 345370860               | FORD MTR CO DEL                          |   | COM PAR USD0 01                     |                                | 24SEP01                                  | 27SEP01             | 1 000000           |                          |                |
| ** 7VID **              | 207<br>100 000                           | 1,656 44                                      | 2,028 79                            |                                | -372 35                                  |                     | 00                 |                          | -372 35        |
| ** 7VID **              | 415<br>7,300 000                         | 127,623 09                                    | 148,101 67                          |                                | 14OCT01<br>-20,478 58                    | 19OCT01             | 1 000000<br>00     |                          | -20,478 58     |
| ** 7VID **              | 488<br>1,200 000                         | 19,523 34                                     | 24 345 48                           |                                | 29OCT01<br>-4,822 14                     | 01NOV01             | 1 000000<br>00     |                          | -4,822 14      |
| ** 7VID **              | 720<br>1,500 000                         | 26 961 60                                     | 30,431 85                           |                                | 29NOV01<br>-3,470 25                     | 04DEC01             | 1 000000<br>00     |                          | -3,470 25      |
| ** 7VID **              | 103<br>100 000                           | 1,608 72                                      | 1,593 30                            |                                | 31DEC01<br>15 42                         | 04JAN02             | 1 000000<br>00     |                          | 15 42          |
| ** 7VID **              | 241<br>2,700 000                         | 39,527 40                                     | 43,019 14                           |                                | 30JAN02<br>-3,491 74                     | 04FEB02             | 1 000000<br>00     |                          | -3,491 74      |
| ** 7VID **              | 321<br>32 000                            | 472 63  | 509 86                              |                                | 21FEB02<br>-37 23                        | 26FEB02             | 1 000000<br>00     |                          | -37 23         |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT LOCAL<br>SHARES/PAR BASE | DESCRIPTION<br>PRINCIPAL NET<br>PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>POST | TRD DT<br>LOCAL SECY<br>BASE SELTY GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY<br>NET BAS SECY | GN/LS<br>GN/LS |
|-------------------------|--|---|-------------------------------------|--------------------------------|--|---------------------|--------------------|--------------------------|----------------|
| ** 7VID **              | 368<br>1,468 000                         | 21 854 23                                     | 23,389 66                           |                                | 21FEB02<br>-1,535 43                     | 26FEB02             | 1 000000<br>00     |                          | -1,535 43      |
| ** 7VID **              | 446<br>100 000                           | 1,612 47                                      | 1,593 30                            |                                | 05MAR02<br>19 17                         | 08MAR02             | 1 000000<br>00     |                          | 19 17          |
| ** 7VID **              | 508<br>1,600 000                         | 26,779 27                                     | 25,492 82                           |                                | 07MAR02<br>1,286 45                      | 12MAR02             | 1 000000<br>00     |                          | 1,286 45       |
| ** 7VID **              | 570<br>6,500 000                         | 110,317 64                                    | 103,564 59                          |                                | 14MAR02<br>6,753 05                      | 19MAR02             | 1 000000<br>00     |                          | 6,753 05       |
| 345370860               | TOTAL                                    | 377,936 83                                    | 404,070 46                          |                                | -26,133 63                               |                     | 00                 |                          | -26,133 63     |
| 345838106               | FOREST LABS INC                          |   | COM                                 |                                | 24DEC01                                  | 31DEC01             | 1 000000           |                          |                |
| ** 7VID **              | 042<br>1,200 000                         | 97,235 39                                     | 84,482 23                           |                                | 12,753 16                                |                     | 00                 |                          | 12,753 16      |
| 349882100               | FOSSIL INC                               |   | COM                                 |                                | 03OCT01                                  | 09OCT01             | 1 000000           |                          |                |
| ** 7VIH **              | 053<br>3,500 000                         | 58,805 01                                     | 107,968 45                          |                                | -49,163 44                               |                     | 00                 |                          | -49,163 44     |
| ** 7VIH **              | 126<br>2,400 000                         | 43,589 72                                     | 74,035 51                           |                                | 23OCT01<br>-30,445 79                    | 26OCT01             | 1 000000<br>00     |                          | -30,445 79     |
| 349882100               | TOTAL                                    | 102,394 73                                    | 182 003 96                          |                                | -79,609 23                               |                     | 00                 |                          | -79,609 23     |
| 354613101               | FRANKLIN RES INC                         |   | COM                                 |                                | 02OCT01                                  | 05OCT01             | 1 000000           |                          |                |
| ** 7VIA **              | 624<br>1,040 000                         | 34,483 99                                     | 38,596 82                           |                                | -4,112 83                                |                     | 00                 |                          | -4,112 83      |
| ** 7VIA **              | 676<br>24 000                            | 795 09  | 890 70                              |                                | 22OCT01<br>-95 61                        | 25OCT01             | 1 000000<br>00     |                          | -95 61         |
| ** 7VIA **              | 759<br>926 000                           | 32,627 72                                     | 34 366 01                           |                                | 20DEC01<br>-1,738 29                     | 02JAN02             | 1 000000<br>00     |                          | -1,738 29      |
| ** 7VIA **              |  |   |                                     |                                | 21DEC01                                  | 27DEC01             | 1 000000           |                          |                |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE      | MAT RATE   | TRD DT            | STL DT             | SELL RATE      | NET SECY GN/LS     |
|-------------|-------------------------|---------------|------------|-------------------|--------------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST    | LOCAL COST | CH/LS             | BASE CURR          | GN/LS          | NET SECY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST     | BASE COST  | SECY GN/LS        | BASE CURR          | GN/LS          | NET BAS SECY GN/LS |
|             | 760<br>678 000          | 23,792 80     | 25,162 16  | -1 369 36         |                    | 00             | -1,369 36          |
| 354613101   | TOTAL                   | 91 699 60     | 99 015 65  | -7,316 09         |                    | 00             | -7,316 09          |
| 356108100   | FREDS INC               | CL A          |            | 03OCT01           | 09OCT01            | 1 000000       |                    |
| ** 7V1H **  | 070<br>3,000 000        | 81 723 25     | 58 244 80  | 23 478 45         |                    | 00             | 23 478 45          |
| 356602102   | FREEMARKETS INC         | COM           |            | 29APR02           | 02MAY02            | 1 000000       |                    |
| ** 7V1H **  | 650<br>100 000          | 1,921 44      | 1,568 73   | 352 71            |                    | 00             | 352 71             |
| ** 7V1H **  | CXL 650<br>-100 000     | -1,921 44     | -1 568 73  | 29APR02<br>352 71 | 02MAY02            | 1 000000<br>00 | -352 71            |
| ** 7V1H **  | 763<br>100 000          | 2 044 93      | 1,568 73   | 30APR02<br>476 20 | 02MAY02            | 1 000000<br>00 | 476 20             |
| ** 7V1H **  | 067<br>100 000          | 1,624 15      | 1,568 73   | 28MAY02<br>55 46  | 31MAY02            | 1 000000<br>00 | 55 42              |
| 356602102   | TOTAL                   | 3,649 08      | 3,137 46   | 531 62            |                    | 00             | 531 62             |
| 358433100   | FRIEDMAN BILLINGS       | RAMSEY (CROW) |            | 30JUL02           | 02AUG02            | 1 000000       |                    |
| ** 7V1H **  | 596<br>6,600 000        | 65 634 98     | 70 778 68  | -5 143 70         |                    | 00             | -5 143 70          |
| 361475106   | GBC BANCORP CALIF       |               |            | 27AUG01           | 30AUG01            | 1 000000       |                    |
| ** 7V1H **  | 597<br>1 000 000        | 32,903 90     | 38,628 29  | -5,724 39         |                    | 00             | -5,724 39          |
| ** 7V1H **  | 312<br>1 300 000        | 39 805 39     | 50,216 76  | 10 411 39         | 28JAN02<br>31JAN02 | 1 000000<br>00 | -10 411 39         |
| ** 7V1H **  | 562<br>700 000          | 14 717 05     | 26 764 23  | 12 047 18         | 30JUL02<br>02AUG02 | 1 000000<br>00 | -12,047 18         |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT     | STL DT             | SELL RATE      | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|------------|--------------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | CH/LS      | BASE CURR          | GN/LS          | NET SECY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | SECY GN/LS | BASE CURR          | GN/LS          | NET BAS SECY GN/LS |
| 361475106   | TOTAL                   | 87,426 34  | 115,609 30 | -28 182 94 |                    | 00             | -28,182 94         |
| 36225X100   | GPU INC                 | COM        |            | 28AUG01    | 31AUG01            | 1 000000       |                    |
| 7V1D **     | 131<br>100 000          | 3 761 87   | 3 600 00   | 161 87     |                    | 00             | 161 87             |
| ** 7V1D **  | 234<br>200 000          | 7,713 74   | 7,200 00   | 513 74     | 25SEP01<br>28SEP01 | 1 000000<br>00 | 513 74             |
| 36225X100   | TOTAL                   | 11 475 61  | 10 800 00  | 675 61     |                    | 00             | 675 61             |
| 36238G102   | GSI COMM INC            | COM        |            | 28MAY02    | 31MAY02            | 1 000000       |                    |
| ** 7V1H **  | 124<br>800 000          | 11,697 24  | 14,615 09  | -2 917 85  |                    | 00             | -2 917 85          |
| ** 7V1H **  | 157<br>351 000          | 3,228 75   | 6,412 37   | -3 183 62  | 25JUN02<br>28JUN02 | 1 000000<br>00 | -3,183 62          |
| ** 7V1H **  | 744<br>594 000          | 5,206 38   | 10,888 24  | -5 681 86  | 26JUN02<br>01JUL02 | 1 000000<br>00 | -5,681 86          |
| ** 7V1H **  | 107<br>203 000          | 1,599 00   | 3,708 58   | -2 109 58  | 27JUN02<br>02JUL02 | 1 000000<br>00 | -2,109 58          |
| ** 7V1H **  | 310<br>250 000          | 1,882 44   | 4 547 22   | -2 684 78  | 28JUN02<br>03JUL02 | 1 000000<br>00 | -2,684 78          |
| 36238G102   | TOTAL                   | 23,613 81  | 40,191 50  | -14 577 69 |                    | 00             | -14,577 69         |
| 362418105   | GABLES RESIDENTIAL TR   | SH BEN INT |            | 30APR02    | 02MAY02            | 1 000000       |                    |
| ** 7V1H **  | 735<br>200 000          | 6,171 81   | 5,360 53   | 811 28     |                    | 00             | 811 28             |
| ** 7V1H **  | 196<br>25 000           | 758 65     | 670 07     | 88 58      | 25JUN02<br>28JUN02 | 1 000000<br>00 | 88 58              |
| ** 7V1H **  |                         |            |            | 26JUN02    | 01JUL02            | 1 000000       |                    |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LS<br>BASE | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS        | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|------------------------------------|---------------------------|---------------------------|--------------------------------------|
|                         | 489<br>29 000  |                                | 883 74                         | 777 28                             | 106 46                    | 00                        | 106 46                               |
| .. 7V1H ..              | 826<br>20 000  |                                | 617 38                         | 536 05                             | 27 JUN02<br>81 33         | 02JUL02<br>1 000000<br>00 | 81 33                                |
| .. 7V1H ..              | 311<br>26 000  |                                | 829 63                         | 696 87                             | 28 JUN02<br>132 76        | 03JUL02<br>1 000000<br>00 | 132 76                               |
| 362418105               | TOTAL  |                                | 9 261 21                       | 8,040 80                           | 1,220 41                  | 00                        | 1,220 41                             |
| 364730101               | GANNETT INC  | LOM                            |                                |                                    | 16AUG01                   | 21AUG01                   | 1 000000                             |
| .. 7V1D ..              | 432<br>15,577 000  |                                | 995,117 45                     | 821,602 28                         | 173,515 17                | 00                        | 173,515 17                           |
| .. 7V1D ..              | 250<br>900 000   |                                | 51,451 28                      | 56 821 50                          | 25SEP01<br>-5,370 22      | 28SEP01<br>1 000000<br>00 | -5,370 22                            |
| .. 7V1D ..              | 697<br>1,100 000   |                                | 83 916 47                      | 85,188 36                          | 04APR02<br>728 09         | 09APR02<br>1 000000<br>00 | 728 09                               |
| 364730101               | TOTAL  |                                | 1,130 485 20                   | 961,612 16                         | 168,873 04                | 00                        | 168,873 04                           |
| 364760108               | CAP INC  | COM                            |                                |                                    | 24SEP01                   | 27SEP01                   | 1 000000                             |
| .. 7V1D ..              | 199<br>100 000   |                                | 1,240 45                       | 2,048 27                           | 807 82                    | 00                        | -807 82                              |
| .. 7V1D ..              | 190<br>7,700 000   |                                | 111 032 32                     | 156,266 49                         | 15JAN02<br>-45,234 17     | 18JAN02<br>1 000000<br>00 | -45,234 17                           |
| .. 7V1D ..              | 795<br>500 000   |                                | 7,102 28                       | 6,592 50                           | 25APR02<br>509 78         | 30APR02<br>1 000000<br>00 | 509 78                               |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LS<br>BASE | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS        | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|------------------------------------|---------------------------|---------------------------|--------------------------------------|
| 364760108               | TOTAL  |                                | 119 375 05                     | 164 907 26                         | -45,532 21                | 00                        | -45,532 21                           |
| 368682100               | GENCORP INC  | LOM                            |                                |                                    | 29APR02                   | 02MAY02                   | 1 000000                             |
| .. 7V1H ..              | 598<br>400 000   |                                | 6,013 81                       | 5 466 00                           | 547 81                    | 00                        | 547 81                               |
| .. 7V1H ..              | 872<br>6,900 000   |                                | 100 336 71                     | 94 288 50                          | 28MAY02<br>6,048 21       | 31MAY02<br>1 000000<br>00 | 6,048 21                             |
| 368682100               | TOTAL  |                                | 106,350 52                     | 99,754 50                          | 6,596 02                  | 00                        | 6,596 02                             |
| 368710406               | GENENTELX INC  | COM                            |                                |                                    | 03OCT01                   | 09OCT01                   | 1 000000                             |
| .. 7V1A ..              | 628<br>2,055 000   |                                | 93,702 20                      | 163,936 31                         | -70,234 11                | 00                        | -70,234 11                           |
| 369300108               | GENERALE CABLE CORP DEL NEW  | COM                            |                                |                                    | 26MAR02                   | 01APR02                   | 1 000000                             |
| .. 7V1H ..              | 480<br>800 000   |                                | 11,027 83                      | 9,695 05                           | 1 332 78                  | 00                        | 1,332 78                             |
| .. 7V1H ..              | 608<br>100 000   |                                | 1,119 44                       | 1,211 88                           | 29APR02<br>-92 42         | 02MAY02<br>1 000000<br>00 | -92 42                               |
| .. 7V1H ..              | 882<br>100 000   |                                | 1,076 16                       | 1 211 88                           | 28MAY02<br>-135 72        | 31MAY02<br>1 000000<br>00 | -135 72                              |
| .. 7V1H ..              | 522<br>100 000   |                                | 582 98                         | 1,211 88                           | 26JUN02<br>-628 90        | 01JUL02<br>1 000000<br>00 | -628 90                              |
| 369300108               | TOTAL  |                                | 13,806 43                      | 13,330 69                          | 475 74                    | 00                        | 475 74                               |
| 369385109               | GENERAL COMMUNICATION INC  | CL A                           |                                |                                    | 26MAR02                   | 01APR02                   | 1 000000                             |
| .. 7V1H ..              | 489<br>1,500 000   |                                | 12,277 30                      | 11 799 45                          | 477 85                    | 00                        | 477 85                               |
| .. 7V1H ..              | 018<br>100 000   |                                | 886 17                         | 786 63                             | 28MAY02<br>99 54          | 31MAY02<br>1 000000<br>00 | 99 54                                |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY GN/LC<br>SECY GN/LC | STL DT<br>BASE CURR | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|---------------------|--------------------|--------------------------------------|
| 369385109               | TOTAL                         | 13,163.47  |                                     | 12,586.08                           | 577.39                             |                     | 00                 | 577.39                               |
| 369550109               | GENERAL                       | DYNAMICS CORP  | COM                                 |                                     | 31JUL01                            | 03AUG01             | 1.000000           |                                      |
|                         | 7V1D                          | 019  | 32,439.91                           | 30,022.00                           | 2,417.91                           |                     | 00                 | 2,417.91                             |
|                         |                               | 400.000  |                                     |                                     |                                    |                     |                    |                                      |
|                         | 7V1D                          | 704  | 8,196.22                            | 7,656.00                            | 29NOV01                            | 04DEC01             | 1.000000           | 540.22                               |
|                         |                               | 100.000  |                                     |                                     | 540.22                             |                     | 00                 |                                      |
|                         | 7V1D                          | 205  | 17,187.74                           | 15,312.00                           | 30JAN02                            | 04FEB02             | 1.000000           | 1,875.74                             |
|                         |                               | 200.000  |                                     |                                     | 1,875.74                           |                     | 00                 |                                      |
|                         | 7V1D                          | 268  | 61,724.51                           | 53,592.00                           | 13FEB02                            | 19FEB02             | 1.000000           | 8,132.51                             |
|                         |                               | 700.000  |                                     |                                     | 8,132.51                           |                     | 00                 |                                      |
| 369550108               | TOTAL                         | 119,548.36   |                                     | 106,582.00                          | 12,966.36                          |                     | 00                 | 12,966.36                            |
| 369604103               | GENERAL                       | ELEC CO  | COM                                 |                                     | 28AUG01                            | 31AUG01             | 1.000000           |                                      |
|                         | 7V1D                          | 160  | 45,560.47                           | 50,124.68                           | -4,564.21                          |                     | 00                 | -4,564.21                            |
|                         |                               | 1,100.000  |                                     |                                     |                                    |                     |                    |                                      |
|                         | 7V1D                          | 201  | 3,492.36                            | 4,556.79                            | 24SEP01                            | 27SEP01             | 1.000000           | -1,064.41                            |
|                         |                               | 100.000  |                                     |                                     | -1,064.41                          |                     | 00                 |                                      |
|                         | 7V1D                          | 287  | 3,824.87                            | 4,534.64                            | 04OCT01                            | 10OCT01             | 1.000000           | -709.77                              |
|                         |                               | 100.000  |                                     |                                     | -709.77                            |                     | 00                 |                                      |
|                         | 7V1D                          | 381  | 2,025.59                            | 2,403.36                            | 16OCT01                            | 19OCT01             | 1.000000           | -377.77                              |
|                         |                               | 53.000   |                                     |                                     | -377.77                            |                     | 00                 |                                      |
|                         | 7V1D                          | 393  | 17,130.83                           | 20,269.86                           | 16OCT01                            | 19OCT01             | 1.000000           | -3,139.03                            |
|                         |                               | 447.000  |                                     |                                     | -3,139.03                          |                     | 00                 |                                      |
|                         | 7V1A                          | 677  | 8,461.96                            | 7,270.58                            | 22OCT01                            | 25OCT01             | -1.000000          | 1,191.38                             |
|                         |                               | 225.000  |                                     |                                     | 1,191.38                           |                     | 00                 |                                      |
|                         | 7V1D                          |  |                                     |                                     | 29OCT01                            | 01NOV01             | 1.000000           |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY GN/LC<br>SECY GN/LC | STL DT<br>BASE CURR | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|---------------------|--------------------|--------------------------------------|
|                         | 490                           | 3,739.87   |                                     | 4,466.74                            | -726.87                            |                     | 00                 | -726.87                              |
|                         | 100.000                       |  |                                     |                                     |                                    |                     |                    |                                      |
|                         | 7V1D                          | 590  | 136,206.59                          | 151,869.30                          | 15,662.71                          | 08NOV01             | 14NOV01            | 1.000000                             |
|                         |                               | 3,400.000  |                                     |                                     | -15,662.71                         |                     | 00                 | -15,662.71                           |
|                         | 7V1D                          | 642  | 73,944.59                           | 80,401.39                           | 6,456.80                           | 15NOV01             | 20NOV01            | 1.000000                             |
|                         |                               | 1,800.000  |                                     |                                     | -6,456.80                          |                     | 00                 | -6,456.80                            |
|                         | 7V1A                          | 821  | 20,182.86                           | 16,059.91                           | 4,122.95                           | 28DEC01             | 03JAN02            | 1.000000                             |
|                         |                               | 497.000  |                                     |                                     | 4,122.95                           |                     | 00                 | 4,122.95                             |
|                         | 7V1D                          | 132  | 48,772.63                           | 71,542.83                           | 2,770.20                           | 31DEC01             | 04JAN02            | 1.000000                             |
|                         |                               | 1,700.000  |                                     |                                     | -2,770.20                          |                     | 00                 | -2,770.20                            |
|                         | 7V1D                          | 263  | 15,120.45                           | 16,728.19                           | 1,607.74                           | 13FEB02             | 19FEB02            | 1.000000                             |
|                         |                               | 400.000  |                                     |                                     | -1,607.74                          |                     | 00                 | -1,607.74                            |
|                         | 7V1D                          | 305  | 38.29                               | 41.82                               | 21FEB02                            | 26FEB02             | 1.000000           | -3.53                                |
|                         |                               | 1.000  |                                     |                                     | -3.53                              |                     | 00                 |                                      |
|                         | 7V1D                          | 369  | 57,440.81                           | 62,688.91                           | 5,248.10                           | 21FEB02             | 26FEB02            | 1.000000                             |
|                         |                               | 1,499.000  |                                     |                                     | -5,248.10                          |                     | 00                 | -5,248.10                            |
|                         | 7V1D                          | 443  | 4,022.43                            | 4,182.05                            | 159.62                             | 05MAR02             | 08MAR02            | 1.000000                             |
|                         |                               | 100.000  |                                     |                                     | 159.62                             |                     | 00                 | -159.62                              |
|                         | 7V1D                          | 520  | 4,035.43                            | 4,178.28                            | 142.85                             | 14MAR02             | 19MAR02            | 1.000000                             |
|                         |                               | 100.000  |                                     |                                     | -142.85                            |                     | 00                 | -142.85                              |
|                         | 7V1B                          | 792  | 438,170.65                          | 434,905.67                          | 3,264.98                           | 21MAR02             | 26MAR02            | 1.000000                             |
|                         |                               | 11,678.000   |                                     |                                     | 3,264.98                           |                     | 00                 | 3,264.98                             |
|                         | 7V1A                          | 156  | 486,186.39                          | 616,948.23                          | 69,238.16                          | 02APR02             | 05APR02            | 1.000000                             |
|                         |                               | 18,652.000   |                                     |                                     | 69,238.16                          |                     | 00                 | 69,238.16                            |
|                         | 7V1D                          | 889  | 214,615.63                          | 272,280.84                          | 55,665.21                          | 25APR02             | 30APR02            | 1.000000                             |
|                         |                               | 6,800.000  |                                     |                                     | -55,665.21                         |                     | 00                 | -55,665.21                           |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL<br>BASE | MAT RATE<br>MAT COST<br>BASE COST | TRD DT<br>LOCAL<br>BASE | STL DT<br>STCTY GN/LS<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|---------------------------|-----------------------------------|-------------------------|--|--------------------|--|
| 369604103               | TOTAL                         | 1 804 972 72   |                           | 1 825 454 07                      |                         |  | 00                 | -20 481 35                             |
| 370442105               | GENERAL MTRS CORP             |  | CUM                       |                                   | 16OCT01                 | 19OCT01                                  | 1 000000           |  |
| .. 7VID ..              | 419                           | 155,968 03   |                           | 153 535 53                        |                         |  | 00                 | 2,432 50                               |
|                         | 3,600 000                     |  |                           |                                   |                         |  |                    |  |
| .. 7VID ..              | 491                           | 12,983 56  |                           | 12,794 63                         | 29OCT01<br>188 93       | 01NOV01                                  | 1 000000<br>00     | 188 93                                 |
|                         | 300 000                       |  |                           |                                   |                         |  |                    |  |
| .. 7VID ..              | 792                           | 25 981 21  |                           | 25,026 00                         | 25APR02<br>955 21       | 30APR02                                  | 1 000000<br>00     | 955 21                                 |
|                         | 400 000                       |  |                           |                                   |                         |  |                    |  |
| 370442105               | TOTAL                         | 194 932 80   |                           | 191,356 16                        |                         |  | 00                 | 3,576 64                               |
| 371532102               | GENESCO INC                   |  | CUM                       |                                   | 14DEC01                 | 19DEC01                                  | 1 000000           |  |
| .. 7VIH ..              | 210                           | 102,150 55   |                           | 72,735 00                         |                         |  | 00                 | 29,415 55                              |
|                         | 5 200 000                     |  |                           |                                   |                         |  |                    |  |
| 372430108               | GENOME THERAPEUTICS CORP      |  | CUM                       |                                   | 27AUG01                 | 30AUG01                                  | 1 000000           |  |
| .. 7VIH ..              | 634                           | 21,532 07  |                           | 33 025 22                         |                         |  | 00                 | -11,493 15                             |
|                         | 2,400 000                     |  |                           |                                   |                         |  |                    |  |
| .. 7VIH ..              | 488                           | 8,396 71   |                           | 13,760 51                         | 28AUG01<br>-5,363 80    | 31AUG01                                  | 1 000000<br>00     | -5,363 80                              |
|                         | 1 000 000                     |  |                           |                                   |                         |  |                    |  |
| 372430108               | TOTAL                         | 29,928 78  |                           | 46,785 73                         |                         |  | 00                 | -16,856 95                             |
| 372917104               | GENZYME CORP                  |  | CUM                       |                                   | 22OCT01                 | 25OCT01                                  | 1 000000           |  |
| .. 7VIA ..              | 643                           | 1 457 95   |                           | 1 608 33                          |                         |  | 00                 | -150 38                                |
|                         | 38 000                        |  |                           |                                   |                         |  |                    |  |
| .. 7VIA ..              | 771                           | 1,749 54   |                           | 1 554 72                          | 28DEC01<br>194 82       | 03JAN02                                  | 1 000000<br>00     | 194 82                                 |
|                         | 29 000                        |  |                           |                                   |                         |  |                    |  |
| .. 7VIA ..              | 003                           | 92 231 21  |                           | 92,157 21                         | 04 JAN02<br>74 00       | 09JAN02                                  | 1 000000<br>00     | 74 00                                  |
|                         | 1,719 000                     |  |                           |                                   |                         |  |                    |  |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL<br>BASE | MAT RATE<br>MAT COST<br>BASE COST | TRD DT<br>LOCAL<br>BASE | STL DT<br>STCTY GN/LS<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|---------------------------|-----------------------------------|-------------------------|--|--------------------|--|
| .. 7VID ..              | 335                           | 4 728 92   |                           | 5,175 00                          | 21FEB02<br>-446 00      | 26FEB02                                  | 1 000000<br>00     | -446 08                                |
|                         | 100 000                       |  |                           |                                   |                         |  |                    |  |
| .. 7VIB ..              | 004                           | 1 004 518 31   |                           | 1,160 843 52                      | 28MAR02<br>-136,325 21  | 03APR02                                  | 1 000000<br>00     | -136,325 21                            |
|                         | 23,758 000                    |  |                           |                                   |                         |  |                    |  |
| 372917104               | TOTAL                         | 1,104,685 93   |                           | 1 241,338 78                      |                         |  | 00                 | 136,652 85                             |
| 373298108               | GEORGIA PAC CORP              |  | CUM                       |                                   | 25APR02                 | 30APR02                                  | 1 000000           |  |
| .. 7VID ..              | 834                           | 34,125 17  |                           | 34,432 00                         |                         |  | 00                 | -2,306 83                              |
|                         | 1 200 000                     |  |                           |                                   |                         |  |                    |  |
| 377316104               | GLATFELTER                    |  | CUM                       |                                   | 30APR02                 | 02MAY02                                  | 1 000000           |  |
| .. 7VIH ..              | 254                           | 3,417 89   |                           | 3,113 39                          |                         |  | 00                 | 304 50                                 |
|                         | 200 000                       |  |                           |                                   |                         |  |                    |  |
| .. 7VIH ..              | 318                           | 443 60   |                           | 373 61                            | 25JUN02<br>69 99        | 28JUN02                                  | 1 000000<br>00     | 69 99                                  |
|                         | 24 000                        |  |                           |                                   |                         |  |                    |  |
| .. 7VIH ..              | 567                           | 533 46   |                           | 451 44                            | 26JUN02<br>82 02        | 01JUL02                                  | 1 000000<br>00     | 82 02                                  |
|                         | 29 000                        |  |                           |                                   |                         |  |                    |  |
| .. 7VIH ..              | 894                           | 612 56   |                           | 513 71                            | 27 JUN02<br>98 85       | 02JUL02                                  | 1 000000<br>00     | 98 85                                  |
|                         | 33 000                        |  |                           |                                   |                         |  |                    |  |
| .. 7VIH ..              | 313                           | 262 91   |                           | 217 94                            | 28JUN02<br>44 97        | 03JUL02                                  | 1 000000<br>00     | 44 97                                  |
|                         | 14 000                        |  |                           |                                   |                         |  |                    |  |
| 377316104               | TOTAL                         | 5 270 42   |                           | 4 670 09                          |                         |  | 00                 | 400 33                                 |
| 379419108               | GLOBAL PWR EQUIP GROUP INC    |  | CUM                       |                                   | 30JUL02                 | 02AUG02                                  | 1 000000           |  |
| .. 7VIH ..              | 613                           | 13,905 06  |                           | 21,414 31                         |                         |  | 00                 | -7,511 25                              |
|                         | 2,300 000                     |  |                           |                                   |                         |  |                    |  |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 381317106               | GOLDEN WEST FINL CORP DEL  | 10M                                 |                                     | 29NOV01   | 04DEC01                    | 1 000000            |  |
| .. 7VID ..              | 685 62 887 14  |                                     | 67 843 68                           | -4 956 54                                       |                            | 00                  | -4 956 54                              |
|                         | 1,200 000  |                                     |                                     |   |                            |                     |  |
| .. 7VID ..              | 749 103 28   |                                     | 113 07                              | 05DEC01<br>-9 79                                | 10DEC01                    | 1 000000<br>00      | -9 79                                  |
|                         | 2 000  |                                     |                                     |   |                            |                     |  |
| .. 7VID ..              | 774 15 427 74  |                                     | 16 847 85                           | -1 420 11                                       | 14DEC01                    | 1 000000<br>00      | -1 420 11                              |
|                         | 298 000  |                                     |                                     |   |                            |                     |  |
| .. 7VID ..              | 043 75,377 98  |                                     | 73,497 32                           | 26DEC01<br>1,880 66                             | 31DEC01                    | 1 000000<br>00      | 1,880 66                               |
|                         | 1,300 000  |                                     |                                     |   |                            |                     |  |
| 381317106               | TOTAL  |                                     | 153,796 14                          | 158,301 92                                      |                            | 00                  | -4,505 78                              |
| 384109104               | GRACO INC  | COM                                 |                                     | 28JAN02   | 31JAN02                    | 1 000000            |  |
| .. 7VIH ..              | 313 174,563 60   |                                     | 69,443 00                           | 105 120 60                                      |                            | 00                  | 105 120 60                             |
|                         | 4,425 000  |                                     |                                     |   |                            |                     |  |
| 390752103               | GREAT LAKES REIT INC   | COM                                 |                                     | 25JUN02   | 28JUN02                    | 1 000000            |  |
| .. 7VIH ..              | 197 5 299 94   |                                     | 4,980 47                            | 319 47  |                            | 00                  | 319 47                                 |
|                         | 291 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              | 490 6,324 60   |                                     | 5,938 90                            | 26JUN02<br>385 70                               | 01JUL02                    | 1 000000<br>00      | 385 70                                 |
|                         | 347 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              | 829 4,608 54   |                                     | 4 278 75                            | 27JUN02<br>329 75                               | 02JUL02                    | 1 000000<br>00      | 329 79                                 |
|                         | 250 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              | 315 5 915 34   |                                     | 5 339 88                            | 28JUN02<br>575 44                               | 03JUL02                    | 1 000000<br>00      | 575 46                                 |
|                         | 312 000  |                                     |                                     |   |                            |                     |  |

WATERGATE

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 390752103               | TOTAL  |                                     | 22 148 42                           | 20,538 00                                       | 1,610 42                   | 00                  | 1,610 42                               |
| 398433102               | GRIFFON CORP   | COM                                 |                                     | 29APR02   | 02MAY02                    | 1 000000            |  |
| .. 7VIH ..              | 688 34,237 69  |                                     | 25 105 62                           | 11 132 07                                       |                            | 00                  | 11,132 07                              |
|                         | 1,840 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              | 094 1,820 14   |                                     | 1,364 44                            | 28MAY02<br>455 70                               | 31MAY02                    | 1 000000<br>00      | 455 70                                 |
|                         | 100 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              | 429 50,987 13  |                                     | 37,344 41                           | 25JUN02<br>13 642 52                            | 28JUN02                    | 1 000000<br>00      | 13,642 52                              |
|                         | 2 737 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              | 725 49 122 68  |                                     | 36,976 21                           | 26JUN02<br>12 146 47                            | 01JUL02                    | 1 000000<br>00      | 12,146 47                              |
|                         | 2,710 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              | 061 52,844 30  |                                     | 40,837 56                           | 27JUN02<br>12 006 74                            | 02JUL02                    | 1 000000<br>00      | 12,006 74                              |
|                         | 2,993 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              | 333 33,718 18  |                                     | 25,446 73                           | 28JUN02<br>8 271 45                             | 03JUL02                    | 1 000000<br>00      | 8,271 45                               |
|                         | 1,865 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              | 232 12,369 09  |                                     | 9,482 83                            | 01JUL02<br>2,886 24                             | 05JUL02                    | 1 000000<br>00      | 2,886 24                               |
|                         | 695 000  |                                     |                                     |   |                            |                     |  |
| 398433102               | TOTAL  |                                     | 237 099 21                          | 176,558 00                                      | 60,541 21                  | 00                  | 60,541 21                              |
| 398905109               | GROUP 1 AUTOMOTIVE INC   | COM                                 |                                     | 26MAR02   | 01APR02                    | 1 000000            |  |
| .. 7VIH ..              | 492 15 957 75  |                                     | 11,742 15                           | 4,215 60  |                            | 00                  | 4 215 60                               |
|                         | 400 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              | 052 80 641 15  |                                     | 53,278 50                           | 28MAY02<br>27 362 65                            | 31MAY02                    | 1 000000<br>00      | 27,362 65                              |
|                         | 1,800 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              | 354 12,295 40  |                                     | 9,738 13                            | 25JUN02<br>2,557 27                             | 28JUN02                    | 1 000000<br>00      | 2 557 27                               |
|                         | 329 000  |                                     |                                     |   |                            |                     |  |
| .. 7VIH ..              |  |                                     |                                     | 26JUN02   | 01JUL02                    | 1 000000            |  |

| ASSET ID    | SECURITY     | DESCRIPTION         | MAT DATE   | MAT RATE   | TRD DT                 | STL DT          | SELL RATE      | NET SECY GN/LS |
|-------------|--------------|---------------------|------------|------------|------------------------|-----------------|----------------|----------------|
| SH SELL/BTC | LOT          | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS       | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR  | BASE         | PRINCIPAL NET       | BASE       | COST       | BASE                   | GN/LS           | NET BAS        | SECY GN/LS     |
|             | 681          | 13,533 49           |            | 11,277 28  | 2,254 21               |                 | 00             | 2,254 21       |
|             | 381 000      |                     |            |            |                        |                 |                |                |
| .. 7VJH ..  | 025          | 9,646 89            |            | 7,814 18   | 27JUN02<br>1,832 71    | 02JUL02         | 1 000000<br>00 | 1,832 71       |
|             | 264 000      |                     |            |            |                        |                 |                |                |
| .. 7VIH ..  | 316          | 12,430 00           |            | 9,649 33   | 28JUN02<br>2,780 67    | 03JUL02         | 1 000000<br>00 | 2,780 67       |
|             | 326 000      |                     |            |            |                        |                 |                |                |
| .. 7VIH ..  | 582          | 63,420 57           |            | 68,078 09  | 30JUL02<br>-4,657 52   | 02AUG02         | 1 000000<br>00 | -4,657 52      |
|             | 2,300 000    |                     |            |            |                        |                 |                |                |
| 398905109   | TOTAL        | 207,923 24          |            | 171,577 66 | 36,345 59              |                 | 00             | 36,345 59      |
| 401698105   | GUIDANT CORP |                     | COM        |            | 29OCT01                | 01NOV01         | 1 000000       |                |
| .. 7VID ..  | 492          | 34,038 86           |            | 33,079 20  | 959 66                 |                 | 00             | 959 66         |
|             | 800 000      |                     |            |            |                        |                 |                |                |
| .. 7VID ..  | 567          | 43,513 24           |            | 41,349 00  | 08NOV01<br>2,164 24    | 14NOV01         | 1 000000<br>00 | 2,164 24       |
|             | 1,000 000    |                     |            |            |                        |                 |                |                |
| .. 7VID ..  | 663          | 19,423 23           |            | 16,539 60  | 29NOV01<br>2,883 63    | 04DEC01         | 1 000000<br>00 | 2,883 63       |
|             | 400 000      |                     |            |            |                        |                 |                |                |
| .. 7VIB ..  | 757          | 498,366 18          |            | 609,826 56 | 22FEB02<br>-111,460 38 | 27FEB02         | 1 000000<br>00 | -111,460 38    |
|             | 12,034 000   |                     |            |            |                        |                 |                |                |
| .. 7VID ..  | 677          | 12,437 62           |            | 12,033 84  | 04APR02<br>403 78      | 09APR02         | 1 000000<br>00 | 403 78         |
|             | 300 000      |                     |            |            |                        |                 |                |                |
| .. 7VID ..  | 862          | 88,390 93           |            | 92,259 44  | 25APR02<br>-3,868 51   | 30APR02         | 1 000000<br>00 | -3,868 51      |
|             | 2,300 000    |                     |            |            |                        |                 |                |                |

| ASSET ID    | SECURITY                     | DESCRIPTION         | MAT DATE       | MAT RATE   | TRD DT                 | STL DT          | SELL RATE      | NET SECY GN/LS |
|-------------|------------------------------|---------------------|----------------|------------|------------------------|-----------------|----------------|----------------|
| SH SELL/BTC | LOT                          | LOCAL PRINCIPAL NET | LOCAL COST     | LOCAL COST | LOCAL SECY GN/LS       | BASE LURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR  | BASE                         | PRINCIPAL NET       | BASE           | COST       | BASE                   | GN/LS           | NET BAS        | SECY GN/LS     |
| 401698105   | TOTAL                        | 696,170 06          |                | 805,087 64 | -108,917 58            |                 | 00             | -108,917 58    |
| 401829106   | GUILFORD PHARMACEUTICALS INC |                     | COM            |            | 28JAN02                | 31JAN02         | 1 000000       |                |
| .. 7VIH ..  | 321                          | 56,783 12           |                | 104,121 16 | -47,338 04             |                 | 00             | -47,338 04     |
|             | 5,200 000                    |                     |                |            |                        |                 |                |                |
| 404119109   | HCA INC                      |                     | COM            |            | 16OCT01                | 19OCT01         | 1 000000       |                |
| .. 7VID ..  | 392                          | 17,183 82           |                | 17,734 80  | 550 18                 |                 | 00             | -550 18        |
|             | 400 000                      |                     |                |            |                        |                 |                |                |
| .. 7VID ..  | 531                          | 3,809 37            |                | 4,433 50   | 08NOV01<br>-624 13     | 14NOV01         | 1 000000<br>00 | -624 13        |
|             | 100 000                      |                     |                |            |                        |                 |                |                |
| 404119109   | TOTAL                        | 20,993 19           |                | 22,167 50  | -1,174 31              |                 | 00             | -1,174 31      |
| 40425P107   | HNC SOFTWARE INC             |                     | COM            |            | 14DEC01                | 19DEC01         | 1 000000       |                |
| .. 7VIH ..  | 215                          | 109,586 30          |                | 150,262 50 | -40,676 20             |                 | 00             | -40,676 20     |
|             | 5,200 000                    |                     |                |            |                        |                 |                |                |
| 40426W101   | HRPT PPTYS TR                |                     | COM SH BEN INT |            | 29APR02                | 02MAY02         | 1 000000       |                |
| .. 7VIH ..  | 640                          | 1,662 94            |                | 1,772 56   | 109 62                 |                 | 00             | -109 62        |
|             | 200 000                      |                     |                |            |                        |                 |                |                |
| .. 7VIH ..  | 036                          | 1,736 34            |                | 1,772 56   | 28MAY02<br>-36 22      | 31MAY02         | 1 000000<br>00 | -36 22         |
|             | 200 000                      |                     |                |            |                        |                 |                |                |
| 40426W101   | TOTAL                        | 3,399 28            |                | 3,545 12   | -145 84                |                 | 00             | -145 84        |
| 406216101   | HALLIBURTON CO               |                     | COM            |            | 29NOV01                | 04DEC01         | 1 000000       |                |
| .. 7VID ..  | 699                          | 57,408 99           |                | 55,728 80  | 1,680 99               |                 | 00             | 1,680 99       |
|             | 2,700 000                    |                     |                |            |                        |                 |                |                |
| .. 7VIB ..  | 619                          | 146,618 96          |                | 345,509 30 | 07DEC01<br>-198,890 34 | 12DEC01         | 1 000000<br>00 | -198,890 34    |
|             | 11,882 000                   |                     |                |            |                        |                 |                |                |
| .. 7VIB ..  | 622                          | 269,164 84          |                | 561,125 49 | 10DEC01<br>-291,960 65 | 13DEC01         | 1 000000<br>00 | -291,960 65    |
|             | 19,297 000                   |                     |                |            |                        |                 |                |                |

| ASSET ID<br>SH SELL/BT | SECURITY<br>LOT     | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY GN/LC<br>SECY GN/LC | STL DT<br>BASE CURR<br>GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|------------------------|---------------------|--|-------------------------------------|-------------------------------------|------------------------------------|------------------------------|--------------------|--------------------------------------|
| 7VID                   | 192                 | 100,938.47   | 128,698.96                          |                                     | 15JAN02                            | 18JAN02                      | 1 000000<br>00     | -27,760.49                           |
| 9 800 000              |                     |  |                                     |                                     |                                    |                              |                    |                                      |
| 7VID                   | 711                 | 114,613.20   | 141,996.49                          |                                     | 18JAN02                            | 24JAN02                      | 1 000000<br>00     | -27,383.29                           |
| 11,474 000             |                     |  |                                     |                                     |                                    |                              |                    |                                      |
| 7VID                   | 713                 | 116,369.84   | 141,996.49                          |                                     | 22JAN02                            | 25JAN02                      | 1 000000<br>00     | -25,626.65                           |
| 11 474 000             |                     |  |                                     |                                     | 25,626.65                          |                              |                    |                                      |
| 7VID                   | 716                 | 310,375.14   | 363,369.43                          |                                     | 23JAN02                            | 28JAN02                      | 1 000000<br>00     | -52,994.29                           |
| 29 362 000             |                     |  |                                     |                                     | 52,994.29                          |                              |                    |                                      |
| 7VID                   | 718                 | 391,077.19   | 382,044.05                          |                                     | 24JAN02                            | 29JAN02                      | 1 000000<br>00     | 9,033.14                             |
| 30 871 000             |                     |  |                                     |                                     | 9,033.14                           |                              |                    |                                      |
| 7VID                   | 210                 | 5,455.91   | 5,253.02                            |                                     | 30JAN02                            | 04FEB02                      | 1 000000<br>00     | 202.89                               |
| 400 000                |                     |  |                                     |                                     | 202.89                             |                              |                    |                                      |
| 7VID                   | 765                 | 34,177.87  | 30,728.51                           |                                     | 17APR02                            | 22APR02                      | 1 000000<br>00     | 3,449.36                             |
| 1 900 000              |                     |  |                                     |                                     | 3,449.36                           |                              |                    |                                      |
| 7VID                   | 817                 | 14,135.49  | 12,938.32                           |                                     | 25APR02                            | 30APR02                      | 1 000000<br>00     | 1,197.17                             |
| 800 000                |                     |  |                                     |                                     | 1,197.17                           |                              |                    |                                      |
| 404216101              | TOTAL               | 1,560,335.90   | 2,169,388.06                        |                                     |                                    |                              | 00                 | -609,052.16                          |
| 409900107              | HANCOCK FABRICS INC | COM  |                                     |                                     | 29APR02                            | 02MAY02                      | 1 000000<br>00     | 5,336.71                             |
| 7VID                   | 491                 | 10,796.64  | 5,459.95                            |                                     |                                    |                              |                    |                                      |
| 600 000                |                     |  |                                     |                                     |                                    |                              |                    |                                      |
| 7VID                   | 899                 | 131,749.97   | 63,699.47                           |                                     | 28MAY02                            | 31MAY02                      | 1 000000<br>00     | 68,050.50                            |
| 7 000 000              |                     |  |                                     |                                     | 68,050.50                          |                              |                    |                                      |
| 7VID                   | 433                 | 15,638.91  | 7,798.64                            |                                     | 25JUN02                            | 28JUN02                      | -1.000000<br>00    | 7,840.27                             |
| 857 000                |                     |  |                                     |                                     | 7,840.27                           |                              |                    |                                      |
| 7VID                   | 730                 | 15,259.33  | 8,226.33                            |                                     | 26JUN02                            | 01JUL02                      | 1 000000<br>00     | 7,033.00                             |
|                        |                     |  |                                     |                                     | 7,033.00                           |                              |                    |                                      |

| ASSET ID<br>SH SELL/BT | SECURITY<br>LOT              | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY GN/LC<br>SECY GN/LC | STL DT<br>BASE CURR<br>GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|------------------------|------------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|------------------------------|--------------------|--------------------------------------|
|                        |                              | 904.000  |                                     |                                     |                                    |                              |                    |                                      |
| 7VID                   | 065                          | 14,511.85  | 7,853.24                            |                                     | 27JUN02                            | 02JUL02                      | 1 000000<br>00     | 6,658.61                             |
| 863 000                |                              |  |                                     |                                     | 6,658.61                           |                              |                    |                                      |
| 7VID                   | 318                          | 14,402.12  | 7,061.54                            |                                     | 28JUN02                            | 03JUL02                      | 1 000000<br>00     | 7,340.58                             |
| 776 000                |                              |  |                                     |                                     | 7,340.58                           |                              |                    |                                      |
| 409900107              | TOTAL                        | 202,358.84   | 100,099.17                          |                                     |                                    |                              | 00                 | 102,259.67                           |
| 410145106              | JOHN HANCOCK FINANCIAL SRVCS | LOM  |                                     |                                     | 25SEP01                            | 28SEP01                      | 1 000000<br>00     | -9,224.02                            |
| 7VID                   | 260                          | 74,852.42  | 84,076.44                           |                                     |                                    |                              |                    |                                      |
| 2,100 000              |                              |  |                                     |                                     | 9,224.02                           |                              |                    |                                      |
| 7VID                   | 539                          | 3,833.81   | 4,003.64                            |                                     | 08NOV01                            | 14NOV01                      | 1 000000<br>00     | -169.83                              |
| 100 000                |                              |  |                                     |                                     | -169.83                            |                              |                    |                                      |
| 410145106              | TOTAL                        | 78,686.23  | 88,080.08                           |                                     |                                    |                              | 00                 | -9,393.85                            |
| 410252100              | HANDLEMAN CO DEL             | COM  |                                     |                                     | 29APR02                            | 02MAY02                      | 1 000000<br>00     | -433.07                              |
| 7VID                   | 627                          | 5,982.31   | 6,415.38                            |                                     |                                    |                              |                    |                                      |
| 500 000                |                              |  |                                     |                                     | -433.07                            |                              |                    |                                      |
| 7VID                   | 019                          | 2,350.32   | 2,566.15                            |                                     | 28MAY02                            | 31MAY02                      | 1 000000<br>00     | -215.83                              |
| 200 000                |                              |  |                                     |                                     | -215.83                            |                              |                    |                                      |
| 7VID                   | 319                          | 348.58   | 320.77                              |                                     | 25JUN02                            | 28JUN02                      | 1 000000<br>00     | 27.81                                |
| 25 000                 |                              |  |                                     |                                     | 27.81                              |                              |                    |                                      |
| 7VID                   | 568                          | 376.30   | 359.26                              |                                     | 26JUN02                            | 01JUL02                      | 1 000000<br>00     | 17.04                                |
| 28 000                 |                              |  |                                     |                                     | 17.04                              |                              |                    |                                      |
| 7VID                   | 895                          | 282.23   | 269.45                              |                                     | 27JUN02                            | 02JUL02                      | 1 000000<br>00     | 12.78                                |
| 21 000                 |                              |  |                                     |                                     | 12.78                              |                              |                    |                                      |
| 7VID                   | 319                          | 376.46   | 333.60                              |                                     | 28JUN02                            | 03JUL02                      | 1 000000<br>00     | 42.86                                |
| 26 000                 |                              |  |                                     |                                     | 42.86                              |                              |                    |                                      |

STREET



| ASSET ID    | SECURITY DESCRIPTION    | TRD DT                   | STL DT     | SELL RATE  | NET SECY GN/LS     |            |
|-------------|-------------------------|--------------------------|------------|------------|--------------------|------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | DATE MAT RATE LOCAL COST | BASE       | CURR GN/LS | NET BAS SECY GN/LS |            |
| ** 7V1H **  | 564 26,029 20           | 25.661 54                | 30JUL02    | 02AUG02    | 1 000000           | 367 66     |
|             | 2,000 000               |                          | 367 66     |            | 00                 |            |
| 410252100   | TOTAL                   | 35,745 40                | -180 75    |            | 00                 | -180 75    |
| 410293104   | HANDSPRING INC          | COM                      | 29APR02    | 02MAY02    | 1 000000           |            |
| ** 7V1H **  | 668 16,886 42           | 50.193 00                | -33,506 58 |            | 00                 | -33,506 58 |
|             | 7,800 000               |                          |            |            |                    |            |
| 412693103   | HARLAND JOHN H CO       | COM                      | 27MAR02    | 01APR02    | 1 000000           |            |
| ** 7V1H **  | 533 15,204 77           | 10.821 29                | 4,383 48   |            | 00                 | 4 383 48   |
|             | 500 000                 |                          |            |            |                    |            |
| ** 7V1H **  | 837 3,371 09            | 2,190 69                 | 28MAY02    | 31MAY02    | 1 000000           | 1,180 40   |
|             | 100 000                 |                          | 1,180 40   |            | 00                 |            |
| ** 7V1H **  | 344 43,412 34           | 31,918 41                | 25JUN02    | 28JUN02    | 1 000000           | 11,493 93  |
|             | 1,457 000               |                          | 11 493 93  |            | 00                 |            |
| ** 7V1H **  | 671 45,939 31           | 34,963 47                | 26JUN02    | 01JUL02    | 1 000000           | 10,975 84  |
|             | 1,596 000               |                          | 10 975 84  |            | 00                 |            |
| ** 7V1H **  | 816 45,949 63           | 34,744 41                | 27JUN02    | 02JUL02    | 1 000000           | 11,205 22  |
|             | 1,586 000               |                          | 11,205 22  |            | 00                 |            |
| ** 7V1H **  | 320 43,987 65           | 34 196 73                | 28JUN02    | 03JUL02    | 1 000000           | 9,790 92   |
|             | 1,561 000               |                          | 9 790 92   |            | 00                 |            |
| 412693103   | TOTAL                   | 197,864 79               | 49,029 79  |            | 00                 | 49,029 79  |
| 412822108   | HARLEY DAVIDSON INC     | COM                      | 02AUG01    | 07AUG01    | 1 000000           |            |
| ** 7V1A **  | 549 61 208 97           | 50 698 17                | 10,510 80  |            | 00                 | 10,510 80  |
|             | 1,149 000               |                          |            |            |                    |            |
| ** 7V1A **  | 678 1,123 97            | 1,014 85                 | 22OCT01    | 25OCT01    | 1 000000           | 109 12     |
|             | 23 000                  |                          | 109 12     |            | 00                 |            |
| ** 7VID **  |                         |                          | 05DEC01    | 10DEC01    | 1 000000           | 311 5 111  |

| ASSET ID    | SECURITY DESCRIPTION    | TRD DT                   | STL DT     | SELL RATE  | NET SECY GN/LS     |           |
|-------------|-------------------------|--------------------------|------------|------------|--------------------|-----------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | DATE MAT RATE LOCAL COST | BASE       | CURR GN/LS | NET BAS SECY GN/LS |           |
| ** 7VID **  | 756 1,246 55            | 1,149 45                 | 117 10     |            | 00                 | 117 10    |
|             | 24 000                  |                          |            |            |                    |           |
| ** 7VID **  | 763 4,010 81            | 3,639 94                 | 05DEC01    | 10DEC01    | 1 000000           | 370 87    |
|             | 76 000                  |                          | 370 87     |            | 00                 |           |
| ** 7VID **  | 894 132,167 45          | 114,945 34               | 28DEC01    | 03JAN02    | 1 000000           | 17,222 11 |
|             | 2,400 000               |                          | 17,222 11  |            | 00                 |           |
| ** 7V1A **  | 777 3,186 47            | 2,559 18                 | 28DEC01    | 03JAN02    | 1 000000           | 627 29    |
|             | 58 000                  |                          | 627 29     |            | 00                 |           |
| ** 7VID **  | 499 48,511 52           | 47 581 56                | 07MAR02    | 12MAR02    | 1 000000           | 929 96    |
|             | 900 000                 |                          | 929 96     |            | 00                 |           |
| ** 7V1A **  | 105 85,452 94           | 68,656 52                | 02APR02    | 05APR02    | 1 000000           | 16,796 42 |
|             | 1,556 000               |                          | 16,796 42  |            | 00                 |           |
| ** 7VID **  | 700 64,066 06           | 63,442 08                | 04APR02    | 09APR02    | 1 000000           | 623 98    |
|             | 1,200 000               |                          | 623 98     |            | 00                 |           |
| ** 7VID **  | 787 16,203 41           | 15,860 52                | 25APR02    | 30APR02    | 1 000000           | 342 89    |
|             | 300 000                 |                          | 342 89     |            | 00                 |           |
| ** 7V1B **  | 114 544,573 71          | 515,093 26               | 13JUN02    | 18JUN02    | 1 000000           | 29,480 45 |
|             | 10,709 000              |                          | 29,480 45  |            | 00                 |           |
| 412822108   | TOTAL                   | 961,771 86               | 884,640 87 |            | 00                 | 77,130 99 |
| 413160102   | HARMONIC INC            | COM                      | 25JUN02    | 28JUN02    | 1 000000           |           |
| ** 7V1H **  | 198 2,768 51            | 10,854 03                | -8,085 52  |            | 00                 | -8,085 52 |
|             | 872 000                 |                          |            |            |                    |           |
| ** 7V1H **  | 491 2,898 91            | 12,434 84                | -9,535 93  |            | 00                 | -9,535 93 |
|             | 999 000                 |                          |            |            |                    |           |
| ** 7V1H **  | 830 2,603 34            | 10,629 98                | -8,026 64  |            | 00                 | -8,026 64 |
|             | 854 000                 |                          |            |            |                    |           |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7V1H **              | 321<br>775 000   |                                     | 9 646 65                            | 28JUN02<br>-6 826 51                          | 03JUL02                   | 1 000000<br>00     | -6.826 51                            |
| 413160102               | TOTAL  |                                     | 43,565 50                           | -32 474 60                                    |                           | 00                 | -32,474 60                           |
| 416515104               | HARTFORD FINANCIAL SVCS GRP  | CUM                                 |                                     | 31JUL01                                       | 03AUG01                   | 1 000000           |                                      |
| ** 7VID **              | 011<br>100 000   |                                     | 6.678 00                            | 108 22  |                           | 00                 | -108 22                              |
| ** 7VID **              | 698<br>1,100 000   |                                     | 73,637 74                           | 04APR02<br>1 445 99                           | 09APR02                   | 1 000000<br>00     | 1,445 99                             |
| 416515104               | TOTAL  |                                     | 80,315 74                           | 1 337 77                                      |                           | 00                 | 1,337 77                             |
| 416906105               | HARVARD BIOSCIENCE INC   | COM                                 |                                     | 14DEC01                                       | 19DEC01                   | 1 000000           |                                      |
| ** 7V1H **              | 264<br>2,800 000   |                                     | 33 003 60                           | -9 582 41                                     |                           | 00                 | -9,582 41                            |
| 419870100               | HAWAIIAN ELEC INDUS INC  | COM                                 |                                     | 27AUG01                                       | 30AUG01                   | 1 000000           |                                      |
| ** 7V1H **              | 577<br>500 000   |                                     | 17 566 30                           | 2 788 02                                      |                           | 00                 | 2,788 02                             |
| ** 7V1H **              | 123<br>1,600 000   |                                     | 56,212 15                           | 23OCT01<br>4 846 60                           | 26OCT01                   | 1 000000<br>00     | 4,846 60                             |
| 419870100               | TOTAL  |                                     | 73 778 45                           | 7,634 62                                      |                           | 00                 | 7,634 62                             |
| 421933102               | HEALTH MGMT ASSOC  | CL A                                |                                     | 13NOV01                                       | 14NOV01                   | 1 000000           |                                      |
| 7V1B *                  | 589<br>41,194 000  |                                     | 645 483 41                          | 172,490 86                                    |                           | 00                 | 172,490 86                           |
| ** 7V1B **              | 129<br>60,929 000  |                                     | 1 058 424 45                        | 27 JUN02<br>186 317 44                        | 02JUL02                   | 1 000000<br>00     | 186 317 44                           |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 421933102               | TOTAL  |                                     | 1,703,907 86                        | 358 808 30                                    |                           | 00                 | 358 808 30                           |
| 422226107               | HEALTH THRONICS INC  | COM                                 |                                     | 30JUL02                                       | 02AUG02                   | 1 000000           |                                      |
| ** 7V1H **              | 458<br>5,000 000   |                                     | 74 095 93                           | -473 18                                       |                           | 00                 | -473 18                              |
| 422347104               | HEARTLAND EXPRESS INC  |                                     |                                     | 28MAY02                                       | 31MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 053<br>200 000   |                                     | 3,945 38                            | 127 10  |                           | 00                 | -127 10                              |
| ** 7V1H **              | 355<br>50 000  |                                     | 986 35                              | 25JUN02<br>152 85                             | 28JUN02                   | 1 000000<br>00     | 152 85                               |
| ** 7V1H **              | 682<br>58 000  |                                     | 1,144 16                            | 26JUN02<br>135 22                             | 01JUL02                   | 1 000000<br>00     | 135 22                               |
| ** 7V1H **              | 026<br>42 000  |                                     | 828 53                              | 27 JUN02<br>137 99                            | 02JUL02                   | 1 000000<br>00     | 137 99                               |
| ** 7V1H **              | 323<br>50 000  |                                     | 986 35                              | 28JUN02<br>209 11                             | 03JUL02                   | 1 000000<br>00     | 209 11                               |
| ** 7V1H **              | 584<br>7,300 000   |                                     | 144,006 42                          | 30JUL02<br>8,595 44                           | 02AUG02                   | 1 000000<br>00     | 8 595 44                             |
| 422347104               | TOTAL  |                                     | 151 897 19                          | 9 103 51                                      |                           | 00                 | 9,103 51                             |
| 423074103               | HEINZ H J CO   | COM                                 |                                     | 26DEC01                                       | 31DEC01                   | 1 000000           |                                      |
| ** 7VID **              | 035<br>600 000   |                                     | 23 545 02                           | 1,078 33                                      |                           | 00                 | 1,078 33                             |
| 427864108               | HERSHEY FOODS CORP   | COM                                 |                                     | 25APR02                                       | 30APR02                   | 1 000000           |                                      |
| ** 7VID **              | 801<br>600 000   |                                     | 40 842 00                           | 138 92  |                           | 00                 | 138 92                               |

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| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY GN/LS<br>SECY GN/LS | STL DT<br>BASE CURR<br>GN/LS | SELL RATE<br>GN/LS | NET SECY<br>NET BAS SECY<br>GN/LS CN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|------------------------------|--------------------|---|
| 428236103               |                               | HEWLETT PACKARD CO                                       |                                     |                                     | 14AUG01                            | 17AUG01                      | 1 000000           |   |
| ** 7VID **              | 426                           | 362,913 48   | 498,453 89                          |                                     | -135,540 40                        |                              | 00                 | -135,540 40                             |
|                         | 14,546 000                    |  |                                     |                                     |                                    |                              |                    |   |
| ** 7VID **              | 847                           | 27,243 97  | 33,579 36                           |                                     | 25APR02                            | 30APR02                      | 1 000000           |   |
|                         | 1,600 000                     |  |                                     |                                     | -6,335 39                          |                              | 00                 | -6 335 39                               |
| 428236103               |                               | TOTAL  |                                     | 532,033 24                          | -141,875 79                        |                              | 00                 | -141,875 79                             |
| 431284108               |                               | HIGHWOODS PTYS INC                                       |                                     |                                     | 03OCT01                            | 09OCT01                      | 1 000000           |   |
| ** 7VIH **              | 048                           | 22 546 04  | 19 968 75                           |                                     | 2,577 29                           |                              | 00                 | 2 577 29                                |
|                         | 900 000                       |  |                                     |                                     |                                    |                              |                    |   |
| ** 7VIH **              | 200                           | 628 54   | 516 17                              |                                     | 25JUN02                            | 28JUN02                      | 1 000000           |   |
|                         | 23 000                        |  |                                     |                                     | 112 37                             |                              | 00                 | 112 37                                  |
| ** 7VIH **              | 494                           | 2,042 90   | 1,728 04                            |                                     | 26JUN02                            | 01JUL02                      | 1 000000           |   |
|                         | 77 000                        |  |                                     |                                     | 314 86                             |                              | 00                 | 314 86                                  |
| 431284108               |                               | TOTAL  |                                     | 22,212 96                           | 3,004 57                           |                              | 00                 | 3,004 52                                |
| 435758305               |                               | HOLLY CORP   |                                     |                                     | 30JUL02                            | 02AUG02                      | 1 000000           |   |
| ** 7VIH **              | 615                           | 13,011 60  | 13,277 56                           |                                     | -265 96                            |                              | 00                 | -265 96                                 |
|                         | 800 000                       |  |                                     |                                     |                                    |                              |                    |   |
| 437076102               |                               | HOME DEPOT INC   |                                     |                                     | 28AUG01                            | 31AUG01                      | 1 000000           |   |
| ** 7VID **              | 147                           | 24 029 19  | 24,836 60                           |                                     | -807 41                            |                              | 00                 | -807 41                                 |
|                         | 500 000                       |  |                                     |                                     |                                    |                              |                    |   |
| ** 7VID **              | 290                           | 7,939 73   | 8,311 72                            |                                     | 04OCT01                            | 10OCT01                      | 1 000000           |   |
|                         | 200 000                       |  |                                     |                                     | -371 99                            |                              | 00                 | -371 99                                 |
| ** 7VID **              | 347                           | 39,729 87  | 41,558 62                           |                                     | 10OCT01                            | 15OCT01                      | 1 000000           |   |
|                         | 1,000 000                     |  |                                     |                                     | 1,828 75                           |                              | 00                 | -1 828 75                               |
| ** 7VID **              | 585                           | 83,877 80  | 83,009 13                           |                                     | 08NOV01                            | 14NOV01                      | 1 000000           |   |
|                         | 2,000 000                     |  |                                     |                                     | 868 67                             |                              | 00                 | 868 67                                  |

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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|------------------------------|--------------------|---|
| ** 7VID **              | 615                           | 18,539 38  | 16 401 83                           |                                     | 15NOV01                            | 20NOV01                      | 1 000000           |   |
|                         | 400 000                       |  |                                     |                                     | 1,937 55                           |                              | 00                 | 1,937 55                                |
| ** 7VID **              | 732                           | 14,997 99  | 12,451 37                           |                                     | 05DEC01                            | 10DEC01                      | 1 000000           |   |
|                         | 300 000                       |  |                                     |                                     | 2,546 62                           |                              | 00                 | 2,546 62                                |
| ** 7VID **              | 049                           | 114,181 91   | 91,310 05                           |                                     | 24DEC01                            | 31DEC01                      | 1 000000           |   |
|                         | 2,200 000                     |  |                                     |                                     | 22,871 86                          |                              | 00                 | 22 871 86                               |
| ** 7VID **              | 308                           | 51 70  | 48 65                               |                                     | 21FEB02                            | 24FEB02                      | 1 000000           |   |
|                         | 1 000                         |  |                                     |                                     | 3 05                               |                              | 00                 | 3 05                                    |
| ** 7VID **              | 364                           | 56,828 43  | 53,466 35                           |                                     | 21FEB02                            | 26FEB02                      | 1 000000           |   |
|                         | 1,099 000                     |  |                                     |                                     | 3,362 08                           |                              | 00                 | 3,362 08                                |
| ** 7VID **              | 582                           | 4,889 70   | 4,899 54                            |                                     | 24MAR02                            | 01APR02                      | 1 000000           |   |
|                         | 100 000                       |  |                                     |                                     | -9 64                              |                              | 00                 | -9 64                                   |
| ** 7VID **              | 707                           | 91,019 22  | 93,087 49                           |                                     | 04APR02                            | 09APR02                      | 1 000000           |   |
|                         | 1,900 000                     |  |                                     |                                     | -2,068 27                          |                              | 00                 | -2,068 27                               |
| ** 7VID **              | 732                           | 19,679 40  | 19,597 36                           |                                     | 17APR02                            | 22APR02                      | 1 000000           |   |
|                         | 400 000                       |  |                                     |                                     | 82 04                              |                              | 00                 | 82 04                                   |
| ** 7VID **              | 857                           | 106,452 81   | 107,785 51                          |                                     | 25APR02                            | 30APR02                      | 1 000000           |   |
|                         | 2,200 000                     |  |                                     |                                     | -1,332 70                          |                              | 00                 | -1 332 70                               |
| ** 7VID **              | 069                           | 757,103 80   | 706,743 10                          |                                     | 30APR02                            | 03MAY02                      | 1 000000           |   |
|                         | 16,404 000                    |  |                                     |                                     | 50,360 70                          |                              | 00                 | 50,360 70                               |
| 437076102               |                               | TOTAL  |                                     | 1,263,707 12                        | 75,613 81                          |                              | 00                 | 75,613 81                               |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>SELL RATE<br>BASE CURR GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS       |
|-------------------------|--|--|---|--|--|
| 438516106<br>7VIA       | HONEYWELL INTL INF<br>679<br>42 000  | 1,181 84                                     | 2,181 16                                      | 22OCT01<br>25OCT01                     | 1 000000<br>00<br>-999 32<br>-999 32       |
| 7VIA                    | 766<br>10 000  | 337 29                                       | 519 32  | 28DEC01<br>03JAN02                     | 1 000000<br>00<br>-182 03<br>-182 03       |
| 7VID                    | 257<br>200 000   | 6 654 90                                     | 6,530 00                                      | 13FEB02<br>19FEB02                     | 1 000000<br>00<br>124 90<br>124 90         |
| 7VIA                    | 132<br>5,176 000   | 194,340 98                                   | 239 800 74                                    | 02APR02<br>05APR02                     | 1 000000<br>00<br>-43,459 76<br>-43,459 76 |
| 7VID                    | 808<br>700 000   | 25,733 25                                    | 26 824 02                                     | 25APR02<br>30APR02                     | 1 000000<br>00<br>-1,090 77<br>-1,090 77   |
| 438516106<br>-----      | TOTAL  | 230,248 26                                   | 275 855 24                                    |  | 00<br>-45,606 98                           |
| 441815107<br>7VID       | HOUSEHOLD INTL INC<br>358<br>500 000   | 29,028 98                                    | 31 998 60                                     | 10OCT01<br>15OCT01                     | 1 000000<br>00<br>-2,969 62<br>-2,969 62   |
| 7VID                    | 618<br>500 000   | 29,504 01                                    | 31,998 60                                     | 15NOV01<br>20NOV01                     | 1 000000<br>00<br>-2,494 59<br>-2,494 59   |
| 7VID                    | 313<br>5 000   | 249 67                                       | 315 82  | 21FEB02<br>26FEB02                     | 1 000000<br>00<br>-66 15<br>-66 15         |
| 7VID                    | 381<br>695 000   | 34,305 38                                    | 43 899 41                                     | 21FEB02<br>26FEB02                     | 1 000000<br>00<br>-9,594 03<br>-9,594 03   |
| 7VID                    | 766<br>1 900 000   | 115 516 51                                   | 108 443 84                                    | 17APR02<br>22APR02                     | 1 000000<br>00<br>7,072 67<br>7,072 67     |
| 7VID                    | 780<br>100 000   | 5,998 11                                     | 5,707 57                                      | 25APR02<br>30APR02                     | 1 000000<br>00<br>290 54<br>290 54         |

STATE STREET

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|-------------------------|--|--|---|--|--|
| 441815107<br>-----      | TOTAL  | 214,602 66                                   | 222,363 84                                    |  | 00<br>-7,761 18                          |
| 442120101<br>7V1H       | HOUSTON EXPL CO<br>587<br>100 000  | 3 036 40                                     | 3,096 70                                      | 29APR02<br>02MAY02                     | 1 000000<br>00<br>-60 30<br>-60 30       |
| 7V1H                    | 201<br>25 000  | 745 26                                       | 782 84  | 25JUN02<br>28JUN02                     | 1 000000<br>00<br>-37 58<br>-37 58       |
| 7V1H                    | 494<br>28 000  | 837 61                                       | 876 78  | 26JUN02<br>01JUL02                     | 1 000000<br>00<br>-39 17<br>-39 17       |
| 7V1H                    | 832<br>33 000  | 979 64                                       | 1 033 34                                      | 27JUN02<br>02JUL02                     | 1 000000<br>00<br>-53 70<br>-53 70       |
| 7V1H                    | 122<br>14 000  | 412 57                                       | 438 39  | 01JUL02<br>05JUL02                     | 1 000000<br>00<br>-25 82<br>-25 82       |
| 7V1H                    | 525<br>1 300 000   | 36,418 39                                    | 40 707 46                                     | 30JUL02<br>02AUG02                     | 1 000000<br>00<br>-4,289 07<br>-4,289 07 |
| 442120101<br>-----      | TOTAL  | 42 429 87                                    | 46 935 51                                     |  | 00<br>-4,505 64                          |
| 444165104<br>7V1H       | HUDSON UTI BANCORP<br>020<br>100 000   | 3 125 10                                     | 2,759 74                                      | 28MAY02<br>31MAY02                     | 1 000000<br>00<br>365 36<br>365 36       |
| 444482103<br>7V1H       | HUGHES SUPPLY INC<br>447<br>500 000  | 19 746 90                                    | 13 539 57                                     | 29APR02<br>02MAY02                     | 1 000000<br>00<br>6,207 33<br>6,207 33   |
| 7V1H                    | 054<br>200 000   | 8,010 15                                     | 5,415 83                                      | 28MAY02<br>31MAY02                     | 1 000000<br>00<br>2,594 32<br>2,594 32   |
| 7V1H                    | 356<br>24 000  | 1 028 06                                     | 649 90  | 25JUN02<br>28JUN02                     | 1 000000<br>00<br>378 16<br>378 16       |

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|-------------------------|--|------------------------------------|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7VIH **              | 683<br>28 000  | 1,145 94                           |                                     | 758 22                              | 26JUN02<br>387 72                             | 01JUL02                   | 1 000000<br>00     | 387 72                               |
| ** 7VIH **              | 027<br>22 000  | 925 61                             |                                     | 525 74                              | 27JUN02<br>329 87                             | 02JUL02                   | 1 000000<br>00     | 329 87                               |
| ** 7VIH **              | 325<br>26 000  | 1,166 84                           |                                     | 704 06                              | 28JUN02<br>462 78                             | 03JUL02                   | 1 000000<br>00     | 462 78                               |
| ** 7VIH **              | 676<br>400 000   | 14 831 55                          |                                     | 10,831 65                           | 31JUL02<br>3,999 90                           | 02AUG02                   | 1 000000<br>00     | 3,999 90                             |
| 444482103               | TOTAL  | 46,855 05                          |                                     | 32,494 97                           | 14,360 08                                     |                           | 00                 | 14 360 08                            |
| 448407106               | HUTCHINSON TECHNOLOGY INC  | COM                                |                                     |                                     | 25JUN02                                       | 28JUN02                   | 1 000000           |                                      |
| ** 7VIH **              | 233<br>451 000   | 6 857 25                           |                                     | 10,612 03                           | -3,754 78                                     |                           | 00                 | -3,754 78                            |
| ** 7VIH **              | 527<br>548 000   | 8,204 08                           |                                     | 12,894 44                           | -4,690 36                                     | 01JUL02                   | 1 000000<br>00     | -4,690 36                            |
| ** 7VIH **              | 857<br>625 000   | 9 329 52                           |                                     | 14 706 25                           | -5 376 73                                     | 02JUL02                   | 1 000000<br>00     | -5,376 73                            |
| ** 7VIH **              | 326<br>276 000   | 4,310 99                           |                                     | 6 494 28                            | -2,183 29                                     | 03JUL02                   | 1 000000<br>00     | -2,183 29                            |
| 448407106               | TOTAL  | 28,701 84                          |                                     | 44,707 00                           | -16,005 16                                    |                           | 00                 | -16,005 16                           |
| 448774109               | HYDRIL COMPANY   | CUM                                |                                     |                                     | 29APR02                                       | 02MAY02                   | 1 000000           |                                      |
| ** 7VIH **              | 690<br>100 000   | 2,506 42                           |                                     | 2,417 07                            | 89 35   |                           | 00                 | 89 35                                |
| ** 7VIH **              | 096<br>100 000   | 2 638 11                           |                                     | 2,417 07                            | 221 04  | 31MAY02                   | -1 000000<br>00    | 221 04                               |

STATISTICS

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AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | DESCRIPTION<br>LOCAL PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|------------------------------------|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 448774109               | TOTAL  | 5,144 53                           |                                     | 4,834 14                            | 310 39  |                           | 00                 | 310 39                               |
| 449491109               | IDX SYS CORP   | COM                                |                                     |                                     | 27AUG01                                       | 30AUG01                   | 1 000000           |                                      |
| ** 7VIH **              | 578<br>300 000   | 4,829 14                           |                                     | 6,349 51                            | -1,520 37                                     |                           | 00                 | -1,520 37                            |
| ** 7VIH **              | 676<br>700 000   | 11,026 80                          |                                     | 14,815 52                           | -3,788 72                                     | 31AUG01                   | 1 000000<br>00     | -3,788 72                            |
| ** 7VIH **              | 709<br>100 000   | 1,551 94                           |                                     | 2,116 50                            | -564 56                                       | 04SEP01                   | 1 000000<br>00     | -564 56                              |
| ** 7VIH **              | 743<br>400 000   | 6,111 43                           |                                     | 8 466 01                            | -2,354 58                                     | 05SEP01                   | 1 000000<br>00     | -2,354 58                            |
| ** 7VIH **              | 771<br>100 000   | 1,510 56                           |                                     | 2,116 50                            | -605 94                                       | 06SEP01                   | 1 000000<br>00     | -605 94                              |
| ** 7VIH **              | 800<br>700 000   | 9,539 91                           |                                     | 14,815 52                           | -5,275 61                                     | 10SEP01                   | 1 000000<br>00     | -5,275 61                            |
| ** 7VIH **              | 049<br>800 000   | 7,905 33                           |                                     | 16,932 02                           | -9,026 69                                     | 09OCT01                   | 1 000000<br>00     | -9,026 69                            |
| 449491109               | TOTAL  | 42,475 11                          |                                     | 65,611 58                           | 23,136 47                                     |                           | 00                 | -23,136 47                           |
| 449934108               | IHS HEALTH INC   | COM                                |                                     |                                     | 28AUG01                                       | 31AUG01                   | 1 000000           |                                      |
| ** 7VID **              | 142<br>400 000   | 10 511 64                          |                                     | 10,262 46                           | 249 18  |                           | 00                 | 249 18                               |
| ** 7VID **              | 221<br>2,066 000   | 52,619 26                          |                                     | 53,005 61                           | 386 35  | 03OCT01                   | 1 000000<br>00     | -386 35                              |
| ** 7VID **              | 222<br>934 000   | 23,588 97                          |                                     | 23,962 85                           | 373 88  | 01OCT01                   | -1 000000<br>00    | -373 88                              |
| ** 7VID **              |  |                                    |                                     |                                     | 25APR02                                       | 30APR02                   | 1 000000           |                                      |

STATISTICS

| ASSET ID    | SECURITY DESCRIPTION      | MAT DATE   | MAT RATE   | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|---------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET   | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET        | BASE COST  | BASE COST  | BASE SECY GN/LS  | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
|             | 838 26 689 49             |            | 27,072 50  | -383 01          |                 | 00        | -383 01            |
| 1,300 000   |                           |            |            |                  |                 |           |                    |
| 449934108   | TOTAL                     |            | 114,303 47 | -894 06          |                 | 00        | -894 06            |
| 45168D104   | IDEXX LABS INC            | COM        |            | 28MAY02          | 31MAY02         | 1 000000  |                    |
| .. 7V1H ..  | 874 3,144 10              |            | 2,519 46   | 624 64           |                 | 00        | 624 64             |
| 100 000     |                           |            |            |                  |                 |           |                    |
| .. 7V1H ..  | 219 621 58                |            | 604 67     | 25JUN02          | 28JUN02         | 1 000000  | 16 91              |
| 24 000      |                           |            |            | 16 91            |                 | 00        |                    |
| .. 7V1H ..  | 512 825 95                |            | 806 23     | 24JUN02          | 01JUL02         | 1 000000  | 19 72              |
| 32 000      |                           |            |            | 19 72            |                 | 00        |                    |
| .. 7V1H ..  | 512 825 95                |            | 806 23     | 27JUN02          | 02JUL02         | 1 000000  | 31 17              |
| 43 000      |                           |            | 1 083 37   | 31 17            |                 | 00        |                    |
| .. 7V1H ..  | 328 25 76                 |            | 25 19      | 28JUN02          | 03JUL02         | 1 000000  | 57                 |
| 1 000       |                           |            |            | 57               |                 | 00        |                    |
| .. 7V1H ..  | 673 8,693 73              |            | 7,558 38   | 31JUL02          | 02AUG02         | 1 000000  | 1,135 35           |
| 300 000     |                           |            |            | 1,135 35         |                 | 00        |                    |
| 45168D104   | TOTAL                     |            | 12 597 30  | 1 828 36         |                 | 00        | 1 828 36           |
| 451713101   | IKON OFFICE SOLUTIONS INC | COM        |            | 28MAY02          | 31MAY02         | 1 000000  |                    |
| .. 7V1H ..  | 007 2 904 50              |            | 3 685 28   | -780 78          |                 | 00        | -780 78            |
| 300 000     |                           |            |            |                  |                 |           |                    |
| .. 7V1H ..  | 304 17 548 58             |            | 25 489 88  | 25JUN02          | 28JUN02         | 1 000000  | -7,941 30          |
| 2,075 000   |                           |            |            | -7 941 30        |                 | 00        |                    |
| .. 7V1H ..  | 553 21,183 37             |            | 32 246 24  | 24JUN02          | 01JUL02         | 1 000000  | -11,062 87         |
| 2 425 000   |                           |            |            | -11 062 87       |                 | 00        |                    |
| .. 7V1H ..  | 881 19 051 85             |            | 30 096 49  | 27JUN02          | 02JUL02         | 1 000000  | -11,044 64         |
| 2,450 000   |                           |            |            | -11 044 64       |                 | 00        |                    |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE                 | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|--------------------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST               | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST                | BASE SECY GN/LS  | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| .. 7V1H ..  | 209 11 762 06           |            | 16,583 78                | 01JUL02          | 05JUL02         | 1 000000  | -4 821 72          |
| 1,350 000   |                         |            |                          | -4,821 72        |                 | 00        |                    |
| 451713101   | TOTAL                   |            | 108 101 67               | -35,651 31       |                 | 00        | -35,651 31         |
| 452308109   | ILLINOIS TOOL WKS INC   | COM        |                          | 26DEC01          | 31DEC01         | 1 000000  |                    |
| .. 7V1D ..  | 033 34,403 85           |            | 30,883 15                | 3 520 70         |                 | 00        | 3,520 70           |
| 500 000     |                         |            |                          |                  |                 |           |                    |
| .. 7V1A ..  | 107 117,207 26          |            | 112,297 69               | 02APR02          | 05APR02         | 1 000000  | 4 909 57           |
| 1,640 000   |                         |            |                          | 4 909 57         |                 | 00        |                    |
| .. 7V1D ..  | 761 127,071 17          |            | 123 945 13               | 17APR02          | 22APR02         | 1 000000  | 3,126 04           |
| 1,700 000   |                         |            |                          | 3,126 04         |                 | 00        |                    |
| .. 7V1D ..  | 781 7,138 08            |            | 7,290 89                 | 25APR02          | 30APR02         | 1 000000  | -152 81            |
| 100 000     |                         |            |                          | -152 81          |                 | 00        |                    |
| 452308109   | TOTAL                   |            | 274,416 86               | 11 403 50        |                 | 00        | 11,403 50          |
| 452334105   | ILLUMINET HOLDINGS INC  | CDT COM    |                          | 25SEP01          | 27SEP01         | 1 000000  |                    |
| .. 7V1H ..  | 004 273,132 24          |            | 172 981 91               | 100 150 33       |                 | 00        | 100,150 33         |
| 7,200 000   |                         |            |                          |                  |                 |           |                    |
| 45245A107   | IMATION CORP            | COM        |                          | 03OCT01          | 09OCT01         | 1 000000  |                    |
| .. 7V1H ..  | 062 100 883 80          |            | 143,542 92               | -42,659 12       |                 | 00        | -42,659 12         |
| 4,600 000   |                         |            |                          |                  |                 |           |                    |
| 45247T104   | IMAGISTICS INTL INC     | COM        |                          | 05DEC01          | 10DEC01         | 1 000000  |                    |
| .. 7V1D ..  | 768 1 549 73            |            | 1,581 47                 | -31 74           |                 | 00        | 31 74              |
| 160 000     |                         |            |                          |                  |                 |           |                    |
| 452526106   | IMMUCOR CORP            | COM        | RTS CALLABLE THRU 4/20/9 | 30JUL02          | 02AUG02         | 1 000000  |                    |
| .. 7V1H ..  | 660 16,375 90           |            | 13,212 20                | 3 163 70         |                 | 00        | 3,163 70           |
| 600 000     |                         |            |                          |                  |                 |           |                    |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LS<br>BASE | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|------------------|--------------------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| 45255W106               | IMPCO TECHNOLOGIES INC   | COM              |                                | 28JAN02                            | 31JAN02                   | 1 000000           |                                      |
| ** 7V1H **              | 328<br>3,700 000   |                  | 54,567 60                      | -11,241 27                         |                           | 00                 | -11,241 27                           |
| 452907108               | IMMUNOMEDICS INC   | COM              |                                | 29APR02                            | 02MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 664<br>300 000   |                  | 5 186 10                       | -1,521 72                          |                           | 00                 | -1,521 72                            |
| ** 7V1H **              | 384<br>25 000  |                  | 432 17                         | -302 68                            | 28JUN02                   | 1 000000<br>00     | -302 68                              |
| ** 7V1H **              | 712<br>75 000  |                  | 1,296 53                       | 981 27                             | 01JUL02                   | 1 000000<br>00     | -981 27                              |
| 452907108               | TOTAL  |                  | 6,914 80                       | -2 805 67                          |                           | 00                 | -2 805 67                            |
| 453414104               | INDEPENDENCE CMNTY BK CORP   | COM              |                                | 03OCT01                            | 09OCT01                   | 1 000000           |                                      |
| ** 7V1H **              | 056<br>1 100 000   |                  | 21,613 26                      | 3,094 10                           |                           | 00                 | 3,094 10                             |
| ** 7V1H **              | 087<br>500 000   |                  | 9 824 21                       | 1,635 40                           | 04OCT01<br>09OCT01        | 1 000000<br>00     | 1,635 40                             |
| ** 7V1H **              | 412<br>1 800 000   |                  | 35,367 15                      | 13,819 09                          | 01MAR02<br>05MAR02        | 1 000000<br>00     | 13,819 09                            |
| ** 7V1H **              | 612<br>700 000   |                  | 13,753 89                      | 8 865 92                           | 29APR02<br>02MAY02        | 1 000000<br>00     | 8,865 92                             |
| ** 7V1H **              | 884<br>3,100 000   |                  | 60 910 09                      | 35,348 18                          | 28MAY02<br>31MAY02        | 1 000000<br>00     | 35,348 18                            |
| ** 7V1H **              | 237<br>1 834 000   |                  | 36,035 20                      | 17,010 00                          | 25JUN02<br>28JUN02        | 1 000000<br>00     | 17,010 00                            |
| ** 7V1H **              | 531<br>2,473 000   |                  | 48 590 54                      | 22 087 40                          | 26JUN02<br>01JUL02        | 1 000000<br>00     | 22,087 40                            |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LS<br>BASE | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|------------------|--------------------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| ** 7V1H **              | 861<br>2,321 000   |                  | 45,603 97                      | 21,736 19                          | 27JUN02<br>07JUL02        | 1 000000<br>00     | 21,736 19                            |
| ** 7V1H **              | 200<br>1 272 000   |                  | 24 992 79                      | 12,009 59                          | 01JUL02<br>05JUL02        | 1 000000<br>00     | 12,009 59                            |
| 453414104               | TOTAL  |                  | 296,691 10                     | 135,605 87                         |                           | 00                 | 135,605 87                           |
| 454072109               | INDEVHS PHARMACEUTICALS INC  | COM              |                                | 29APR02                            | 02MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 695<br>600 000   |                  | 5 373 99                       | -1 825 11                          |                           | 00                 | -1,825 11                            |
| ** 7V1H **              | 122<br>100 000   |                  | 895 66                         | -308 48                            | 28MAY02<br>31MAY02        | 1 000000<br>00     | -308 48                              |
| ** 7V1H **              | 153<br>1,572 000   |                  | 14,079 85                      | -12,575 34                         | 25JUN02<br>28JUN02        | 1 000000<br>00     | -12,575 34                           |
| ** 7V1H **              | 740<br>2,028 000   |                  | 25 329 41                      | -22,650 82                         | 26JUN02<br>01JUL02        | 1 000000<br>00     | -22,650 82                           |
| ** 7V1H **              | 104<br>1,340 000   |                  | 12,001 91                      | -10,725 06                         | 27JUN02<br>02JUL02        | 1 000000<br>00     | -10,725 06                           |
| ** 7V1H **              | 330<br>560 000   |                  | 5 015 72                       | -4,423 71                          | 28JUN02<br>03JUL02        | 1 000000<br>00     | -4,423 71                            |
| 454072109               | TOTAL  |                  | 62,696 54                      | -52 508 52                         |                           | 00                 | -52,508 52                           |
| 456607100               | INDYMAC BANCORP INC  | COM              |                                | 27AUG01                            | 30AUG01                   | 1 000000           |                                      |
| ** 7V1H **              | 591<br>100 000   |                  | 2,745 40                       | 107 42                             |                           | 00                 | -107 42                              |
| ** 7V1H **              | 481<br>900 000   |                  | 24,708 60                      | -1,674 05                          | 28AUG01<br>31AUG01        | -1 000000<br>00    | -1,674 05                            |
| ** 7V1H **              | 711  |                  | 38,435 60                      | -2 216 85                          | 29AUG01<br>04SEP01        | 1 000000<br>00     | -2,216 85                            |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>CN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------------|---------------------------|--------------------|--------------------------------------|
| 1 400 000               |  |  |                                     |                           |                    |                                      |
| 456607100               | TOTAL  | 61 891 28                                    | 65 889 60                           | -3 998 32                 | 00                 | -3,998 32                            |
| 457452105<br>7VIC       | INPUT/OUTPUT INC   | COM  | 14DEC01                             | 19DEC01                   | 1 000000           |                                      |
| 9 900 000               | 231<br>75 979 88   | 130 748 33                                   | -54 768 45                          |                           | 00                 | -54,768 45                           |
| 45811E103<br>7VIC       | INTERCRATED ELECTRICAL SVCS  | COM  | 30JUL02                             | 02AUG02                   | 1 000000           |                                      |
| 8,600 000               | 565<br>46,309 54   | 51 526 02                                    | -5 216 47                           |                           | 00                 | -5,216 47                            |
| 458140100<br>7VID       | INTEL CORP   | COM  | 28AUG01                             | 31AUG01                   | 1 000000           |                                      |
| 400 000                 | 184<br>11 461 13   | 12,024 00                                    | -562 87                             |                           | 00                 | -562 87                              |
| * 7VID *                | 200<br>2,130 92  | 3,006 00                                     | 24SEP01<br>-875 08                  | 27SEP01                   | 1 000000<br>00     | -875 08                              |
| ** 7VID *               | 242<br>8 463 71  | 8 499 72                                     | 25SEP01<br>36 01                    | 28SEP01                   | 1 000000<br>00     | -36 01                               |
| ** 7VID *               | 351<br>50,056 02   | 46 748 48                                    | 10OCT01<br>3 307 54                 | 15OCT01                   | 1 000000<br>00     | 3,307 54                             |
| * 7VIA                  | 650<br>2,520 91  | 1,894 29                                     | 22OCT01<br>626 62                   | 25OCT01                   | 1 000000<br>00     | 626 62                               |
| * 7VID *                | 424<br>7,553 32  | 6 374 79                                     | 23OCT01<br>1 178 53                 | 26OCT01                   | 1 000000<br>00     | 1,178 53                             |
| * 7VID *                | 579<br>43,575 49   | 31,922 27                                    | 08NOV01<br>11,653 22                | 14NOV01                   | 1 000000<br>00     | 11,653 22                            |
| ** 7VID *               | 629<br>30 738 97   | 21 281 52                                    | 15NOV01<br>9,457 45                 | 20NOV01                   | 1 000000<br>00     | 9 457 45                             |
| ** 7VID                 | 692<br>50 581 83   | 34 050 43                                    | 29NOV01<br>14 531 40                | 04DEC01                   | 1 000000<br>00     | 14,531 40                            |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>CN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------------|---------------------------|--------------------|--------------------------------------|
| 1 600 000               |  |  |                                     |                           |                    |                                      |
| 7VID *                  | 737<br>16,044 84   | 9 959 75                                     | 05DEC01<br>6 085 09                 | 10DEC01                   | 1 000000<br>00     | 6 085 09                             |
| * 7VID                  | 739<br>21,589 34   | 13 449 92                                    | 05DEC01<br>8 139 42                 | 10DEC01                   | 1 000000<br>00     | 8,139 42                             |
| * 7VID *                | 140<br>12,919 97   | 9,421 50                                     | 28DEC01<br>3 498 47                 | 03JAN02                   | 1 000000<br>00     | 3,498 47                             |
| 7VIA                    | 776<br>1 618 47  | 947 14                                       | 28DEC01<br>671 33                   | 03JAN02                   | 1 000000<br>00     | 671 33                               |
| 7VID                    | 270<br>33 374 49   | 23 553 75                                    | 13FEB02<br>9 820 74                 | 19FEB02                   | 1 000000<br>00     | 9,820 74                             |
| 7VID                    | 444<br>3,290 95  | 2 462 43                                     | 05MAR02<br>828 52                   | 08MAR02                   | 1 000000<br>00     | 828 52                               |
| ** 7VIA *               | 091<br>208 971 21  | 130,175 30                                   | 02APR02<br>78,795 91                | 05APR02                   | 1 000000<br>00     | 78,795 91                            |
| 7VID *                  | 770<br>91,912 73   | 77,231 35                                    | 17APR02<br>14,681 38                | 22APR02                   | 1 000000<br>00     | 14,681 38                            |
| 7VID *                  | 872<br>103,630 79  | 92 677 62                                    | 25APR02<br>10,953 17                | 30APR02                   | 1 000000<br>00     | 10,953 17                            |
| 458140100<br>TOTAL      | 700 435 09   | 525,680 26                                   | 174 754 83                          |                           | 00                 | 174,754 83                           |
| 458372107<br>7VIC       | INTER TEL INC  | COM  | 29APR02                             | 02MAY02                   | 1 000000           |                                      |
| 500 000                 | 628<br>9 657 20  | 6 671 39                                     | 2 985 81                            |                           | 00                 | 2,985 81                             |
| 7VIC                    | 021<br>1,870 14  | 1 334 28                                     | 28MAY02<br>535 86                   | 31MAY02                   | 1 000000<br>00     | 535 86                               |

STATE STREET



THE WOODRUFF ARTS CENTER  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BIC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>LOST | TRD DT<br>SECY GN/LS<br>GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY<br>NET BAS | GN/LS<br>GN/LS |
|-------------------------|-------------------------------|--|--------------------------------|--------------------------------|-------------------------------|---------------------|--------------------|---------------------|----------------|
| ** 7VIH **              | 520<br>146 000                | 2,504 31                                   | 1 948 05                       |                                | 25JUN02<br>556 28             | 28JUN02             | 1 000000<br>00     |                     | 556 28         |
| ** 7VIH **              | 569<br>174 000                | 2,959 02                                   | 2,321 64                       |                                | 26JUN02<br>437 38             | 01JUL02             | 1 000000<br>00     |                     | 637 38         |
| ** 7VIH **              | 896<br>148 000                | 2 513 00                                   | 1,974 73                       |                                | 27JUN02<br>538 27             | 02JUL02             | 1 000000<br>00     |                     | 538 27         |
| ** 7VIH **              | 334<br>132 000                | 2,255 81                                   | 1,761 25                       |                                | 28JUN02<br>494 56             | 03JUL02             | 1 000000<br>00     |                     | 494 56         |
| ** 7VIH **              | 566<br>2,700 000              | 56,387 78                                  | 36,025 51                      |                                | 30JUL02<br>20,362 27          | 02AUG02             | 1 000000<br>00     |                     | 20,362 27      |
| 458372109               | TOTAL                         | 78,147 28                                  | 52,036 85                      |                                | 26,110 43                     |                     | 00                 |                     | 26,110 43      |
| 459200101               | INTERNATIONAL BUSINESS MACHS  | COM  |                                |                                | 15AUG01                       | 20AUG01             | 1 000000           |                     |                |
| ** 7VID **              | 079<br>100 000                | 10 550 64                                  | 10 594 37                      |                                | -43 73                        |                     | 00                 |                     | -43 73         |
| ** 7VID **              | 169<br>2 500 000              | 242 416 24                                 | 264 859 15                     |                                | 28AUG01<br>-2,442 91          | 31AUG01             | 1 000000<br>00     |                     | -2,442 91      |
| ** 7VID **              | 372<br>2 000                  | 202 38                                     | 199 38                         |                                | 16OCT01<br>3 00               | 19OCT01             | 1 000000<br>00     |                     | 3 00           |
| ** 7VID **              | 390<br>398 000                | 40,258 70                                  | 39,677 39                      |                                | 16OCT01<br>581 31             | 19OCT01             | 1 000000<br>00     |                     | 581 31         |
| ** 7VID **              | 494<br>400 000                | 43,750 54                                  | 39 876 77                      |                                | 29OCT01<br>3,873 77           | 01NOV01             | 1 000000<br>00     |                     | 3 873 77       |
| ** 7VID **              | 044<br>1 300 000              | 160 274 64                                 | 142,208 35                     |                                | 26DEC01<br>18,066 29          | 31DEC01             | 1 000000<br>00     |                     | 18,066 29      |
| ** 7VID **              | 141                           | 24 594 10                                  | 21,878 21                      |                                | 28DEC01<br>2,715 89           | 03JAN02             | 1 000000<br>00     |                     | 2,715 89       |

THE WOODRUFF ARTS CENTER  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BIC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>LOST | TRD DT<br>SECY GN/LS<br>GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY<br>NET BAS | GN/LS<br>GN/LS |
|-------------------------|-------------------------------|--|--------------------------------|--------------------------------|-------------------------------|---------------------|--------------------|---------------------|----------------|
| ** 7VID **              | 200 000                       |  |                                |                                |                               |                     |                    |                     |                |
| ** 7VID **              | 560<br>1 600 000              | 171,525 26                                 | 179 943 27                     |                                | 14MAR02<br>-8,418 01          | 19MAR02             | 1 000000<br>00     |                     | -8 418 01      |
| ** 7VIA **              | 102<br>1,417 000              | 143,141 02                                 | 144,382 52                     |                                | 02APR02<br>-1 241 50          | 05APR02             | 1 000000<br>00     |                     | 1,241 50       |
| ** 7VID **              | 867<br>2,900 000              | 250,840 12                                 | 278,485 73                     |                                | 25APR02<br>-27,645 61         | 30APR02             | 1 000000<br>00     |                     | -27,645 61     |
| 459200101               | TOTAL                         | 1,107,553 64                               | 1,122,105 14                   |                                | -14 551 50                    |                     | 00                 |                     | -14,551 50     |
| 460043102               | INTERNATIONAL MULTIFOODS CORP | COM  |                                |                                | 14DEC01                       | 19DEC01             | 1 000000           |                     |                |
| ** 7VIH **              | 228<br>2 000 000              | 47,748 39                                  | 41,721 02                      |                                | 6,027 37                      |                     | 00                 |                     | 6,027 37       |
| 460146103               | INTERNATIONAL PAPER CO        | COM  |                                |                                | 25APR02                       | 30APR02             | 1 000000           |                     |                |
| ** 7VID **              | 823<br>900 000                | 36,259 36                                  | 39,569 72                      |                                | -3,310 36                     |                     | 00                 |                     | -3,310 36      |
| 46072H108               | INTERSTATE BAKERIES CORP      | DEL NEW COM                                |                                |                                | 29APR02                       | 02MAY02             | 1 000000           |                     |                |
| ** 7VIH **              | 588<br>500 000                | 7,249 27                                   | 7,217 25                       |                                | 32 02                         |                     | 00                 |                     | 32 02          |
| ** 7VIH **              | 857<br>100 000                | 2,678 11                                   | 2 405 75                       |                                | 28MAY02<br>272 36             | 31MAY02             | 1 000000<br>00     |                     | 272 36         |
| ** 7VIH **              | 202<br>1 341 000              | 38,385 10                                  | 32,261 11                      |                                | 25JUN02<br>6 123 99           | 28JUN02             | 1 000000<br>00     |                     | 6,123 99       |
| ** 7VIH **              | 495<br>1,497 000              | 42 096 32                                  | 36 014 08                      |                                | 26JUN02<br>6,082 24           | 01JUL02             | 1 000000<br>00     |                     | 6,082 24       |
| ** 7VIH **              | 853<br>1,144 000              | 32,746 24                                  | 27,521 78                      |                                | 27JUN02<br>5,224 46           | 02JUL02             | 1 000000<br>00     |                     | 5,224 46       |
| ** 7VIH **              | 356                           | 40,922 24                                  | 34,113 53                      |                                | 28JUN02<br>6,808 71           | 03JUL02             | 1 000000<br>00     |                     | 6,808 71       |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | 1RD DT<br>SECY CN/LC<br>SECY GN/LC | STL DT<br>BASE CURR | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|--|--|------------------------------------|---------------------|--------------------|--------------------------------------|
|                         | 1,418 000  |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 526 46 969 57  | 43,303 50                                    | 30JUL02<br>3,666 07                | 02AUG02             | 1 000000<br>00     | 3 666 07                             |
|                         | 1,800 000  |  |                                    |                     |                    |                                      |
| 46072H108               | TOTAL  | 211,046 85                                   | 28,209 85                          |                     | 00                 | 28,209 85                            |
| 464119106               | IRWIN FINL CORP  | COM  | 28JAN02                            | 31JAN02             | 1 000000           |                                      |
| .. 7V1H ..              | 326 127,038 05   | 153,743 61                                   | -26,705 56                         |                     | 00                 | -26,705 56                           |
|                         | 8,000 000  |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 080 1,990 13   | 1 921 80                                     | 28MAY02<br>68 33                   | 31MAY02             | 1 000000<br>00     | 68 33                                |
|                         | 100 000  |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 382 982 08   | 980 12                                       | 25JUN02<br>1 96                    | 28JUN02             | 1 000000<br>00     | 1 96                                 |
|                         | 51 000   |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 710 1,106 87   | 1 095 42                                     | 26JUN02<br>11 45                   | 01JUL02             | 1 000000<br>00     | 11 45                                |
|                         | 57 000   |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 047 791 49   | 787 94                                       | 27JUN02<br>3 55                    | 02JUL02             | 1 000000<br>00     | 3 55                                 |
|                         | 41 000   |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 338 1,024 04   | 980 12                                       | 28JUN02<br>43 92                   | 03JUL02             | 1 000000<br>00     | 43 92                                |
|                         | 51 000   |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 607 44,705 63  | 49 966 67                                    | 30JUL02<br>-5 261 04               | 02AUG02             | 1 000000<br>00     | -5,261 04                            |
|                         | 2,600 000  |  |                                    |                     |                    |                                      |
| 464119106               | TOTAL  | 177,638 29                                   | -31 837 39                         |                     | 00                 | -31,837 39                           |
| 465741106               | IRON INC   | COM  | 29APR02                            | 02MAY02             | 1 000000           |                                      |
| .. 7V1H ..              | 656 6,590 79   | 3,993 06                                     | 2 597 73                           |                     | 00                 | 2,597 73                             |
|                         | 200 000  |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 070 2,968 10   | 1,996 53                                     | 28MAY02<br>971 57                  | 31MAY02             | 1 000000<br>00     | 971 57                               |
|                         | 100 000  |  |                                    |                     |                    |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | 1RD DT<br>SECY CN/LC<br>SECY GN/LC | STL DT<br>BASE CURR | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|--|--|------------------------------------|---------------------|--------------------|--------------------------------------|
| .. 7V1H ..              | 371 3 308 33   | 2,974 83                                     | 25JUN02<br>335 50                  | 28JUN02             | 1 000000<br>00     | 335 50                               |
|                         | 149 000  |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 698 3,796 42   | 3,434 04                                     | 26JUN02<br>362 36                  | 01JUL02             | 1 000000<br>00     | 362 36                               |
|                         | 172 000  |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 038 2,856 26   | 2 495 67                                     | 27JUN02<br>360 59                  | 02JUL02             | 1 000000<br>00     | 360 59                               |
|                         | 125 000  |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 339 4,036 21   | 3,074 66                                     | 28JUN02<br>961 55                  | 03JUL02             | 1 000000<br>00     | 961 55                               |
|                         | 154 000  |  |                                    |                     |                    |                                      |
| 465741106               | TOTAL  | 23,556 11                                    | 5,587 32                           |                     | 00                 | 5,587 32                             |
| 465754109               | 12 TECHNOLOGIES INC  | COM  | 29AUG01                            | 04SEP01             | 1 000000           |                                      |
| .. 7V1A ..              | 586 46,433 89  | 438,245 70                                   | -391 811 81                        |                     | 00                 | 391 811 81                           |
|                         | 6 839 000  |  |                                    |                     |                    |                                      |
| 465855104               | IVEX PACKAGING CORP DEL  | COM  | 26MAR02                            | 01APR02             | 1 000000           |                                      |
| .. 7V1H ..              | 515 127,594 06   | 109,413 86                                   | 18,180 20                          |                     | 00                 | 18 180 20                            |
|                         | 5,600 000  |  |                                    |                     |                    |                                      |
| .. 7V1H ..              | 514 103 276 15   | 87,921 86                                    | 27MAR02<br>15,354 29               | 02APR02             | 1 000000<br>00     | 15,354 29                            |
|                         | 4 500 000  |  |                                    |                     |                    |                                      |
| 465855104               | TOTAL  | 230,870 21                                   | 33,534 49                          |                     | 00                 | 33,534 49                            |
| 465917102               | JDN RLTY CORP  | COM  | 28FEB02                            | 05MAR02             | 1 000000           |                                      |
| .. 7V1H ..              | 383 50,315 22  | 48,971 24                                    | 1,343 98                           |                     | 00                 | 1,343 98                             |
|                         | 4 200 800  |  |                                    |                     |                    |                                      |
| 46612J101               | JDS UNIPHASE CORP  | COM  | 31JUL01                            | 03AUG01             | 1 000000           |                                      |
| .. 7V1D ..              | 030 6,432 78   | 13,341 35                                    | -6 908 57                          |                     | 00                 | -6,908 57                            |
|                         | 700 000  |  |                                    |                     |                    |                                      |
| .. 7V1D ..              | 223 21,575 53  | 78,142 16                                    | 21SEP01<br>-56 566 63              | 05OCT01             | 1 000000<br>00     | -56 566 63                           |
|                         | 4,100 000  |  |                                    |                     |                    |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST | MAT RATE<br>LOCAL COST | 1RD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SELTY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|------------------------|------------------------|---|---------------------------|--------------------|---------------------------------------|
| ** 7V1D **              | 695 26,857 62  | 24 644 88              | 29NOV01                | 04DEC01                                       | 1 000000                  | 00                 | 2,212 74                              |
| 2,600 000               |  |                        | 2,212 74               |   |                           |                    |                                       |
| 46612J101               | TOTAL  | 54,865 93              | 116,128 59             | -61,262 46                                    |                           | 00                 | -61,262 46                            |
| 46612K108               | JDA SOFTWARE GROUP INC   | CUM                    | 29APR02                | 02MAY02                                       | 1 000000                  |                    |                                       |
| ** 7V1H **              | 657 5,744 17   | 3,840 17               | 1,903 95               |   | 00                        | 1,903 95           |                                       |
| 200 000                 |  |                        |                        |   |                           |                    |                                       |
| ** 7V1H **              | 372 604 99   | 480 07                 | 25JUN02                | 28JUN02                                       | 1 000000                  | 00                 | 124 97                                |
| 25 000                  |  |                        | 124 97                 |   |                           |                    |                                       |
| ** 7V1H **              | 699 1,852 70   | 1,440 04               | 26JUN02                | 01JUL02                                       | 1 000000                  | 00                 | 412 64                                |
| 75 000                  |  |                        | 412 64                 |   |                           |                    |                                       |
| ** 7V1H **              | 601 21,879 33  | 30,721 38              | 30JUL02                | 02AUG02                                       | 1 000000                  | 00                 | -8,842 05                             |
| 1,600 000               |  |                        | 8,842 05               |   |                           |                    |                                       |
| 46612K108               | TOTAL  | 30,081 14              | 36,481 63              | -6,400 49                                     |                           | 00                 | -6,400 49                             |
| 466210101               | JLG INDS INC   | CUM                    | 28FEB02                | 05MAR02                                       | 1 000000                  |                    |                                       |
| ** 7V1H **              | 387 103,498 41   | 90,825 00              | 12,673 41              |   | 00                        | 12,673 41          |                                       |
| 7,500 000               |  |                        |                        |   |                           |                    |                                       |
| 46622G105               | JNI CORP   | CUM                    | 29APR02                | 02MAY02                                       | 1 000000                  |                    |                                       |
| ** 7V1H **              | 637 24,632 22  | 36,813 00              | -12 180 78             |   | 00                        | -12,180 78         |                                       |
| 4,200 000               |  |                        |                        |   |                           |                    |                                       |
| 46625H100               | J P MORGAN CHASE + CO  | CUM                    | 15AUG01                | 28AUG01                                       | 1 000000                  |                    |                                       |
| ** 7V1D **              | 113 194,059 70   | 210,116 67             | -16,056 97             |   | 00                        | -16,056 97         |                                       |
| 4,600 000               |  |                        |                        |   |                           |                    |                                       |
| ** 7V1A **              | 680 3,004 73   | 3 410 53               | 22OCT01                | 25OCT01                                       | 1 000000                  | 00                 | -405 80                               |
| 86 000                  |  |                        | -405 80                |   |                           |                    |                                       |
| ** 7V1D **              | 495 7,197 75   | 7,256 46               | 29OCT01                | 01NOV01                                       | 1 000000                  | 00                 | -58 71                                |
| 200 000                 |  |                        | 58 71                  |   |                           |                    |                                       |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST | MAT RATE<br>LOCAL COST | 1RD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SELTY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|------------------------|------------------------|---|---------------------------|--------------------|---------------------------------------|
| ** 7V1D **              | 576 50 976 10  | 47,167 02              | 08NOV01                | 14NOV01                                       | 1 000000                  | 00                 | 3,809 08                              |
| 1,300 000               |  |                        | 3 809 08               |   |                           |                    |                                       |
| ** 7V1D **              | 181 86,133 70  | 84,258 13              | 15JAN02                | 18JAN02                                       | 1 000000                  | 00                 | 1,875 57                              |
| 2,300 000               |  |                        | 1,875 57               |   |                           |                    |                                       |
| ** 7V1D **              | 225 28 889 54  | 32,970 57              | 30JAN02                | 04FEB02                                       | 1 000000                  | 00                 | -4,081 01                             |
| 900 000                 |  |                        | 4,081 01               |   |                           |                    |                                       |
| ** 7V1D **              | 371 47,202 81  | 58,614 36              | 21FEB02                | 26FEB02                                       | 1 000000                  | 00                 | -11,411 55                            |
| 1,600 000               |  |                        | -11,411 55             |   |                           |                    |                                       |
| ** 7V1D **              | 561 56,198 99  | 58,614 35              | 14MAR02                | 19MAR02                                       | 1 000000                  | 00                 | 2,415 36                              |
| 1,600 000               |  |                        | -2,415 36              |   |                           |                    |                                       |
| ** 7V1A **              | 135 210,722 07   | 235,207 53             | 02APR02                | 05APR02                                       | 1 000000                  | 00                 | -24,485 46                            |
| 5,931 000               |  |                        | -24 485 46             |   |                           |                    |                                       |
| ** 7V1D **              | 848 59,453 15  | 63 155 00              | 25APR02                | 30APR02                                       | 1 000000                  | 00                 | -3,701 85                             |
| 1,700 000               |  |                        | -3,701 85              |   |                           |                    |                                       |
| 46625H100               | TOTAL  | 743,838 56             | 800,770 62             | 56,932 06                                     |                           | 00                 | -56,932 06                            |
| 471109108               | JARDEN CORP  | CUM                    | 25JUN02                | 28JUN02                                       | 1 000000                  |                    |                                       |
| ** 7V1H **              | 159 984 44   | 975 83                 | 8 61                   |   | 00                        | 8 61               |                                       |
| 51 000                  |  |                        |                        |   |                           |                    |                                       |
| ** 7V1H **              | 746 596 51   | 593 15                 | 26JUN02                | 01JUL02                                       | 1 000000                  | 00                 | 3 36                                  |
| 31 000                  |  |                        | 3 36                   |   |                           |                    |                                       |
| ** 7V1H **              | 109 116 32   | 114 80                 | 27JUN02                | 02JUL02                                       | 1 000000                  | 00                 | 1 52                                  |
| 6 000                   |  |                        | 1 52                   |   |                           |                    |                                       |
| ** 7V1H **              | 340 237 35   | 229 61                 | 28JUN02                | 03JUL02                                       | 1 000000                  | 00                 | 7 74                                  |
| 12 000                  |  |                        | 7 74                   |   |                           |                    |                                       |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L\$<br>SECY GN/L\$ | STL DT<br>BASE CURR GN/L\$ | SELL RATE<br>GN/L\$ | NET SECY GN/L\$<br>NET BAS SECY GN/L\$ |
|-------------------------|--|-------------------------------------|-------------------------------------|--|----------------------------|---------------------|--|
| 471109108               | TOTAL  |                                     | 1,913 39                            | 21 23                                      |                            | 00                  | 21 23                                  |
| 472319102               | JEFFRIES GROUP INC NEW   | CIH                                 |                                     | 14DEC01                                    | 19DEC01                    | 1 000000            |  |
| 7V1H                    | 224 93 272 87  |                                     | 66 102 85                           | 27,170 02                                  |                            | 00                  | 27,170 02                              |
| 2 400 000               |  |                                     |                                     |  |                            |                     |  |
| 478160104               | JOHNSON + JOHNSON  | COM                                 |                                     | 22OCT01                                    | 25OCT01                    | 1 000000            |  |
| 7V1A                    | 681 5,110 20   |                                     | 4,027 87                            | 1,082 33                                   |                            | 00                  | 1,082 33                               |
| 87 000                  |  |                                     |                                     |  |                            |                     |  |
| 7V1D                    | 442 94,090 94  |                                     | 88,048 94                           | 6 041 96                                   | 23OCT01                    | 26OCT01             | 1 000000                               |
| 1,600 000               |  |                                     |                                     |  |                            | 00                  | 6,041 98                               |
| 7V1D                    | 496 88,617 04  |                                     | 82 545 90                           | 6 071 14                                   | 29OCT01                    | 01NOV01             | 1 000000                               |
| 1,500 000               |  |                                     |                                     |  |                            | 00                  | 6,071 14                               |
| 7V1A                    | 745 77,544 14  |                                     | 61 390 30                           | 16,153 84                                  | 29NOV01                    | 04DEC01             | 1 000000                               |
| 1 326 000               |  |                                     |                                     |  |                            | 00                  | 16,153 84                              |
| 7V1A                    | 813 11,448 36  |                                     | 8 842 80                            | 2,605 56                                   | 28DEC01                    | 03JAN02             | 1 000000                               |
| 191 000                 |  |                                     |                                     |  |                            | 00                  | 2,605 56                               |
| 7V1D                    | 187 289 095 65   |                                     | 289 373 91                          | 278 26                                     | 15JAN02                    | 18JAN02             | 1 000000                               |
| 4 900 000               |  |                                     |                                     |  |                            | 00                  | -278 26                                |
| 7V1D                    | 434 129,799 68   |                                     | 122,954 97                          | 6 844 71                                   | 01MAR02                    | 06MAR02             | 1 000000                               |
| 2,100 000               |  |                                     |                                     |  |                            | 00                  | 6,844 71                               |
| 7V1D                    | 496 44 462 84  |                                     | 40,984 99                           | 3,477 85                                   | 07MAR02                    | 12MAR02             | 1 000000                               |
| 700 000                 |  |                                     |                                     |  |                            | 00                  | 3,477 85                               |
| 7V1A                    | 124 291 056 81   |                                     | 208 245 51                          | 82 811 30                                  | 02APR02                    | 05APR02             | 1 000000                               |
| 4 498 000               |  |                                     |                                     |  |                            | 00                  | 82,811 30                              |
| 7V1B                    | 033 1 644,823 53   |                                     | 1,528,560 84                        | 116,262 65                                 | 10APR02                    | 15APR02             | 1 000000                               |
| 26 035 000              |  |                                     |                                     |  |                            | 00                  | 116,262 69                             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L\$<br>SECY GN/L\$ | STL DT<br>BASE CURR GN/L\$ | SELL RATE<br>GN/L\$ | NET SECY GN/L\$<br>NET BAS SECY GN/L\$ |
|-------------------------|--|-------------------------------------|-------------------------------------|--|----------------------------|---------------------|--|
| 7V1D                    | 869 210,924 36   |                                     | 205 389 50                          | 25APR02                                    | 30APR02                    | 1 000000            | 5,534 86                               |
| 3,300 000               |  |                                     |                                     | 5,534 86                                   |                            | 00                  |  |
| 478160104               | TOTAL  |                                     | 2 886,973 55                        | 246 608 00                                 |                            | 00                  | 246,608 00                             |
| 480074103               | JONES APPAREL GROUP INC  | COM                                 |                                     | 01AUG01                                    | 06AUG01                    | 1 000000            |  |
| 7V1B                    | 407 444,434 96   |                                     | 519 217 65                          | 74 782 69                                  |                            | 00                  | -74,782 69                             |
| 13 427 000              |  |                                     |                                     |  |                            |                     |  |
| 7V1B                    | 409 154 327 87   |                                     | 184 802 35                          | -30,474 48                                 | 02AUG01                    | 07AUG01             | 1 000000                               |
| 4,779 000               |  |                                     |                                     |  |                            | 00                  | -30 474 48                             |
| 480074103               | TOTAL  |                                     | 704 020 00                          | -105 257 17                                |                            | 00                  | -105,257 17                            |
| 482480100               | KLA TENCOR CORP  | COM                                 |                                     | 25SEP01                                    | 28SEP01                    | 1 000000            |  |
| 7V1D                    | 244 17,053 43  |                                     | 25 920 07                           | 8 866 64                                   |                            | 00                  | -8,866 64                              |
| 500 000                 |  |                                     |                                     |  |                            |                     |  |
| 7V1A                    | 639 1 511 58   |                                     | 1 510 50                            | 1 06                                       | 22OCT01                    | 25OCT01             | 1 000000                               |
| 39 000                  |  |                                     |                                     |  |                            | 00                  | 1 08                                   |
| 7V1D                    | 422 7 887 73   |                                     | 8,530 68                            | 642 95                                     | 23OCT01                    | 26OCT01             | 1 000000                               |
| 200 000                 |  |                                     |                                     |  |                            | 00                  | -642 95                                |
| 7V1D                    | 526 116 756 10   |                                     | 119 429 53                          | 2 673 43                                   | 29OCT01                    | 05NOV01             | 1 000000                               |
| 2,800 000               |  |                                     |                                     |  |                            | 00                  | -2,673 43                              |
| 7V1D                    | 260 17,669 43  |                                     | 14,536 81                           | 3,132 62                                   | 13FEB02                    | 19FEB02             | 1 000000                               |
| 300 000                 |  |                                     |                                     |  |                            | 00                  | 3,132 62                               |
| 7V1D                    | 314 405 75   |                                     | 339 19                              | 66 56                                      | 21FEB02                    | 26FEB02             | 1 000000                               |
| 7 000                   |  |                                     |                                     |  |                            | 00                  | 66 56                                  |
| 7V1D                    | 351 22,955 99  |                                     | 19,043 21                           | 3,912 78                                   | 21FEB02                    | 26FEB02             | 1 000000                               |
| 393 000                 |  |                                     |                                     |  |                            | 00                  | 3 912 78                               |
| 7V1A                    | 034 161,786 36   |                                     | 107 245 30                          | 54,541 06                                  | 28FEB02                    | 05MAR02             | 1 000000                               |
|                         |  |                                     |                                     |  |                            | 00                  | 54,541 06                              |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
|                         |                               | 2,769 000  |                                     |          |   |                           |                    |                                      |
| ** 7VID **              | 483<br>300 000                | 20,041 55  | 14,536 81                           |          | 07MAR02<br>5,504 74                           | 12MAR02                   | 1 000000<br>00     | 5,504 74                             |
| ** 7VID **              | 733<br>400 000                | 27,358 81  | 24,392 10                           |          | 17APR02<br>2 966 71                           | 22APR02                   | 1 000000<br>00     | 2,966 71                             |
| 482480100               | TOTAL                         | 393,426 73   | 335,484 20                          |          | 57 942 53                                     |                           | 00                 | 57,942 53                            |
| 48265R109               | KPMG CONSULTING INC           | COM  |                                     |          | 01AUG01                                       | 06AUG01                   | 1 000000           |                                      |
| ** 7VID **              | 485<br>6,504 000              | 88,951 59  | 134,567 90                          |          | -45,616 31                                    |                           | 00                 | -45,616 31                           |
| 482740206               | K V PHARMACEUTICAL COMPANY    | CL A   |                                     |          | 26MAR02                                       | 01APR02                   | 1 000000           |                                      |
| ** 7VID **              | 500<br>600 000                | 16,730 74  | 9,935 98                            |          | 6,794 76                                      |                           | 00                 | 6,794 76                             |
| ** 7VID **              | 791<br>100 000                | 2,801 45   | 1,656 00                            |          | 30APR02<br>1,145 45                           | 02MAY02                   | 1 000000<br>00     | 1,145 45                             |
| ** 7VID **              | 081<br>2 100 000              | 66,047 19  | 34,775 94                           |          | 28MAY02<br>31,271 25                          | 31MAY02                   | 1 000000<br>00     | 31,271 25                            |
| ** 7VID **              | 383<br>217 000                | 5,662 33   | 3,593 51                            |          | 25JUN02<br>2,068 82                           | 28JUN02                   | 1 000000<br>00     | 2,068 82                             |
| ** 7VID **              | 711<br>75 000                 | 1 940 14   | 1,242 00                            |          | 26JUN02<br>698 14                             | 01JUL02                   | 1 000000<br>00     | 698 14                               |
| ** 7VID **              | 048<br>178 000                | 4 577 41   | 2 947 68                            |          | 27JUN02<br>1,429 73                           | 02JUL02                   | 1 000000<br>00     | 1,429 73                             |
| ** 7VID **              | 341<br>330 000                | 8,903 13   | 5,464 79                            |          | 28JUN02<br>3,438 34                           | 03JUL02                   | 1 000000<br>00     | 3,438 34                             |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 482740206               | TOTAL                         | 106,462 39   | 59,615 90                           |          | 47,046 49                                     |                           | 00                 | 47,046 49                            |
| 48666K109               | KB HOME                       | COM  |                                     |          | 21SEP01                                       | 09OCT01                   | 1 000000           |                                      |
| ** 7VID **              | 229<br>900 000                | 22,582 67  | 26,978 04                           |          | -4 395 37                                     |                           | 00                 | -4 395 37                            |
| ** 7VID **              | 140<br>1 800 000              | 52,437 63  | 47,685 33                           |          | 23OCT01<br>4 752 30                           | 26OCT01                   | 1 000000<br>00     | 4,752 30                             |
| ** 7VID **              | 475<br>400 000                | 19,725 40  | 10,596 74                           |          | 29APR02<br>9,128 66                           | 02MAY02                   | 1 000000<br>00     | 9,128 66                             |
| ** 7VID **              | 090<br>1,800 000              | 93,348 77  | 47,685 33                           |          | 28MAY02<br>45 663 44                          | 31MAY02                   | 1 000000<br>00     | 45,663 44                            |
| ** 7VID **              | 425<br>1,288 000              | 66 778 98  | 34,121 51                           |          | 25JUN02<br>32,657 47                          | 28JUN02                   | 1 000000<br>00     | 32,657 47                            |
| ** 7VID **              | 721<br>1,555 000              | 78,959 28  | 41,194 83                           |          | 26JUN02<br>37,764 45                          | 01JUL02                   | 1 000000<br>00     | 37,764 45                            |
| ** 7VID **              | 857<br>1 457 000              | 74,757 28  | 38,598 63                           |          | 27JUN02<br>36,158 65                          | 02JUL02                   | 1 000000<br>00     | 36,158 65                            |
| ** 7VID **              | 230<br>800 000                | 41,995 85  | 21,193 48                           |          | 01JUL02<br>20 802 37                          | 05JUL02                   | 1 000000<br>00     | 20 802 37                            |
| 48666K109               | TOTAL                         | 450,585 86   | 268,053 89                          |          | 182,531 97                                    |                           | 00                 | 182,531 97                           |
| 488044108               | KELLWOOD CO                   | COM  |                                     |          | 30JUL02                                       | 02AUG02                   | 1 000000           |                                      |
| ** 7VID **              | 527<br>397 000                | 10,827 84  | 12,306 79                           |          | -1,478 95                                     |                           | 00                 | -1,478 95                            |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY (N/L)<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS        | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|---------------------------|--------------------------------------|
| 489170100               | KENNAMETAL INC   | COM  | 25JUN02                                       | 28JUN02                   | 1 000000                  |                                      |
| .. 7VIH ..              | 224<br>626 000   | 22,311 27                                    | 20,055 79                                     | 2,255 48                  | 00                        | 2 255 48                             |
| .. 7VIH ..              | 517<br>714 000   | 24 980 53                                    | 22,875 13                                     | 2,105 40                  | 01JUL02<br>1 000000<br>00 | 2 105 40                             |
| .. 7VIH ..              | 850<br>518 000   | 18,276 89                                    | 16 595 68                                     | 1 631 21                  | 02JUL02<br>1 000000<br>00 | 1,631 21                             |
| .. 7VIH ..              | 343<br>642 000   | 23 483 65                                    | 20 568 40                                     | 2 915 25                  | 03JUL02<br>1 000000<br>00 | 2,915 25                             |
| 489170100               | TOTAL  | 89 002 34                                    | 80 095 00                                     | 8,907 34                  | 00                        | 8,907 34                             |
| 492386107               | KERR MCGEE CORP  | COM  | 26MAR02                                       | 01APR02                   | 1 000000                  |                                      |
| .. 7VID ..              | 631<br>600 000   | 34,493 73                                    | 33,857 88                                     | 2,635 85                  | 00                        | 2,635 85                             |
| 493138101               | KEY PRODTN INC   | COM  | 30APR02                                       | 02MAY02                   | 1 000000                  |                                      |
| .. 7VIH ..              | 793<br>400 000   | 8 067 75                                     | 8,742 50                                      | -674 75                   | 00                        | -674 75                              |
| .. 7VIH ..              | 427<br>24 000  | 465 40                                       | 524 55  | -59 15                    | 28JUN02<br>1 000000<br>00 | -59 15                               |
| .. 7VIH ..              | 723<br>28 000  | 544 06                                       | 611 97  | 67 91                     | 01JUL02<br>1 000000<br>00 | -67 91                               |
| .. 7VIH ..              | 059<br>22 000  | 418 50                                       | 480 84  | -62 34                    | 02JUL02<br>1 000000<br>00 | -62 34                               |
| .. 7VIH ..              | 344<br>26 000  | 506 46                                       | 568 26  | -61 80                    | 03JUL02<br>1 000000<br>00 | -61 80                               |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY (N/L)<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS        | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|---------------------------|--------------------------------------|
| 493138101               | TOTAL  | 10,002 17                                    | 10 928 12                                     | -925 95                   | 00                        | -925 95                              |
| 493386109               | KEYSTONE AUTOMOTIVE INDS JMC   | COM  | 28MAY02                                       | 31MAY02                   | 1 000000                  |                                      |
| .. 7VIH ..              | 858<br>100 000   | 1,910 14                                     | 1 870 06                                      | 40 08                     | 00                        | 40 08                                |
| 493596100               | KEYSTONE PPTY TR CORP  | COM  | 29APR02                                       | 02MAY02                   | 1 000000                  |                                      |
| .. 7VIH ..              | 642<br>200 000   | 2,872 91                                     | 2 722 61                                      | 150 30                    | 00                        | 150 30                               |
| .. 7VIH ..              | 043<br>100 000   | 1 460 15                                     | 1 361 31                                      | 98 84                     | 28MAY02<br>1 000000<br>00 | 98 84                                |
| 493596100               | TOTAL  | 4,333 06                                     | 4 083 92                                      | 249 14                    | 00                        | 249 14                               |
| 49427F108               | KILROY RLTG CORP   | COM  | 30APR02                                       | 02MAY02                   | 1 000000                  |                                      |
| .. 7VIH ..              | 737<br>300 000   | 8 441 74                                     | 6 511 65                                      | 1 930 09                  | 00                        | 1,930 09                             |
| .. 7VIH ..              | 859<br>100 000   | 2,695 11                                     | 2 170 55                                      | 524 56                    | 28MAY02<br>1 000000<br>00 | 524 56                               |
| 49427F108               | TOTAL  | 11,136 85                                    | 8 682 20                                      | 2 454 65                  | 00                        | 2 454 65                             |
| 494368103               | KIMBERLY CLARK CORP  | COM  | 22OCT01                                       | 25OCT01                   | 1 000000                  |                                      |
| .. 7VIA ..              | 682<br>49 000  | 2 604 24                                     | 2,483 58                                      | 120 68                    | 00                        | 120 68                               |
| .. 7VID ..              | 535<br>100 000   | 5,611 80                                     | 5,449 15                                      | 162 65                    | 08NOV01<br>1 000000<br>00 | 162 65                               |
| .. 7VID ..              | 609<br>300 000   | 17,309 42                                    | 16 347 45                                     | 961 97                    | 15NOV01<br>1 000000<br>00 | 961 97                               |
| .. 7VID ..              | 486<br>1,200 000   | 66,468 66                                    | 65,389 80                                     | 1 078 86                  | 29NOV01<br>1 000000<br>00 | 1,078 86                             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7VID **              | 752<br>7 000   | 407 17                              | 381 44                              | 05DEC01<br>25 73                              | 10DEC01                   | 1 000000<br>00     | 25 73                                |
| ** 7VID **              | 781<br>393 000   | 22,875 76                           | 21 415 16                           | 05DEC01<br>1,460 60                           | 10DEC01                   | 1 000000<br>00     | 1,460 60                             |
| ** 7VID **              | 070<br>1,400 000   | 83,694 80                           | 76 288 10                           | 28DEC01<br>7 406 70                           | 03JAN02                   | 1 000000<br>00     | 7,406 70                             |
| ** 7VIA **              | 798<br>113 000   | 6,758 42                            | 5,727 44                            | 28DEC01<br>1,030 98                           | 03JAN02                   | 1 000000<br>00     | 1,030 98                             |
| ** 7VIA **              | 123<br>3,839 000   | 243,538 82                          | 287 318 46                          | 02APR02<br>42,220 16                          | 05APR02                   | 1 000000<br>00     | 42,220 16                            |
| 494368103               | TOTAL  | 449,269 11                          | 394 800 78                          | 54 468 33                                     |                           | 00                 | 54,468 33                            |
| 495582106               | KING PHARMACEUTICALS INC   | COM                                 |                                     | 05DEC01                                       | 10DEC01                   | 1 000000           |                                      |
| ** 7VID **              | 736<br>400 000   | 15 569 48                           | 15,847 32                           | -277 84                                       |                           | 00                 | -277 84                              |
| 500228101               | ROGER EQUITY INC   | COM                                 |                                     | 30APR02                                       | 02MAY02                   | 1 000000           |                                      |
| ** 7VIH **              | 738<br>300 000   | 5,465 83                            | 4,911 62                            | 554 21  |                           | 00                 | 554 21                               |
| ** 7VIH **              | 860<br>100 000   | 1,845 14                            | 1,637 21                            | 28MAY02<br>207 93                             | 31MAY02                   | 1 000000<br>00     | 207 93                               |
| 500228101               | TOTAL  | 7,310 97                            | 6 548 83                            | 762 14  |                           | 00                 | 762 14                               |
| 503046101               | KROGER CO  | COM                                 |                                     | 22OCT01                                       | 25OCT01                   | 1 000000           |                                      |
| ** 7VIA **              | 683<br>181 000   | 4,521 22                            | 4,390 53                            | 130 69  |                           | 00                 | 130 69                               |
| ** 7VIB **              | 624<br>41,955 000  | 876 528 11                          | 1,031,455 48                        | -154,927 37                                   | 11DEC01                   | 14DEC01            | -1 000000<br>00                      |
| ** 7VIA **              |  |                                     |                                     | 28DEC01                                       | 03JAN02                   | 1 000000           |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7VID **              | 823<br>454 000   | 9,565 63                            | 11,012 71                           | -1,447 08                                     |                           | 00                 | -1,447 08                            |
| ** 7VID **              | 240<br>2,400 000   | 48,983 26                           | 49,612 41                           | 30JAN02<br>-629 15                            | 04FEB02                   | 1 000000<br>00     | -629 15                              |
| ** 7VID **              | 350<br>308 000   | 6,435 56                            | 6,366 93                            | 21FEB02<br>68 63                              | 26FEB02                   | 1 000000<br>00     | 68 63                                |
| ** 7VID **              | 360<br>692 000   | 14,493 72                           | 14,304 91                           | 21FEB02<br>188 81                             | 26FEB02                   | 1 000000<br>00     | 188 81                               |
| ** 7VID **              | 440<br>4,200 000   | 94,325 54                           | 86,821 71                           | 01MAR02<br>7,503 83                           | 06MAR02                   | 1 000000<br>00     | 7,503 83                             |
| ** 7VJA **              | 077<br>3,958 000   | 88,309 17                           | 96 009 45                           | -7,700 28                                     | 01APR02                   | 1 000000<br>00     | -7,700 28                            |
| ** 7VJA **              | 145<br>8,170 000   | 178,781 16                          | 198,180 20                          | -19,399 04                                    | 02APR02                   | 05APR02            | 1 000000<br>00                       |
| ** 7VID **              | 843<br>1,400 000   | 31,733 12                           | 28 940 57                           | 25APR02<br>2 792 55                           | 30APR02                   | 1 000000<br>00     | 2,792 55                             |
| 501044101               | TOTAL  | 1,353,676 49                        | 1,527,094 90                        | -173,418 41                                   |                           | 00                 | -173,418 41                          |
| 501052104               | KRONOS INC   | COM                                 |                                     | 27AUG01                                       | 30AUG01                   | 1 000000           |                                      |
| ** 7VIH **              | 590<br>500 000   | 24,819 17                           | 21,354 35                           | 3,464 82                                      |                           | 00                 | 3,464 82                             |
| ** 7VIH **              | 748<br>150 000   | 6,086 81                            | 4,270 87                            | 30APR02<br>1,815 94                           | 02MAY02                   | 1 000000<br>00     | 1,815 94                             |
| ** 7VIH **              | 247<br>273 000   | 7,978 69                            | 7,772 98                            | 25JUN02<br>205 71                             | 28JUN02                   | 1 000000<br>00     | 205 71                               |
| ** 7VIH **              | 541<br>313 000   | 8,755 78                            | 8,911 88                            | 26JUN02<br>156 10                             | 01JUL02                   | 1 000000<br>00     | 156 10                               |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS        | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|---------------------------|--------------------------------------|
| 7V1H                    | 871<br>352 000   | 10 450 88                                    | 10 022 31                                     | 27JUN02<br>428 57         | 02JUL02<br>1 000000<br>00 | 428 57                               |
| 7V1H                    | 344<br>162 000   | 4,935 83                                     | 4 612 54                                      | 28JUN02<br>323 29         | 03JUL02<br>1 000000<br>00 | 323 29                               |
| 7V1H                    | 549<br>900 000   | 29,424 60                                    | 25 625 22                                     | 30JUL02<br>3 799 38       | 02AUG02<br>1 000000<br>00 | 3,799 38                             |
| 501052104               | TOTAL  | 92 451 74                                    | 82,570 15                                     | 9,881 61                  | 00                        | 9,881 61                             |
| 501242101               | KULICKRE + SUFFA INDS INC  |  |   | 14DEC01                   | 19DEC01                   | 1 000000                             |
| 7V1H                    | 211<br>4,200 000   | 70,784 61                                    | 53,775 96                                     | 16,928 65                 | 00                        | 14,928 65                            |
| 7V1H                    | 380<br>1 800 000   | 31 211 52                                    | 23 046 84                                     | 28FEB02<br>8,164 66       | 05MAR02<br>1 000000<br>00 | 8,164 68                             |
| 501242101               | TOTAL  | 101 916 13                                   | 76 822 80                                     | 25,093 33                 | 00                        | 25,093 33                            |
| 50161108                | ISI INDS INC   |  |   | 28MAY02                   | 31MAY02                   | 1 000000                             |
| 7V1H                    | 119<br>100 000   | 1 765 14                                     | 1 999 95                                      | -234 81                   | 00                        | -234 81                              |
| 505401208               | LABOR READY INC  |  |   | 25JUN02                   | 28JUN02                   | 1 000000                             |
| 7V1H                    | 238<br>1,007 000   | 6,091 86                                     | 8 826 36                                      | -2 734 50                 | 00                        | -2,734 50                            |
| 7V1H                    | 532<br>1,174 000   | 6 956 67                                     | 10 290 11                                     | 26JUN02<br>-3 333 44      | 01JUL02<br>1 000000<br>00 | -3,333 44                            |
| 7V1H                    | 862<br>811 000   | 4 788 24                                     | 7 108 41                                      | 27JUN02<br>-2,320 17      | 02JUL02<br>1 000000<br>00 | -2,320 17                            |
| 7V1H                    | 347<br>1 008 000   | 5 876 44                                     | 8,835 12                                      | 28JUN02<br>-2 958 66      | 03JUL02<br>1 000000<br>00 | -2 958 66                            |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS         | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|----------------------------|--------------------------------------|
| 505401208               | TOTAL  | 23 715 23                                    | 35 060 00                                     | -11 346 77                | 00                         | -11,346 77                           |
| 513847103               | LANCASTER COLONY CORP  |  |   | 28JAN02                   | 31JAN02                    | 1 000000                             |
| 7V1H                    | 323<br>1 700 000   | 57 986 12                                    | 54,113 38                                     | 3 872 74                  | 00                         | 3,872 74                             |
| 514936103               | LANDAMERICA FINL GROUP INC   |  |   | 03OCT01                   | 09OCT01                    | 1 000000                             |
| 7V1H                    | 058<br>1,100 000   | 38 500 90                                    | 35 535 54                                     | 2 965 36                  | 00                         | 2,965 36                             |
| 7V1H                    | 897<br>1 800 000   | 58 321 82                                    | 58 149 06                                     | 28MAY02<br>172 76         | 31MAY02<br>1 000000<br>00  | 172 76                               |
| 7V1H                    | 548<br>300 000   | 9 385 21                                     | 9,691 51                                      | 30JUL02<br>-306 30        | 02AUG02<br>1 000000<br>00  | -306 30                              |
| 514936103               | TOTAL  | 106 207 93                                   | 103 376 11                                    | 2 831 82                  | 00                         | 2,831 82                             |
| 515081103               | LANDRYS RESTAURANTS INC  |  |   | 27AUG01                   | 30AUG01                    | 1 000000                             |
| 7V1H                    | 579<br>1 700 000   | 34,032 86                                    | 26 643 89                                     | 7,388 97                  | 00                         | 7,388 97                             |
| 7V1H                    | 282<br>3 400 000   | 77,178 82                                    | 53 287 77                                     | 28 JAN02<br>23,891 05     | 31 JAN02<br>1 000000<br>00 | 23,891 05                            |
| 7V1H                    | 589<br>300 000   | 8 059 24                                     | 4 701 86                                      | 29APR02<br>3,357 39       | 02MAY02<br>1 000000<br>00  | 3,357 39                             |
| 7V1H                    | 203<br>43 000  | 1 088 62                                     | 703 35  | 25JUN02<br>385 27         | 28JUN02<br>1 000000<br>00  | 385 27                               |
| 7V1H                    | 496<br>21 000  | 513 86                                       | 343 49  | 26JUN02<br>170 37         | 01JUL02<br>1 000000<br>00  | 170 37                               |
| 7V1H                    | 834<br>16 000  | 402 72                                       | 261 71  | 27JUN02<br>141 01         | 02JUL02<br>1 000000<br>00  | 141 01                               |

STATE STREET



| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7V1H **              | 348<br>20 000  | 509 78                              | 327 14                              | 28JUN02<br>182 64                             | 03JUL02                   | 1 000000<br>00     | 182 64                               |
| ** 7V1H **              | 528<br>500 000   | 10,607 17                           | 8,178 44                            | 30JUL02<br>2,428 73                           | 02AUG02                   | 1 000000<br>00     | 2,428 73                             |
| 51508103                | TOTAL  | 132,393 08                          | 94 447 65                           | 37 945 43                                     |                           | 00                 | 37,945 43                            |
| 515086106               | LANDS END INC  |                                     | COM                                 | 28MAY02                                       | 31MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 861<br>100 000   | 6,158 01                            | 5,051 50                            | 1 106 51                                      |                           | 00                 | 1,106 51                             |
| 515098101               | LANDSTAR SYS INC   |                                     | COM                                 | 25JUN02                                       | 28JUN02                   | 1 000000           |                                      |
| ** 7V1H **              | 321<br>27 000  | 2 925 39                            | 2,836 57                            | 88 82   |                           | 00                 | 88 82                                |
| ** 7V1H **              | 570<br>73 000  | 7,745 24                            | 7,669 23                            | 26JUN02<br>76 01                              | 01JUL02                   | 1 000000<br>00     | 76 01                                |
| 515098101               | TOTAL  | 10,670 63                           | 10,505 80                           | 164 83  |                           | 00                 | 164 83                               |
| 516548104               | LANTRONIX INC  |                                     | COM                                 | 14DEC01                                       | 19DEC01                   | 1 000000           |                                      |
| ** 7V1H **              | 241<br>12 400 000  | 68,383 62                           | 106,285 60                          | -37,901 98                                    |                           | 00                 | -37,901 98                           |
| 524908100               | LEHMAN BROTHERS HLDS INC   |                                     | COM                                 | 28AUG01                                       | 31AUG01                   | 1 000000           |                                      |
| ** 7V1D **              | 132<br>100 000   | 6,692 77                            | 7,193 82                            | -501 05                                       |                           | 00                 | -501 05                              |
| ** 7V1D **              | 264<br>2,700 000   | 138,048 28                          | 194,233 12                          | -56,184 84                                    | 25SEP01<br>28SEP01        | 1 000000<br>00     | -56,184 84                           |
| ** 7V1D **              | 122<br>800 000   | 53 281 20                           | 52 473 01                           | 808 19  | 31DEC01<br>04JAN02        | 1 000000<br>00     | 808 19                               |
| ** 7V1D **              | 484<br>300 000   | 19,282 21                           | 19,677 38                           | 395 17  | 07MAR02<br>12MAR02        | 1 000000<br>00     | -395 17                              |

SEAL STAMP

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7V1D **              | 829<br>1,100 000   | 63,906 75                           | 72 150 38                           | 25APR02<br>-8 243 63                          | 30APR02                   | 1 000000<br>00     | -8,243 63                            |
| 524908100               | TOTAL  | 281,211 21                          | 345,727 71                          | -64,516 50                                    |                           | 00                 | -64,516 50                           |
| 526107107               | LENNOX INTL INC  |                                     | COM                                 | 30APR02                                       | 02MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 764<br>400 000   | 5,763 82                            | 4,054 11                            | 1,709 71                                      |                           | 00                 | 1,709 71                             |
| ** 7V1H **              | 364<br>25 000  | 441 70                              | 319 13                              | 25JUN02<br>122 57                             | 28JUN02                   | 1 000000<br>00     | 122 57                               |
| ** 7V1H **              | 691<br>28 000  | 478 84                              | 357 42                              | 26JUN02<br>113 42                             | 01JUL02                   | 1 000000<br>00     | 113 42                               |
| ** 7V1H **              | 033<br>21 000  | 364 85                              | 268 07                              | 27JUN02<br>96 78                              | 02JUL02                   | 1 000000<br>00     | 96 78                                |
| ** 7V1H **              | 349<br>26 000  | 467 20                              | 331 89                              | 28JUN02<br>135 31                             | 03JUL02                   | 1 000000<br>00     | 135 31                               |
| ** 7V1H **              | 593<br>500 000   | 8,367 24                            | 6,382 56                            | 1,984 68                                      | 30JUL02<br>02AUG02        | 1 000000<br>00     | 1,984 68                             |
| 526107107               | TOTAL  | 15,875 65                           | 11,713 18                           | 4,162 47                                      |                           | 00                 | 4,162 47                             |
| 529771107               | LEXMARK INTL INC   |                                     | FL A                                | 04SEP01                                       | 07SEP01                   | 1 000000           |                                      |
| ** 7V1B **              | 463<br>8,763 000   | 415,169 19                          | 559,059 28                          | -143,890 09                                   |                           | 00                 | -143,890 09                          |
| ** 7V1A **              | 684<br>22 000  | 992 82                              | 1,136 70                            | -143 88                                       | 22OCT01<br>25OCT01        | 1 000000<br>00     | -143 88                              |
| ** 7V1D **              | 777<br>300 000   | 17,030 43                           | 14 260 08                           | 2,770 35                                      | 05DEC01<br>10DEC01        | -1 000000<br>00    | 2,770 35                             |
| ** 7V1A **              | 782  | 4,107 50                            | 3,565 12                            | 542 38  | 28DEC01<br>03JAN02        | 1 000000<br>00     | 542 38                               |

SEAL STAMP

| ASSET ID    | SECURITY DESCRIPTION       | MAT DATE   | MAT RATE   | TRD DT            | STL DT    | SELL RATE | NET SELTY GN/LS     |
|-------------|----------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET    | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET         | BASE COST  | BASE COST  | BASE SECTY GN/LS  | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| 69 000      |                            |            |            |                   |           |           |                     |
| ** 7VIA **  | 03P 79,458 26              | 81 326 07  | -1 867 81  | 01MAR02           | 06MAR02   | 1 000000  | -1,867 81           |
| 1,574 000   |                            |            |            |                   |           |           |                     |
| 529771107   | TOTAL                      | 516,758 20 | 659 347 25 | 142,589 05        |           | 00        | -142,589 05         |
| 530718105   | LIBERTY MEDIA CORP NEW     | COM SER A  |            | 22OCT01           | 25OCT01   | 1 000000  |                     |
| ** 7VIA *   | 685 2,233 72               | 3,043 90   | -830 18    |                   |           | 00        | -830 18             |
| 180 000     |                            |            |            |                   |           |           |                     |
| ** 7VIA **  | 811 2,376 56               | 2 893 69   | -517 13    | 28DEC01           | 03JAN02   | 1 000000  | -517 13             |
| 170 000     |                            |            |            |                   |           |           |                     |
| ** 7VIA **  | 151 151,599 92             | 209,979 49 | -58 379 57 | 02APR02           | 05APR02   | 1 000000  | -58,379 57          |
| 12 336 000  |                            |            |            |                   |           |           |                     |
| 530718105   | TOTAL                      | 156,210 20 | 215 937 08 | -59,726 88        |           | 00        | -59,726 88          |
| 53220K207   | LIGAND PHARMACEUTICALS INC | CL F       |            | 28MAY02           | 31MAY02   | 1 000000  |                     |
| ** 7V1H **  | 114 1,770 14               | 1,593 50   | 176 64     |                   |           | 00        | 176 64              |
| 100 000     |                            |            |            |                   |           |           |                     |
| ** 7V1H **  | 438 709 04                 | 812 68     | -103 64    | 25JUN02           | 28JUN02   | 1 000000  | -103 64             |
| 51 000      |                            |            |            |                   |           |           |                     |
| ** 7V1H **  | 735 660 28                 | 780 82     | -120 54    | 26JUN02           | 01JUL02   | 1 000000  | -120 54             |
| 49 000      |                            |            |            |                   |           |           |                     |
| ** 7V1H **  | 651 88 447 27              | 159,350 00 | 70,902 73  | 30JUL02           | 02AUG02   | 1 000000  | -70,902 73          |
| 10,000 000  |                            |            |            |                   |           |           |                     |
| 53220K207   | TOTAL                      | 91,584 73  | 162,537 00 | 70,950 27         |           | 00        | -70 950 27          |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT            | STL DT    | SELL RATE | NET SELTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECTY GN/LS  | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| 532457108   | ILLY ELI + CO           | COM        |            | 31JUL01           | 03AUG01   | 1 000000  |                     |
| ** 7V1D **  | 044 96,104 79           | 96 210 66  | -105 87    |                   |           | 00        | -105 87             |
| 1,200 000   |                         |            |            |                   |           |           |                     |
| ** 7V1D **  | 537 7,932 23            | 7 813 79   | 118 44     | 08NOV01           | 14NOV01   | 1 000000  | 118 44              |
| 100 000     |                         |            |            |                   |           |           |                     |
| ** 7V1D *   | 333 7,722 38            | 7,813 78   | -91 40     | 21FEB02           | 26FEB02   | 1 000000  | -91 40              |
| 100 000     |                         |            |            |                   |           |           |                     |
| ** 7V1D *   | 491 39,036 06           | 39,068 93  | 32 87      | 07MAR02           | 12MAR02   | 1 000000  | 32 87               |
| 500 000     |                         |            |            |                   |           |           |                     |
| ** 7V1D **  | 809 49,837 51           | 53 256 00  | -3 418 49  | 25APR02           | 30APR02   | 1 000000  | -3,418 49           |
| 700 000     |                         |            |            |                   |           |           |                     |
| 532457108   | TOTAL                   | 200,432 97 | 204,163 16 | 3,530 19          |           | 00        | -3,530 19           |
| 532791100   | LINCARE HLDGS INC       | COM        |            | 07JUN02           | 12JUN02   | 1 000000  |                     |
| ** 7V1B **  | 106 554,184 75          | 476 596 40 | 77 588 35  |                   |           | 00        | 77,588 35           |
| 18 800 000  |                         |            |            |                   |           |           |                     |
| ** 7V1B **  | 108 154 947 17          | 131,216 11 | 23,731 06  | 10JUN02           | 13JUN02   | 1 000000  | 23,731 06           |
| 5 174 000   |                         |            |            |                   |           |           |                     |
| 532791100   | TOTAL                   | 709,131 92 | 607 812 51 | 101,319 41        |           | 00        | 101,319 41          |
| 533900106   | LINCOLN ELEC HLDGS INC  | COM        |            | 27MAR02           | 01APR02   | 1 000000  |                     |
| ** 7V1H *   | 52P 11 672 98           | 8 471 37   | 3,201 61   |                   |           | 00        | 3,201 61            |
| 400 000     |                         |            |            |                   |           |           |                     |
| ** 7V1H *   | 629 2,717 41            | 2,117 84   | 599 57     | 29APR02           | 02MAY02   | 1 000000  | 599 57              |
| 100 000     |                         |            |            |                   |           |           |                     |
| ** 7V1H **  | 322 690 02              | 529 46     | 160 54     | 25JUN02           | 28JUN02   | 1 000000  | 160 54              |
| 25 000      |                         |            |            |                   |           |           |                     |

THE WOODRUFF ARTS CENTER  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTL | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LC<br>BASE SECY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 552621100               | MBNA CORP  | COM                                 |                                     | 31JUL01                                       | 03AUG01                   | 1 000000           |                                      |
| ** 7V1D **              | 063<br>2,500 000   | 90,253 98                           | 84,498 00                           | 5,755 98                                      |                           | 00                 | 5,755 98                             |
| ** 7V1B **              | 440<br>31,400 000  | 1,036 300 41                        | 1 003 277 13                        | 04SEP01<br>33,023 28                          | 07SEP01                   | 1 000000<br>00     | 33 023 28                            |
| ** 7V1A **              | 689<br>53 000  | 1,600 01                            | 1,110 69                            | 22OCT01<br>489 32                             | 25OCT01                   | 1 000000<br>00     | 489 32                               |
| ** 7V1A **              | 808<br>163 000   | 5,820 64                            | 3,415 88                            | 28DEC01<br>2 404 76                           | 03JAN02                   | 1 000000<br>00     | 2,404 76                             |
| ** 7V1D **              | 492<br>600 000   | 22,848 61                           | 19 584 00                           | 07MAR02<br>3 264 61                           | 12MAR02                   | 1 000000<br>00     | 3,264 61                             |
| ** 7V1A **              | 120<br>3 543 000   | 135,035 24                          | 74,248 26                           | 02APR02<br>60,786 98                          | 05APR02                   | 1 000000<br>00     | 60,786 98                            |
| ** 7V1D **              | 818<br>800 000   | 28,856 65                           | 30,960 00                           | 25APR02<br>2,103 35                           | 30APR02                   | 1 000000<br>00     | -2,103 35                            |
| 552621100               | TOTAL  | 1,320 715 64                        | 1 217 093 96                        | 103,621 58                                    |                           | 00                 | 103,621 58                           |
| 552674108               | M D C HOLDINGS INC   | COM                                 |                                     | 23OCT01                                       | 26OCT01                   | 1 000000           |                                      |
| ** 7V1H **              | 132<br>3,100 000   | 80 172 60                           | 99 978 10                           | -19 805 50                                    |                           | 00                 | -19,805 50                           |
| ** 7V1H **              | 314<br>3,400 000   | 129,946 03                          | 99 684 91                           | 28JAN02<br>30,261 12                          | 31JAN02                   | 1 000000<br>00     | 30,261 12                            |
| ** 7V1H **              | 323<br>24 000  | 1 197 79                            | 716 14                              | 25JUN02<br>481 65                             | 28JUN02                   | 1 000000<br>00     | 481 65                               |
| ** 7V1H **              | 572<br>76 000  | 3 648 08                            | 2,267 77                            | 26JUN02<br>1,400 31                           | 01JUL02                   | 1 000000<br>00     | 1 400 31                             |

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 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTL | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LC<br>BASE SECY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 552674108               | TOTAL  | 214 984 50                          | 202,646 92                          | 12 337 58                                     |                           | 00                 | 12,337 58                            |
| 552848103               | MCIC INVY CORP WIS   | COM                                 |                                     | 31JUL01                                       | 03AUG01                   | 1 000000           |                                      |
| ** 7V1D **              | 033<br>800 000   | 59 920 00                           | 57,104 00                           | 2,816 00                                      |                           | 00                 | 2,816 00                             |
| ** 7V1D **              | 532<br>100 000   | 5,640 47                            | 5,415 00                            | 08NOV01<br>225 47                             | 14NOV01                   | 1 000000<br>00     | 225 47                               |
| 552848103               | TOTAL  | 65,560 47                           | 62,519 00                           | 3,041 47                                      |                           | 00                 | 3,041 47                             |
| 553044108               | MJM CORP   | COM                                 |                                     | 29APR02                                       | 02MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 693<br>4,200 000   | 73,980 73                           | 69,525 97                           | 24,454 76                                     |                           | 00                 | 24,454 76                            |
| ** 7V1H **              | 112<br>4,700 000   | 54,997 70                           | 55,421 91                           | 28MAY02<br>-624 21                            | 31MAY02                   | 1 000000<br>00     | -624 21                              |
| 553044108               | TOTAL  | 128,978 43                          | 104 947 88                          | 24,030 55                                     |                           | 00                 | 24,030 55                            |
| 553471105               | MRO SOFTWARE INC   | COM                                 |                                     | 25JUN02                                       | 28JUN02                   | 1 000000           |                                      |
| ** 7V1H **              | 428<br>552 000   | 6,578 26                            | 6,841 29                            | -263 03                                       |                           | 00                 | -263 03                              |
| ** 7V1H **              | 724<br>613 000   | 7,116 96                            | 7,597 30                            | 26JUN02<br>-480 34                            | 01JUL02                   | 1 000000<br>00     | -480 34                              |
| ** 7V1H **              | 060<br>622 000   | 7 232 64                            | 7,708 84                            | 27JUN02<br>-476 20                            | 02JUL02                   | 1 000000<br>00     | -476 20                              |
| ** 7V1H **              | 353<br>413 000   | 4,691 53                            | 5,118 57                            | 28JUN02<br>-427 04                            | 03JUL02                   | 1 000000<br>00     | -427 04                              |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 55347W105               | TOTAL  |                                     | 25 619 39                           | 27.266 00                                       | -1,646 61                  | 00                  | -1,646 61                              |
| 553531104               | MSC SOFTWARE CORP  | COM                                 |                                     |   | 14DEC01                    | 19DEC01             | 1 000000                               |
| .. 7V1H ..              | 240  |                                     | 47,263 40                           | 59,546 19                                       | -12,282 79                 | 00                  | -12,282 79                             |
|                         | 3,000 000  |                                     |                                     |   |                            |                     |  |
| 553777103               | MTS SYS CORP   | COM                                 |                                     |   | 28MAY02                    | 31MAY02             | 1 000000                               |
| .. 7V1H ..              | 027  |                                     | 6 952 18                            | 8 685 40  | -1,733 22                  | 00                  | -1,733 22                              |
|                         | 700 000  |                                     |                                     |   |                            |                     |  |
| .. 7V1H ..              | 324  |                                     | 291 27                              | 322 60  | -31 33                     | 00                  | -31 33                                 |
|                         | 26 000   |                                     |                                     |   |                            |                     |  |
| .. 7V1H ..              | 573  |                                     | 308 77                              | 347 42  | -38 65                     | 00                  | -38 65                                 |
|                         | 28 000   |                                     |                                     |   |                            |                     |  |
| .. 7V1H ..              | 898  |                                     | 234 37                              | 260 56  | -24 19                     | 00                  | -24 19                                 |
|                         | 21 000   |                                     |                                     |   |                            |                     |  |
| .. 7V1H ..              | 354  |                                     | 313 24                              | 310 19  | 3 05                       | 00                  | 3 05                                   |
|                         | 25 000   |                                     |                                     |   |                            |                     |  |
| .. 7V1H ..              | 568  |                                     | 24,999 73                           | 26,056 21                                       | -1 056 48                  | 00                  | -1 056 48                              |
|                         | 2 100 000  |                                     |                                     |   |                            |                     |  |
| 553777103               | TOTAL  |                                     | 35,101 56                           | 35,982 36                                       | -2,880 82                  | 00                  | -2,880 82                              |
| 553990998               | MSCI EAFE INDEX FUND   |                                     |                                     |   | 03DEC01                    | 03DEC01             | 1 000000                               |
| .. 7V11 ..              | 141  |                                     | 106,589 55                          | 103,217 09                                      | 3 372 46                   | 00                  | 3 372 46                               |
|                         | 10,726 532   |                                     |                                     |   |                            |                     |  |
| .. 7V11 ..              | 150  |                                     | 67,437 59                           | 65 032 56                                       | 2 405 01                   | 00                  | 2,405 01                               |
|                         | 6,757 951  |                                     |                                     |   |                            |                     |  |
| .. 7V11 ..              | 151  |                                     | 36,330 55                           | 35,120 93                                       | 1,209 62                   | 00                  | 1,209 62                               |
|                         | 3,649 640  |                                     |                                     |   |                            |                     |  |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| .. 7V11 ..              | 157  |                                     | 101,250 63                          | 103,116 06                                      | -1,865 43                  | 00                  | -1,865 43                              |
|                         | 10,715 449   |                                     |                                     |   |                            |                     |  |
| .. 7V11 ..              | 163  |                                     | 535 08                              | 541 11  | -6 03                      | 00                  | -6 03                                  |
|                         | 56 230   |                                     |                                     |   |                            |                     |  |
| .. 7V11 ..              | 164  |                                     | 99,394 00                           | 99,672 71                                       | -278 71                    | 00                  | -278 71                                |
|                         | 10,357 628   |                                     |                                     |   |                            |                     |  |
| .. 7V11 ..              | 172  |                                     | 410 954 04                          | 396,130 63                                      | 14,823 41                  | 00                  | 14,823 41                              |
|                         | 41,157 140   |                                     |                                     |   |                            |                     |  |
| .. 7V11 ..              | 173  |                                     | 4,690 485 08                        | 4 527 437 57                                    | 163 047 51                 | 00                  | 163 047 51                             |
|                         | 470,391 250  |                                     |                                     |   |                            |                     |  |
| .. 7V11 ..              | 179  |                                     | 100,320 95                          | 95,856 52                                       | 4 464 43                   | 00                  | 4,464 43                               |
|                         | 9,959 291  |                                     |                                     |   |                            |                     |  |
| .. 7V11 ..              | 187  |                                     | 82 682 04                           | 78,157 62                                       | 4 524 42                   | 00                  | 4,524 42                               |
|                         | 8 120 412  |                                     |                                     |   |                            |                     |  |
| .. 7V11 ..              | 194  |                                     | 1 869,031 30                        | 1,843,577 63                                    | 25 453 67                  | 00                  | 25,453 67                              |
|                         | 191,538 358  |                                     |                                     |   |                            |                     |  |
| .. 7V11 ..              | 195  |                                     | 3,215,157 69                        | 3,171,363 04                                    | 43 794 65                  | 00                  | 43,794 65                              |
|                         | 329,488 523  |                                     |                                     |   |                            |                     |  |
| 553990998               | TOTAL  |                                     | 10,780 168 50                       | 10 519 223 49                                   | 260 945 01                 | 00                  | 260 945 01                             |
| 559424106               | MAGNETEK INC   | COM                                 |                                     |   | 25JUN02                    | 28JUN02             | 1 000000                               |
| .. 7V1H ..              | 373  |                                     | 240 94                              | 292 84  | -51 90                     | 00                  | -51 90                                 |
|                         | 24 000   |                                     |                                     |   |                            |                     |  |
| .. 7V1H ..              | 700  |                                     | 272 01                              | 341 65  | -69 64                     | 00                  | -69 64                                 |
|                         | 28 000   |                                     |                                     |   |                            |                     |  |
| .. 7V1H ..              | 839  |                                     | 205 27                              | 256 23  | -50 96                     | 00                  | -50 96                                 |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE      | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|----------------|--------------------------------------|
|                         | 21 000   |                                |                                |   |                           |                |                                      |
| ** 7V1H **              | 355 266 75   |                                | 329 44                         | 28JUN02<br>-62 69                             | 03JUL07                   | 1 000000<br>00 | -62 69                               |
| 559424106               | TOTAL  | 984 97                         | 1 220 16                       | 235 19  |                           | 00             | -235 19                              |
| 563571108               | MANITOWOC INC  |                                |                                | 30APR02                                       | 02MAY07                   | 1 000000       |                                      |
| ** 7V1H **              | 759 1,038 78   |                                | 479 63                         | 559 15  |                           | 00             | 559 15                               |
| ** 7V1H **              | 862 3,967 07   |                                | 1 918 52                       | 2,048 55                                      | 28MAY07<br>31MAY07        | 1 000000<br>00 | 2,048 55                             |
| 563571108               | TOTAL  | 5 005 85                       | 2 398 15                       | 2 607 70                                      |                           | 00             | 2,607 70                             |
| 565849106               | MARATHON OIL CORP  |                                |                                | 29NOV01                                       | 04DEC01                   | 1 000000       |                                      |
| ** 7V1D **              | 716 13,587 04  |                                | 14,200 00                      | -612 96                                       |                           | 00             | -612 96                              |
| ** 7V1D **              | 457 2 836 45   |                                | 2,772 67                       | 05MAR02<br>63 7E                              | 08MAR07                   | 1 000000<br>00 | 63 78                                |
| ** 7V1D **              | 528 2,902 45   |                                | 2,774 77                       | 14MAR02<br>127 66                             | 19MAR07                   | 1 000000<br>00 | 127 68                               |
| ** 7V1D **              | 879 137,456 28   |                                | 130 414 33                     | 7 041 95                                      | 25APR02<br>30APR02        | 1 000000<br>00 | 7 041 95                             |
| 565849106               | TOTAL  | 156 782 22                     | 150,161 77                     | 6 620 45                                      |                           | 00             | 6,620 45                             |
| 571748102               | MARSH + MCFENNAN COS INC   |                                |                                | 22OCT01                                       | 25OCT01                   | 1 000000       |                                      |
| ** 7V1A **              | 690 1,033 36   |                                | 571 50                         | 461 86  |                           | 00             | 461 86                               |
| ** 7V1A **              | 768 2,594 60   |                                | 1,371 61                       | 1,222 99                                      | 28DEC01<br>03JAN02        | 1 000000<br>00 | 1,222 99                             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE      | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|----------------|--------------------------------------|
| ** 7V1D **              | 241 32,111 96  |                                | 29 267 01                      | 13FEB02<br>2,844 95                           | 19FEB07                   | 1 000000<br>00 | 2,844 95                             |
| ** 7V1A **              | 897 80,174 17  |                                | 40 233 93                      | 02APR02<br>39,940 24                          | 05APR02                   | 1 000000<br>00 | 39,940 24                            |
| 571748102               | TOTAL  | 115,914 09                     | 71,444 05                      | 44,470 04                                     |                           | 00             | 44,470 04                            |
| 572901106               | MARTEK BIOSCIENCES CORP  |                                |                                | 29APR02                                       | 02MAY07                   | 1 000000       |                                      |
| ** 7V1H **              | 658 145,560 07   |                                | 141 206 74                     | 4,353 33                                      |                           | 00             | 4,353 33                             |
| 57772K101               | MAXIM INTEGRATED PRODS INC   |                                |                                | 07MAR02                                       | 12MAR07                   | 1 000000       |                                      |
| ** 7V1D **              | 477 11,090 71  |                                | 10,409 58                      | 681 13  |                           | 00             | 681 13                               |
| ** 7V1D **              | 535 16,338 44  |                                | 15,614 38                      | 724 06  | 14MAR02<br>19MAR07        | 1 000000<br>00 | 724 06                               |
| ** 7V1D **              | 589 15,851 52  |                                | 15,614 37                      | 237 15  | 26MAR02<br>01APR02        | 1 000000<br>00 | 237 15                               |
| ** 7V1D **              | 670 5,413 83   |                                | 5,204 79                       | 209 04  | 04APR02<br>09APR02        | 1 000000<br>00 | 209 04                               |
| ** 7V1D **              | 740 28,225 10  |                                | 26,023 96                      | 2,201 14                                      | 17APR02<br>22APR02        | 1 000000<br>00 | 2,201 14                             |
| 57772K101               | TOTAL  | 76,919 60                      | 72,867 08                      | 4,052 52                                      |                           | 00             | 4,052 52                             |
| 577778103               | MAY DEPT STORES CO   |                                |                                | 15AUG01                                       | 28AUG01                   | 1 000000       |                                      |
| ** 7V1D **              | 980 3,302 88   |                                | 3,450 72                       | -147 84                                       |                           | 00             | 147 84                               |
| ** 7V1D **              | 161 36,726 78  |                                | 37 957 93                      | -1,231 15                                     | 28AUG01<br>31AUG01        | 1 000000<br>00 | -1,231 15                            |
| ** 7V1D **              |  |                                |                                | 21SEP01                                       | 26SEP01                   | 1 000000       |                                      |

THE WOODRUFF ARTS CENTER  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/ | SECURITY<br>IC<br>SHARES/PAR | DESCRIPTION<br>LOT<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>MAT RATE<br>LOCAL COST<br>BASE COST | TRD D1<br>1RD D1<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL D1<br>SELL RATE<br>BASE CURR GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|----------------------|------------------------------|---|---|---|--|--------------------------------------|
|                      | 224<br>4 400 000             | 124,194 64  | 151,831 70                                      | -27,637 05  | 00                                     | -27,637 05                           |
| 577778105            | TOTAL                        | 164 224 31  | 193 240 35                                      | -29 016 04  | 00                                     | -29,016 04                           |
| 5790621 01<br>7 1H   | MCAFFEE COM CORP             | CL A  | 26MAR02   | 01APR02   | 1 000000                               |                                      |
|                      | 511<br>8 100 000             | 122,886 49  | 109 952 31                                      | 12 934 16   | 00                                     | 12,934 18                            |
| 5801351 01<br>7 1D   | MCDONALDS CORP               | COM   | 29NOV01   | 04DEC01   | 1 000000                               |                                      |
|                      | 470<br>700 000               | 18,664 10   | 18,221 84                                       | 442 26  | 00                                     | 442 26                               |
|                      | VID                          |   | 05MAR02<br>134 14                               | 08MAR02   | 1 000000<br>00                         | 134 14                               |
|                      | VID                          | 2,753 45  | 2 619 31  | 26MAR02<br>3 897 02                                     | 01APR02                                | 1 000000<br>00                       |
|                      | 3,100 000                    | 85,095 54   | 81,198 50                                       |   |  | 3,897 08                             |
|                      | VID                          | 16 962 24   | 15 715 84                                       | 25APR02<br>1,246 42                                     | 30APR02                                | 1 000000<br>00                       |
|                      | 600 000                      |   |   |   |  | 1,246 42                             |
| 58013 101            | TOTAL                        | 123,475 39  | 117 755 49                                      | 5,719 90  | 00                                     | 5,719 90                             |
| 58046 109<br>7 1D    | MCGRAW HILL COS INC          | COM   | 29OCT01   | 01NOV01   | 1 000000                               |                                      |
|                      | 494<br>1 300 000             | 70,756 61   | 64,911 34                                       | 5 845 29  | 00                                     | 5,845 29                             |
|                      | 7 1B                         | 176,740 07  | 199,667 47                                      | 17JUL02<br>-22,927 40                                   | 22JUL02                                | 1 000000<br>00                       |
|                      | 3 250 000                    |   |   |   |  | -22,927 40                           |
|                      | 7 1B                         | 140 806 69  | 167,720 64                                      | 19JUL02<br>-26,913 99                                   | 24JUL02                                | 1 000000<br>00                       |
|                      | 2 730 000                    |   |   |   |  | -26,913 99                           |
|                      | 7 1B                         | 112,813 70  | 135 159 52                                      | 22 JUL02<br>-22 345 82                                  | 25JUL02                                | - 1,000000<br>00                     |
|                      | 2 200 000                    |   |   |   |  | -22,345 82                           |
|                      | 7 1B                         | 109 399 54  | 129 015 91                                      | 23JUL02<br>-19,616 31                                   | 26JUL02                                | 1 000000<br>00                       |
|                      | 181                          |   |   |   |  | -19,616 35                           |

THE WOODRUFF ARTS CENTER  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/ | SECURITY<br>IC<br>SHARES/PAR | DESCRIPTION<br>LOT<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>MAT RATE<br>LOCAL COST<br>BASE COST | TRD D1<br>1RD D1<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL D1<br>SELL RATE<br>BASE CURR GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|----------------------|------------------------------|---|---|---|--|--------------------------------------|
|                      | 2 100 000                    |   |   |   |  |                                      |
|                      | 7 1B                         | 120 258 27  | 140 504 46                                      | 24 JUL02<br>-20 246 19                                  | 29JUL02                                | 1 000000<br>00                       |
|                      | 2 287 000                    |   |   |   |  | -20,246 19                           |
|                      | 7 1B                         | 85,791 45   | 94,181 61                                       | 25JUL02<br>-8 390 16                                    | 30JUL02                                | 1 000000<br>00                       |
|                      | 1 533 000                    |   |   |   |  | -8,390 16                            |
| 580465109            | TOTAL                        | 816 566 37  | 931,160 99                                      | -114 594 62   | 00                                     | -114,594 62                          |
| 581334107<br>7 1D    | MEALWESTVALD CORP            | COM   | 21FEB02   | 26FEB02   | 1 000000                               |                                      |
|                      | 380<br>600 000               | 21 221 08   | 19 374 00                                       | 1 847 08  | 00                                     | 1,847 08                             |
| 584404107<br>7 1H    | MEDIA GEN INC                | CL A  | 27AUG01   | 30AUG01   | 1 000000                               |                                      |
|                      | 594<br>600 000               | 30,585 71   | 29 636 40                                       | 949 31  | 00                                     | 949 31                               |
|                      | 7 1H                         | 25 066 01   | 24 697 00                                       | 28AUG01<br>369 01                                       | 31AUG01                                | 1 000000<br>00                       |
|                      | 500 000                      |   |   |   |  | 369 01                               |
|                      | 7 1H                         | 5,003 03  | 4 939 40  | 29AUG01<br>63 63  | 04SEP01                                | 1 000000<br>00                       |
|                      | 100 000                      |   |   |   |  | 63 63                                |
|                      | 7 1H                         | 14 825 50   | 14,818 20                                       | 30AUG01<br>7 30   | 05SEP01                                | 1 000000<br>00                       |
|                      | 300 000                      |   |   |   |  | 7 30                                 |
|                      | 7 1H                         | 4 952 74  | 4 939 40  | 31AUG01<br>15 38  | 06SEP01                                | 1 000000<br>00                       |
|                      | 100 000                      |   |   |   |  | 13 38                                |
|                      | 7 1H                         | 19,883 65   | 19,757 60                                       | 05SEP01<br>126 05                                       | 10SEP01                                | 1 000000<br>00                       |
|                      | 400 000                      |   |   |   |  | 126 05                               |
|                      | 7 1H                         | 47,641 60   | 54,333 40                                       | 05OCT01<br>-6,691 80                                    | 09OCT01                                | 1 000000<br>00                       |
|                      | 1 100 000                    |   |   |   |  | -6,691 80                            |

WALDEN STREET

| ASSET ID    | SECURITY DESCRIPTION       | MAT DATE   | MAT RATE   | TRD DT     | STL DT          | SELL RATE       | NET SECTY GN/LS     |
|-------------|----------------------------|------------|------------|------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET    | LOCAL COST | LOCAL COST | SECY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET         | BASE       | BASE COST  | BASE       | BASE            | BASE            | NET BAS SECTY GN/LS |
| 584404107   | TOTAL                      |            | 147,958 28 | 153,121 40 | -5 163 12       | 00              | -5,163 12           |
| 584690309   | MEDICIS PHARMAEUTICAL CORP | CL A NEW   |            | 27AUG01    | 30AUG01         | 1 000000        |                     |
| ** 7V1H **  | 580                        | 18,505 38  | 24,854 57  | -6,349 19  |                 | 00              | -6,349 19           |
|             | 400 000                    |            |            |            |                 |                 |                     |
| ** 7V1H **  | 590                        | 10,542 68  | 12 427 29  | -1,884 61  | 29APR02         | 02MAY02         | 1 000000            |
|             | 200 000                    |            |            |            |                 |                 | 00                  |
| ** 7V1H **  | 204                        | 1,386 65   | 2,050 50   | -663 85    | 25JUN02         | 28JUN02         | 1 000000            |
|             | 33 000                     |            |            |            |                 |                 | 00                  |
| ** 7V1H **  | 497                        | 2 748 91   | 4 163 14   | -1,414 23  | 26JUN02         | 01JUL02         | 1 000000            |
|             | 67 000                     |            |            |            |                 |                 | 00                  |
| 584690309   | TOTAL                      |            | 35,183 62  | 43,495 50  | -10,311 88      | 00              | -10,311 88          |
| 584699102   | MEDIIMMUNE INC             | COM        |            | 28AUG01    | 31AUG01         | 1 000000        |                     |
| ** 7V1D **  | 175                        | 8 032 41   | 7 682 00   | 350 41     |                 | 00              | 350 41              |
|             | 200 000                    |            |            |            |                 |                 |                     |
| ** 7V1D **  | 619                        | 21 704 27  | 20 115 00  | 1,589 27   | 15NOV01         | 20NOV01         | 1 000000            |
|             | 500 000                    |            |            |            |                 |                 | 00                  |
| 584699102   | TOTAL                      |            | 29,736 68  | 27,797 00  | 1 939 68        | 00              | 1,939 68            |
| 585055106   | MEDTRONIC INC              | COM        |            | 28AUG01    | 31AUG01         | 1 000000        |                     |
| ** 7V1D **  | 143                        | 18,527 38  | 17,786 00  | 741 38     |                 | 00              | 741 38              |
|             | 400 000                    |            |            |            |                 |                 |                     |
| ** 7V1D **  | 251                        | 36,856 73  | 40,018 50  | -3,161 77  | 25SEP01         | 28SEP01         | 1 000000            |
|             | 900 000                    |            |            |            |                 |                 | 00                  |
| ** 7V1D **  | 291                        | 8,874 70   | 8,893 00   | -18 30     | 04OCT01         | 10OCT01         | 1 000000            |
|             | 200 000                    |            |            |            |                 |                 | 00                  |
| ** 7V1A **  |                            |            |            |            | 22OCT01         | 25OCT01         | 1 000000            |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT     | STL DT          | SELL RATE       | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE       | BASE COST  | BASE       | BASE            | BASE            | NET BAS SECTY GN/LS |
|             | 691                     | 3,386 34   | 2,881 02   | 505 32     |                 | 00              | 505 32              |
|             | 77 000                  |            |            |            |                 |                 |                     |
| ** 7V1D **  | 700                     | 146,661 66 | 141,768 62 | 4,893 04   | 29NOV01         | 04DEC01         | 1 000000            |
|             | 3,200 000               |            |            |            |                 |                 | 00                  |
| ** 7V1D **  | 847                     | 87,074 49  | 75 314 58  | 11,759 91  | 24DEC01         | 31DEC01         | 1 000000            |
|             | 1 700 000               |            |            |            |                 |                 | 00                  |
| ** 7V1A **  | 809                     | 8,441 27   | 6,399 01   | 2,042 26   | 28DEC01         | 03JAN02         | 1 000000            |
|             | 165 000                 |            |            |            |                 |                 | 00                  |
| ** 7V1D **  | 579                     | 3 583 79   | 3,720 98   | -137 19    | 26MAR02         | 01APR02         | 1 000000            |
|             | 81 000                  |            |            |            |                 |                 | 00                  |
| ** 7V1D **  | 599                     | 110,900 58 | 115,717 78 | -4,817 20  | 26MAR02         | 01APR02         | 1 000000            |
|             | 2,519 000               |            |            |            |                 |                 | 00                  |
| ** 7V1A **  | 135                     | 230,418 40 | 201,859 56 | 28,558 84  | 02APR02         | 05APR02         | 1 000000            |
|             | 5,205 000               |            |            |            |                 |                 | 00                  |
| 585055106   | TOTAL                   |            | 654,725 34 | 614,359 05 | 40,366 29       | 00              | 40,366 29           |
| 587188103   | MENTOR CORP MINN        | COM        |            | 14DEC01    | 19DEC01         | 1 000000        |                     |
| ** 7V1H **  | 218                     | 56,931 58  | 46,674 44  | 10,257 14  |                 | 00              | 10,257 14           |
|             | 1,900 000               |            |            |            |                 |                 |                     |
| ** 7V1H **  | 388                     | 45,807 30  | 34 391 69  | 11,415 61  | 28FEB02         | 05MAR02         | 1 000000            |
|             | 1,400 000               |            |            |            |                 |                 | 00                  |
| ** 7V1H **  | 898                     | 7,810 14   | 4,913 10   | 2,897 06   | 28MAY02         | 31MAY02         | 1 000000            |
|             | 200 000                 |            |            |            |                 |                 | 00                  |
| ** 7V1H **  | 248                     | 935 13     | 614 14     | 320 99     | 25JUN02         | 28JUN02         | 1 000000            |
|             | 25 000                  |            |            |            |                 |                 | 00                  |
| ** 7V1H **  | 542                     | 1,017 09   | 687 83     | 329 26     | 26JUN02         | 01JUL02         | 1 000000            |
|             | 28 000                  |            |            |            |                 |                 | 00                  |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT           | STL DT    | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|------------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY FM/LS | BASE CURR | GN/LS     | NET SECY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECY GN/LS  | BASE CURR | GN/LS     | NET BAS SECY GN/LS |
| ** 7V1H **  | 872                     | 1 162 60   | 786 10     | 27 JUN 02        | 02 JUL 02 | 1 000000  | 376 50             |
|             | 32 000                  |            |            | 376 50           |           |           |                    |
| ** 7V1H **  | 207                     | 547 20     | 368 46     | 01 JUL 02        | 05 JUL 02 | 1 000000  | 178 72             |
|             | 15 000                  |            |            | 178 72           |           |           |                    |
| ** 7V1H **  | 550                     | 62,668 10  | 49 130 99  | 30 JUL 02        | 02 AUG 02 | 1 000000  | 13,537 11          |
|             | 2,000 000               |            |            | 13,537 11        |           |           |                    |
| 587188103   | TOTAL                   | 176 879 16 | 137,566 77 | 39,312 39        |           | 00        | 39,312 39          |
| 587200106   | MENTOR GRAPHICS CORP    | COM        |            | 23 OCT 01        | 26 OCT 01 | 1 000000  |                    |
| ** 7V1H **  | 129                     | 21,353 57  | 26,259 93  | -4,906 36        |           | 00        | -4,906 36          |
|             | 1,100 000               |            |            |                  |           |           |                    |
| ** 7V1H **  | 613                     | 1,789 44   | 2 387 27   | 29 APR 02        | 02 MAY 02 | 1 000000  | -597 83            |
|             | 100 000                 |            |            | -597 83          |           |           |                    |
| ** 7V1H **  | 239                     | 9 861 50   | 17,522 54  | 25 JUN 02        | 28 JUN 02 | 1 000000  | -7 661 04          |
|             | 754 000                 |            |            | -7 661 04        |           |           |                    |
| ** 7V1H **  | 533                     | 4,533 77   | 8 188 32   | 26 JUN 02        | 01 JUL 02 | 1 000000  | -3,654 55          |
|             | 343 000                 |            |            | -3,654 55        |           |           |                    |
| ** 7V1H **  | 863                     | 11 024 17  | 19 456 22  | 27 JUN 02        | 02 JUL 02 | 1 000000  | -8,432 05          |
|             | 815 000                 |            |            | -8 432 05        |           |           |                    |
| ** 7V1H **  | 361                     | 14 313 16  | 24,063 65  | 28 JUN 02        | 03 JUL 02 | 1 000000  | -9,750 49          |
|             | 1 008 000               |            |            | 9 750 49         |           |           |                    |
| ** 7V1H **  | 544                     | 18,986 91  | 59 681 66  | 30 JUL 02        | 02 AUG 02 | 1 000000  | -40,694 75         |
|             | 2,500 000               |            |            | -40 694 75       |           |           |                    |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT           | STL DT    | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|------------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY FM/LS | BASE CURR | GN/LS     | NET SECY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECY GN/LS  | BASE CURR | GN/LS     | NET BAS SECY GN/LS |
| 587200106   | TOTAL                   | 81,862 52  | 157,559 59 | -75,697 07       |           | 00        | -75,697 07         |
| 589331107   | MERCK + CO INC          | COM        |            | 31 JUL 01        | 03 AUG 01 | 1 000000  |                    |
| ** 7V1D **  | 049                     | 95 803 84  | 102,819 75 | -7 015 91        |           | 00        | -7,015 91          |
|             | 1 400 000               |            |            |                  |           |           |                    |
| ** 7V1D **  | 108                     | 215 833 71 | 227,472 29 | 15 AUG 01        | 20 AUG 01 | 1 000000  | -11,838 58         |
|             | 3,100 000               |            |            | -11 838 58       |           |           |                    |
| ** 7V1D **  | 364                     | 109,148 84 | 97,944 00  | 10 OCT 01        | 15 OCT 01 | 1 000000  | 11 204 84          |
|             | 1 600 000               |            |            | 11 204 84        |           |           |                    |
| ** 7V1D **  | 408                     | 82 786 19  | 73,458 00  | 16 OCT 01        | 19 OCT 01 | 1 000000  | 9 328 19           |
|             | 1,200 000               |            |            | 9 328 19         |           |           |                    |
| ** 7V1A **  | 492                     | 3,097 99   | 2,473 31   | 22 OCT 01        | 25 OCT 01 | 1 000000  | 624 68             |
|             | 46 000                  |            |            | 624 68           |           |           |                    |
| ** 7V1D **  | 721                     | 172,583 02 | 164 374 20 | 29 NOV 01        | 04 DEC 01 | 1 000000  | 8,208 82           |
|             | 2,600 000               |            |            | 8,208 82         |           |           |                    |
| ** 7V1A **  | 799                     | 7,406 40   | 6 667 18   | 28 DEC 01        | 03 JAN 02 | 1 000000  | 739 22             |
|             | 124 000                 |            |            | 739 22           |           |           |                    |
| ** 7V1D **  | 163                     | 5,819 91   | 6 005 05   | 15 JAN 02        | 18 JAN 02 | 1 000000  | -185 14            |
|             | 100 000                 |            |            | -185 14          |           |           |                    |
| ** 7V1D **  | 226                     | 52,964 20  | 54,045 44  | 30 JAN 02        | 04 FEB 02 | 1 000000  | -1,081 24          |
|             | 900 000                 |            |            | 1 081 24         |           |           |                    |
| ** 7V1D **  | 274                     | 77,926 42  | 78,065 63  | 13 FEB 02        | 19 FEB 02 | 1 000000  | -139 21            |
|             | 1 300 000               |            |            | 139 21           |           |           |                    |
| ** 7V1D **  | 363                     | 49,425 09  | 48 040 39  | 21 FEB 02        | 26 FEB 02 | 1 000000  | 1,384 70           |
|             | 800 000                 |            |            | 1 384 70         |           |           |                    |
| ** 7V1D **  |                         |            |            | 14 MAR 02        | 19 MAR 02 | 1 000000  |                    |



| ASSET ID    | SECURITY DESCRIPTION     | MAT DATE     | MAT RATE     | TRD DT                | STL DT    | SELL RATE      | NET SECY GN/LS     |
|-------------|--------------------------|--------------|--------------|-----------------------|-----------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET  | LOCAL COST   | LOCAL COST   | SECY GN/LS            | BASE CURR | GN/LS          | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET       | BASE COST    | BASE COST    | SFLTY GN/LS           | BASE CURR | GN/LS          | NET BAS SECY GN/LS |
|             | 549<br>900 000           | 57,166 51    | 54,045 43    | 3,121 08              |           | 00             | 3,121 08           |
| ** 7V1A **  | 127<br>4,632 000         | 265,237 00   | 257 176 18   | 02APR02<br>8,060 82   | 05APR02   | 1 000000<br>00 | 8,060 82           |
| ** 7V1D **  | 874<br>4,100 000         | 224 565 73   | 237,813 59   | 25APR02<br>-11,247 86 | 30APR02   | 1 000000<br>00 | -11,247 86         |
| 589331107   | TOTAL                    | 1,421,764 84 | 1,410 600 44 | 11,164 41             |           | 00             | 11,164 41          |
| 589378108   | MERCURY COMPUTER SYS INC | COM          |              | 27AUG01               | 30AUG01   | 1 000000       |                    |
| ** 7V1H **  | 620<br>2,000 000         | 56,273 72    | 37,156 60    | 19,117 12             |           | 00             | 19,117 12          |
| ** 7V1H **  | 685<br>1,700 000         | 48,252 88    | 31 583 10    | 28AUG01<br>16,669 78  | 31AUG01   | 1 000000<br>00 | 16,669 78          |
| ** 7V1H **  | 714<br>300 000           | 8,524 30     | 5,573 49     | 29AUG01<br>2,950 81   | 04SEP01   | 1 000000<br>00 | 2,950 81           |
| 589378108   | TOTAL                    | 113,050 90   | 74,313 19    | 38,737 71             |           | 00             | 38,737 71          |
| 589770109   | MERIDIAN RESOURCE CORP   | COM          |              | 28MAY02               | 31MAY02   | 1 000000       |                    |
| ** 7V1H **  | 121<br>200 000           | 642 37       | 982 02       | 339 65                |           | 00             | -339 65            |
| ** 7V1H **  | 152<br>56 000            | 179 84       | 274 97       | 25JUN02<br>-95 13     | 28JUN02   | 1 000000<br>00 | -95 13             |
| ** 7V1H **  | 739<br>58 000            | 188 61       | 284 79       | 26JUN02<br>-96 18     | 01JUL02   | 1 000000<br>00 | -96 18             |
| ** 7V1H **  | 103<br>38 000            | 120 14       | 186 58       | 27JUN02<br>-66 44     | 02JUL02   | 1 000000<br>00 | -66 44             |
| ** 7V1H **  | 362<br>48 000            | 177 59       | 235 66       | 28JUN02<br>-58 09     | 03JUL02   | 1 000000<br>00 | -58 09             |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT                | STL DT    | SELL RATE      | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|-----------------------|-----------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECY GN/LS            | BASE CURR | GN/LS          | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | SFLTY GN/LS           | BASE CURR | GN/LS          | NET BAS SECY GN/LS |
| ** 7V1H **  | 657<br>3,800 000        | 9 840 67   | 18,658 37  | 30JUL02<br>-8 797 70  | 02AUG02   | 1 000000<br>00 | -8,797 70          |
| 589770109   | TOTAL                   | 11,169 22  | 20,422 41  | -9,453 19             |           | 00             | -9,453 19          |
| 589889104   | MER11 MED SYS INC       | COM        |            | 30JUL02               | 02AUG02   | 1 000000       |                    |
| ** 7V1H **  | 661<br>1,100 000        | 20,233 88  | 21 479 14  | -1 245 26             |           | 00             | -1,245 26          |
| 5900A102    | MERITAGE CORP           | COM        |            | 25JUN02               | 28JUN02   | 1 000000       |                    |
| ** 7V1H **  | 437<br>25 000           | 1,093 14   | 476 97     | 616 17                |           | 00             | 616 17             |
| ** 7V1H **  | 734<br>35 000           | 1 536 72   | 667 77     | 26JUN02<br>868 95     | 01JUL02   | 1 000000<br>00 | 868 95             |
| ** 7V1H **  | 068<br>18 000           | 805 07     | 343 42     | 27JUN02<br>461 65     | 02JUL02   | 1 000000<br>00 | 461 65             |
| ** 7V1H **  | 364<br>22 000           | 1,003 82   | 419 74     | 28JUN02<br>584 08     | 03JUL02   | 1 000000<br>00 | 584 08             |
| 5900A102    | TOTAL                   | 4,438 75   | 1,907 90   | 2,530 85              |           | 00             | 2,530 85           |
| 590188108   | MERRILL LYNCH + CO INC  | COM        |            | 31JUL01               | 03AUG01   | 1 000000       |                    |
| ** 7V1D **  | 014<br>200 000          | 11,040 63  | 11,669 09  | -628 46               |           | 00             | -628 46            |
| ** 7V1D **  | 081<br>100 000          | 5,310 82   | 5,834 54   | 15AUG01<br>-523 72    | 20AUG01   | 1 000000<br>00 | -523 72            |
| ** 7V1D **  | 173<br>3,500 000        | 186,210 93 | 204,209 86 | 28AUG01<br>-17,998 13 | 31AUG01   | 1 000000<br>00 | -17,998 13         |
| ** 7V1D **  | 240<br>300 000          | 11,318 62  | 17,503 63  | 25SEP01<br>-6,185 01  | 28SEP01   | 1 000000<br>00 | -6,185 01          |
| ** 7V1D **  |                         |            |            | 08NOV01               | 14NOV01   | 1 000000       |                    |

THE WOODRUFF ARTS CENTER  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LO1 LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECTY GN/LC<br>BASE SECTY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC        | NET SECTY GN/LC<br>NET BAS SECTY GN/LC |
|-------------------------|--|--|---|---------------------------|---------------------------|--|
|                         | 533<br>100 000   | 4 965 33                                     | 4 488 50  | 476 83                    | 00                        | 476 83                                 |
| 7VID                    | 086<br>1,200 000   | 63 395 16                                    | 58,944 96                                       | 28DEC01<br>4 450 20       | 03JAN02<br>1 000000<br>00 | 4,450 20                               |
| 7VID                    | 533<br>200 000   | 10 794 81                                    | 9 666 11  | 14MAR02<br>1,128 72       | 19MAR02<br>1 000000<br>00 | 1,128 72                               |
| 7VID                    | 870<br>3 300 000   | 141 994 72                                   | 160 335 89                                      | 25APR02<br>-18 341 17     | 30APR02<br>1 000000<br>00 | -18,341 17                             |
| 590188108               | TOTAL  | 435 031 04                                   | 472,651 78                                      | -37,620 74                | 00                        | -37,620 74                             |
| 590479101               | MESA AIR GROUP INC   | COM  |   | 03OCT01                   | 09OCT01                   | 1 000000                               |
| 7VID                    | 081<br>5 800 000   | 26 632 67                                    | 66,283 33                                       | -39,650 66                | 00                        | -39 650 66                             |
| 591520200               | METHUEN ELECTRS INC  | CL A   |   | 30JUL02                   | 02AUG02                   | 1 000000                               |
| 7VID                    | 529<br>6 000 000   | 58 768 19                                    | 56 531 65                                       | 2,236 54                  | 00                        | 2,236 54                               |
| 591561008               | METLIFE INC  | COM  |   | 04OCT01                   | 10OCT01                   | 1 000000                               |
| 7VID                    | 305<br>2 000 000   | 57 248 08                                    | 59,720 06                                       | 2 471 98                  | 00                        | -2,471 98                              |
| 591631005               | METRO ONE TELECOMM INC   | COM  |   | 27AUG01                   | 30AUG01                   | 1 000000                               |
| 7VID                    | 584<br>1 100 000   | 33 046 74                                    | 24 526 91                                       | 8,519 83                  | 00                        | 8,519 83                               |
| 7VID                    | 478<br>700 000   | 21 047 52                                    | 15,608 04                                       | 28AUG01<br>5,439 48       | 31AUG01<br>1 000000<br>00 | 5,439 48                               |
| 7VID                    | 384<br>1 800 000   | 39,725 39                                    | 40,134 95                                       | 28FEB02<br>-409 56        | 05MAR02<br>1 000000<br>00 | -409 56                                |

STATE STREET

THE WOODRUFF ARTS CENTER  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LO1 LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECTY GN/LC<br>BASE SECTY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC        | NET SECTY GN/LC<br>NET BAS SECTY GN/LC |
|-------------------------|--|--|---|---------------------------|---------------------------|--|
| 59144105                | TOTAL  | 93 819 65                                    | 80 249 90                                       | 13,549 75                 | 00                        | 13,549 75                              |
| 592688105               | METTLER TOLEDO INTL INC  | COM  |   | 29APR02                   | 02MAY02                   | 1 000000                               |
| 7VID                    | 600<br>100 000   | 3 852 38                                     | 4,741 91  | -889 53                   | 00                        | 889 53                                 |
| 7VID                    | 743<br>100 000   | 3,849 26                                     | 4,741 91  | 30APR02<br>-892 63        | 02MAY02<br>1 000000<br>00 | -892 63                                |
| 7VID                    | 873<br>2,600 000   | 105,302 80                                   | 123 289 62                                      | 28MAY02<br>-17,987 62     | 31MAY02<br>1 000000<br>00 | -17,987 62                             |
| 592688105               | TOTAL  | 113 003 66                                   | 132 773 44                                      | -19,769 78                | 00                        | -19,769 78                             |
| 594793101               | MICREL INC   | COM  |   | 02NOV01                   | 07NOV01                   | 1 000000                               |
| 7VID                    | 596<br>18 885 000  | 507,188 86                                   | 517,509 01                                      | -10,320 15                | 00                        | -10,320 15                             |
| 7VID                    | 018<br>7 125 000   | 165 996 81                                   | 195 580 59                                      | 05APR02<br>-29 583 78     | 10APR02<br>1 000000<br>00 | -29,583 78                             |
| 7VID                    | 023<br>6,174 000   | 140,783 95                                   | 149,475 72                                      | 08APR02<br>-28 691 77     | 11APR02<br>1 000000<br>00 | -28,691 77                             |
| 7VID                    | 025<br>528 000   | 12 264 17                                    | 14,493 55                                       | 09APR02<br>-2 229 38      | 12APR02<br>1 000000<br>00 | -2,229 38                              |
| 7VID                    | 028<br>1 850 000   | 40,842 15                                    | 50,782 33                                       | 10APR02<br>9,940 18       | 15APR02<br>1 000000<br>00 | -9 940 18                              |
| 7VID                    | 034<br>420 000   | 9,035 31                                     | 11 528 96                                       | 11APR02<br>-2 493 65      | 16APR02<br>1 000000<br>00 | -2,493 65                              |
| 7VID                    | 037<br>1 702 000   | 36,836 98                                    | 46,719 74                                       | 12APR02<br>-9,882 76      | 17APR02<br>1 000000<br>00 | -9,882 76                              |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE     | TRD DT            | STL DT          | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST   | LOCAL SECTY GN/LS | BASE CURR GN/LS |           | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST    | BASE SECTY GN/LS  |                 |           | NET BAS SECTY GN/LS |
| 594793101   | TOTAL                   | 912 948 23 | 1,006,089 90 | -93,141 67        |                 | 00        | -93,141 67          |
| 594918104   | MICROSOFT CORP          | COM        |              | 31JUL01           | 03AUG01         | 1 000000  |                     |
| ** 7VID **  |                         | 66,847 77  | 57 592 74    | 9,255 03          |                 | 00        | 9,255 03            |
|             | 1,000 000               |            |              |                   |                 |           |                     |
| ** 7VID **  |                         | 549,709 06 | 553,039 92   | -3,330 86         | 14AUG01         | 17AUG01   | 1 000000            |
|             | 8,418 000               |            |              |                   |                 | 00        | -3,330 86           |
| ** 7VID **  |                         | 24,237 31  | 23 347 56    | 889 75            | 28AUG01         | 31AUG01   | 1 000000            |
|             | 400 000                 |            |              |                   |                 | 00        | 889 75              |
| ** 7VID **  |                         | 5,666 81   | 5,628 84     | 37 97             | 04OCT01         | 10OCT01   | 1 000000            |
|             | 100 000                 |            |              |                   |                 | 00        | 37 97               |
| ** 7VID **  |                         | 27,716 57  | 28,144 21    | -427 64           | 10OCT01         | 15OCT01   | 1 000000            |
|             | 500 000                 |            |              |                   |                 | 00        | -427 64             |
| ** 7VIA **  |                         | 8,174 51   | 6,329 01     | 1,845 50          | 22OCT01         | 25OCT01   | 1 000000            |
|             | 137 000                 |            |              |                   |                 | 00        | 1,845 50            |
| ** 7VID **  |                         | 19,782 84  | 16,904 16    | 2,876 68          | 08NOV01         | 14NOV01   | 1 000000            |
|             | 300 000                 |            |              |                   |                 | 00        | 2,876 68            |
| ** 7VID **  |                         | 6,584 78   | 5 635 39     | 949 39            | 15NOV01         | 20NOV01   | 1 000000            |
|             | 100 000                 |            |              |                   |                 | 00        | 949 39              |
| ** 7VID **  |                         | 67 73      | 54 35        | 11 38             | 05DEC01         | 10DEC01   | 1 000000            |
|             | 1 000                   |            |              |                   |                 | 00        | 11 38               |
| ** 7VID **  |                         | 60,572 86  | 50 662 12    | 9,910 74          | 05DEC01         | 10DEC01   | 1 000000            |
|             | 899 000                 |            |              |                   |                 | 00        | 9,910 74            |
| ** 7VIA **  |                         | 5,269 03   | 3 557 18     | 1,711 85          | 28DEC01         | 03JAN02   | 1 000000            |
|             | 77 000                  |            |              |                   |                 | 00        | 1,711 85            |
| ** 7VID **  |                         |            |              |                   | 30JAN02         | 04FEB02   | 1 000000            |

| ASSET ID    | SECURITY DESCRIPTION     | MAT DATE     | MAT RATE     | TRD DT            | STL DT          | SELL RATE | NET SECTY GN/LS     |
|-------------|--------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET  | LOCAL COST   | LOCAL COST   | LOCAL SECTY GN/LS | BASE CURR GN/LS |           | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET       | BASE COST    | BASE COST    | BASE SECTY GN/LS  |                 |           | NET BAS SECTY GN/LS |
|             | 202                      | 6,192 90     | 5 873 82     | 319 08            |                 | 00        | 319 08              |
|             | 100 000                  |              |              |                   |                 |           |                     |
| ** 7VID **  |                          | 1,244 02     | 1,233 50     | 21FEB02           | 26FEB02         | 1 000000  | 10 52               |
|             | 21 000                   |              |              | 10 52             |                 | 00        |                     |
| ** 7VID **  |                          | 4,674 72     | 4 640 32     | 36 40             | 21FEB02         | 26FEB02   | 1 000000            |
|             | 79 000                   |              |              |                   |                 | 00        | 36 40               |
| ** 7VID **  |                          | 6,325 90     | 5,873 82     | 452 08            | 05MAR02         | 08MAR02   | 1 000000            |
|             | 100 000                  |              |              |                   |                 | 00        | 452 08              |
| ** 7VID **  |                          | 37,596 51    | 35,242 94    | 2,353 57          | 07MAR02         | 12MAR02   | 1 000000            |
|             | 600 000                  |              |              |                   |                 | 00        | 2,353 57            |
| ** 7VIA **  |                          | 550,160 30   | 434,992 40   | 115,167 90        | 02APR02         | 05APR02   | 1 000000            |
|             | 9,414 000                |              |              |                   |                 | 00        | 115,167 90          |
| ** 7VID **  |                          | 561,370 85   | 639,051 88   | 77,681 03         | 16APR02         | 19APR02   | 1 000000            |
|             | 9,721 000                |              |              |                   |                 | 00        | -77,681 03          |
| ** 7VID **  |                          | 327,054 46   | 359,186 90   | -32,132 44        | 25APR02         | 30APR02   | 1 000000            |
|             | 6,100 000                |              |              |                   |                 | 00        | -32,132 44          |
| 594918104   | TOTAL                    | 2,269,250 93 | 2 236,995 06 | 32,255 87         |                 | 00        | 32,255 87           |
| 595017104   | MICROCHIP TECHNOLOGY INC | COM          |              | 22OCT01           | 25OCT01         | 1 000000  |                     |
| ** 7VIA **  |                          | 1,743 06     | 1,956 04     | -212 98           |                 | 00        | -212 98             |
|             | 54 000                   |              |              |                   |                 |           |                     |
| ** 7VIA **  |                          | 144,107 15   | 144,275 81   | -168 66           | 01MAR02         | 06MAR02   | 1 000000            |
|             | 3,983 000                |              |              |                   |                 | 00        | -168 66             |
| ** 7VID **  |                          | 538 276 99   | 352 452 34   | 185 824 65        | 09JUL02         | 12JUL02   | 1 000000            |
|             | 20,589 000               |              |              |                   |                 | 00        | 185,824 65          |

CHAFER

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRU DT<br>SECY GN/LC<br>GN/LC | STL DT<br>BASE CURR<br>GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|--|--|-------------------------------|------------------------------|--------------------|--------------------------------------|
| 595017104               | TOTAL  | 684,127 20                                   | 498 684 19                    | 185,443 01                   | 00                 | 185,443 01                           |
| 595094103               | MICROMUSE INC  | COM  | 22OCT01                       | 25OCT01                      | 1 000000           |                                      |
| .. 7V1A ..              | 648<br>45 000  | 539 98                                       | 1,869 98                      | -1 330 00                    | 00                 | -1,330 00                            |
| .. 7V1A ..              | 041<br>3,077 000   | 28,588 28                                    | 127 864 94                    | 01MAR02<br>-99 276 66        | 06MAR02<br>00      | 1 000000<br>00<br>-99 276 66         |
| 595094103               | TOTAL  | 29,128 26                                    | 129,734 92                    | 100 606 66                   | 00                 | -100 606 66                          |
| 595112103               | MICROM TECHNOLOGY INC  | COM  | 10OCT01                       | 15OCT01                      | 1 000000           |                                      |
| .. 7V1D ..              | 339<br>600 000   | 12,481 86                                    | 11 872 86                     | 609 00                       | 00                 | 609 00                               |
| .. 7V1D ..              | 500<br>2 100 000   | 47,794 40                                    | 41 555 01                     | 29OCT01<br>6 239 39          | 01NOV01<br>00      | 1 000000<br>00<br>6 239 39           |
| .. 7V1D ..              | 603<br>3 000   | 101 98                                       | 103 40                        | 26MAR02<br>-1 42             | 01APR02<br>00      | 1 000000<br>00<br>1 42               |
| .. 7V1D ..              | 650<br>1,897 000   | 64,492 29                                    | 65 383 27                     | 26MAR02<br>890 98            | 01APR02<br>00      | 1 000000<br>00<br>-890 98            |
| .. 7V1D ..              | 796<br>500 000   | 13,592 09                                    | 17 233 34                     | 25APR02<br>3 641 25          | 30APR02<br>00      | 1 000000<br>00<br>-3 641 25          |
| 595112103               | TOTAL  | 138 462 62                                   | 136 147 86                    | 2,314 74                     | 00                 | 2,314 74                             |
| 595137100               | MICROSEMI CORP   | COM  | 28JAN02                       | 31JAN02                      | 1 000000           |                                      |
| .. 7V1H ..              | 327<br>4 600 000   | 87 996 65                                    | 101,704 42                    | 13 707 77                    | 00                 | 00<br>-13,707 77                     |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRU DT<br>SECY GN/LC<br>GN/LC | STL DT<br>BASE CURR<br>GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|--|--|-------------------------------|------------------------------|--------------------|--------------------------------------|
| 59523C107               | MID ATLANTIC MED SVCS INC  |  | 27AUG01                       | 30AUG01                      | 1 000000           |                                      |
| .. 7V1H ..              | 638<br>800 000   | 18,326 02                                    | 14 031 00                     | 4 295 02                     | 00                 | 4 295 02                             |
| .. 7V1H ..              | 639<br>100 000   | 2,269 42                                     | 1 753 87                      | 27AUG01<br>515 55            | 30AUG01<br>00      | 1 000000<br>00<br>515 55             |
| .. 7V1H ..              | 693<br>400 000   | 9 094 24                                     | 7 015 50                      | 28AUG01<br>2 078 79          | 31AUG01<br>00      | 1 000000<br>00<br>2,078 79           |
| .. 7V1H ..              | 403<br>10,900 000  | 286 992 64                                   | 191 172 36                    | 28FEB02<br>95,820 28         | 05MAR02<br>00      | 1 000000<br>00<br>95,820 28          |
| .. 7V1H ..              | 089<br>100 000   | 3,391 09                                     | 1 864 50                      | 28MAY02<br>1,526 59          | 31MAY02<br>00      | 1 000000<br>00<br>1 526 59           |
| 59523C107               | TOTAL  | 320,073 46                                   | 215,837 23                    | 104,236 23                   | 00                 | 104,236 23                           |
| 598148104               | MIDWAY GAMES INC   | COM  | 26MAR02                       | 01APR02                      | 1 000000           |                                      |
| .. 7V1H ..              | 493<br>6 900 000   | 87,249 16                                    | 103 810 50                    | 16 561 34                    | 00                 | 00<br>-16 561 34                     |
| 603158106               | MINERALS TECHNOLOGIES INC  | COM  | 25JUN02                       | 28JUN02                      | 1 000000           |                                      |
| .. 7V1H ..              | 363<br>126 000   | 6,278 19                                     | 6 323 31                      | 45 12                        | 00                 | 00<br>-45 12                         |
| .. 7V1H ..              | 690<br>142 000   | 6,935 89                                     | 7,126 27                      | 26JUN02<br>-190 38           | 01JUL02<br>00      | 1 000000<br>00<br>-190 38            |
| .. 7V1H ..              | 032<br>103 000   | 5 115 03                                     | 5 169 05                      | 27JUN02<br>-54 02            | 02JUL02<br>00      | 1 000000<br>00<br>-54 02             |
| .. 7V1H ..              | 366<br>129 000   | 6,359 50                                     | 6,473 87                      | 28JUN02<br>-114 37           | 03JUL02<br>00      | 1 000000<br>00<br>-114 37            |



| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 617446448               | TOTAL                         | 315 918 93   |                                     | 388 873 72                          | -72 154 75                                    |                           | 00                 | -72,154 79                           |
| 620076109               | MOTOROLA INC                  | COM  |                                     |                                     | 01MAR02                                       | 06MAR02                   | 1 000000           |                                      |
| 7V1D                    | 413<br>700 000                | 9 307 90   |                                     | 12 927 00                           | -3,619 10                                     |                           | 00                 | -3 619 10                            |
| 7V1D                    | 562<br>1 600 000              | 22,149 58  |                                     | 29 547 43                           | 14MAR02<br>7,397 85                           | 19MAR02                   | 1 000000<br>00     | -7 397 85                            |
| 620076109               | TOTAL                         | 31 457 48  |                                     | 42 474 43                           | -11 016 95                                    |                           | 00                 | -11,016 95                           |
| 624581104               | MOVIE GALLERY INC             | COM  |                                     |                                     | 03OCT01                                       | 09OCT01                   | 1 000000           |                                      |
| 7V1H                    | 082<br>1 200 000              | 29 389 41  |                                     | 13,201 15                           | 16,188 26                                     |                           | 00                 | 16,188 26                            |
| 7V1H                    | 242<br>2 100 000              | 48 665 86  |                                     | 27 249 00                           | 14DEC01<br>21,416 86                          | 19DEC01                   | 1 000000<br>00     | 21,416 86                            |
| 7V1H                    | 125<br>1 700 000              | 29 667 45  |                                     | 14 766 53                           | 28MAY02<br>14 900 96                          | 31MAY02                   | 1 000000<br>00     | 14,900 96                            |
| 7V1H                    | 434<br>25 000                 | 531 31   |                                     | 217 15                              | 25 JUN02<br>314 16                            | 28JUN02                   | 1 000000<br>00     | 314 16                               |
| 7V1H                    | 731<br>75 000                 | 1,520 53   |                                     | 651 46                              | 26JUN02<br>869 07                             | 01JUL02                   | 1 000000<br>00     | 869 07                               |
| 624581104               | TOTAL                         | 109 774 60   |                                     | 56,085 29                           | 53,689 31                                     |                           | 00                 | 53,689 31                            |
| 628782104               | NBTY INC                      | COM  |                                     |                                     | 16NOV01                                       | 21NOV01                   | 1 000000           |                                      |
| 7V1H                    | 162<br>8,000 000              | 77 853 39  |                                     | 88 356 34                           | -10,502 95                                    |                           | 00                 | 10,502 95                            |
| 7V1H                    | CXL 162<br>8 000 000          | -77 853 39   |                                     | 88 356 34                           | 16NOV01<br>10 502 95                          | 21NOV01                   | 1 000000<br>00     | 10,502 95                            |
| 7V1H                    |                               |  |                                     |                                     | 16NOV01                                       | 21NOV01                   | 1 000000           | ATTN: SECY                           |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
|                         | 164<br>8 000 000              | 77,807 79  |                                     | 88 356 34                           | -10,548 55                                    |                           | 00                 | -10,548 55                           |
| 7V1H                    | 319<br>4,300 000              | 59,425 08  |                                     | 47,954 15                           | 28JAN02<br>11 470 93                          | 31JAN02                   | 1 000000<br>00     | 11,470 93                            |
| 7V1H                    | 054<br>100 000                | 1,561 15   |                                     | 1 121 81                            | 28MAY02<br>439 34                             | 31MAY02                   | 1 000000<br>00     | 439 34                               |
| 7V1H                    | 357<br>25 000                 | 390 13   |                                     | 280 45                              | 25JUN02<br>109 68                             | 28JUN02                   | 1 000000<br>00     | 109 68                               |
| 7V1H                    | 684<br>75 000                 | 1,129 01   |                                     | 841 36                              | 26JUN02<br>287 65                             | 01JUL02                   | 1 000000<br>00     | 287 65                               |
| 628782104               | TOTAL                         | 140 313 16   |                                     | 138 554 11                          | 1,759 05                                      |                           | 00                 | 1,759 05                             |
| 62886E108               | NCR CORP NEW                  | COM  |                                     |                                     | 14MAR02                                       | 19MAR02                   | 1 000000           |                                      |
| 7V1D                    | 529<br>200 000                | 8 894 86   |                                     | 7,729 20                            | 1,165 66                                      |                           | 00                 | 1,165 66                             |
| 7V1D                    | 819<br>800 000                | 31,100 98  |                                     | 30,916 80                           | 25APR02<br>184 18                             | 30APR02                   | 1 000000<br>00     | 184 18                               |
| 62886E108               | TOTAL                         | 39,995 84  |                                     | 38,644 00                           | 1 349 84                                      |                           | 00                 | 1,349 84                             |
| 628916108               | NS GROUP INC                  | COM  |                                     |                                     | 29APR02                                       | 02MAY02                   | 1 000000           |                                      |
| 7V1H                    | 459<br>5 700 000              | 53,663 83  |                                     | 85,792 98                           | -32,129 15                                    |                           | 00                 | -32,129 15                           |
| 629248105               | NMS COMMUNICATIONS CORP       | COM  |                                     |                                     | 28MAY02                                       | 31MAY02                   | 1 000000           |                                      |
| 7V1H                    | 095<br>200 000                | 698 37   |                                     | 943 51                              | 245 14  |                           | 00                 | -245 14                              |
| 7V1H                    | 430<br>2 390 000              | 4,769 57   |                                     | 11 274 93                           | 25JUN02<br>-6,505 36                          | 28JUN02                   | -1 000000<br>00    | -6,505 36                            |
| 7V1H                    | 727                           | 2,057 83   |                                     | 5 684 64                            | 26JUN02<br>3,626 81                           | 01JUL02                   | 1 000000<br>00     | 3,626 81                             |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE          | TRD DT          | STL DT          | SELL RATE   | NET SECTY GN/LS     |
|-------------|-------------------------|------------|-------------------|-----------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | TRD DT          | STL DT          | SELL RATE   | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE SECTY GN/LS  | BASE CURR GN/LS | BASE CURR GN/LS | GN/LS       | NET BAS SECTY GN/LS |
|             | 1,205 000               |            |                   |                 |                 |             |                     |
| ** 7V1H **  | 062 4 893 94            | 14,874 42  | -9,980 48         | 27JUN02         | 02JUL02         | 1 000000 00 | -9,980 48           |
|             | 3 153 000               |            |                   |                 |                 |             |                     |
| ** 7V1H **  | 233 6 974 89            | 19,115 50  | -12 140 61        | 01JUL02         | 05JUL02         | 1 000000 00 | -12 140 61          |
|             | 4,052 000               |            |                   |                 |                 |             |                     |
| 629248105   | TOTAL                   | 19 394 60  | 51 893 00         | 32,498 40       |                 | 00          | -32,498 40          |
| 629441105   | NVR INC                 | COM        |                   | 26MAR02         | 01APR02         | 1 000000    |                     |
| ** 7V1H **  | 490 193 188 09          | 40 301 66  | 152,886 43        |                 |                 | 00          | 152,886 43          |
|             | 600 000                 |            |                   |                 |                 |             |                     |
| ** 7V1H **  | 325 26,911 04           | 5,306 39   | 21,604 66         | 25JUN02         | 28JUN02         | 1 000000 00 | 21,604 66           |
|             | 79 000                  |            |                   |                 |                 |             |                     |
| ** 7V1H **  | 574 30,456 21           | 6,179 59   | 24 276 62         | 26JUN02         | 01JUL02         | 1 000000 00 | 24,276 62           |
|             | 92 000                  |            |                   |                 |                 |             |                     |
| ** 7V1H **  | 899 43 096 65           | 8 664 85   | 34,431 80         | 27JUN02         | 02JUL02         | 1 000000 00 | 34,431 80           |
|             | 129 000                 |            |                   |                 |                 |             |                     |
| 629441105   | TOTAL                   | 293 652 00 | 60 452 49         | 233,199 51      |                 | 00          | 233,199 51          |
| 629568106   | NABORS INDUSTRIES INC   | COM        |                   | 25SEP01         | 28SEP01         | 1 000000    |                     |
| ** 7VID **  | 234 3,879 87            | 10,752 93  | -6,873 06         |                 |                 | 00          | -6,873 06           |
|             | 200 000                 |            |                   |                 |                 |             |                     |
| ** 7VID **  | 302 35,623 81           | 80,646 97  | -45 023 16        | 04OCT01         | 10OCT01         | 1 000000 00 | -45,023 16          |
|             | 1 500 000               |            |                   |                 |                 |             |                     |
| ** 7VID **  | 401 18,701 06           | 37,635 25  | -18,934 19        | 16OCT01         | 19OCT01         | 1 000000 00 | 18 934 19           |
|             | 700 000                 |            |                   |                 |                 |             |                     |
| ** 7VID **  | 434 22 667 96           | 43 011 72  | -20,343 76        | 23OCT01         | 24OCT01         | 1 000000 00 | 20,343 76           |
|             | 800 000                 |            |                   |                 |                 |             |                     |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION     | MAT DATE   | MAT RATE          | TRD DT          | STL DT          | SELL RATE   | NET SECTY GN/LS     |
|-------------|--------------------------|------------|-------------------|-----------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET  | LOCAL COST | LOCAL SECTY GN/LS | TRD DT          | STL DT          | SELL RATE   | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET       | BASE COST  | BASE SECTY GN/LS  | BASE CURR GN/LS | BASE CURR GN/LS | GN/LS       | NET BAS SECTY GN/LS |
| ** 7VID **  | 294 115,016 83           | 104 256 00 | 10,760 83         | 13FEB02         | 19FEB02         | 1 000000 00 | 10 760 83           |
|             | 3,600 000                |            |                   |                 |                 |             |                     |
| 629568106   | TOTAL                    | 195,889 53 | 276,302 87        | 80,413 34       |                 | 00          | -80,413 34          |
| 631158102   | NASH FINCH CO            | COM        |                   | 28MAY02         | 31MAY02         | 1 000000    |                     |
| ** 7V1H **  | 038 3 013 10             | 2,877 68   | 135 42            |                 |                 | 00          | 135 42              |
|             | 100 000                  |            |                   |                 |                 |             |                     |
| ** 7V1H **  | 578 12,087 13            | 14,388 39  | -2 301 26         | 30JUL02         | 02AUG02         | 1 000000 00 | -2,301 26           |
|             | 500 000                  |            |                   |                 |                 |             |                     |
| 631158102   | TOTAL                    | 15,100 23  | 17,266 07         | -2,165 84       |                 | 00          | -2 165 84           |
| 63633D104   | NATIONAL HEALTH INVS INC | COM        |                   | 30APR02         | 02MAY02         | 1 000000    |                     |
| ** 7V1H **  | 754 1 499 95             | 1,149 50   | 350 45            |                 |                 | 00          | 350 45              |
|             | 100 000                  |            |                   |                 |                 |             |                     |
| ** 7V1H **  | 341 819 14               | 586 24     | 232 90            | 25JUN02         | 28JUN02         | 1 000000 00 | 232 90              |
|             | 51 000                   |            |                   |                 |                 |             |                     |
| ** 7V1H **  | 668 295 99               | 218 41     | 77 58             | 26JUN02         | 01JUL02         | 1 000000 00 | 77 58               |
|             | 19 000                   |            |                   |                 |                 |             |                     |
| ** 7V1H **  | 013 207 57               | 149 43     | 58 14             | 27JUN02         | 02JUL02         | 1 000000 00 | 58 14               |
|             | 13 000                   |            |                   |                 |                 |             |                     |
| ** 7V1H **  | 368 271 65               | 195 42     | 76 23             | 28JUN02         | 03JUL02         | 1 000000 00 | 76 23               |
|             | 17 000                   |            |                   |                 |                 |             |                     |
| 63633D104   | TOTAL                    | 3,094 30   | 2,299 00          | 795 30          |                 | 00          | 795 30              |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION        | MAT DATE   | MAT RATE   | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-----------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET     | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET          | BASE       | COST       | BASE             | BASE            |           |                    |
| 637640103   | NATIONAL SEMICONDUCTOR CORP | COM        |            | 31DEC01          | 04JAN02         | 1 000000  |                    |
| ** 7VID *   |                             |            |            |                  |                 |           |                    |
|             | 111                         | 9,448 35   | 9 889 50   | -441 15          |                 | 00        | -441 15            |
|             | 300 000                     |            |            |                  |                 |           |                    |
| ** 7VID **  |                             |            |            |                  |                 |           |                    |
|             | 414                         | 19,095 71  | 23,075 50  | -3,979 79        | 01MAR02         | 06MAR02   | 1 000000           |
|             | 700 000                     |            |            |                  |                 | 00        | -3,979 79          |
| 637640103   | TOTAL                       |            | 32,965 00  | -4 420 94        |                 | 00        | -4,420 94          |
| 639089101   | NAUTICA ENTERPRISES INC     | COM        |            | 28FEB02          | 05MAR02         | 1 000000  |                    |
| ** 7VIH **  |                             |            |            |                  |                 |           |                    |
|             | 392                         | 160,322 54 | 237 731 40 | -77 408 86       |                 | 00        | -77 408 86         |
|             | 12,100 000                  |            |            |                  |                 |           |                    |
| 639108102   | NAUTILUS GROUP INC          | COM        |            | 30AUG01          | 30AUG01         | 1 000000  |                    |
| ** 7VIH **  |                             |            |            |                  |                 |           |                    |
|             | 753                         | 11 26      | 6 34       | 4 92             |                 | 00        | 4 92               |
|             | 500                         |            |            |                  |                 |           |                    |
| ** 7VIH *   |                             |            |            |                  |                 |           |                    |
|             | 076                         | 28,381 44  | 15,211 12  | 13 170 32        | 03OCT01         | 09OCT01   | 1 000000           |
|             | 1,200 000                   |            |            |                  |                 | 00        | 13,170 32          |
| ** 7VIH **  |                             |            |            |                  |                 |           |                    |
|             | 666                         | 7 884 61   | 2,781 85   | 5 102 76         | 29APR02         | 02MAY02   | 1 000000           |
|             | 187 000                     |            |            |                  |                 | 00        | 5 102 76           |
| ** 7VIH **  |                             |            |            |                  |                 |           |                    |
|             | 123                         | 3,948 02   | 1 487 62   | 2 460 46         | 28MAY02         | 31MAY02   | 1 000000           |
|             | 100 000                     |            |            |                  |                 | 00        | 2,460 46           |
| ** 7VIH **  |                             |            |            |                  |                 |           |                    |
|             | 156                         | 11,093 96  | 5 563 71   | 5 530 25         | 25JUN02         | 26JUN02   | 1 000000           |
|             | 374 000                     |            |            |                  |                 | 00        | 5,530 25           |
| ** 7VIH **  |                             |            |            |                  |                 |           |                    |
|             | 743                         | 14 784 20  | 7,914 15   | 6 870 05         | 26JUN02         | 01JUL02   | 1 000000           |
|             | 532 000                     |            |            |                  |                 | 00        | 6,870 05           |
| ** 7VIH **  |                             |            |            |                  |                 |           |                    |
|             | 106                         | 14 318 15  | 7 333 98   | 6,984 17         | 27JUN02         | 02JUL02   | 1 000000           |
|             | 493 000                     |            |            |                  |                 | 00        | 6,984 17           |
| ** 7VIH **  |                             |            |            |                  |                 |           |                    |
|             | 369                         | 2,721 53   | 1 323 98   | 1,397 55         | 28JUN02         | 03JUL02   | 1 000000           |
|             | 89 000                      |            |            |                  |                 | 00        | 1,397 55           |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE    | MAT RATE   | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|-------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST  | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE        | COST       | BASE             | BASE            |           |                    |
| ** 7VIH **  |                         |             |            |                  |                 |           |                    |
|             | 236                     | 359 77      | 178 51     | 01JUL02          | 05JUL02         | 1 000000  | 181 26             |
|             | 12 000                  |             |            |                  |                 | 00        |                    |
| 639108102   | TOTAL                   |             | 41 801 26  | 41 701 74        |                 | 00        | 41,701 74          |
| 639480102   | NDCHEALTH CORP          | COM         |            | 25JUN02          | 28JUN02         | 1 000000  |                    |
| ** 7VIH **  |                         |             |            |                  |                 |           |                    |
|             | 205                     | 736 84      | 985 65     | -248 81          |                 | 00        | -248 81            |
|             | 26 000                  |             |            |                  |                 |           |                    |
| ** 7VIH **  |                         |             |            |                  |                 |           |                    |
|             | 498                     | 2,033 28    | 2 805 31   | 26 JUN02         | 01JUL02         | 1 000000  | -772 03            |
|             | 74 000                  |             |            |                  |                 | 00        |                    |
| 639480102   | TOTAL                   |             | 3 790 96   | -1,020 84        |                 | 00        | -1,020 84          |
| 640938106   | NETWORKS ASSOCS INC     | COM         |            | 22OCT01          | 25OCT01         | 1 000000  |                    |
| ** 7VIA *   |                         |             |            |                  |                 |           |                    |
|             | 641                     | 1 416 40    | 1,147 38   | 269 02           |                 | 00        | 269 02             |
|             | 71 000                  |             |            |                  |                 |           |                    |
| ** 7VIA **  |                         |             |            |                  |                 |           |                    |
|             | 824                     | 12,407 38   | 9 019 39   | 3 387 99         | 28DEC01         | 03JAN02   | 1 000000           |
|             | 491 000                 |             |            |                  |                 | 00        | 3,387 99           |
| ** 7VIA **  |                         |             |            |                  |                 |           |                    |
|             | 147                     | 200,026 46  | 156 231 92 | 43 794 54        | 02APR02         | 05APR02   | 1 000000           |
|             | 8,505 000               |             |            |                  |                 | 00        | 43 794 54          |
| 640938106   | TOTAL                   |             | 166 398 69 | 47 451 55        |                 | 00        | 47,451 55          |
| 64120L104   | NETWORK APPLIANCE INC   | COM         |            | 22OCT01          | 25OCT01         | 1 000000  |                    |
| ** 7VIA **  |                         |             |            |                  |                 |           |                    |
|             | 645                     | 800 78      | 1,926 28   | 1 125 50         |                 | 00        | -1,125 50          |
|             | 73 000                  |             |            |                  |                 |           |                    |
| ** 7VIB **  |                         |             |            |                  |                 |           |                    |
|             | 616                     | 177,801 83  | 143,324 82 | 34 477 01        | 05DEC01         | 10DEC01   | 1 000000           |
|             | 9,256 000               |             |            |                  |                 | 00        | 34,477 01          |
| ** 7VIB **  |                         |             |            |                  |                 |           |                    |
|             | 626                     | 247,519 65  | 163,114 05 | 84,405 60        | 12DEC01         | 17DEC01   | 1 000000           |
|             | 10,534 000              |             |            |                  |                 | 00        | 84,405 60          |
| ** 7VIB **  |                         |             |            |                  |                 |           |                    |
|             | 626                     | -247,519 65 | 163 114 05 | -84 405 60       | 12DEC01         | 17DEC01   | 1 000000           |
|             | CXL                     |             |            |                  |                 | 00        | -84,405 60         |



| ASSET ID    | SECURITY                   | DESCRIPTION         | MAT DATE   | MAT RATE   | TRD DT      | STL DT    | SELL RATE   | NET SECTY           |
|-------------|----------------------------|---------------------|------------|------------|-------------|-----------|-------------|---------------------|
| SH SELL/BTC | LOT                        | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS       | BASE CURR | GN/LS       | GN/LS               |
| SHARES/PAR  |                            | BASE PRINCIPAL NET  | BASE COST  | BASE COST  | SECTY GN/LS | BASE CURR | GN/LS       | NET BAS SECTY GN/LS |
|             |                            | -10,534 000         |            |            |             |           |             |                     |
| ** 7V1B **  | 755                        | 248,151 69          | 176,347 96 | 71 803 73  | 12DEC01     | 22FEB02   | 1 000000 00 | 71 803 73           |
|             | 10,534 000                 |                     |            |            |             |           |             |                     |
| ** 7V1B **  | 698                        | 487,485 72          | 307,544 80 | 179,960 92 | 04JAN02     | 09JAN02   | 1 000000 00 | 179 940 92          |
|             | 18,499 000                 |                     |            |            |             |           |             |                     |
| ** 7V1A **  | 092                        | 156 604 87          | 176,747 35 | -20,142 48 | 02APR02     | 05APR02   | 1 000000 00 | -20,142 48          |
|             | 7,584 000                  |                     |            |            |             |           |             |                     |
| 64120L104   | TOTAL                      | 1,070,844 89        | 805,891 21 | 264,953 68 |             |           | 00          | 264,953 68          |
| 64125C109   | NEUROCRINE BIOSCIENCES INC |                     |            |            | 29APR02     | 02MAY02   | 1 000000    |                     |
| ** 7V1H **  | 673                        | 48,471 02           | 47,837 25  | 633 77     |             |           | 00          | 633 77              |
|             | 1,500 000                  |                     |            |            |             |           |             |                     |
| ** 7V1H **  | 087                        | 3,553 09            | 3,189 15   | 363 94     | 28MAY02     | 31MAY02   | 1 000000 00 | 363 94              |
|             | 100 000                    |                     |            |            |             |           |             |                     |
| 64125C109   | TOTAL                      | 52 024 11           | 51 026 40  | 997 71     |             |           | 00          | 997 71              |
| 64352D101   | NEW CENTY FINL CORP        |                     |            |            | 28MAY02     | 31MAY02   | 1 000000    |                     |
| ** 7V1H **  | 023                        | 5,186 24            | 3 250 76   | 1,935 48   |             |           | 00          | 1,935 48            |
|             | 200 000                    |                     |            |            |             |           |             |                     |
| ** 7V1H **  | 326                        | 5,939 09            | 2,909 43   | 3 029 66   | 25JUN02     | 28JUN02   | 1 000000 00 | 3,029 66            |
|             | 179 000                    |                     |            |            |             |           |             |                     |
| ** 7V1H **  | 575                        | 4,952 80            | 2,486 83   | 2,465 97   | 24JUN02     | 01JUL02   | 1 000000 00 | 2,465 97            |
|             | 153 000                    |                     |            |            |             |           |             |                     |
| ** 7V1H **  | 900                        | 2,508 36            | 1,219 03   | 1,289 33   | 27JUN02     | 02JUL02   | 1 000000 00 | 1,289 33            |
|             | 75 000                     |                     |            |            |             |           |             |                     |
| ** 7V1H **  | 373                        | 3,250 25            | 1,511 60   | 1,738 65   | 28JUN02     | 03JUL02   | 1 000000 00 | 1 738 65            |
|             | 93 000                     |                     |            |            |             |           |             |                     |

SEPT 02

| ASSET ID    | SECURITY                  | DESCRIPTION         | MAT DATE   | MAT RATE    | TRD DT      | STL DT    | SELL RATE   | NET SECTY           |
|-------------|---------------------------|---------------------|------------|-------------|-------------|-----------|-------------|---------------------|
| SH SELL/BTC | LOT                       | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST  | GN/LS       | BASE CURR | GN/LS       | GN/LS               |
| SHARES/PAR  |                           | BASE PRINCIPAL NET  | BASE COST  | BASE COST   | SECTY GN/LS | BASE CURR | GN/LS       | NET BAS SECTY GN/LS |
| ** 7V1H **  | 569                       | 92,377 39           | 53,637 47  | 38,739 92   | 30JUL02     | 02AUG02   | 1 000000 00 | 38,739 92           |
|             | 3,300 000                 |                     |            |             |             |           |             |                     |
| 64352D101   | TOTAL                     | 114,214 13          | 65,015 12  | 49,199 01   |             |           | 00          | 49 199 01           |
| 646025106   | NEW JERSEY RES CORP       |                     |            |             | 25JUN02     | 28JUN02   | 1 000000    |                     |
| ** 7V1H **  | 327                       | 1,458 83            | 1,568 25   | -109 42     |             |           | 00          | -109 42             |
|             | 49 000                    |                     |            |             |             |           |             |                     |
| ** 7V1H **  | 576                       | 4 418 10            | 4 832 75   | -414 65     | 26JUN02     | 01JUL02   | 1 000000 00 | -414 65             |
|             | 151 000                   |                     |            |             |             |           |             |                     |
| 646025106   | TOTAL                     | 5,876 93            | 6,401 00   | -524 07     |             |           | 00          | -524 07             |
| 65332K107   | NEXTCARD INC              |                     |            |             | 16NOV01     | 21NOV01   | 1 000000    |                     |
| ** 7V1H **  | 163                       | 8,414 35            | 92,699 08  | -84,284 73  |             |           | 00          | -84,284 73          |
|             | 11,600 000                |                     |            |             |             |           |             |                     |
| ** 7V1H **  | CXL 163                   | -8,414 35           | -92,699 08 | 84,284 73   | 16NOV01     | 21NOV01   | 1 000000 00 | 84,284 73           |
|             | -11,600 000               |                     |            |             |             |           |             |                     |
| ** 7V1H **  | 165                       | 8,110 43            | 92,699 08  | -84,588 65  | 16NOV01     | 21NOV01   | 1 000000 00 | -84,588 65          |
|             | 11,600 000                |                     |            |             |             |           |             |                     |
| 65332K107   | TOTAL                     | 8,110 43            | 92,699 08  | -84,588 65  |             |           | 00          | -84,588 65          |
| 65332V103   | NEXTEL COMMUNICATIONS INC |                     |            |             | 22AUG01     | 27AUG01   | 1 000000    |                     |
| ** 7V1A **  | 574                       | 106,154 17          | 266 554 74 | -160,400 57 |             |           | 00          | -160,400 57         |
|             | 9,062 000                 |                     |            |             |             |           |             |                     |
| 654106103   | NIKE INC                  |                     |            |             | 25APR02     | 30APR02   | 1 000000    |                     |
| ** 7V1D **  | 803                       | 33,315 85           | 34,446 00  | -1,130 15   |             |           | 00          | -1,130 15           |
|             | 600 000                   |                     |            |             |             |           |             |                     |

SEPT 02

THE WOODRUFF ARTS CENTER  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LO1 LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECTY CH/LC<br>BASE SECTY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC | NET SECTY GN/LC<br>NET BAS SECTY GN/LC |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 654902204<br>7VIA       | NOKIA CORP<br>694<br>101 000   | 2,112 84                            | 4 221 88                            | 22OCT01<br>-2,109 04                            | 25OCT01                   | 1 000000<br>00     | -2,109 04                              |
| .. 7VIA                 | 14P<br>8 807 000   | 179 305 10                          | 334,256 85                          | 02APR02<br>154,951 75                           | 05APR02                   | 1 000000<br>00     | -154 951 75                            |
| . 7VIB                  | 899<br>42,081 000  | 559,963 34                          | 963,890 55                          | 04JUN02<br>-403,927 21                          | 07JUN02                   | 1 000000<br>00     | -403,927 21                            |
| 654902204               | TOTAL  | 741 381 28                          | 1 302 349 28                        | 560 988 00                                      |                           | 00                 | -560,988 00                            |
| 65584410E<br>7VIB       | NORFOLK SOUTHERN CORP<br>581<br>17 370 000                                       | 298 958 96                          | 318 178 52                          | 06NOV01<br>-19,219 56                           | 09NOV01                   | 1 000000<br>00     | -19,219 56                             |
| .. 7VIB                 | 054<br>17 366 000  | 384,344 84                          | 318 105 24                          | 24APR02<br>66,239 62                            | 29APR02                   | 1 000000<br>00     | 66,239 62                              |
| 65584410E               | TOTAL  | 683 303 84                          | 636 283 76                          | 47 020 06                                       |                           | 00                 | 47,020 06                              |
| 65655910J<br>7V1H       | NORTEK INC<br>124<br>1 100 000   | 22 530 54                           | 29 381 00                           | 23OCT01<br>6 850 44                             | 26OCT01                   | 1 000000<br>00     | -6,850 44                              |
| 7V1H                    | 591<br>1 100 000   | 47 456 01                           | 29 381 00                           | 29APR02<br>18,275 05                            | 02MAY02                   | 1 000000<br>00     | 18,275 05                              |
| 65655910J               | TOTAL  | 70,186 59                           | 58 762 00                           | 11,424 59                                       |                           | 00                 | 11,424 59                              |
| 66680710Z<br>7V1D       | NORTHROP GRUMMAN CORP<br>166<br>1 600 000  | 133,581 62                          | 129 760 00                          | 28AUG01<br>3,821 62                             | 31AUG01                   | 1 000000<br>00     | 3,821 62                               |
| . 7V1D                  | 681<br>1 100 000   | 103,183 04                          | 98,219 00                           | 29NOV01<br>4 964 04                             | 04DEC01                   | 1 000000<br>00     | 4,964 04                               |

STATE STREET

THE WOODRUFF ARTS CENTER  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31, 2002

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LO1 LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECTY CH/LC<br>BASE SECTY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC | NET SECTY GN/LC<br>NET BAS SECTY GN/LC |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 7V1D                    | 031<br>300 000   | 29 777 15                           | 26,787 00                           | 26DEC01<br>2 990 15                             | 31DEC01                   | 1 000000<br>00     | 2,990 15                               |
| 66680710Z               | TOTAL  | 246 541 81                          | 254 766 00                          | 11 775 81                                       |                           | 00                 | 11,775 81                              |
| 66807410Z<br>7V1H       | NORTHWESTERN CORP<br>656<br>800 000  | 9 315 71                            | 12 822 14                           | 30JUL02<br>-3 506 43                            | 02AUG02                   | 1 000000<br>00     | -3,506 43                              |
| 67000410E<br>7V1H       | NOVELL INC<br>477<br>14 700 000  | 52 110 65                           | 69 310 50                           | 26MAR02<br>-17,199 85                           | 01APR02                   | 1 000000<br>00     | -17,199 85                             |
| 67000810I<br>7V1D       | NOVELLUS SYS INC<br>015<br>200 000   | 10 405 65                           | 10 064 00                           | 31 JUL01<br>341 65                              | 03AUG01                   | 1 000000<br>00     | 341 65                                 |
| 67018T105<br>7V1H       | NU SKIN ENTERPRISES INC<br>757<br>100 000  | 1 392 45                            | 1,085 50                            | 30APR02<br>306 95                               | 02MAY02                   | 1 000000<br>00     | 306 95                                 |
| 7V1H                    | 039<br>100 000   | 1,324 15                            | 1 085 50                            | 28MAY02<br>238 65                               | 31MAY02                   | 1 000000<br>00     | 238 65                                 |
| 67018T105               | TOTAL  | 2,716 60                            | 2 171 00                            | 545 60  |                           | 00                 | 545 60                                 |
| 67053T10I<br>7V1H       | NUMERICAL TECHNOLOGIES INC<br>325<br>3 700 000                                   | 55,534 14                           | 115,717 50                          | 28JAN02<br>-60,181 36                           | 31JAN02                   | 1 000000<br>00     | -60,181 36                             |
| 67066C104<br>7V1D       | MYDIA CORP<br>583<br>100 000   | 4 754 92                            | 6 480 00                            | 26MAR02<br>-1 725 08                            | 01APR02                   | 1 000000<br>00     | -1,725 08                              |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS        | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|---------------------------|--------------------------------------|
| 675232102               | OCEANEERING INTL INC   | COM  | 30APR02                                       | 02MAY02                   | 1 000000                  |                                      |
| ** 7V1H **              | 740<br>200 000   | 5,183 84                                     | 3 655 40                                      | 1,528 44                  | 00                        | 1,528 44                             |
| ** 7V1H **              | 863<br>100 000   | 3,048 10                                     | 1,827 70                                      | 2EMAY02<br>1 220 40       | 31MAY02<br>1 000000<br>00 | 1,220 40                             |
| 675232102               | TOTAL  | 8,231 94                                     | 5 483 10                                      | 2,748 84                  | 00                        | 2,748 84                             |
| 675744106               | OCULAR SCIENCES INC  | COM  | 25JUN02                                       | 28JUN02                   | 1 000000                  |                                      |
| ** 7V1H **              | 204<br>123 000   | 3,273 93                                     | 3,119 73                                      | 154 20                    | 00                        | 154 20                               |
| ** 7V1H **              | 499<br>141 000   | 3 909 94                                     | 3,576 27                                      | 26JUN02<br>333 67         | 01JUL02<br>1 000000<br>00 | 333 67                               |
| ** 7V1H **              | 835<br>168 000   | 4,507 60                                     | 4,261 09                                      | 27JUN02<br>246 51         | 02JUL02<br>1 000000<br>00 | 246 51                               |
| ** 7V1H **              | 123<br>68 000  | 1 810 70                                     | 1 724 73                                      | 01 JUL02<br>85 97         | 05JUL02<br>1 000000<br>00 | 85 97                                |
| 675744106               | TOTAL  | 13,502 17                                    | 12,681 82                                     | 820 35                    | 00                        | 820 35                               |
| 676220106               | OFFICE DEPOT INC   | COM  | 22APR02                                       | 25APR02                   | 1 000000                  |                                      |
| ** 7V1B **              | 050<br>31,173 000  | 604,016 00                                   | 456,893 07                                    | 149,122 93                | 00                        | 149,122 93                           |
| ** 7V1B **              | 05E<br>15,062 000  | 299 739 81                                   | 220,759 10                                    | 25APR02<br>78 980 71      | 30APR02<br>1 000000<br>00 | 78,980 71                            |
| ** 7V1B **              | 074<br>7,617 000   | 148 146 17                                   | 111,640 02                                    | 02MAY02<br>36 506 15      | 07MAY02<br>1 000000<br>00 | 36 506 15                            |
| ** 7V1B **              | 122<br>11,117 000  | 181,300 56                                   | 162,938 45                                    | 21 JUN02<br>18,362 11     | 26JUN02<br>1 000000<br>00 | 18,362 11                            |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS         | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|----------------------------|--------------------------------------|
| ** 7V1B **              | 149<br>11,253 000  | 168,987 94                                   | 164,931 76                                    | 09JUL02<br>4 056 18       | 12JUL02<br>1 000000<br>00  | 4,056 18                             |
| 676220106               | TOTAL  | 1,404,190 48                                 | 1,117,162 40                                  | 287,028 08                | 00                         | 287,028 08                           |
| 676255102               | OFFSHORE LOGISTICS INC   | COM  | 28FEB02                                       | 05MAR02                   | 1 000000                   |                                      |
| ** 7V1H **              | 393<br>3,700 000   | 60,309 07                                    | 69,951 45                                     | -9,642 38                 | 00                         | -9,642 38                            |
| ** 7V1H **              | 494<br>7,800 000   | 164,148 50                                   | 147,465 21                                    | 26MAR02<br>16,683 29      | 01APR02<br>1 000000<br>00  | 16,683 29                            |
| 676255102               | TOTAL  | 224,457 57                                   | 217 416 66                                    | 7,040 91                  | 00                         | 7,040 91                             |
| 680465205               | OLIN CORP  | COM PAR 1                                    | 23OCT01                                       | 26OCT01                   | 1 000000                   |                                      |
| ** 7V1H **              | 133<br>2,200 000   | 34,941 41                                    | 36,229 85                                     | -1,288 44                 | 00                         | -1,288 44                            |
| ** 7V1H **              | 391<br>4,100 000   | 68,099 96                                    | 67,519 27                                     | 28FEB02<br>580 69         | 05MAR02<br>1 000000<br>00  | 580 69                               |
| 680465205               | TOTAL  | 103,041 37                                   | 103,749 12                                    | -707 75                   | 00                         | -707 75                              |
| 681919106               | OMNICOM GROUP  | COM  | 31JUL01                                       | 03AUG01                   | 1 000000                   |                                      |
| ** 7V1D **              | 025<br>500 000   | 44,182 52                                    | 41,594 00                                     | 2,588 52                  | 00                         | 2,588 52                             |
| ** 7V1B **              | 422<br>2,778 000   | 234,941 34                                   | 241,848 70                                    | 14AUG01<br>-6,907 36      | 17AUG01<br>1 000000<br>00  | -6,907 36                            |
| ** 7V1D **              | 402<br>800 000   | 58,549 64                                    | 50,543 04                                     | 16OCT01<br>8,006 60       | 19OCT01<br>1 000000<br>00  | 8,006 60                             |
| ** 7V1B **              | 103<br>13,012 000  | 983,484 99                                   | 1,172 474 89                                  | 06JUN02<br>-188,989 90    | 11JUN02<br>-1 000000<br>00 | -188,989 90                          |

WALTON STREET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE     | MAT RATE     | TRD DT            | STL DT     | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|--------------|--------------|-------------------|------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST   | LOCAL COST   | LOCAL SECTY GN/LS | BASE (UKR) | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST    | BASE COST    | BASE SECTY GN/LS  |            |           |                     |
| 681919106   | TOTAL                   |              | 1 506,460 63 |                   |            | 00        | -185,302 14         |
| 68389X105   | ORACLE CORP             | COM          |              | 24SEP01           | 27SEP01    | 1 000000  |                     |
| .. 7VID ..  | 198                     | 1,247 95     | 1,425 14     |                   |            | 00        | -177 19             |
|             | 100 000                 |              |              |                   |            |           |                     |
| .. 7VID ..  | 323                     | 44,830 50    | 45,604 51    | 04OCT01           | 10OCT01    | 1 000000  | -774 01             |
|             | 3,200 000               |              |              | 774 01            |            | 00        |                     |
| .. 7VID ..  | 450                     | 1 376 97     | 1 436 04     | 05MAR02           | 08MAR02    | 1 000000  | -59 07              |
|             | 100 000                 |              |              | -59 07            |            | 00        |                     |
| .. 7VID ..  | 796                     | 1,050,612 56 | 1,190 145 69 | 21MAR02           | 24MAR02    | 1 000000  | -139 533 13         |
|             | 83 916 000              |              |              | -139,533 13       |            | 00        |                     |
| .. 7V1A ..  | 093                     | 112,774 24   | 145 258 70   | 02APR02           | 05APR02    | 1 000000  | -32 484 46          |
|             | 9 015 000               |              |              | -32 484 46        |            | 00        |                     |
| .. 7VID ..  | 891                     | 113 745 05   | 152 950 95   | 25APR02           | 30APR02    | 1 000000  | -39,205 90          |
|             | 10,700 000              |              |              | -39,205 90        |            | 00        |                     |
| 68389X105   | TOTAL                   |              | 1 536,821 03 |                   |            | 00        | -212 233 76         |
| 685906109   | ORGANOGENESIS INC       |              |              | 23OCT01           | 26OCT01    | 1 000000  |                     |
| .. 7V1H ..  | 145                     | 35,800 53    | 69 359 00    |                   |            | 00        | -33 558 47          |
|             | 8 600 000               |              |              | 33 558 47         |            |           |                     |
| 688239201   | OSHKOSH TRUCK CORP      | COM          |              | 27AUG01           | 30AUG01    | 1 000000  |                     |
| .. 7V1H ..  | 421                     | 15,149 93    | 13,062 75    |                   |            | 00        | 2,087 18            |
|             | 400 000                 |              |              | 2,087 18          |            |           |                     |
| .. 7V1H ..  | 686                     | 11,296 84    | 9,797 06     | 28AUG01           | 31AUG01    | 1 000000  | 1,499 78            |
|             | 300 000                 |              |              | 1 499 78          |            | 00        |                     |
| .. 7V1H ..  | 715                     | 3 739 87     | 3,265 69     | 29AUG01           | 04SEP01    | 1 000000  | 474 18              |
|             | 100 000                 |              |              | 474 18            |            | 00        |                     |

| ASSET ID    | SECURITY DESCRIPTION           | MAT DATE   | MAT RATE   | TRD DT            | STL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|--------------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET        | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET             | BASE COST  | BASE COST  | BASE SECTY GN/LS  |           |           |                     |
| .. 7V1H ..  | 748                            | 22,218 63  | 19,594 12  | 30AUG01           | 05SEP01   | 1 000000  | 2,624 51            |
|             | 600 000                        |            |            | 2 624 51          |           | 00        |                     |
| .. 7V1H ..  | 776                            | 16 697 86  | 14,695 58  | 31AUG01           | 06SEP01   | 1 000000  | 2 002 28            |
|             | 450 000                        |            |            | 2 002 28          |           | 00        |                     |
| .. 7V1H ..  | 805                            | 11,265 61  | 9,797 06   | 05SEP01           | 10SEP01   | 1 000000  | 1,468 55            |
|             | 300 000                        |            |            | 1 468 55          |           | 00        |                     |
| 688239201   | TOTAL                          |            | 70 212 26  |                   |           | 00        | 10,156 48           |
| 690310107   | OVERLAND STORAGE INC           | COM        |            | 30JUL02           | 02AUG02   | 1 000000  |                     |
| .. 7V1H ..  | 662                            | 18 604 22  | 27 230 45  |                   |           | 00        | -8,626 23           |
|             | 1,800 000                      |            |            | 8 626 23          |           |           |                     |
| 690368105   | OVERSEAS SHIPHOLDING GROUP INC | COM        |            | 26MAR02           | 01APR02   | 1 000000  |                     |
| .. 7V1H ..  | 498                            | 98,677 50  | 103,445 30 |                   |           | 00        | -4 767 80           |
|             | 4,200 000                      |            |            | -4,767 80         |           |           |                     |
| .. 7V1H ..  | 653                            | 122,117 27 | 133,001 10 | 29APR02           | 02MAY02   | 1 000000  | -10,883 83          |
|             | 5,400 000                      |            |            | -10,883 83        |           | 00        |                     |
| 690368105   | TOTAL                          |            | 236,444 40 |                   |           | 00        | -15,651 63          |
| 69039R100   | OVERTURE SVCS INC              | COM        |            | 28MAY02           | 31MAY02   | 1 000000  |                     |
| .. 7V1H ..  | 113                            | 1,790 14   | 2 299 60   |                   |           | 00        | -509 46             |
|             | 100 000                        |            |            | -509 46           |           |           |                     |
| .. 7V1H ..  | 652                            | 50,543 46  | 50 591 20  | 30JUL02           | 02AUG02   | 1 000000  | -47 74              |
|             | 2,200 000                      |            |            | -47 74            |           | 00        |                     |
| 69039R100   | TOTAL                          |            | 52,890 80  |                   |           | 00        | -557 20             |



THE WOODRUFF ARTS CENTER  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1, 2001 TO JULY 31 2002

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE      | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|----------------|--------------------------------------|
| 693475105               | TOTAL                         | 219,666 66   |                                     | 220 884 79                          | -1 218 13                                     |                           | 00             | -1,218 13                            |
| 693490107               | PNM RES INC                   |  | COM                                 |                                     | 25 JUN02                                      | 28 JUN02                  | 1 000000       |                                      |
|                         | 7V1H                          | 212<br>32 000  |                                     | 873 13                              | -97 41  |                           | 00             | -97 41                               |
|                         | 7V1H                          | 505<br>68 000  |                                     | 1 855 40                            | 26 JUN02<br>-211 11                           | 01 JUL02                  | 1 000000<br>00 | -211 11                              |
| 693490107               | TOTAL                         | 2 420 01   |                                     | 2 728 53                            | -308 52                                       |                           | 00             | -308 52                              |
| 693506107               | PPC INDS INT                  |  | COM                                 |                                     | 30 JAN02                                      | 04 FEB02                  | 1 000000       |                                      |
|                         | 7V1D                          | 222<br>700 000   |                                     | 35 447 86                           | 2,569 36                                      |                           | 00             | -2,569 36                            |
|                         | 7V1D                          | 252<br>100 000   |                                     | 5,063 98                            | 13 FEB02<br>138 36                            | 19 FEB02                  | 1 000000<br>00 | -138 36                              |
|                         | 7V1D                          | 352<br>500 000   |                                     | 25 319 90                           | 21 FEB02<br>-173 93                           | 26 FEB02                  | 1 000000<br>00 | -173 93                              |
|                         | 7V1D                          | 858<br>2,200 000   |                                     | 111 407 56                          | 21 APR02<br>1 637 13                          | 30 APR02                  | 1 000000<br>00 | 1 637 13                             |
| 693506107               | TOTAL                         | 175 994 78   |                                     | 177,239 30                          | -1,244 52                                     |                           | 00             | -1,244 52                            |
| 693511106               | PPL CORP                      |  | COM                                 |                                     | 28 AUG01                                      | 31 AUG01                  | 1 000000       |                                      |
|                         | 7V1D                          | 133<br>100 000   |                                     | 4 527 75                            | -108 90                                       |                           | 00             | -108 90                              |
|                         | 7V1D                          | 502<br>1 900 000   |                                     | 86 027 19                           | 29 OCT01<br>-21,619 35                        | 01 NOV01                  | 1 000000<br>00 | -21,619 35                           |
|                         | 7V1D                          | 646<br>2,200 000   |                                     | 99 610 43                           | 15 NOV01<br>-23,030 99                        | 20 NOV01                  | 1 000000<br>00 | -23 030 99                           |

SCALE STREET

THE WOODRUFF ARTS CENTER  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 AUGUST 1 2001 TO JULY 31 2002

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE      | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|----------------|--------------------------------------|
| 693511106               | TOTAL                         | 145,406 11   |                                     | 190 165 37                          | -44 759 24                                    |                           | 00             | -44,759 24                           |
| 693570106               | PRI AUTOMATION INT            |  | COM                                 |                                     | 27 AUG01                                      | 30 AUG01                  | 1 000000       |                                      |
|                         | 7V1H                          | 630<br>2,700 000   |                                     | 41,369 52                           | 7 319 03                                      |                           | 00             | 7,319 03                             |
| 693466100               | PSS WORLD MED INC             |  | COM                                 |                                     | 25 JUN02                                      | 28 JUN02                  | 1 000000       |                                      |
|                         | 7V1H                          | 225<br>24 000  |                                     | 244 56                              | -70 62  |                           | 00             | -70 62                               |
|                         | 7V1H                          | 518<br>76 000  |                                     | 774 44                              | 26 JUN02<br>-220 44                           | 01 JUL02                  | 1 000000<br>00 | -220 44                              |
| 693466100               | TOTAL                         | 727 94   |                                     | 1 019 00                            | -291 06                                       |                           | 00             | -291 06                              |
| 695112102               | PACIFICARE HEALTH SYSTEMS     |  | COM                                 |                                     | 26 MAR02                                      | 01 APR02                  | 1 000000       |                                      |
|                         | 7V1H                          | 485<br>3 000 000   |                                     | 70 626 46                           | -18,922 25                                    |                           | 00             | -18,922 25                           |
|                         | 7V1H                          | 002<br>5,200 000   |                                     | 122 989 47                          | 28 MAY02<br>18,820 61                         | 31 MAY02                  | 1 000000<br>00 | 18,820 61                            |
|                         | 7V1H                          | 299<br>1,274 000   |                                     | 30,132 42                           | 25 JUN02<br>3,645 27                          | 28 JUN02                  | 1 000000<br>00 | 3 645 27                             |
|                         | 7V1H                          | 548<br>1,446 000   |                                     | 34,200 53                           | 26 JUN02<br>2,738 44                          | 01 JUL02                  | 1 000000<br>00 | 2,738 44                             |
|                         | 7V1H                          | 878<br>1 064 000   |                                     | 25 165 54                           | 27 JUN02<br>1 970 22                          | 02 JUL02                  | 1 000000<br>00 | 1,970 22                             |
|                         | 7V1H                          | 379<br>1 316 000   |                                     | 31 125 80                           | 28 JUN02<br>4 642 00                          | 03 JUL02                  | 1 000000<br>00 | 4,642 00                             |

SCALE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 695112102               | TOTAL  |                                     | 314 240 22                          | 12,894 29                                     |                           | 00                 | 12 894 29                            |
| 695210104               | PACKETEER INC  | COM                                 |                                     | 25JUN02                                       | 28JUN02                   | 1 000000           |                                      |
| .. 7V1H ..              | 301<br>1,247 000   | 5 800 02                            | 9,034 72                            | -3,234 70                                     |                           | 00                 | -3,234 70                            |
| .. 7V1H ..              | 550<br>470 000   | 1,999 64                            | 3,351 48                            | -1,351 84                                     | 26JUN02<br>01JUL02        | 1 000000<br>00     | -1,351 84                            |
| .. 7V1H ..              | 879<br>506 000   | 2,104 79                            | 3 608 18                            | 1 503 39                                      | 27JUN02<br>02JUL02        | 1 000000<br>00     | -1,503 39                            |
| .. 7V1H ..              | 380<br>257 000   | 1 130 76                            | 1 832 62                            | -701 86                                       | 28JUN02<br>03JUL02        | 1 000000<br>00     | -701 86                              |
| 695210104               | TOTAL  |                                     | 17,827 00                           | -6,791 79                                     |                           | 00                 | -6,791 79                            |
| 69840W108               | PANERA BREAD CO  | CI A                                |                                     | 28FEB02                                       | 05MAR02                   | 1 000000           |                                      |
| .. 7V1H ..              | 401<br>2,400 000   | 123,262 14                          | 57,428 98                           | 65,833 16                                     |                           | 00                 | 65,833 16                            |
| 698813102               | PAPA JOHN'S INTL INC   | COM                                 |                                     | 26MAR02                                       | 01APR02                   | 1 000000           |                                      |
| .. 7V1H ..              | 472<br>300 000   | 8,215 37                            | 7,498 50                            | 716 87  |                           | 00                 | 716 87                               |
| .. 7V1H ..              | 521<br>200 000   | 5,512 91                            | 4,999 00                            | 513 91  | 27MAR02<br>01APR02        | 1 000000<br>00     | 513 91                               |
| .. 7V1H ..              | 287<br>24 000  | 810 12                              | 599 88                              | 210 24  | 25JUN02<br>28JUN02        | 1 000000<br>00     | 210 24                               |
| .. 7V1H ..              | 500<br>29 000  | 944 96                              | 724 85                              | 220 11  | 26JUN02<br>01JUL02        | 1 000000<br>00     | 220 11                               |
| .. 7V1H ..              | 836<br>47 000  | 1,568 68                            | 1,174 77                            | 393 91  | 27JUN02<br>02JUL02        | 1 000000<br>00     | 393 91                               |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| .. 7V1H ..              | 530<br>700 000   | 21 688 84                           | 17 496 50                           | 30JUL02<br>4,192 34                           | 02AUG02                   | 1 000000<br>00     | 4,192 34                             |
| 698813102               | TOTAL  |                                     | 32,493 50                           | 6,247 38                                      |                           | 00                 | 6,247 38                             |
| 699173100               | PARAMETRIC TECHNOLOGY CORP   |                                     |                                     | 10DEC01                                       | 13DEC01                   | 1 000000           |                                      |
| .. 7V1B ..              | 621<br>2,735 000   | 22,785 07                           | 29,813 44                           | -7 028 37                                     |                           | 00                 | -7,028 37                            |
| .. 7V1B ..              | 623<br>1,584 000   | 13,499 51                           | 17,264 72                           | -3,767 21                                     | 11DEC01<br>14DEC01        | 1 000000<br>00     | -3,767 21                            |
| .. 7V1B ..              | 629<br>9,017 000   | 71,782 84                           | 98,291 69                           | -24,588 85                                    | 14DEC01<br>19DEC01        | 1 000000<br>00     | -24,588 85                           |
| .. 7V1B ..              | 632<br>12,721 000  | 103,626 89                          | 138 667 92                          | -35,041 03                                    | 17DEC01<br>20DEC01        | 1 000000<br>00     | -35,041 03                           |
| .. 7V1B ..              | 633<br>8,120 000   | 65,863 99                           | 88,513 76                           | -22,649 77                                    | 18DEC01<br>21DEC01        | 1 000000<br>00     | -22,649 77                           |
| .. 7V1B ..              | 650<br>3,911 000   | 30,935 75                           | 42 632 67                           | -11,696 92                                    | 19DEC01<br>24DEC01        | 1 000000<br>00     | -11,696 92                           |
| .. 7V1B ..              | 690<br>3,581 000   | 28,483 40                           | 39,035 44                           | -10,552 04                                    | 21DEC01<br>27DEC01        | 1 000000<br>00     | -10,552 04                           |
| .. 7V1B ..              | 686<br>11,996 000  | 84,905 72                           | 130,764 91                          | -43,859 19                                    | 24DEC01<br>28DEC01        | 1 000000<br>00     | -43,859 19                           |
| .. 7V1D ..              | 459<br>100 000   | 823 98                              | 1,579 35                            | -755 37                                       | 05MAR02<br>08MAR02        | 1 000000<br>00     | -755 37                              |
| .. 7V1D ..              | 875<br>4,000 000   | 17 732 26                           | 63 173 93                           | -45,441 67                                    | 25APR02<br>30APR02        | 1 000000<br>00     | -45,441 67                           |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION       | MAT        | DATE       | MAT RATE          | TRD DT          | STL DT              | SELL RATE           | NET SECTY GN/LS     |
|-------------|----------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET    | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS     | NET SECTY GN/LS     | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET         | BASE COST  | BASE COST  | BASE GN/LS        | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 699173100   | TOTAL                      |            |            |                   |                 |                     |                     |                     |
|             | 442,439.41                 |            | 649,739.83 |                   | -207,300.42     |                     | 00                  | -207,300.42         |
| 701094104   | PARKER HANNIFIN CORP       | COM        |            |                   | 02APR02         | 05APR02             | 1.000000            |                     |
| .. 7V1A ..  | 109                        | 89,898.40  | 90,166.15  |                   | -267.75         |                     | 00                  | -267.75             |
|             | 1,856.000                  |            |            |                   |                 |                     |                     |                     |
| 703224105   | PATINA OIL + GAS CORP      | COM        |            |                   | 23OCT01         | 26OCT01             | 1.000000            |                     |
| .. 7V1H ..  | 139                        | 152,172.8F | 108,375.00 |                   | 43,797.8F       |                     | 00                  | 43,797.88           |
|             | 6,000.000                  |            |            |                   |                 |                     |                     |                     |
| 704231109   | PAXSON COMMUNICATIONS CORP | COM        |            |                   | 26MAR02         | 01APR02             | 1.000000            |                     |
| .. 7V1H ..  | 505                        | 95,128.53  | 86,604.00  |                   | 8,524.53        |                     | 00                  | 8,524.53            |
|             | 8,400.000                  |            |            |                   |                 |                     |                     |                     |
| 704326107   | PAYCHEX INC                | COM        |            |                   | 25APR02         | 30APR02             | 1.000000            |                     |
| .. 7V1D ..  | 784                        | 3,737.39   | 3,868.00   |                   | -130.61         |                     | 00                  | -130.61             |
|             | 100.000                    |            |            |                   |                 |                     |                     |                     |
| 704379106   | PAYLESS SHOESOURCE INC     | COM        |            |                   | 27AUG01         | 30AUG01             | 1.000000            |                     |
| .. 7V1H ..  | 581                        | 23,579.81  | 22,305.64  |                   | 1,274.17        |                     | 00                  | 1,274.17            |
|             | 400.000                    |            |            |                   |                 |                     |                     |                     |
| .. 7V1H *   | 582                        | 5,923.80   | 5,576.41   |                   | 347.39          | 30AUG01             | 1.000000            | 347.39              |
|             | 100.000                    |            |            |                   |                 |                     | 00                  |                     |
| .. 7V1H *   | 592                        | 157,850.72 | 150,563.10 |                   | 7,287.62        | 02MAY02             | 1.000000            | 7,287.62            |
|             | 2,700.000                  |            |            |                   |                 |                     | 00                  |                     |
| 704379106   | TOTAL                      |            |            |                   |                 |                     |                     |                     |
| -----       | 187,354.33                 |            | 178,445.15 |                   | 8,909.18        |                     | 00                  | 8,909.18            |
| 706552106   | PENSTAR INC                | COM        |            |                   | 01MAR02         | 05MAR02             | 1.000000            |                     |
| .. 7V1H ..  | 411                        | 10,915.51  | 15,216.49  |                   | 4,300.98        |                     | 00                  | -4,300.98           |
|             | 1,200.000                  |            |            |                   |                 |                     |                     |                     |
| .. 7V1H ..  | 414                        | 25,933.44  | 36,773.18  |                   | -10,839.74      | 07MAR02             | 1.000000            | -10,839.74          |
|             | 2,900.000                  |            |            |                   |                 |                     | 00                  |                     |

| ASSET ID    | SECURITY DESCRIPTION    | MAT        | DATE       | MAT RATE          | TRD DT          | STL DT              | SELL RATE           | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS     | NET SECTY GN/LS     | NET SECTY GN/LS     |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE GN/LS        | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 706552106   | TOTAL                   |            |            |                   |                 |                     |                     |                     |
|             | 36,848.95               |            | 51,989.67  |                   | -15,140.72      |                     | 00                  | -15,140.72          |
| 707882106   | PENN VA CORP            | COM        |            |                   | 27MAR02         | 01APR02             | 1.000000            |                     |
| .. 7V1H ..  | 529                     | 11,522.82  | 13,093.23  |                   | -1,570.41       |                     | 00                  | -1,570.41           |
|             | 300.000                 |            |            |                   |                 |                     |                     |                     |
| .. 7V1H ..  | 630                     | 3,766.3P   | 4,364.41   |                   | 598.03          | 08MAY02             | 1.000000            | -598.03             |
|             | 100.000                 |            |            |                   |                 |                     | 00                  |                     |
| .. 7V1H ..  | 024                     | 3,600.09   | 4,364.41   |                   | -764.32         | 31MAY02             | 1.000000            | -764.32             |
|             | 100.000                 |            |            |                   |                 |                     | 00                  |                     |
| .. 7V1H ..  | 329                     | 1,956.20   | 2,225.85   |                   | -269.65         | 28JUN02             | 1.000000            | -269.65             |
|             | 51.000                  |            |            |                   |                 |                     | 00                  |                     |
| .. 7V1H *   | 655                     | 701.09     | 785.59     |                   | 84.50           | 01JUL02             | 1.000000            | -84.50              |
|             | 18.000                  |            |            |                   |                 |                     | 00                  |                     |
| .. 7V1H ..  | 001                     | 539.88     | 611.02     |                   | -71.14          | 02JUL02             | 1.000000            | -71.14              |
|             | 14.000                  |            |            |                   |                 |                     | 00                  |                     |
| .. 7V1H ..  | 382                     | 642.30     | 741.95     |                   | 79.65           | 03JUL02             | 1.000000            | -79.65              |
|             | 17.000                  |            |            |                   |                 |                     | 00                  |                     |
| .. 7V1H ..  | 571                     | 197,185.52 | 248,771.38 |                   | 51,585.84       | 02AUG02             | 1.000000            | -51,585.86          |
|             | 5,700.000               |            |            |                   |                 |                     | 00                  |                     |
| 707882106   | TOTAL                   |            |            |                   |                 |                     |                     |                     |
| -----       | 219,934.28              |            | 274,957.84 |                   | -55,023.56      |                     | 00                  | -55,023.56          |
| 708160106   | PENNEY J C INC          | COM        |            |                   | 29OCT01         | 01NOV01             | 1.000000            |                     |
| .. 7V1D ..  | 503                     | 25,574.14  | 25,666.19  |                   | 92.05           |                     | 00                  | -92.05              |
|             | 1,100.000               |            |            |                   |                 |                     |                     |                     |
| .. 7V1D ..  | 110                     | 8,062.37   | 7,883.13   |                   | 179.24          | 04JAN02             | 1.000000            | 179.24              |
|             | 300.000                 |            |            |                   |                 |                     | 00                  |                     |
| .. 7V1D ..  |                         |            |            |                   |                 | 25APR02             | 30APR02             | 1.000000            |



| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT           | STL DT    | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|------------------|-----------|-----------|--------------------|
| SH SELL/BTC | LO1 LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE                    | BASE       | BASE       | GN/LS            | GN/LS     | GN/LS     | GN/LS              |
|             | 830                     | 24,033.61  | 28,904.81  | -4,871.20        |           | 00        | -4,871.20          |
| 1,100,000   |                         |            |            |                  |           |           |                    |
| 708160106   | TOTAL                   | 57,670.12  | 62,454.13  | -4,784.01        |           | 00        | -4,784.01          |
| 711030106   | PEOPLES ENERGY CORP     | COM        |            | 27AUG01          | 30AUG01   | 1.000000  |                    |
| ** 7V1H **  | 622                     | 27,750.57  | 25,527.17  | 2,223.40         |           | 00        | 2,223.40           |
| 700,000     |                         |            |            |                  |           |           |                    |
| ** 7V1H **  | 755                     | 3,895.88   | 3,646.74   | 30APR02          | 02MAY02   | 1.000000  | 249.14             |
| 100,000     |                         |            |            | 249.14           |           | 00        |                    |
| ** 7V1H **  | 025                     | 3,972.07   | 3,646.74   | 28MAY02          | 31MAY02   | 1.000000  | 325.33             |
| 100,000     |                         |            |            | 325.33           |           | 00        |                    |
| ** 7V1H **  | 570                     | 51,845.93  | 54,701.07  | 30JUL02          | 02AUG02   | 1.000000  | -2,855.14          |
| 1,500,000   |                         |            |            | -2,855.14        |           | 00        |                    |
| 711030106   | TOTAL                   | 87,464.45  | 87,521.72  | 57.27            |           | 00        | -57.27             |
| 712713106   | PEOPLESFT JML           | COM        |            | 28AUG01          | 31AUG01   | 1.000000  |                    |
| ** 7VID **  | 156                     | 31,930.93  | 37,663.16  | -5,732.23        |           | 00        | -5,732.23          |
| 900,000     |                         |            |            |                  |           |           |                    |
| ** 7VID **  | 351                     | 7,604.80   | 12,554.39  | 100C101          | 150C101   | 1.000000  | -4,949.59          |
| 300,000     |                         |            |            | -4,949.59        |           | 00        |                    |
| ** 7VID **  | 380                     | 1,392.29   | 2,050.55   | 160C101          | 190C101   | 1.000000  | -658.26            |
| 49,000      |                         |            |            | -658.26          |           | 00        |                    |
| ** 7VID **  | 389                     | 9,944.51   | 14,688.63  | 160C101          | 190C101   | 1.000000  | -4,744.12          |
| 351,000     |                         |            |            | -4,744.12        |           | 00        |                    |
| ** 7VID **  | 436                     | 21,815.35  | 33,478.37  | 230C101          | 260C101   | 1.000000  | 11,663.02          |
| 800,000     |                         |            |            | -11,663.02       |           | 00        |                    |
| ** 7VID **  | 800                     | 11,197.16  | 11,400.10  | 25APR02          | 30APR02   | 1.000000  | 202.94             |
| 500,000     |                         |            |            | -202.94          |           | 00        |                    |

| ASSET ID    | SECURITY DESCRIPTION      | MAT DATE   | MAT RATE   | TRD DT           | STL DT    | SELL RATE | NET SECY GN/LS     |
|-------------|---------------------------|------------|------------|------------------|-----------|-----------|--------------------|
| SH SELL/BTC | LO1 LOCAL PRINCIPAL NET   | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE                      | BASE       | BASE       | GN/LS            | GN/LS     | GN/LS     | GN/LS              |
| 712713106   | TOTAL                     | 83,885.04  | 111,835.20 | -27,950.16       |           | 00        | -27,950.16         |
| 713278109   | PEP BOYS MANNY MOE + JACK | COM        |            | 28MAY02          | 31MAY02   | 1.000000  |                    |
| ** 7V1H **  | 864                       | 3,090.30   | 2,517.33   | 572.97           |           | 00        | 572.97             |
| 200,000     |                           |            |            |                  |           |           |                    |
| ** 7V1H **  | 208                       | 409.94     | 314.67     | 25JUN02          | 28JUN02   | 1.000000  | 95.29              |
| 25,000      |                           |            |            | 95.29            |           | 00        |                    |
| ** 7V1H **  | 501                       | 568.93     | 453.12     | 26JUN02          | 01JUL02   | 1.000000  | 115.81             |
| 36,000      |                           |            |            | 115.81           |           | 00        |                    |
| ** 7V1H **  | 837                       | 291.04     | 226.56     | 27JUN02          | 02JUL02   | 1.000000  | 64.48              |
| 18,000      |                           |            |            | 64.48            |           | 00        |                    |
| ** 7V1H **  | 383                       | 353.41     | 264.32     | 28JUN02          | 03JUL02   | 1.000000  | 89.09              |
| 21,000      |                           |            |            | 89.09            |           | 00        |                    |
| ** 7V1H **  | 531                       | 9,306.21   | 8,810.67   | 30JUL02          | 02AUG02   | 1.000000  | 495.54             |
| 700,000     |                           |            |            | 495.54           |           | 00        |                    |
| 713278109   | TOTAL                     | 14,019.85  | 12,586.67  | 1,433.18         |           | 00        | 1,433.18           |
| 713448108   | PEPSICO INC               | COM        |            | 15AUG01          | 20AUG01   | 1.000000  |                    |
| ** 7VID **  | 077                       | 1,353.25   | 1,250.24   | 103.01           |           | 00        | 103.01             |
| 30,000      |                           |            |            |                  |           |           |                    |
| ** 7VID **  | 137                       | 9,351.68   | 8,334.94   | 28AUG01          | 31AUG01   | 1.000000  | 1,016.74           |
| 200,000     |                           |            |            | 1,016.74         |           | 00        |                    |
| ** 7VID **  | 610                       | 14,978.50  | 14,907.69  | 15NOV01          | 20NOV01   | 1.000000  | 70.81              |
| 300,000     |                           |            |            | 70.81            |           | 00        |                    |
| ** 7VID **  | 850                       | 94,781.18  | 89,824.36  | 25APR02          | 30APR02   | 1.000000  | 4,956.82           |
| 1,800,000   |                           |            |            | 4,956.82         |           | 00        |                    |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT            | STL DT     | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR  | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE       | COST       | SECTY GN/LS       | GN/LS      |           |                     |
| 713448102   | TOTAL                   |            | 120,466.61 | 114,317.23        | 6,147.38   | 00        | 6,147.38            |
| 713569309   | PER SE TECHNOLOGIES INC | COM NEW    |            | 28MAY02           | 31MAY02    | 1.000000  |                     |
| 7V1H        | 082                     | 1,070.16   | 1,209.08   | -138.92           |            | 00        | -138.92             |
|             | 100.000                 |            |            |                   |            |           |                     |
| 7V1H        | 385                     | 485.70     | 616.63     | 25JUN02           | 28JUN02    | 1.000000  |                     |
|             | 51.000                  |            |            | 130.93            |            | 00        | -130.93             |
| 7V1H        | 713                     | 511.24     | 689.18     | 26JUN02           | 01JUL02    | 1.000000  |                     |
|             | 57.000                  |            |            | -177.94           |            | 00        | -177.94             |
| 7V1H        | 049                     | 372.01     | 507.81     | 27JUN02           | 02JUL02    | 1.000000  |                     |
|             | 42.000                  |            |            | 135.80            |            | 00        | -135.80             |
| 7V1H        | 384                     | 458.93     | 604.54     | 28JUN02           | 03JUL02    | 1.000000  |                     |
|             | 50.000                  |            |            | 145.61            |            | 00        | -145.61             |
| 7V1H        | 606                     | 28,156.63  | 42,317.86  | 30JUL02           | 02AUG02    | 1.000000  |                     |
|             | 3,500.000               |            |            | 14,161.25         |            | 00        | -14,161.25          |
| 713569309   | TOTAL                   |            | 31,054.67  | 45,945.12         | -14,890.45 | 00        | -14,890.45          |
| 714290105   | PERRIGO CO              |            |            | 24MAR02           | 01APR02    | 1.000000  |                     |
| 7V1H        | 471                     | 141,944.82 | 143,232.37 | 1,287.55          |            | 00        | -1,287.55           |
|             | 12,200.000              |            |            |                   |            |           |                     |
| 7V1H        | 593                     | 2,462.92   | 2,348.07   | 29APR02           | 02MAY02    | 1.000000  |                     |
|             | 200.000                 |            |            | 114.85            |            | 00        | 114.85              |
| 7V1H        | 209                     | 23,562.32  | 21,746.62  | 25JUN02           | 28JUN02    | 1.000000  |                     |
|             | 1,854.000               |            |            | 1,795.70          |            | 00        | 1,795.70            |
| 7V1H        | 502                     | 25,573.92  | 24,807.38  | 26JUN02           | 01JUL02    | 1.000000  |                     |
|             | 2,113.000               |            |            | 766.54            |            | 00        | 766.54              |
| 7V1H        |                         |            |            | 27JUN02           | 02JUL02    | 1.000000  |                     |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT            | STL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE       | COST       | SECTY GN/LS       | GN/LS     |           |                     |
|             | 838                     | 27,571.70  | 25,781.83  | 1,789.87          |           | 00        | 1,789.87            |
|             | 2,196.000               |            |            |                   |           |           |                     |
| 7V1H        | 385                     | 16,055.77  | 14,522.82  | 28JUN02           | 03JUL02   | 1.000000  |                     |
|             | 1,237.000               |            |            | 1,532.95          |           | 00        | 1,532.95            |
| 714290103   | TOTAL                   |            | 237,171.45 | 232,459.09        | 4,712.36  | 00        | 4,712.36            |
| 714768106   | PETSMART INC            |            |            | 28MAY02           | 31MAY02   | 1.000000  |                     |
| 7V1H        | 071                     | 1,574.15   | 1,112.09   | 462.06            |           | 00        | 462.06              |
|             | 100.000                 |            |            |                   |           |           |                     |
| 7V1H        | 374                     | 41,948.00  | 28,169.11  | 25JUN02           | 28JUN02   | 1.000000  |                     |
|             | 2,533.000               |            |            | 13,778.89         |           | 00        | 13,778.89           |
| 7V1H        | 701                     | 42,627.10  | 30,726.91  | 26JUN02           | 01JUL02   | 1.000000  |                     |
|             | 2,763.000               |            |            | 11,900.19         |           | 00        | 11,900.19           |
| 7V1H        | 040                     | 38,950.96  | 27,924.46  | 27JUN02           | 02JUL02   | 1.000000  |                     |
|             | 2,511.000               |            |            | 11,026.50         |           | 00        | 11,026.50           |
| 7V1H        | 384                     | 23,917.13  | 16,603.43  | 28JUN02           | 03JUL02   | 1.000000  |                     |
|             | 1,493.000               |            |            | 7,313.70          |           | 00        | 7,313.70            |
| 714768106   | TOTAL                   |            | 149,017.34 | 104,536.00        | 44,481.34 | 00        | 44,481.34           |
| 717081103   | PFIZER INC              | COM        |            | 28AUG01           | 31AUG01   | 1.000000  |                     |
| 7V1D        | 148                     | 20,209.32  | 19,508.75  | 700.57            |           | 00        | 700.57              |
|             | 500.000                 |            |            |                   |           |           |                     |
| 7V1D        | 208                     | 3,624.37   | 3,901.75   | 24SEP01           | 27SEP01   | 1.000000  |                     |
|             | 100.000                 |            |            | -277.38           |           | 00        | -277.38             |
| 7V1D        | 306                     | 97,784.73  | 93,110.95  | 04OCT01           | 10OCT01   | 1.000000  |                     |
|             | 2,400.000               |            |            | 4,673.78          |           | 00        | 4,673.78            |
| 7V1D        | 327                     | 4,167.61   | 3,879.62   | 10OCT01           | 15OCT01   | 1.000000  |                     |
|             | 100.000                 |            |            | 287.99            |           | 00        | 287.99              |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT<br>SHARES/PAR | LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|---|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7VJA **              | 711<br>205 000                            | 8,783 95                                  |                                     | 6,461 95                            | 22OCT01<br>2,122 00                           | 25OCT01                   | 1 000000<br>00     | 2,122 00                             |
| ** 7VJD                 | 601<br>100 000                            | 4,222 85                                  |                                     | 3,885 78                            | 15NOV01<br>337 07                             | 20NOV01                   | 1 000000<br>00     | 337 07                               |
| ** 7VID **              | 691<br>1,600 000                          | 69,288 56                                 |                                     | 62,172 41                           | 29NOV01<br>7,116 15                           | 04DEC01                   | 1 000000<br>00     | 7,116 15                             |
| ** 7VID *               | 770<br>200 000                            | 8,625 93                                  |                                     | 7,771 55                            | 05DEC01<br>854 38                             | 10DEC01                   | 1 000000<br>00     | 854 38                               |
| ** 7VIA **              | 827<br>533 000                            | 21,399 67                                 |                                     | 17,321 08                           | 28DEC01<br>4,078 54                           | 03JAN02                   | 1 000000<br>00     | 4,078 54                             |
| ** 7VID *               | 174<br>1,200 000                          | 48,179 27                                 |                                     | 47,739 11                           | 15 JAN02<br>440 16                            | 18JAN02                   | 1 000000<br>00     | 440 16                               |
| ** 7VID **              | 215<br>500 000                            | 20,424 69                                 |                                     | 19,891 30                           | 30JAN02<br>533 39                             | 04FEB02                   | 1 000000<br>00     | 533 39                               |
| ** 7VID **              | 246<br>600 000                            | 24,551 15                                 |                                     | 23,849 55                           | 13FEB02<br>681 60                             | 19FEB02                   | 1 000000<br>00     | 681 60                               |
| ** 7VID **              | 460<br>100 000                            | 4,059 43                                  |                                     | 3,978 26                            | 05MAR02<br>81 17                              | 08MAR02                   | 1 000000<br>00     | 81 17                                |
| ** 7VIA **              | 155<br>13,705 000                         | 549,005 75                                |                                     | 445,375 90                          | 02APR02<br>103,629 85                         | 05APR02                   | 1 000000<br>00     | 103,629 85                           |
| ** 7VID **              | 749<br>800 000                            | 50,199 06                                 |                                     | 31,869 42                           | 17APR02<br>1,670 54                           | 22APR02                   | 1 000000<br>00     | -1,670 54                            |
| ** 7VID **              | 890<br>7,500 000                          | 282,895 97                                |                                     | 298,775 79                          | 25APR02<br>-15,879 82                         | 30APR02                   | 1 000000<br>00     | -15,879 82                           |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT<br>SHARES/PAR | LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|---|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 717081103               | TOTAL                                     | 1,197,422 28                              |                                     | 1,089,713 17                        | 107,709 11                                    |                           | 00                 | 107,709 11                           |
| 717130102               | PHARMACIA CORP                            |   | COM                                 |                                     | 08NOV01                                       | 14NOV01                   | 1 000000           |                                      |
| ** 7VID **              | 534<br>100 000                            | 4,015 36                                  |                                     | 3,464 00                            | 351 36  |                           | 00                 | 351 36                               |
| ** 7VID **              | 123<br>800 000                            | 34,121 48                                 |                                     | 34,542 00                           | 31DEC01<br>-420 52                            | 04JAN02                   | 1 000000<br>00     | -420 52                              |
| ** 7VID **              | 527<br>100 000                            | 4,221 43                                  |                                     | 4,317 75                            | 14MAR02<br>-96 32                             | 19MAR02                   | 1 000000<br>00     | 96 32                                |
| ** 7VID *               | 811<br>700 000                            | 30,198 77                                 |                                     | 30,224 25                           | 25APR02<br>-25 48                             | 30APR02                   | 1 000000<br>00     | -25 48                               |
| 717130102               | TOTAL                                     | 72,557 04                                 |                                     | 72,748 00                           | -190 96                                       |                           | 00                 | -190 96                              |
| 717265102               | PHELPS DODGE CORP                         |   | COM                                 |                                     | 31JUL01                                       | 03AUG01                   | 1 000000           |                                      |
| ** 7VID **              | 045<br>1,200 000                          | 47,778 44                                 |                                     | 47,311 98                           | 466 46  |                           | 00                 | 466 46                               |
| 718154107               | PHILIP MORRIS COS INC                     |   | COM                                 |                                     | 15AUG01                                       | 20AUG01                   | 1 000000           |                                      |
| ** 7VID **              | 082<br>100 000                            | 4,390 85                                  |                                     | 4,774 26                            | -383 41                                       |                           | 00                 | -383 41                              |
| ** 7VID **              | 138<br>200 000                            | 9,471 68                                  |                                     | 9,548 51                            | 28AUG01<br>-76 83                             | 31AUG01                   | 1 000000<br>00     | -76 83                               |
| ** 7VID **              | 197<br>100 000                            | 4,690 34                                  |                                     | 4,774 26                            | 24SEP01<br>-83 92                             | 27SEP01                   | 1 000000<br>00     | -83 92                               |
| ** 7VID **              | 275<br>5,400 000                          | 251,307 61                                |                                     | 257,809 77                          | 25SEP01<br>-6,502 16                          | 28SEP01                   | 1 000000<br>00     | -6,502 16                            |
| ** 7VID **              | 345<br>900 000                            | 46,026 17                                 |                                     | 44,890 74                           | 10OCT01<br>1,135 43                           | 15OCT01                   | 1 000000<br>00     | 1,135 43                             |

STATE OF FLORIDA

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7V1A **              | 696<br>75 000                 | 3,821 12   |                                     | 2 303 03                            | 22OCT01<br>1,518 09                           | 25OCT01                   | 1 000000<br>00     | 1,518 09                             |
| ** 7V1D *               | 751<br>5 000                  | 228 34   |                                     | 247 23                              | 05DEC01<br>-18 85                             | 10DEC01                   | 1 000000<br>00     | -18 89                               |
| ** 7V1D **              | 796<br>1,595 000              | 73 325 12  |                                     | 78,867 12                           | 05DEC01<br>-5,542 00                          | 10DEC01                   | 1 000000<br>00     | -5,542 00                            |
| ** 7V1D **              | 142<br>2,800 000              | 128 954 55   |                                     | 138 450 12                          | 28DEC01<br>-9,495 53                          | 03JAN02                   | 1 000000<br>00     | -9,495 53                            |
| ** 7V1A **              | 816<br>243 000                | 11 197 27  |                                     | 8 135 72                            | 28DEC01<br>3 061 55                           | 03JAN02                   | 1 000000<br>00     | 3,061 55                             |
| ** 7V1D *               | 166<br>400 000                | 19,487 70  |                                     | 19 778 59                           | 15JAN02<br>-290 85                            | 18JAN02                   | 1 000000<br>00     | -290 89                              |
| ** 7V1A **              | 142<br>7,311 000              | 386,391 52   |                                     | 249 192 10                          | 02APR02<br>117 199 42                         | 05APR02                   | 1 000000<br>00     | 117,199 42                           |
| ** 7V1D **              | 701<br>1 200 000              | 63,958 07  |                                     | 62,542 45                           | 04APR02<br>1,415 62                           | 09APR02                   | 1 000000<br>00     | 1 415 62                             |
| ** 7V1D **              | 831<br>1,100 000              | 40 576 38  |                                     | 57 330 57                           | 25APR02<br>3 245 81                           | 30APR02                   | 1 000000<br>00     | 3,245 81                             |
| 718154107               | TOTAL                         | 1 063,826 77   |                                     | 958,644 47                          | 105 182 29                                    |                           | 00                 | 105,182 29                           |
| 724479100               | PITNEY BOWES INC              |  | COM                                 |                                     | 05DEC01                                       | 10DEC01                   | 1 000000           |                                      |
| ** 7V1D *               | 787<br>700 000                | 29 451 30  |                                     | 24,006 69                           | 5 444 61                                      |                           | 00                 | 5 444 61                             |
| ** 7V1D **              | 290<br>300 000                | 12,002 27  |                                     | 10 288 58                           | 13FEB02<br>1 713 69                           | 19FEB02                   | 1 000000<br>00     | 1 713 69                             |
| ** 7V1D                 | 349                           | 11,533 32  |                                     | 10 288 58                           | 21FEB02<br>1 244 74                           | 26FEB02                   | 1 000000<br>00     | 1,244 74                             |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7V1D **              | 300 000                       |  |                                     |                                     | 01MAR02<br>5 616 87                           | 06MAR02                   | 1 000000<br>00     | 5,616 87                             |
| 724479100               | TOTAL                         | 82,610 44  |                                     | 68,590 53                           | 14 019 91                                     |                           | 00                 | 14,019 91                            |
| 725701106               | PITTSFORD BRINKS GROUP        |  | COM                                 |                                     | 29APR02                                       | 02MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 594<br>300 000                | 8,116 25   |                                     | 7,456 50                            | 659 75  |                           | 00                 | 659 75                               |
| ** 7V1H **              | 865<br>100 000                | 2,698 11   |                                     | 2,485 50                            | 28MAY02<br>212 61                             | 31MAY02                   | 1 000000<br>00     | 212 61                               |
| ** 7V1H **              | 210<br>47 000                 | 1,092 61   |                                     | 1 148 18                            | 25JUN02<br>-75 57                             | 28JUN02                   | 1 000000<br>00     | 75 57                                |
| ** 7V1H **              | 503<br>61 000                 | 1 423 76   |                                     | 1,516 16                            | 24JUN02<br>-92 40                             | 01JUL02                   | 1 000000<br>00     | -92 40                               |
| ** 7V1H **              | 839<br>61 000                 | 1,392 68   |                                     | 1,516 15                            | 27JUN02<br>-123 47                            | 02JUL02                   | 1 000000<br>00     | -123 47                              |
| ** 7V1H *               | 238<br>31 000                 | 720 35   |                                     | 770 51                              | 01JUL02<br>-50 16                             | 05JUL02                   | 1 000000<br>00     | -50 16                               |
| ** 7V1H *               | 532<br>600 000                | 13 388 59  |                                     | 14,913 00                           | 30JUL02<br>1 524 41                           | 02AUG02                   | 1 000000<br>00     | -1,524 41                            |
| 725701106               | TOTAL                         | 28 832 35  |                                     | 29,826 00                           | -993 65                                       |                           | 00                 | -993 65                              |
| 726900103               | PLANAR SYS INC                |  | COM                                 |                                     | 28FEB02                                       | 05MAR02                   | 1 000000           |                                      |
| ** 7V1H **              | 402<br>2,800 000              | 56 503 14  |                                     | 74,978 68                           | -18 475 54                                    |                           | 00                 | -18 475 54                           |
| ** 7V1H *               | 424<br>304 000                | 5 430 21   |                                     | 7,516 40                            | 25JUN02<br>-2 086 19                          | 28JUN02                   | 1 000000<br>00     | -2,086 19                            |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT LOCAL<br>SHARES/PAR BASE | DESCRIPTION<br>PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY<br>BASE | TRD DT<br>GN/LS<br>GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY<br>NET BAS | GN/LS<br>GN/LS |
|-------------------------|--|------------------------------|--------------------------------|--------------------------------|------------------------------|--------------------------|---------------------|--------------------|---------------------|----------------|
| ** 7V1H **              | 720<br>343 000                           | 6 025 87                     |                                | 8,480 68                       | 26JUN02                      | 01JUL02                  | 1 000000            | 00                 |                     | -2,454 81      |
| ** 7V1H **              | 056<br>246 000                           | 4 352 58                     |                                | 4,082 35                       | 27JUN02                      | 02JUL02                  | 1 000000            | 00                 |                     | -1,729 77      |
| ** 7V1H **              | 388<br>307 000                           | 5,903 43                     |                                | 7,590 57                       | 28JUN02                      | 03JUL02                  | 1 000000            | 00                 |                     | -1,687 14      |
| 726900103               | TOTAL                                    | 78,215 23                    |                                | 104 648 68                     |                              |                          |                     | 00                 |                     | -26,433 45     |
| 731068102               | POLARIS INDS INC                         | COM                          |                                |                                | 03OCT01                      | 09OCT01                  | 1 000000            |                    |                     |                |
| ** 7V1H **              | 064<br>600 000                           | 25,488 34                    |                                | 24,844 30                      |                              |                          |                     | 00                 |                     | 642 04         |
| ** 7V1H **              | 328<br>51 000                            | 3,449 04                     |                                | 2,158 17                       | 25JUN02                      | 28JUN02                  | 1 000000            | 00                 |                     | 1,290 87       |
| ** 7V1H **              | 656<br>49 000                            | 3,276 29                     |                                | 2,073 53                       | 26JUN02                      | 01JUL02                  | 1 000000            | 00                 |                     | 1,202 76       |
| ** 7V1H **              | 572<br>200 000                           | 13 958 57                    |                                | 8 463 39                       | 30JUL02                      | 02AUG02                  | 1 000000            | 00                 |                     | 5,495 18       |
| 731068102               | TOTAL                                    | 46,172 24                    |                                | 37,541 39                      |                              |                          |                     | 00                 |                     | 8,630 85       |
| 737407106               | POSSIS MED INC                           | COM                          |                                |                                | 30APR02                      | 02MAY02                  | 1 000000            |                    |                     |                |
| ** 7V1H **              | 750<br>300 000                           | 4,306 37                     |                                | 5,773 36                       |                              |                          |                     | 00                 |                     | -1,466 99      |
| ** 7V1H **              | 556<br>1,294 000                         | 13,528 35                    |                                | 19,525 49                      | 30JUL02                      | 02AUG02                  | 1 000000            | 00                 |                     | -5,997 14      |

STATE SECURITIES

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT LOCAL<br>SHARES/PAR BASE | DESCRIPTION<br>PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY<br>BASE | TRD DT<br>GN/LS<br>GN/LS | STL DT<br>BASE CURR | SELL RATE<br>GN/LS | NET SECY<br>NET BAS | GN/LS<br>GN/LS |
|-------------------------|--|------------------------------|--------------------------------|--------------------------------|------------------------------|--------------------------|---------------------|--------------------|---------------------|----------------|
| 737407106               | TOTAL                                    | 17 834 72                    |                                | 25,298 85                      |                              |                          |                     | 00                 |                     | -7,466 13      |
| 737464107               | POST PPTYS INC                           | COM                          |                                |                                | 30APR02                      | 02MAY02                  | 1 000000            |                    |                     |                |
| ** 7V1H **              | 749<br>100 000                           | 3,415 89                     |                                | 3,860 50                       |                              |                          |                     | 00                 |                     | -444 61        |
| 739276103               | POWER INTEGRATIONS                       | COM                          |                                |                                | 26MAR02                      | 01APR02                  | 1 000000            |                    |                     |                |
| ** 7V1H **              | 484<br>600 000                           | 10,856 83                    |                                | 10 403 46                      |                              |                          |                     | 00                 |                     | 453 37         |
| ** 7V1H **              | 899<br>100 000                           | 2,274 13                     |                                | 1,733 91                       | 28MAY02                      | 31MAY02                  | 1 000000            | 00                 |                     | 540 22         |
| 739276103               | TOTAL                                    | 13,130 96                    |                                | 12,137 37                      |                              |                          |                     | 00                 |                     | 993 59         |
| 739363109               | POWERWAVE TECHNOLOGIES INC               | COM                          |                                |                                | 25JUN02                      | 28JUN02                  | 1 000000            |                    |                     |                |
| ** 7V1H **              | 211<br>549 000                           | 4,202 96                     |                                | 4,548 05                       |                              |                          |                     | 00                 |                     | -2,345 09      |
| ** 7V1H **              | 504<br>1,831 000                         | 13,553 75                    |                                | 21 071 15                      | 26JUN02                      | 01JUL02                  | 1 000000            | 00                 |                     | -7,517 40      |
| 739363109               | TOTAL                                    | 17,756 71                    |                                | 27,619 20                      |                              |                          |                     | 00                 |                     | -9,862 49      |
| 74005P104               | PRAXAIR INC                              | COM                          |                                |                                | 22OCT01                      | 25OCT01                  | 1 000000            |                    |                     |                |
| ** 7V1A **              | 698<br>53 000                            | 2,533 31                     |                                | 2,055 84                       |                              |                          |                     | 00                 |                     | 477 47         |
| ** 7V1A **              | 803<br>146 000                           | 7,959 80                     |                                | 5,663 25                       | 28DEC01                      | 03JAN02                  | 1 000000            | 00                 |                     | 2,294 55       |
| ** 7V1A **              | 121<br>3,574 000                         | 208,243 15                   |                                | 138,710 84                     | 02APR02                      | 05APR02                  | 1 000000            | 00                 |                     | 69,532 31      |
| ** 7V1D **              | 797<br>500 000                           | 28,376 64                    |                                | 29,781 25                      | 25APR02                      | 30APR02                  | 1 000000            | 00                 |                     | -1,404 61      |

STATE SECURITIES

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT      | STL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|-------------------------|------------|------------|-------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LC | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
|             | SHARES/PAR              | BASE       | BASE       | SECTY GN/LC | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| 74005P104   | TOTAL                   | 247 112 90 | 176,211 18 | 70,901 72   |           | 00        | 70,901 72           |
| 74144T10E   | PRICE T ROWE GROUP INC  |            |            | 25APR02     | 30APR02   | 1 000000  |                     |
| 7VID        | 821                     | 27 490 20  | 21 992 00  | 5 698 20    |           | 00        | 5 698 20            |
|             | 800 000                 |            |            |             |           |           |                     |
| 74158J103   | PRIME GROUP RLTY TR     |            |            | 23OCT01     | 26OCT01   | 1 000000  |                     |
| 7VIH        | 125                     | 67 098 29  | 99 333 14  | -32 234 87  |           | 00        | -32,234 87          |
|             | 8 200 000               |            |            |             |           |           |                     |
| 7VIH        | 817                     | 5,360 79   | 7 468 00   | -2 107 21   | 28MAY02   | 1 000000  | -2,107 21           |
|             | 800 000                 |            |            |             |           | 00        |                     |
| 7VIH        | 819                     | 16,392 00  | 23,337 50  | -6,945 50   | 29MAY02   | 1 000000  | -6,945 50           |
|             | 2 500 000               |            |            |             |           | 00        |                     |
| 74158J103   | TOTAL                   | 88 851 08  | 130 138 64 | -41,287 58  |           | 00        | -41,287 58          |
| 742718109   | PROCTER + GAMBLE CO     |            |            | 28AUG01     | 31AUG01   | 1 000000  |                     |
| 7VID        | 134                     | 7,491 75   | 7 114 71   | 377 04      |           | 00        | 377 04              |
|             | 100 000                 |            |            |             |           |           |                     |
| 7VID        | 346                     | 66 013 42  | 63 887 16  | 2 126 26    | 15OCT01   | 1 000000  | 2,126 26            |
|             | 900 000                 |            |            |             |           | 00        |                     |
| 7VID        | 581                     | 122 748 22 | 113 577 18 | 9,171 04    | 14NOV01   | 1 000000  | 9,171 04            |
|             | 1 600 000               |            |            |             |           | 00        |                     |
| 7VID        | 624                     | 54 745 17  | 49 690 02  | 5,055 15    | 20NOV01   | 1 000000  | 5,055 15            |
|             | 700 000                 |            |            |             |           | 00        |                     |
| 7VID        | 121                     | 63,169 25  | 61,592 14  | 1,577 15    | 04JAN02   | 1 000000  | 1,577 15            |
|             | 800 000                 |            |            |             |           | 00        |                     |
| 7VID        | 405                     | 356 63     | 335 94     | 20 67       | 01APR02   | 1-000000  | 20 67               |
|             | 4 000                   |            |            |             |           | 00        |                     |

SECRET

| ASSET ID    | SECURITY DESCRIPTION      | MAT DATE   | MAT RATE   | TRD DT      | STL DT    | SELL RATE | NET SECTY GN/LS     |
|-------------|---------------------------|------------|------------|-------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET   | LOCAL COST | LOCAL COST | SECTY GN/LC | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
|             | SHARES/PAR                | BASE       | BASE       | SECTY GN/LC | BASE CURR | GN/LS     | NET BAS SECTY GN/LS |
| 7VID        | 652                       | 186 766 93 | 176,040 94 | 10,725 95   | 01APR02   | 1 000000  | 10,725 99           |
|             | 2,096 000                 |            |            |             |           | 00        |                     |
| 7VID        | 679                       | 35 966 91  | 33,595 60  | 2 371 31    | 09APR02   | 1 000000  | 2,371 31            |
|             | 400 000                   |            |            |             |           | 00        |                     |
| 7VID        | 789                       | 24 712 39  | 27 111 00  | -398 61     | 30APR02   | 1 000000  | -398 61             |
|             | 300 000                   |            |            |             |           | 00        |                     |
| 742718109   | TOTAL                     | 543 970 71 | 532 944 71 | 31 026 00   |           | 00        | 31,026 00           |
| 743859100   | PROVIDENT BANKSHARES CORP |            |            | 03OCT01     | 09OCT01   | 1 000000  |                     |
| 7VIH        | 652                       | 35 277 21  | 36 006 14  | -728 93     |           | 00        | -728 93             |
|             | 1 700 000                 |            |            |             |           |           |                     |
| 7VIH        | 284                       | 62 971 04  | 55,068 22  | 7 902 82    | 31JAN02   | 1 000000  | 7 902 82            |
|             | 2 600 000                 |            |            |             |           | 00        |                     |
| 7VIH        | 382                       | 71,638 91  | 63 540 26  | 8 098 65    | 05MAR02   | 1 000000  | 8,098 65            |
|             | 3,000 000                 |            |            |             |           | 00        |                     |
| 7VIH        | 217                       | 399 62     | 338 88     | 60 74       | 28JUN02   | 1 000000  | 60 74               |
|             | 16 000                    |            |            |             |           | 00        |                     |
| 7VIH        | 510                       | 411 14     | 360 06     | 51 08       | 01JUL02   | 1 000000  | 51 08               |
|             | 17 000                    |            |            |             |           | 00        |                     |
| 7VIH        | 844                       | 480 33     | 423 60     | 56 73       | 02JUL02   | 1 000000  | 56 73               |
|             | 20 000                    |            |            |             |           | 00        |                     |
| 7VIH        | 391                       | 94 67      | 84 72      | 9 95        | 03JUL02   | 1 000000  | 9 95                |
|             | 4 000                     |            |            |             |           | 00        |                     |
| 7VIH        | 193                       | 71 97      | 63 54      | 8 43        | 05JUL02   | 1 000000  | 8 43                |
|             | 3 000                     |            |            |             |           | 00        |                     |
| 7VIH        | 536                       | 40 383 16  | 55 068 22  | 5 314 94    | 02AUG02   | 1 000000  | 5,314 94            |
|             |                           |            |            |             |           | 00        |                     |

SECRET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | DESCRIPTION<br>LOCAL PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SFCTY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|------------------------------------|-------------------------------------|-------------------------------------|--|---------------------------|--------------------|--------------------------------------|
|                         | 2,600 000  |                                    |                                     |                                     |  |                           |                    |                                      |
| 743859100               | TOTAL  | 231 728 05                         | 210 953 64                          |                                     | 20,774 41                                      |                           | 00                 | 20,774 41                            |
| 744320102               | PRUDENTIAL FINL INC  |                                    | COM                                 |                                     | 28DEC01  | 03JAN02                   | 1 000000           |                                      |
| .. 7VIA ..              | 774<br>47 000  | 1,540 14                           | 1 441 51                            |                                     | 98 63  |                           | 00                 | 98 65                                |
| .. 7VIA ..              | 111<br>1,994 000   | 62,031 46                          | 61,156 94                           |                                     | 02APR02<br>874 52                              | 05APR02                   | 1 000000<br>00     | 874 52                               |
| 744320102               | TOTAL  | 63,571 62                          | 62,598 45                           |                                     | 973 17   |                           | 00                 | 973 17                               |
| 747402105               | QUAKER OATS CO   |                                    | COM                                 |                                     | 03AUG01  | 03AUG01                   | 1 000000           |                                      |
| .. 7VID ..              | 072<br>100 000   | 9,585 18                           | 9,585 18                            |                                     | 00   |                           | 00                 | 00                                   |
| 747525103               | QUALCOMM INC   |                                    | COM                                 |                                     | 28AUG01  | 31AUG01                   | 1 000000           |                                      |
| .. 7VID ..              | 159<br>1,000 000   | 62 857 90                          | 64,245 98                           |                                     | -1,388 06                                      |                           | 00                 | -1,388 08                            |
| .. 7VID ..              | 376<br>18 000  | 880 53                             | 756 48                              |                                     | 16OCT01<br>124 05                              | 19OCT01                   | 1 000000<br>00     | 124 05                               |
| .. 7VID ..              | 403<br>882 000   | 43,195 73                          | 37,067 28                           |                                     | 16OCT01<br>6,128 45                            | 19OCT01                   | 1 000000<br>00     | 6,128 45                             |
| .. 7VID ..              | 564<br>1,900 000   | 78,505 49                          | 101 486 24                          |                                     | 14MAR02<br>-22,980 75                          | 19MAR02                   | 1 000000<br>00     | -22 980 75                           |
| .. 7VID ..              | 814<br>700 000   | 22,760 02                          | 28,887 76                           |                                     | 25APR02<br>-6 127 74                           | 30APR02                   | 1 000000<br>00     | -6,127 74                            |

STATE SEC

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | DESCRIPTION<br>LOCAL PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SFCTY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|------------------------------------|-------------------------------------|-------------------------------------|--|---------------------------|--------------------|--------------------------------------|
| 747525103               | TOTAL  | 208,199 67                         | 232 443 74                          |                                     | -24,244 07                                     |                           | 00                 | -24,244 07                           |
| 747620102               | QUANEX CORP  |                                    | COM                                 |                                     | 30JUL02  | 02AUG02                   | 1 000000           |                                      |
| .. 7VIH ..              | 586<br>400 000   | 14 897 54                          | 12,239 85                           |                                     | 2,457 69                                       |                           | 00                 | 2,457 69                             |
| 749121109               | QWEST COMMUNICATIONS INTL INC  |                                    | COM                                 |                                     | 25SEP01  | 28SEP01                   | 1 000000           |                                      |
| .. 7VID ..              | 245<br>600 000   | 11,774 60                          | 18 882 00                           |                                     | -7,107 40                                      |                           | 00                 | -7,107 40                            |
| .. 7VIA ..              | 617<br>6,253 000   | 103,578 11                         | 265,070 58                          |                                     | 28SEP01<br>-161,492 47                         | 03OCT01                   | 1 000000<br>00     | -161,492 47                          |
| .. 7VIA ..              | CXL 617<br>-6,253 000  | -103,578 11                        | -265,070 58                         |                                     | 28SEP01<br>161,492 47                          | 03OCT01                   | 1 000000<br>00     | 161,492 47                           |
| .. 7VIA ..              | 631<br>6,253 000   | 103,390 52                         | 265,070 58                          |                                     | 28SEP01<br>-161,680 06                         | 09OCT01                   | 1 000000<br>00     | -161 680 06                          |
| .. 7VID ..              | 508<br>700 000   | 11,780 60                          | 12,935 86                           |                                     | 29OCT01<br>-1,155 26                           | 01NOV01                   | 1 000000<br>00     | -1,155 26                            |
| .. 7VID ..              | 719<br>1,400 000   | 17,030 43                          | 18,788 00                           |                                     | 29NOV01<br>-1,757 57                           | 04DEC01                   | 1 000000<br>00     | -1,757 57                            |
| 749121109               | TOTAL  | 143,976 15                         | 315,676 44                          |                                     | -171,700 29                                    |                           | 00                 | -171,700 29                          |
| 749136107               | R + G FINANCIAL CORP   |                                    | CL B                                |                                     | 28JAN02  | 31JAN02                   | 1 000000           |                                      |
| .. 7VIH ..              | 335<br>1,900 000   | 32 964 49                          | 33,582 50                           |                                     | -618 01  |                           | 00                 | -618 01                              |
| .. 7VIH ..              | 893<br>100 000   | 2,130 13                           | 1,767 50                            |                                     | 28MAY02<br>362 63                              | 31MAY02                   | 1 000000<br>00     | 362 63                               |
| .. 7VIH ..              | 663<br>2,100 000   | 41 043 25                          | 37,117 50                           |                                     | 30JUL02<br>3,925 75                            | 02AUG02                   | 1 000000<br>00     | 3,925 75                             |

STATE SEC

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY<br>BASE SELTY | TRD DT<br>(M/L)<br>(M/L) | STL DT<br>BASE CURR | SELL RATE<br>GN/L\$<br>GN/L\$ | NET SECY<br>NET BAS SECY | GN/L\$<br>GN/L\$ |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|--------------------------|---------------------|-------------------------------|--------------------------|------------------|
| 749136107               | TOTAL                         | 76,137 87  |                                     | 72,467 50                           |                                    | 3 670 37                 |                     | 00                            |                          | 3,670 37         |
| 74955W307               | RH DONNELLEY CORP             |  | COM NEW                             |                                     |                                    | 30APR02                  | 02MAY02             | 1 000000                      |                          |                  |
| .. 7V1H ..              | 758<br>100 000                | 2,944 41   |                                     | 2,598 98                            |                                    | 345 43                   |                     | 00                            |                          | 345 43           |
| .. 7V1H ..              | 041<br>100 000                | 2,780 11   |                                     | 2,598 98                            |                                    | 28MAY02<br>181 13        | 31MAY02             | 1 000000<br>00                |                          | 181 13           |
| 74955W307               | TOTAL                         | 5,724 52   |                                     | 5 197 96                            |                                    | 526 56                   |                     | 00                            |                          | 526 56           |
| 749685103               | RPM INC OHIO                  |  | CUM                                 |                                     |                                    | 29APR02                  | 02MAY02             | 1 000000                      |                          |                  |
| .. 7V1H ..              | 431<br>800 000                | 13,019 60  |                                     | 7 895 10                            |                                    | 5 124 50                 |                     | 00                            |                          | 5,124 50         |
| .. 7V1H ..              | 026<br>5 700 000              | 92 804 55  |                                     | 56 252 61                           |                                    | 28MAY02<br>36 551 94     | 31MAY02             | 1 000000<br>00                |                          | 36,551 94        |
| .. 7V1H ..              | 330<br>3,734 000              | 56,290 96  |                                     | 36 850 39                           |                                    | 25 JUN02<br>19,440 57    | 28 JUN02            | 1 000000<br>00                |                          | 19,440 57        |
| .. 7V1H ..              | 657<br>4 782 000              | 70 417 12  |                                     | 47,192 98                           |                                    | 26 JUN02<br>23,224 14    | 01 JUL02            | 1 000000<br>00                |                          | 23 224 14        |
| .. 7V1H ..              | 002<br>3 699 000              | 54 069 98  |                                     | 36,504 98                           |                                    | 27 JUN02<br>17 565 00    | 02 JUL02            | 1 000000<br>00                |                          | 17 565 00        |
| .. 7V1H ..              | 216<br>2,685 000              | 40,053 08  |                                     | 26,497 94                           |                                    | 01 JUL02<br>13,555 14    | 05 JUL02            | 1 000000<br>00                |                          | 13,555 14        |
| 749685103               | TOTAL                         | 326 655 29   |                                     | 211 194 00                          |                                    | 115 461 29               |                     | 00                            |                          | 115,461 29       |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY<br>BASE SELTY | TRD DT<br>(M/L)<br>(M/L) | STL DT<br>BASE CURR | SELL RATE<br>GN/L\$<br>GN/L\$ | NET SECY<br>NET BAS SECY | GN/L\$<br>GN/L\$ |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|--------------------------|---------------------|-------------------------------|--------------------------|------------------|
| 7494                    | RF MICRO DEVICES INC          |  | COM                                 |                                     |                                    | 28AUG01                  | 31AUG01             | 1 000000                      |                          |                  |
| .. 7V1A ..              | 584<br>5,082 000              | 140,213 80   |                                     | 237,447 03                          |                                    | -97,233 23               |                     | 00                            |                          | -97,233 23       |
| 750069106               | RACING CHAMPIONS ERTL CORP    |  | COM                                 |                                     |                                    | 29APR02                  | 02MAY02             | 1 000000                      |                          |                  |
| .. 7V1H ..              | 660<br>600 000                | 12,596 61  |                                     | 10,137 89                           |                                    | 2,458 72                 |                     | 00                            |                          | 2,458 72         |
| .. 7V1H ..              | 134<br>100 000                | 1,982 94   |                                     | 1 689 65                            |                                    | 29MAY02<br>293 29        | 31MAY02             | 1 000000<br>00                |                          | 293 29           |
| .. 7V1H ..              | 375<br>25 000                 | 437 14   |                                     | 422 41                              |                                    | 25 JUN02<br>14 73        | 28 JUN02            | 1 000000<br>00                |                          | 14 73            |
| .. 7V1H ..              | 782<br>11 000                 | 189 00   |                                     | 185 86                              |                                    | 26 JUN02<br>3 14         | 01 JUL02            | 1 000000<br>00                |                          | 3 14             |
| .. 7V1H ..              | 041<br>29 000                 | 506 36   |                                     | 490 00                              |                                    | 27 JUN02<br>16 36        | 02 JUL02            | 1 000000<br>00                |                          | 16 36            |
| .. 7V1H ..              | 392<br>35 000                 | 420 18   |                                     | 591 38                              |                                    | 28 JUN02<br>28 80        | 03 JUL02            | 1 000000<br>00                |                          | 28 80            |
| .. 7V1H ..              | 402<br>3,200 000              | 60,750 15  |                                     | 54 068 77                           |                                    | 30 JUL02<br>6 681 38     | 02AUG02             | 1 000000<br>00                |                          | 6,681 38         |
| 750069106               | TOTAL                         | 77,082 38  |                                     | 67,585 96                           |                                    | 9,496 42                 |                     | 00                            |                          | 9,496 42         |
| 750438103               | RADIO SHACK CORP              |  | COM                                 |                                     |                                    | 29NOV01                  | 04DEC01             | 1 000000                      |                          |                  |
| .. 7VID ..              | 458<br>100 000                | 2,799 39   |                                     | 2,630 00                            |                                    | 169 39                   |                     | 00                            |                          | 169 39           |
| .. 7VID ..              | 452<br>100 000                | 2,776 45   |                                     | 2,709 14                            |                                    | 05MAR02<br>67 31         | 08MAR02             | 1 000000<br>00                |                          | 67 31            |
| .. 7VID ..              | 871<br>3 500 000              | 106,829 73   |                                     | 94,819 94                           |                                    | 25APR02<br>12,009 79     | 30APR02             | 1 000000<br>00                |                          | 12,009 79        |



| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | 1RD DT<br>SECY GN/LS<br>SECY GN/LS | STL DT<br>BASE CURR<br>GN/LS | SELL RATE<br>GN/LS        | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|------------------------------------|------------------------------|---------------------------|--------------------------------------|
| 750438103               | TOTAL  |                                | 112,405 57                     | 100,159 08                         | 12,246 49                    | 00                        | 12,246 49                            |
| 750862104               | RAINBOW TECHNOLOGIES INC   |                                |                                | 25JUN02                            | 28JUN02                      | 1 000000                  |                                      |
| ** 7V1H **              | 422<br>25 000  |                                | 99 21                          | 232 37                             | -133 16                      | 00                        | 133 16                               |
| ** 7V1H **              | 718<br>28 000  |                                | 125 04                         | 260 26                             | -135 22                      | 01JUL02<br>1 000000<br>00 | -135 22                              |
| ** 7V1H **              | 054<br>21 000  |                                | 95 12                          | 195 20                             | -100 08                      | 02JUL02<br>1 000000<br>00 | -100 08                              |
| ** 7V1H **              | 395<br>26 000  |                                | 127 39                         | 241 67                             | -114 28                      | 03JUL02<br>1 000000<br>00 | -114 28                              |
| 750862104               | TOTAL  |                                | 446 76                         | 929 50                             | -482 74                      | 00                        | -482 74                              |
| 751277302               | RALSTON PURINA CO  | LUM RALSTON PURINA GROUP       |                                |                                    | 13DEC01                      | 18DEC01                   | 1 000000                             |
| ** 7V1D **              | 004<br>2 200 000   |                                | 73,700 00                      | 72,916 01                          | 783 99                       | 00                        | 783 99                               |
| 754907103               | RAYONIER INC   | COM                            |                                |                                    | 27AUG01                      | 30AUG01                   | 1 000000                             |
| ** 7V1H **              | 592<br>300 000   |                                | 14,219 16                      | 11,202 17                          | 3,016 99                     | 00                        | 3,016 99                             |
| ** 7V1H **              | 682<br>500 000   |                                | 23,385 61                      | 18,670 27                          | 4,715 34                     | 31AUG01<br>1 000000<br>00 | 4,715 34                             |
| ** 7V1H **              | 712<br>600 000   |                                | 27,961 10                      | 22,404 33                          | 5,556 77                     | 04SEP01<br>1 000000<br>00 | 5,556 77                             |
| ** 7V1H **              | 744<br>1,100 000   |                                | 51,182 06                      | 41,074 61                          | 10,107 45                    | 05SEP01<br>1 000000<br>00 | 10,107 45                            |
| ** 7V1H **              | 774<br>100 000   |                                | 4,649 89                       | 3,734 06                           | 915 83                       | 06SEP01<br>1 000000<br>00 | 915 83                               |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | 1RD DT<br>SECY GN/LS<br>SECY GN/LS | STL DT<br>BASE CURR<br>GN/LS | SELL RATE<br>GN/LS                   | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|------------------------------------|------------------------------|--------------------------------------|--------------------------------------|
| ** 7V1H **              | 803<br>300 000   |                                | 13,975 33                      | 11,202 16                          | 05SEP01<br>2,773 17          | 10SEP01<br>1 000000<br>00            | 2,773 17                             |
| 754907103               | TOTAL  |                                | 135,373 15                     | 108,287 40                         | 27,085 55                    | 00                                   | 27,085 55                            |
| 755111507               | RAYTHEON CO  | COM NEW                        |                                |                                    | 25APR02                      | 30APR02                              | 1 000000                             |
| ** 7V1D **              | 812<br>700 000   |                                | 28,135 30                      | 26,516 00                          | 1,619 30                     | 00                                   | 1,619 30                             |
| 756268108               | RECOTON CORP   | COM                            |                                |                                    | 29APR02                      | 02MAY02                              | 1 000000                             |
| ** 7V1H **              | 632<br>1,100 000   |                                | 4,856 34                       | 13,362 80                          | -8,506 46                    | 00                                   | -8,506 46                            |
| ** 7V1H **              | 027<br>5,700 000   |                                | 17,908 80                      | 49,243 60                          | -51,334 80                   | 28MAY02<br>31MAY02<br>1 000000<br>00 | -51,334 80                           |
| 756268108               | TOTAL  |                                | 22,765 14                      | 82,606 40                          | -59,841 26                   | 00                                   | -59,841 26                           |
| 756577102               | RED HAT INC  | COM                            |                                |                                    | 28MAY02                      | 31MAY02                              | 1 000000                             |
| ** 7V1H **              | 005<br>200 000   |                                | 842 37                         | 1,710 32                           | -867 95                      | 00                                   | -867 95                              |
| ** 7V1H **              | 302<br>24 000  |                                | 131 16                         | 205 24                             | -74 08                       | 25JUN02<br>28JUN02<br>1 000000<br>00 | -74 08                               |
| ** 7V1H **              | 551<br>76 000  |                                | 405 01                         | 449 92                             | -244 91                      | 26JUN02<br>01JUL02<br>1 000000<br>00 | -244 91                              |
| 756577102               | TOTAL  |                                | 1,378 54                       | 2,565 48                           | -1,186 94                    | 00                                   | -1,186 94                            |
| 758110100               | REEBOK INTL LTD  | COM                            |                                |                                    | 28DEC01                      | 03JAN02                              | 1 000000                             |
| ** 7V1D **              | 143<br>700 000   |                                | 18,538 11                      | 18,519 39                          | 18 72                        | 00                                   | 18 72                                |
| ** 7V1D **              | 798<br>500 000   |                                | 14,498 26                      | 13,228 13                          | 1,270 13                     | 25APR02<br>30APR02<br>1 000000<br>00 | 1,270 13                             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>SECY GN/LS<br>SECY GN/LS | STL DT<br>BASE CURR<br>GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|------------------------------------|------------------------------|--------------------|--------------------------------------|
| 758110100               | TOTAL  |                                |                                |                                    |                              |                    |                                      |
|                         |  | 33 036 37                      | 31 747 52                      | 1,288 85                           |                              | 00                 | 1,288 85                             |
| 758849103               | REGENCY CTRS CORP  | COM                            |                                | 28MAY02                            | 31MAY02                      | 1 000000           |                                      |
| 7V1H                    | 091  | 2,890 11                       | 2,675 37                       | 214 74                             |                              | 00                 | 214 74                               |
|                         | 100 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 426  | 22,777 73                      | 20 172 33                      | 25JUN02<br>2 605 40                | 28JUN02                      | 1 000000<br>00     | 2 605 40                             |
|                         | 754 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 722  | 30 304 33                      | 27 021 29                      | 26JUN02<br>3,283 04                | 01JUL02                      | 1 000000<br>00     | 3,283 04                             |
|                         | 1 010 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 058  | 25 289 71                      | 22 740 69                      | 27JUN02<br>2 549 02                | 02JUL02                      | 1 000000<br>00     | 2,549 02                             |
|                         | 850 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 231  | 14,560 56                      | 13 002 32                      | 01JUL02<br>1 558 24                | 05JUL02                      | 1 000000<br>00     | 1,558 24                             |
|                         | 486 000  |                                |                                |                                    |                              |                    |                                      |
| 758849103               | TOTAL  | 95 822 44                      | 85 612 00                      | 10 210 40                          |                              | 00                 | 10,210 44                            |
| 758932107               | REGIS CORP MINNESOTA   | CUM                            |                                | 25JUN02                            | 28JUN02                      | 1 000000           |                                      |
| 7V1H                    | 240  | 7,239 52                       | 8 158 35                       | 918 83                             |                              | 00                 | -918 83                              |
|                         | 274 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 534  | 8 150 19                       | 9 379 12                       | 26JUN02<br>1 228 93                | 01JUL02                      | 1 000000<br>00     | -1,228 93                            |
|                         | 315 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 864  | 6 123 94                       | 6 788 70                       | 27JUN02<br>-664 76                 | 02JUL02                      | 1 000000<br>00     | -664 76                              |
|                         | 228 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 397  | 7 640 48                       | 8 426 33                       | 28JUN02<br>-785 85                 | 03JUL02                      | 1 000000<br>00     | -785 85                              |
|                         | 283 000  |                                |                                |                                    |                              |                    |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>SECY GN/LS<br>SECY GN/LS | STL DT<br>BASE CURR<br>GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|------------------------------------|------------------------------|--------------------|--------------------------------------|
| 759140101               | TOTAL  |                                |                                |                                    |                              |                    |                                      |
|                         |  | 29 154 13                      | 32 752 50                      | -3 598 37                          |                              | 00                 | -3,598 37                            |
| 759140101               | REGISTER COM INC   | COM                            |                                | 03OCT01                            | 09OCT01                      | 1 000000           |                                      |
| 7V1H                    | 071  | 36,826 94                      | 53 765 73                      | -16,940 75                         |                              | 00                 | -16 940 75                           |
|                         | 4 100 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 643  | 4 328 84                       | 7 868 15                       | 29APR02<br>-3 539 25               | 02MAY02                      | 1 000000<br>00     | -3,539 29                            |
|                         | 600 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 643  | -4 328 86                      | -7 868 15                      | 29APR02<br>3,539 25                | 02MAY02                      | 1 000000<br>00     | 3,539 29                             |
|                         | -600 000   |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 789  | 4 991 84                       | 7 868 15                       | 30APR02<br>-2,876 31               | 02MAY02                      | 1 000000<br>00     | -2,876 31                            |
|                         | 600 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 074  | 789 17                         | 1 311 36                       | 28MAY02<br>-522 19                 | 31MAY02                      | 1 000000<br>00     | -522 19                              |
|                         | 100 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 706  | 741 97                         | 1,311 36                       | 26JUN02<br>-569 39                 | 01JUL02                      | 1 000000<br>00     | -569 39                              |
|                         | 100 000  |                                |                                |                                    |                              |                    |                                      |
| 7V1H                    | 604  | 14,895 53                      | 41 963 49                      | 30JUL02<br>-27,067 96              | 02AUG02                      | 1 000000<br>00     | -27,067 96                           |
|                         | 3,200 000  |                                |                                |                                    |                              |                    |                                      |
| 759140101               | TOTAL  | 58,243 44                      | 106 220 09                     | -47,976 64                         |                              | 00                 | -47,976 64                           |
| 759521108               | RELIANT ENERGY INC   | COM                            |                                | 15AUG01                            | 20AUG01                      | 1 000000           |                                      |
| 7VID                    | 085  | 6 073 79                       | 6,630 00                       | -556 21                            |                              | 00                 | -556 21                              |
|                         | 200 000  |                                |                                |                                    |                              |                    |                                      |
| 759681105               | RENAISSANCE LEARNING INC   | COM                            |                                | 26MAR02                            | 03APR02                      | 1 000000           |                                      |
| 7V1H                    | 507  | 31 564 52                      | 39 699 17                      | -8 134 65                          |                              | 00                 | -8,134 65                            |
|                         | 1 000 000  |                                |                                |                                    |                              |                    |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 76009N100               | RENT A CTR INC NEW   | COM                                 |                                     | 14DEC01                                       | 19DEC01                   | 1 000000           |                                      |
| ** 7V1H **              | 217 79,466 33  |                                     | 89,472 28                           | -10,005 95                                    |                           | 00                 | -10,005 95                           |
|                         | 2 600 000  |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 229 1,430 01   |                                     | 1,526 93                            | 25JUN02<br>96 92                              | 28JUN02                   | 1 000000<br>00     | -96 92                               |
|                         | 26 000   |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 523 3,948 65   |                                     | 4,345 87                            | 26JUN02<br>-397 22                            | 01JUL02                   | 1 000000<br>00     | -397 22                              |
|                         | 74 000   |                                     |                                     |   |                           |                    |                                      |
| 76009N100               | TOTAL  |                                     | 95,345 08                           | -10,500 09                                    |                           | 00                 | -10,500 09                           |
| 76122Q105               | RESOURCES CONNECTION INC   | COM                                 |                                     | 14DEC01                                       | 19DEC01                   | 1 000000           |                                      |
| ** 7V1H **              | 243 64 689 82  |                                     | 59,544 96                           | 5,144 86                                      |                           | 00                 | 5,144 86                             |
|                         | 2,400 000  |                                     |                                     |   |                           |                    |                                      |
| 76128Q109               | RETER INC  | COM                                 |                                     | 30JUL02                                       | 02AUG02                   | 1 000000           |                                      |
| ** 7V1H **              | 579 10 167 68  |                                     | 35,194 08                           | -25,026 40                                    |                           | 00                 | -25,026 40                           |
|                         | 1 600 000  |                                     |                                     |   |                           |                    |                                      |
| 766571102               | RIGHTCHOICE MANAG CARE INC   | COM                                 |                                     | 23OCT01                                       | 26OCT01                   | 1 000000           |                                      |
| ** 7V1H **              | 143 132,868 85   |                                     | 85 652 70                           | 47,216 15                                     |                           | 00                 | 47 216 15                            |
|                         | 2 100 000  |                                     |                                     |   |                           |                    |                                      |
| 766573109               | RIGHT MGMT CONSULTANTS INTL  | COM                                 |                                     | 26MAR02                                       | 01APR02                   | 1 000000           |                                      |
| ** 7V1H **              | 510 16,229 25  |                                     | 15,232 00                           | 997 25  |                           | 00                 | 997 25                               |
|                         | 700 000  |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 116 3,070 10   |                                     | 2 248 44                            | 28MAY02<br>821 66                             | 31MAY02                   | 1 000000<br>00     | 821 66                               |
|                         | 100 000  |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 150 617 26   |                                     | 562 11                              | 25JUN02<br>55 15                              | 28JUN02                   | 1 000000<br>00     | 55 15                                |
|                         | 25 000   |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 737 682 90   |                                     | 629 56                              | 26JUN02<br>53 34                              | 01JUL02                   | 1 000000<br>00     | 53 34                                |
|                         | 28 000   |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              |  |                                     |                                     | 27JUN02                                       | 02JUL02                   | 1 000000           |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
|                         | 101 524 11   |                                     | 472 17                              | 53 94   |                           | 00                 | 53 94                                |
|                         | 21 000   |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 398 683 27   |                                     | 584 60                              | 28JUN02<br>98 62                              | 03JUL02                   | 1 000000<br>00     | 98 62                                |
|                         | 24 000   |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 654 30,190 08  |                                     | 31 478 22                           | 30JUL02<br>-1,288 14                          | 02AUG02                   | 1 000000<br>00     | -1,288 14                            |
|                         | 1,400 000  |                                     |                                     |   |                           |                    |                                      |
| 766573109               | TOTAL  |                                     | 51,207 10                           | 791 82  |                           | 00                 | 791 82                               |
| 769742107               | ROADWAY CORP   | COM                                 |                                     | 03OCT01                                       | 09OCT01                   | 1 000000           |                                      |
| ** 7V1H **              | 067 83,920 37  |                                     | 70,602 62                           | 13 317 75                                     |                           | 00                 | 13,317 75                            |
|                         | 5,600 000  |                                     |                                     |   |                           |                    |                                      |
| 772739207               | ROCK TENN CO   | COM CL A                            |                                     | 28MAY02                                       | 31MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 028 1,885 14   |                                     | 1,935 95                            | -50 81  |                           | 00                 | 50 81                                |
|                         | 100 000  |                                     |                                     |   |                           |                    |                                      |
| 775133101               | ROGERS CORP  | COM                                 |                                     | 27AUG01                                       | 30AUG01                   | 1 000000           |                                      |
| ** 7V1H **              | 632 21,668 40  |                                     | 23,294 25                           | -1,625 85                                     |                           | 00                 | -1,625 85                            |
|                         | 700 000  |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 687 3,027 71   |                                     | 3,327 75                            | 28AUG01<br>-300 04                            | 31AUG01                   | 1 000000<br>00     | -300 04                              |
|                         | 100 000  |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 749 5,795 62   |                                     | 6,655 50                            | 30AUG01<br>-859 88                            | 05SEP01                   | 1 000000<br>00     | -859 88                              |
|                         | 200 000  |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 806 8,682 31   |                                     | 9,983 25                            | 05SEP01<br>-1,300 94                          | 10SEP01                   | 1 000000<br>00     | -1,300 94                            |
|                         | 300 000  |                                     |                                     |   |                           |                    |                                      |
| ** 7V1H **              | 072 26,190 92  |                                     | 29,949 75                           | 03OCT01<br>-3,758 85                          | 09OCT01                   | 1 000000<br>00     | -3,758 85                            |
|                         | 900 000  |                                     |                                     |   |                           |                    |                                      |

STATE STREET

| ASSET ID      | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT           | STL DT          | SELL RATE      | NET SECY GN/LS     |
|---------------|-------------------------|------------|------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC   | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR    | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SELTY GN/LS |                 |                |                    |
| 775133101     | TOTAL                   |            | 73 210 50  | -7 845 54        |                 | 00             | -7 845 54          |
| 776696104     | ROPER INDS              | COM        |            | 26MAR02          | 01APR02         | 1 000000       |                    |
| .. 7V1H ..    | 495                     | 199,853 98 | 166 327 70 | 33 526 28        |                 | 00             | 33,526 28          |
| 4,200 000     |                         |            |            |                  |                 |                |                    |
| .. 7V1H ..    | 648                     | 22,806 80  | 19 800 92  | 29APR02          | 02MAY02         | 1 000000       |                    |
| 500 000       |                         |            |            | 3 005 88         |                 | 00             | 3,005 88           |
| .. 7V1H ..    | 358                     | 944 08     | 990 05     | 25JUN02          | 28 JUN02        | 1 000000       |                    |
| 25 000        |                         |            |            | -45 97           |                 | 00             | -45 97             |
| .. 7V1H ..    | 685                     | 2,771 14   | 2 970 14   | 26JUN02          | 01JUL02         | 1 000000       |                    |
| 75 000        |                         |            |            | -199 00          |                 | 00             | 199 00             |
| .. 7V1H ..    | 587                     | 39,352 80  | 47,522 19  | 30JUL02          | 02AUG02         | 1 000000       |                    |
| 1,200 000     |                         |            |            | -8 169 39        |                 | 00             | -8,169 39          |
| .. 7V1H ..    | 587                     | -39,352 80 | -47,522 19 | 30JUL02          | 02AUG02         | 1 000000       |                    |
| CXL 1,200 000 |                         |            |            | 8 169 39         |                 | 00             | 8,169 39           |
| 776696106     | TOTAL                   |            | 190 088 81 | 36 287 19        |                 | 00             | 36,287 19          |
| 78000810F     | ROXID INC               | COM        |            | 27AUG01          | 30AUG01         | 1 000000       |                    |
| .. 7V1H ..    | 640                     | 73,893 44  | 66 481 58  | 7 411 86         |                 | 00             | 7 411 86           |
| 5 600 000     |                         |            |            |                  |                 |                |                    |
| .. 7V1H ..    | 689                     | 10 807 17  | 7 007 05   | 29APR02          | 02MAY02         | 1 000000       |                    |
| 500 000       |                         |            |            | 3 800 12         |                 | 00             | 3 800 12           |
| .. 7V1H ..    | 726                     | 787 63     | 1,401 41   | 26JUN02          | 01JUL02         | 1 000000       |                    |
| 100 000       |                         |            |            | 613 78           |                 | 00             | -613 78            |

| ASSET ID    | SECURITY DESCRIPTION          | MAT DATE                       | MAT RATE   | TRD DT           | STL DT          | SELL RATE      | NET SECY GN/LS     |
|-------------|-------------------------------|--------------------------------|------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET       | LOCAL COST                     | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET            | BASE COST                      | BASE COST  | BASE SELTY GN/LS |                 |                |                    |
| 78000810E   | TOTAL                         |                                | 74,890 04  | 10 598 20        |                 | 00             | 10,598 20          |
| 780257804   | ROYAL DUTCH PETE CO           | NY REGISTRY SH PAR N CLDR 1 25 |            | 01MAR02          | 04MAR02         | 1 000000       |                    |
| .. 7V1D ..  | 438                           | 150,188 45                     | 145 454 28 | 4,734 17         |                 | 00             | 4 734 17           |
| 2,900 000   |                               |                                |            |                  |                 |                |                    |
| .. 7V1D ..  | 471                           | 5,373 41                       | 5,015 67   | 07MAR02          | 12MAR02         | 1 000000       |                    |
| 100 000     |                               |                                |            | 357 74           |                 | 00             | 357 74             |
| .. 7V1D ..  | 526                           | 5,437 09                       | 5 015 66   | 14MAR02          | 19MAR02         | 1 000000       |                    |
| 100 000     |                               |                                |            | 421 43           |                 | 00             | 421 43             |
| .. 7V1D ..  | 799                           | 26,145 31                      | 25,078 33  | 25APR02          | 30APR02         | 1 000000       |                    |
| 500 000     |                               |                                |            | 1 066 98         |                 | 00             | 1,066 98           |
| 780257804   | TOTAL                         |                                | 180 563 94 | 6,580 32         |                 | 00             | 6,580 32           |
| 781904107   | RURAL CELLUAR CORP            | CL A                           |            | 14DEC01          | 19DEC01         | 1 000000       |                    |
| .. 7V1H ..  | 226                           | 74,053 00                      | 92,307 60  | -18 254 60       |                 | 00             | -18,254 60         |
| 3,700 000   |                               |                                |            |                  |                 |                |                    |
| 782352108   | RUSSELL CORP                  | COM                            |            | 30JUL02          | 02AUG02         | 1 000000       |                    |
| .. 7V1H ..  | 533                           | 8,392 24                       | 9 273 95   | 881 71           |                 | 00             | -881 71            |
| 500 000     |                               |                                |            |                  |                 |                |                    |
| 783519101   | RYANS FAMILY STEAK HOUSES INC | COM                            |            | 26MAR02          | 01APR02         | 1 000000       |                    |
| .. 7V1H ..  | 496                           | 19,451 70                      | 12,492 19  | 6 759 51         |                 | 00             | 6,759 51           |
| 800 000     |                               |                                |            |                  |                 |                |                    |
| .. 7V1H ..  | 057                           | 8 139 35                       | 5,010 25   | 28MAY02          | 31MAY02         | 1 000000       |                    |
| 300 000     |                               |                                |            | 3,129 10         |                 | 00             | 3,129 10           |
| .. 7V1H ..  | 359                           | 845 87                         | 701 43     | 25JUN02          | 28JUN02         | 1 000000       |                    |
| 63 000      |                               |                                |            | 144 44           |                 | 00             | 144 44             |
| .. 7V1H ..  | 686                           | 942 71                         | 801 64     | 26JUN02          | 01JUL02         | 1 000000       |                    |
| 72 000      |                               |                                |            | 141 07           |                 | 00             | 141 07             |



| ASSET ID<br>SM SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE | 1RD DT<br>SECY GN/LC<br>SECY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|-------------------------------|--|-------------------------------------|----------|------------------------------------|---------------------------|--------------------|--------------------------------------|
|                         | 451<br>100 000                | 3 888 44   | 4,229 81                            |          | -341 37                            |                           | 00                 | -341 37                              |
| 7V1D                    | 882<br>5 100 000              | 162 445 40   | 212 802 07                          |          | 25APR02<br>-50,356 67              | 30APR02                   | 1 000000<br>00     | -50,356 67                           |
| 78387G103               | TOTAL                         | 419 941 82   | 476 976 93                          |          | -57 015 10                         |                           | 00                 | -57,015 10                           |
| 78412D109               | SEMCO ENERGY INC              | COM  |                                     |          | 25JUN02                            | 28JUN02                   | 1 000000           |                                      |
| 7V1H                    | 158<br>1 368 000              | 11,539 41  | 11 898 86                           |          | 359 45                             |                           | 00                 | -359 45                              |
| 7V1H                    | 745<br>511 000                | 3,921 70   | 4 444 68                            |          | 26JUN02<br>-522 98                 | 01JUL02                   | 1 000000<br>00     | -522 98                              |
| 7V1H                    | 108<br>364 000                | 3 162 37   | 3 166 07                            |          | 27JUN02<br>-3 70                   | 02JUL02                   | 1 000000<br>00     | -3 70                                |
| 7V1H                    | 403<br>457 000                | 4 126 58   | 3 974 99                            |          | 28JUN02<br>151 59                  | 03JUL02                   | 1 000000<br>00     | 151 59                               |
| 78412D109               | TOTAL                         | 22 750 06  | 23 484 60                           |          | 734 54                             |                           | 00                 | -734 54                              |
| 78440X101               | SL GREEN RITY CORP            | COM  |                                     |          | 27MAR02                            | 01APR02                   | 1 000000           |                                      |
| 7V1H                    | 522<br>400 000                | 13 345 79  | 9 488 92                            |          | 3 856 87                           |                           | 00                 | 3,856 87                             |
| 7V1H                    | 866<br>100 000                | 3 522 09   | 2 372 23                            |          | 28MAY02<br>1 149 86                | 31MAY02                   | 1 000000<br>00     | 1,149 86                             |
| 7V1H                    | 214<br>99 000                 | 3,594 16   | 2 348 51                            |          | 25JUN02<br>1,245 65                | 28JUN02                   | 1 000000<br>00     | 1,245 65                             |
| 7V1H                    | 507<br>107 000                | 3 774 62   | 2 538 29                            |          | 26JUN02<br>1,236 33                | 01JUL02                   | 1 000000<br>00     | 1,236 33                             |
| 7V1H                    | 841<br>86 000                 | 3 012 15   | 2 040 12                            |          | 27JUN02<br>972 02                  | 02 JUL02                  | 1 000000<br>00     | 972 02                               |

SEARCHED  
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| ASSET ID<br>SM SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE | 1RD DT<br>SECY GN/LC<br>SECY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|-------------------------------|--|-------------------------------------|----------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| 7V1H                    | 404<br>108 000                | 3,847 97   | 2 562 01                            |          | 28JUN02<br>1,285 91                | 03JUL02                   | 1 000000<br>00     | 1,285 91                             |
| 78440X101               | TOTAL                         | 31 096 72  | 21 350 08                           |          | 9,746 65                           |                           | 00                 | 9,746 65                             |
| 78442P106               | SLM CORP                      | COM  |                                     |          | 25SEP01                            | 28SEP01                   | 1 000000           |                                      |
| 7V1D                    | 237<br>200 000                | 15 944 46  | 15 520 00                           |          | 444 46                             |                           | 00                 | 444 46                               |
| 7V1B                    | 697<br>9 832 000              | 758,492 01   | 604 855 14                          |          | 04JAN02<br>153 636 87              | 09JAN02                   | 1 000000<br>00     | 153,636 87                           |
| 7V1D                    | 265<br>500 000                | 46 023 05  | 41 841 25                           |          | 13FEB02<br>4,181 80                | 19FEB02                   | 1 000000<br>00     | 4,181 80                             |
| 7V1B                    | 143<br>9,103 000              | 805,752 34   | 688 466 76                          |          | 03JUL02<br>117,285 58              | 09JUL02                   | 1 000000<br>00     | 117,285 58                           |
| 78442P106               | TOTAL                         | 1,626,231 86   | 1 350 683 15                        |          | 275 548 71                         |                           | 00                 | 275,548 71                           |
| 78442F103               | SPDR TRUST                    | UNIT SER 1   |                                     |          | 04SEP01                            | 07SEP01                   | 1 000000           |                                      |
| 7V1D                    | 191<br>100 000                | 11,553 11  | 13,261 09                           |          | -1,707 98                          |                           | 00                 | -1,707 98                            |
| 7V1D                    | 450<br>200 000                | 21 800 27  | 26 522 17                           |          | 22OCT01<br>-4,721 90               | 25OCT01                   | 1 000000<br>00     | -4,721 90                            |
| 7V1A                    | 748<br>754 000                | 85,598 76  | 93,252 75                           |          | 03DEC01<br>-7,653 99               | 06DEC01                   | 1 000000<br>00     | -7,653 99                            |
| 7V1D                    | 196<br>200 000                | 22 740 65  | 26,522 17                           |          | 24JAN02<br>-3,781 52               | 29JAN02                   | 1 000000<br>00     | -3,781 52                            |
| 7V1A                    | 032<br>1 429 000              | 160 037 16   | 166 264 15                          |          | 27FEB02<br>-6,226 99               | 04MAR02                   | 1 000000<br>00     | -6,226 99                            |
| 7V1A                    | 101                           | 150 277 47   | 153 582 00                          |          | 02APR02<br>-3 304 53               | 05APR02                   | 1 000000<br>00     | -3,304 53                            |

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| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECTY GN/LS<br>BASE SECTY GN/LS | STL DT<br>SELL RATE<br>BASE CURR CN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|--|--|---|--|--|
|                         | 1,320 000  |  |   |  |  |
| 7VID **                 | 001 54,765 85  | 66 305 44                                    | 25APR02<br>-11,539 59                           | 30APR02 1 000000<br>00                 | -11,539 59                             |
|                         | 500 000  |  |   |  |  |
| 78462F103               | TOTAL  | 506,773 27                                   | 545 709 77                                      | 38,936 50                              | 38,936 50                              |
| 785905100               | SABRE HLDGS CORP   | FL A   | 29OCT01   | 01NOV01 1 000000                       |  |
| 7VID **                 | 511 2 699 90   | 4,152 22                                     | -1,452 32                                       | 00                                     | -1,452 32                              |
|                         | 100 000  |  |   |  |  |
| 7VID **                 | 144 33,939 34  | 33,217 76                                    | 28DEC01<br>72) 58                               | 03JAN02 1 000000<br>00                 | 72) 58                                 |
|                         | 800 000  |  |   |  |  |
| 7VID **                 | 782 4 772 45   | 4 500 16                                     | 25APR02<br>272 29                               | 30APR02 1 000000<br>00                 | 272 29                                 |
|                         | 100 000  |  |   |  |  |
| 7VID **                 | 173 560 818 45   | 1,024 657 73                                 | 19JUL02<br>-463 839 28                          | 24JUL02 1 000000<br>00                 | -463,839 28                            |
|                         | 23,556 000   |  |   |  |  |
| 785905100               | TOTAL  | 602 230 14                                   | 1 066 527 87                                    | 464,297 73                             | -464,297 73                            |
| 78645R107               | SAFENET INC  | COM  | 28MAY02   | 31MAY02 1 000000                       |  |
| 7VID **                 | 008 15,071 73  | 15,306 50                                    | 234 77  | 00                                     | -234 77                                |
|                         | 1 100 000  |  |   |  |  |
| 786514208               | SAFWAY INC   | COM NEW                                      | 15AUG01   | 20AUG01 1 000000                       |  |
| 7VID **                 | 093 22 841 23  | 22,425 00                                    | 416 23  | 00                                     | 416 23                                 |
|                         | 500 000  |  |   |  |  |
| 7VID **                 | 560 515,454 29   | 448 024 39                                   | 25OCT01<br>-132,570 10                          | 30OCT01 1 000000<br>00                 | -132,570 10                            |
|                         | 12,632 000   |  |   |  |  |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECTY GN/LS<br>BASE SECTY GN/LS | STL DT<br>SELL RATE<br>BASE CURR CN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|--|--|---|--|--|
| 786514208               | TOTAL  | 538,295 52                                   | 670 449 39                                      | -132,153 87                            | -132,153 87                            |
| 790849103               | ST JUDE MED INC  | COM  | 01FEB02   | 06FEB02 1 000000                       |  |
| 7VID **                 | 729 582,718 75   | 463,850 71                                   | 118,868 04                                      | 00                                     | 118,868 04                             |
|                         | 7,500 000  |  |   |  |  |
| 7VID **                 | 731 523,945 57   | 414 929 92                                   | 04FEB02<br>109 015 65                           | 07FEB02 1 000000<br>00                 | 109,015 65                             |
|                         | 6 709 000  |  |   |  |  |
| 7VID **                 | 738 523 945 57   | 414,929 92                                   | 04FEB02<br>109,015 65                           | 07FEB02 1 000000<br>00                 | 109,015 65                             |
|                         | 6,709 000  |  |   |  |  |
| 7VID **                 | CXL 738 -523,945 57  | 414,929 92                                   | 04FEB02<br>-109,015 65                          | 07FEB02 1 000000<br>00                 | -109,015 65                            |
|                         | -6,709 000   |  |   |  |  |
| 7VID **                 | 760 610,777 85   | 478,199 16                                   | 05FEB02<br>132,578 69                           | 08FEB02 1 000000<br>00                 | 132,578 69                             |
|                         | 7,732 000  |  |   |  |  |
| 7VID **                 | CXL 760 -610 777 85  | -478,199 16                                  | 05FEB02<br>-132,578 69                          | 08FEB02 1 000000<br>00                 | 132,578 69                             |
|                         | 7,732 000  |  |   |  |  |
| 7VID **                 | 764 610 313 93   | 478,199 16                                   | 05FEB02<br>132,114 77                           | 01MAR02 1 000000<br>00                 | 132,114 77                             |
|                         | 7,732 000  |  |   |  |  |
| 7VID **                 | 783 8,161 25   | 7,752 00                                     | 25APR02<br>409 25                               | 30APR02 1 000000<br>00                 | 409 25                                 |
|                         | 100 000  |  |   |  |  |
| 790849103               | TOTAL  | 1,725,139 50                                 | 1,344,731 79                                    | 360,407 71                             | 360,407 71                             |
| 792860108               | ST PAUL COS INC  | COM  | 13FEB02   | 19FEB02 1 000000                       |  |
| 7VID **                 | 250 4,821 27   | 4,357 01                                     | 464 24  | 00                                     | 464 24                                 |
|                         | 100 000  |  |   |  |  |

SPAL 8/2/02

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECY GN/LS  | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| 795757103   | SALTON INC              | COM        |            | 17DEC01          | 19DEC01         | 1 000000  |                    |
| ** 7V1H **  | 251                     | 31,084 00  | 56,177 20  | -25,093 20       |                 | 00        | -25,093 20         |
|             | 1,700 000               |            |            |                  |                 |           |                    |
| ** 7V1H **  | 252                     | 31,083 46  | 56,177 20  | -25,093 74       | 20DEC01         | 1 000000  | -25,093 74         |
|             | 1,700 000               |            |            |                  |                 | 00        |                    |
| ** 7V1H **  | CXL 252                 | -31,083 46 | -56,177 20 | 25,093 74        | 20DEC01         | 1 000000  | 25,093 74          |
|             | -1,700 000              |            |            |                  |                 | 00        |                    |
| ** 7V1H **  | 390                     | 103,582 42 | 171,834 13 | -68,253 71       | 05MAR02         | 1 000000  | -68,253 71         |
|             | 5,200 000               |            |            |                  |                 | 00        |                    |
| ** 7V1H **  | 337                     | 6,824 53   | 16,169 81  | -9,345 28        | 28JUN02         | 1 000000  | -9,345 28          |
|             | 525 000                 |            |            |                  |                 | 00        |                    |
| ** 7V1H **  | 664                     | 7,486 77   | 17,956 19  | -10,469 42       | 01JUL02         | 1 000000  | -10,469 42         |
|             | 583 000                 |            |            |                  |                 | 00        |                    |
| ** 7V1H **  | 009                     | 5,663 09   | 13,644 24  | -7,981 15        | 02JUL02         | 1 000000  | -7,981 15          |
|             | 443 000                 |            |            |                  |                 | 00        |                    |
| ** 7V1H **  | 405                     | 7,866 93   | 16,909 00  | -9,042 07        | 03JUL02         | 1 000000  | -9,042 07          |
|             | 549 000                 |            |            |                  |                 | 00        |                    |
| 795757103   | TOTAL                   |            | 292,692 57 | -130,184 83      |                 | 00        | -130,184 83        |
| 806037107   | SCANSOURCE INC          | COM        |            | 23OCT01          | 26OCT01         | 1 000000  |                    |
| ** 7V1H **  | 127                     | 21,984 46  | 17,284 33  | 4,700 13         |                 | 00        | 4,700 13           |
|             | 400 000                 |            |            |                  |                 |           |                    |
| ** 7V1H **  | 309                     | 68,001 97  | 56,174 07  | 11,827 90        | 31JAN02         | 1 000000  | 11,827 90          |
|             | 1,300 000               |            |            |                  |                 | 00        |                    |
| ** 7V1H **  | 609                     | 13,192 60  | 9,171 58   | 4,021 02         | 02MAY02         | 1 000000  | 4,021 02           |
|             | 200 000                 |            |            |                  |                 | 00        |                    |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECY GN/LS  | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| ** 7V1H **  | 230                     | 1,393 74   | 1,100 59   | 25JUN02          | 28JUN02         | 1 000000  | 293 15             |
|             | 24 000                  |            |            | 293 15           |                 | 00        |                    |
| ** 7V1H **  | 524                     | 1,467 88   | 1,192 31   | 26JUN02          | 01JUL02         | 1 000000  | 275 57             |
|             | 26 000                  |            |            | 275 57           |                 | 00        |                    |
| ** 7V1H **  | 854                     | 1,286 89   | 1,008 87   | 27JUN02          | 02JUL02         | 1 000000  | 278 02             |
|             | 22 000                  |            |            | 278 02           |                 | 00        |                    |
| ** 7V1H **  | 406                     | 1,718 86   | 1,284 02   | 28JUN02          | 03JUL02         | 1 000000  | 434 84             |
|             | 28 000                  |            |            | 434 84           |                 | 00        |                    |
| ** 7V1H **  | 541                     | 53,147 89  | 41,272 11  | 11,875 78        | 02AUG02         | 1 000000  | 11,875 78          |
|             | 900 000                 |            |            |                  |                 | 00        |                    |
| 806037107   | TOTAL                   |            | 128,487 88 | 33,706 41        |                 | 00        | 33,706 41          |
| 806407102   | SCHEIN HENRY INC        | COM        |            | 30APR02          | 02MAY02         | 1 000000  |                    |
| ** 7V1H **  | 736                     | 4,424 86   | 3,361 63   | 1,263 23         |                 | 00        | 1,263 23           |
|             | 100 000                 |            |            |                  |                 |           |                    |
| ** 7V1H **  | 199                     | 25,543 18  | 18,825 13  | 6,718 05         | 28JUN02         | 1 000000  | 6,718 05           |
|             | 560 000                 |            |            |                  |                 | 00        |                    |
| ** 7V1H **  | 492                     | 10,507 45  | 7,798 98   | 2,708 47         | 01JUL02         | 1 000000  | 2,708 47           |
|             | 232 000                 |            |            |                  |                 | 00        |                    |
| ** 7V1H **  | 831                     | 25,177 70  | 18,421 73  | 6,755 97         | 02JUL02         | 1 000000  | 6,755 97           |
|             | 548 000                 |            |            |                  |                 | 00        |                    |
| ** 7V1H **  | 453                     | 35,449 49  | 26,792 19  | 8,657 30         | 03JUL02         | 1 000000  | 8,657 30           |
|             | 797 000                 |            |            |                  |                 | 00        |                    |
| ** 7V1H **  | 121                     | 2,768 15   | 2,117 83   | 650 32           | 05JUL02         | -1 000000 | 650 32             |
|             | 63 000                  |            |            |                  |                 | 00        |                    |



| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAI DATE<br>LOCAL COST<br>BASE | MAI RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | SLL DT<br>BASE CURR GN/L'S | SELL RATE | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|--|--------------------------------|--------------------------------|---|----------------------------|-----------|--|
| 806407102               | TOTAL  | 104,070 83                     | 77,317 49                      | 26,753 34                                       |                            | 00        | 26 753 34                              |
| 806605101               | SCHERING PLOUGH LORP   | LOM                            |                                | 29NOV01   | 04DEC01                    | 1 000000  |  |
| .. 7VID ..              | 677 36,274 19  |                                | 34,786 58                      | 1,487 61  |                            | 00        | 1,487 61                               |
|                         | 1,000 000  |                                |                                |   |                            |           |  |
| .. 7VID ..              | 417 34 842 77  |                                | 34 786 58                      | 01MAR02<br>56 19                                | 04MAR02                    | 1 000000  | 56 19                                  |
|                         | 1,000 000  |                                |                                |   |                            | 00        |  |
| .. 7VID ..              | 883 155,430 53   |                                | 178,541 84                     | 25APR02<br>-23,111 31                           | 30APR02                    | 1 000000  | -23,111 31                             |
|                         | 5,300 000  |                                |                                |   |                            | 00        |  |
| 806605101               | TOTAL  | 226,547 49                     | 248,115 00                     | 21,567 51                                       |                            | 00        | -21,567 51                             |
| 806857108               | SCHLUMBERGER LTD   | COM                            |                                | 03AUG01   | 08AUG01                    | 1 000000  |  |
| .. 7VIA ..              | 553 228,219 05   |                                | 235 788 05                     | -7,569 00                                       |                            | 00        | -7,569 00                              |
|                         | 4,354 000  |                                |                                |   |                            |           |  |
| 807066105               | SCHOLASTIC CORP  |                                |                                | 03OCT01   | 09OCT01                    | 1 000000  |  |
| .. 7VIH ..              | 057 75,276 87  |                                | 65 028 91                      | 10,247 96                                       |                            | 00        | 10,247 96                              |
|                         | 1,700 000  |                                |                                |   |                            |           |  |
| .. 7VIH ..              | 482 123,059 64   |                                | 87,980 29                      | 24MAR02<br>35,079 35                            | 01APR02                    | 1 000000  | 35,079 35                              |
|                         | 2,300 000  |                                |                                |   |                            | 00        |  |
| 807066105               | TOTAL  | 198,336 51                     | 153,009 20                     | 45,327 31                                       |                            | 00        | 45,327 31                              |
| 811165984               | SCUDDER INTL EQUITY INV TRUST  |                                |                                | 31JUL01   | 01AUG01                    | 1 000000  |  |
| .. 7VJ ..               | 106 101,370 39   |                                | 100,822 98                     | 547 41  |                            | 00        | 547 41                                 |
|                         | 4,110 721  |                                |                                |   |                            |           |  |
| .. 7VJ ..               | 107 47 403 54  |                                | 44,711 90                      | 23AUG01<br>691 66                               | 23AUG01                    | 1 000000  | 691 66                                 |
|                         | 1,904 522  |                                |                                |   |                            | 00        |  |
| .. 7VJ ..               | 113 106,942 29   |                                | 110,719 98                     | 05SEP01<br>-3,777 69                            | 06SEP01                    | 1 000000  | 3,777 69                               |
|                         | 4,514 238  |                                |                                |   |                            | 00        |  |

STAFF REPORT

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAI DATE<br>LOCAL COST<br>BASE | MAI RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | SLL DT<br>BASE CURR GN/L'S | SELL RATE | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|--|--------------------------------|--------------------------------|---|----------------------------|-----------|--|
| .. 7VJ ..               | 121 106,942 29   |                                | 122,970 28                     | 26SEP01<br>-16,027 99                           | 27SEP01                    | 1 000000  | -16,027 99                             |
|                         | 5,013 703  |                                |                                |   |                            | 00        |  |
| .. 7VJ ..               | 125 21,707,002 00  |                                | 23,402,377 87                  | 24OCT01<br>-1,695,375 87                        | 25OCT01                    | 1 000000  | -1,695,375 87                          |
|                         | 954,153 934  |                                |                                |   |                            | 00        |  |
| .. 7VJ ..               | 130 43,955 98  |                                | 47,389 06                      | 24OCT01<br>-3,433 08                            | 24OCT01                    | 1 000000  | -3 433 08                              |
|                         | 1,932 131  |                                |                                |   |                            | 00        |  |
| .. 7VJ ..               | 131 9,998 44   |                                | 10,779 57                      | 24OCT01<br>-780 93                              | 24OCT01                    | 1 000000  | -780 93                                |
|                         | 439 501  |                                |                                |   |                            | 00        |  |
| 811165984               | TOTAL  | 22,123,615 15                  | 23,841,771 64                  | -1,718,156 49                                   |                            | 00        | -1,718,156 49                          |
| 81211K100               | SEALED AIR CORP NEW  | COM                            |                                | 13FEB02   | 19FEB02                    | 1 000000  |  |
| .. 7VID ..              | 294 102,840 42   |                                | 93 425 53                      | 9,414 89  |                            | 00        | 9,414 89                               |
|                         | 2,300 000  |                                |                                |   |                            |           |  |
| 812387108               | SEARS ROEBUCK + CO   | LOM                            |                                | 08NOV01   | 14NOV01                    | 1 000000  |  |
| .. 7VID ..              | 543 13,275 60  |                                | 11,422 07                      | 1,853 53  |                            | 00        | 1,853 53                               |
|                         | 300 000  |                                |                                |   |                            |           |  |
| .. 7VID ..              | 017 9,704 67   |                                | 7,862 63                       | 26DEC01<br>1,842 04                             | 31DEC01                    | 1 000000  | 1,842 04                               |
|                         | 200 000  |                                |                                |   |                            | 00        |  |
| .. 7VID ..              | 145 19,165 88  |                                | 15,725 26                      | 28DEC01<br>3,440 62                             | 03JAN02                    | 1 000000  | 3 440 62                               |
|                         | 400 000  |                                |                                |   |                            | 00        |  |
| 812387108               | TOTAL  | 42,146 15                      | 35,009 96                      | 7,136 19  |                            | 00        | 7,136 19                               |
| 816074304               | SEITEL INC   | COM NEW                        |                                | 29APR02   | 02MAY02                    | 1 000000  |  |
| .. 7VIH ..              | 633 23,295 77  |                                | 44,495 00                      | 21,199 23                                       |                            | 00        | -21,199 23                             |
|                         | 3,100 000  |                                |                                |   |                            |           |  |
| .. 7VIH ..              | 030 23 564 99  |                                | 156,450 18                     | 28MAY02<br>132,885 19                           | 31MAY02                    | 1 000000  | -132,885 19                            |
|                         | 10,900 000   |                                |                                |   |                            | 00        |  |

STAFF REPORT

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD D1<br>LOCAL SECY GN/LC<br>BASE SECY GN/LC | STL D1<br>SELL RATE<br>BASE CURR GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |             |
|-------------------------|--|--|---|--|--------------------------------------|-------------|
| B14074306               | TOTAL  | 46 860 76                                    | 200 945 18                                    | -154 084 47                            | 00                                   | -154,084 47 |
| B17265101<br>7V1H       | SENSORMATIC ELECTRS CORP   | COM  | 27AUG01                                       | 30AUG01                                | 1 000000                             |             |
|                         | 624<br>6,100 000   | 143,081 09                                   | 91 862 95                                     | 51 218 14                              | 00                                   | 51,218 14   |
| B17824209<br>7V1H       | 7 ELEVEN INC   | COM NEW                                      | 28FEB02                                       | 05MAR02                                | 1 000000                             |             |
|                         | 399<br>4,500 000   | 38 924 39                                    | 46 386 00                                     | 7,461 61                               | 00                                   | -7,461 61   |
| B20280105<br>7V1H       | SHAW GROUP INC   | LOM  | 14DEC01                                       | 19DEC01                                | 1 000000                             |             |
|                         | 217<br>1 600 000   | 36 134 71                                    | 44 602 35                                     | -8,467 57                              | 00                                   | -8,467 57   |
| B24889109<br>7V1H       | SHOE LARNIVAL INC  | COM  | 28MAY02                                       | 31MAY02                                | 1 000000                             |             |
|                         | 120<br>100 000   | 1 894 14                                     | 1,661 19                                      | 232 95                                 | 00                                   | 232 95      |
|                         | 7V1H   |  | 30JUL02                                       | 02AUG02                                | 1 000000                             |             |
|                         | 655<br>700 000   | 14 248 07                                    | 11 628 32                                     | 2,619 74                               | 00                                   | 2,619 74    |
| B24889109               | TOTAL  |  |   |  |                                      |             |
|                         |  | 16 142 20                                    | 13 289 51                                     | 2 852 69                               | 00                                   | 2,852 69    |
| B25549101<br>7V1H       | SHUFFLE MASTER INC   | COM  | 14DEC01                                       | 19DEC01                                | 1 000000                             |             |
|                         | 238<br>2 400 000   | 36,370 74                                    | 39 889 32                                     | -3,518 56                              | 00                                   | -3,518 56   |
| B25670104<br>7V1H       | SHURGARD STORAGE CTRS  | CL A   | 30APR02                                       | 02MAY02                                | 1 000000                             |             |
|                         | 741<br>300 000   | 10,603 30                                    | 8,384 14                                      | 2,219 16                               | 00                                   | 2,219 16    |
|                         | 7V1H   |  | 25JUN02                                       | 28JUN02                                | 1 000000                             |             |
|                         | 213<br>25 000  | 875 27                                       | 698 68  | 176 59                                 | 00                                   | 176 59      |
|                         | 7V1H   |  | 26JUN02                                       | 01JUL02                                | 1 000000                             |             |
|                         | 506<br>28 000  | 965 88                                       | 782 52  | 183 36                                 | 00                                   | 183 36      |
|                         | 7V1H   |  | 27JUN02                                       | 02 JUL02                               | 1 000000                             |             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD D1<br>LOCAL SECY GN/LC<br>BASE SECY GN/LC | STL D1<br>SELL RATE<br>BASE CURR GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |           |
|-------------------------|--|--|---|--|--------------------------------------|-----------|
|                         | 840<br>21 000  | 726 70                                       | 586 89  | 139 81                                 | 00                                   | 139 81    |
|                         | 7V1H   |  | 28JUN02                                       | 03JUL02                                | 1 000000                             |           |
|                         | 408<br>26 000  | 901 65                                       | 726 63  | 175 02                                 | 00                                   | 175 02    |
| B25670104               | TOTAL  |  |   |  |                                      |           |
|                         |  | 14,072 80                                    | 11 178 86                                     | 2,893 94                               | 00                                   | 2,893 94  |
| B26170102<br>7V1D       | SIEBEL SYS INC   | COM  | 08NOV01                                       | 14NOV01                                | 1 000000                             |           |
|                         | 548<br>300 000   | 7,178 74                                     | 6 888 00                                      | 290 76                                 | 00                                   | 290 76    |
|                         | 7V1D   |  | 14MAR02                                       | 19MAR02                                | 1 000000                             |           |
|                         | 537<br>300 000   | 10,449 65                                    | 9 070 08                                      | 1 379 57                               | 00                                   | 1 379 57  |
|                         | 7V1A   |  | 02APR02                                       | 05APR02                                | 1 000000                             |           |
|                         | 083<br>2,419 000   | 74 938 36                                    | 71,935 01                                     | 3,003 35                               | 00                                   | 3,003 35  |
|                         | 7V1D   |  | 25APR02                                       | 30APR02                                | 1 000000                             |           |
|                         | 824<br>900 000   | 21 630 84                                    | 23,902 62                                     | -2,271 78                              | 00                                   | -2,271 78 |
| B26170102               | TOTAL  |  |   |  |                                      |           |
|                         |  | 114 197 61                                   | 111,795 71                                    | 2,401 90                               | 00                                   | 2,401 90  |
| B26919102<br>7V1H       | SILICON LABORATORIES INC   | UC COM                                       | 28MAY02                                       | 31MAY02                                | 1 000000                             |           |
|                         | 076<br>100 000   | 2,259 13                                     | 2 481 69                                      | -222 56                                | 00                                   | -222 56   |
|                         | 7V1H   |  | 25JUN02                                       | 28JUN02                                | 1 000000                             |           |
|                         | 379<br>524 000   | 12,325 25                                    | 13,004 04                                     | -678 81                                | 00                                   | -678 81   |
|                         | 7V1H   |  | 26JUN02                                       | 01JUL02                                | 1 000000                             |           |
|                         | 707<br>754 000   | 17,707 83                                    | 18,711 94                                     | -1,004 11                              | 00                                   | -1,004 11 |
|                         | 7V1H   |  | 27JUN02                                       | 02JUL02                                | 1 000000                             |           |
|                         | 044<br>367 000   | 9 699 36                                     | 9 107 80                                      | 591 56                                 | 00                                   | 591 56    |
|                         | 7V1H   |  | 28JUN02                                       | 03JUL02                                | 1 000000                             |           |
|                         | 410<br>455 000   | 12 302 82                                    | 11,291 69                                     | 1,011 13                               | 00                                   |           |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** 7V1H **              | 605<br>1,800 000              | 50,839 45  | 44,670 43                           |          | 30JUL02<br>6,169 02                           | 02AUG02                   | 1 000000<br>00     | 6,169 02                             |
| 826919102               | TOTAL                         | 105,133 84   | 99 267 61                           |          | 5 866 23                                      |                           | 00                 | 5 866 23                             |
| 827051102               | SILICON IMAGE INC             | COM  |                                     |          | 29APR02                                       | 08MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 619<br>600 000                | 5,438 23   | 4,158 00                            |          | 1,280 23                                      |                           | 00                 | 1 280 23                             |
| ** 7V1H **              | 809<br>100 000                | 960 17   | 693 00                              |          | 28MAY02<br>267 17                             | 31MAY02                   | 1 000000<br>00     | 267 17                               |
| ** 7V1H **              | 305<br>25 000                 | 124 70   | 173 25                              |          | 25JUN02<br>-48 55                             | 28JUN02                   | 1 000000<br>00     | -48 55                               |
| ** 7V1H **              | 554<br>75 000                 | 387 00   | 519 75                              |          | 24JUN02<br>-132 75                            | 01JUL02                   | 1 000000<br>00     | -132 75                              |
| 827051102               | TOTAL                         | 6,910 10   | 5,544 00                            |          | 1,366 10                                      |                           | 00                 | 1,366 10                             |
| 829226109               | SINCLAIR BROADCAST GROUP INC  | CL A   |                                     |          | 26MAR02                                       | 01APR02                   | 1 000000           |                                      |
| ** 7V1H **              | 486<br>1,700 000              | 20,833 18  | 14 886 72                           |          | 5,946 45                                      |                           | 00                 | 5,946 45                             |
| ** 7V1H **              | 617<br>100 000                | 1 248 46   | 875 69                              |          | 29APR02<br>372 77                             | 02MAY02                   | 1 000000<br>00     | 372 77                               |
| ** 7V1H **              | 804<br>100 000                | 1,376 15   | 875 69                              |          | 28MAY02<br>500 46                             | 31MAY02                   | 1 000000<br>00     | 500 46                               |
| 829226109               | TOTAL                         | 23,457 79  | 16,638 11                           |          | 6,819 68                                      |                           | 00                 | 6,819 68                             |

STATISTICAL

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 830137105               | SIZELER PTY INVS INC          | COM  |                                     |          | 25JUN02                                       | 28JUN02                   | 1 000000           |                                      |
| ** 7V1H **              | 342<br>861 000                | 9,035 83   | 9,142 10                            |          | -106 27                                       |                           | 00                 | -106 27                              |
| ** 7V1H **              | 669<br>118 000                | 1,245 24   | 1,252 92                            |          | 26JUN02<br>-7 68                              | 01JUL02                   | 1 000000<br>00     | -7 68                                |
| ** 7V1H **              | 014<br>264 000                | 2,832 21   | 2,803 15                            |          | 27JUN02<br>29 06                              | 02JUL02                   | 1 000000<br>00     | 29 06                                |
| ** 7V1H **              | 411<br>457 000                | 4,981 14   | 4,852 43                            |          | 28JUN02<br>128 71                             | 03JUL02                   | 1 000000<br>00     | 128 71                               |
| 830137105               | TOTAL                         | 18,094 42  | 18,050 60                           |          | 43 82   |                           | 00                 | 43 82                                |
| 831865209               | SMITH A O CORP                | COM  |                                     |          | 28MAY02                                       | 31MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 058<br>100 000                | 2,908 11   | 2,610 29                            |          | 297 82  |                           | 00                 | 297 82                               |
| ** 7V1H **              | 589<br>300 000                | 8,761 23   | 7,830 88                            |          | 30JUL02<br>930 35                             | 02AUG02                   | 1 000000<br>00     | 930 35                               |
| 831865209               | TOTAL                         | 11,669 34  | 10,441 17                           |          | 1,228 17                                      |                           | 00                 | 1,228 17                             |
| 834092108               | SOLA INTL INC                 | COM  |                                     |          | 29APR02                                       | 02MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 687<br>300 000                | 4,150 37   | 4,198 95                            |          | -48 58  |                           | 00                 | -48 58                               |
| ** 7V1H **              | 092<br>100 000                | 1,180 16   | 1 399 65                            |          | 28MAY02<br>-219 49                            | 31MAY02                   | 1 000000<br>00     | -219 49                              |
| 834092108               | TOTAL                         | 5,330 53   | 5,598 60                            |          | -268 07                                       |                           | 00                 | -268 07                              |

STATISTICAL

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LC<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LC<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 834182107<br>.. 7VID .. | SOLELECTRON CORP<br>101<br>1,300 000   |                                | 37 765 00                      | 15AUG01<br>-18 564 65                         | 20AUG01                   | 1 000000<br>00     | -18,564 65                           |
| 842587107<br>.. 7VID .. | SOUTHERN CO<br>667<br>100 000  |                                | 2 662 72                       | 04APR02<br>30 19                              | 09APR02                   | 1 000000<br>00     | 30 19                                |
| .. 7VID ..              | 884<br>5,300 000   |                                | 141,124 10                     | 25APR02<br>6 310 56                           | 30APR02                   | 1 000000<br>00     | 6,310 56                             |
| 842587107               | TOTAL  |                                | 150,127 57                     | 143 786 82                                    |                           | 6 340 75<br>00     | 6,340 75                             |
| 844730101<br>.. 7VID .. | SOUTHTRUST CORP<br>820<br>800 000  |                                | 19 880 00                      | 25APR02<br>1 304 40                           | 30APR02                   | 1 000000<br>00     | 1 304 40                             |
| 844741108<br>.. 7V1A .. | SOUTHWEST AIRLS CO<br>603<br>6,377 000   |                                | 86,067 11                      | 17SEP01<br>-1,183 16                          | 20SEP01                   | 1 000000<br>00     | -1 183 16                            |
| .. 7V1A ..              | 606<br>1,714 000   |                                | 23,132 98                      | 15SEP01<br>-857 90                            | 24SEP01                   | 1 000000<br>00     | -857 90                              |
| .. 7V1A ..              | 608<br>3,600 000   |                                | 48 587 36                      | 20SEP01<br>-2,202 92                          | 25SEP01                   | 1 000000<br>00     | -2,202 92                            |
| 844741108               | TOTAL  |                                | 153,543 47                     | 157 787 45                                    |                           | -4,243 98<br>00    | -4,243 98                            |
| 84610H108<br>.. 7V1H .. | SOVRAN SELF STORAGE INC<br>491<br>400 000  |                                | 8 288 88                       | 26MAR02<br>3 828 93                           | 01APR02                   | 1 000000<br>00     | 3,828 93                             |
| .. 7V1H ..              | 532<br>300 000   |                                | 6,216 66                       | 27MAR02<br>2,978 20                           | 01APR02                   | 1 000000<br>00     | 2,978 20                             |
| .. 7V1H ..              | 343  |                                | 819 76                         | 25JUN02<br>301 73                             | 28JUN02                   | 1 000000<br>00     | 301 73                               |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>LOCAL SECY GN/LC<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LC<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|--------------------|--------------------------------------|
| .. 7V1H ..              | 25 000   |                                |                                |   |                           |                    |                                      |
| .. 7V1H ..              | 670<br>28 000  |                                | 916 54                         | 26JUN02<br>336 32                             | 01JUL02                   | 1 000000<br>00     | 336 32                               |
| .. 7V1H ..              | 015<br>21 000  |                                | 685 56                         | 27JUN02<br>250 39                             | 02JUL02                   | 1 000000<br>00     | 250 39                               |
| .. 7V1H ..              | 413<br>26 000  |                                | 887 87                         | 28JUN02<br>349 05                             | 03JUL02                   | 1 000000<br>00     | 349 09                               |
| .. 7V1H ..              | 577<br>900 000   |                                | 29 739 59                      | 30JUL02<br>11,089 61                          | 02AUG02                   | 1 000000<br>00     | 11,089 61                            |
| 84610H108               | TOTAL  |                                | 54,362 01                      | 35 227 74                                     |                           | 19 134 27<br>00    | 19,134 27                            |
| 847580107<br>.. 7V1H .. | SPECTRALINK CORP<br>501<br>1,800 000   |                                | 16 658 74                      | 26MAR02<br>20,772 85                          | 01APR02                   | 1 000000<br>00     | 4 114 11                             |
| .. 7V1H ..              | 386<br>50 000  |                                | 556 79                         | 25JUN02<br>-17 15                             | 28JUN02                   | 1 000000<br>00     | -17 15                               |
| .. 7V1H ..              | 714<br>57 000  |                                | 597 38                         | 26JUN02<br>56 91                              | 01JUL02                   | 1 000000<br>00     | -56 91                               |
| .. 7V1H ..              | 050<br>42 000  |                                | 438 55                         | 27JUN02<br>-43 56                             | 02JUL02                   | 1 000000<br>00     | -43 56                               |
| .. 7V1H ..              | 414<br>51 000  |                                | 541 60                         | 28JUN02<br>-43 82                             | 03JUL02                   | 1 000000<br>00     | -43 82                               |
| .. 7V1H ..              | 609<br>5 800 000   |                                | 41,903 70                      | 30JUL02<br>-24 673 01                         | 02AUG02                   | 1 000000<br>00     | -24,673 01                           |

31 JUL 2002

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE      | MAT RATE     | TRD DT           | STL DT    | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|---------------|--------------|------------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST    | LOCAL COST   | LOCAL SECY GN/LS | BASE CURR | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE          | BASE         | BASE             | GN/LS     | GN/LS     | NET BAS SECY GN/LS |
| 847580107   | TOTAL                   |               |              |                  |           |           |                    |
|             | 60 696 76               |               | 89,645 37    | -28,948 56       |           | 00        | -28,948 56         |
| 852061100   | SPRINT CORP             | COM           |              | 08NOV01          | 14NOV01   | 1 000000  |                    |
| ** 7V1U **  | 546 6,406 28            |               | 6,012 00     | 394 28           |           | 00        | 394 28             |
|             | 300 000                 |               |              |                  |           |           |                    |
| ** 7V1D **  | 377 109,241 20          |               | 134,707 28   | 21FEB02          | 26FEB02   | 1 000000  |                    |
|             | 8,500 000               |               |              | 25,466 08        |           | 00        | -25,466 08         |
| ** 7V1D **  | 813 11 566 31           |               | 11,093 54    | 25APR02          | 30APR02   | 1 000000  |                    |
|             | 700 000                 |               |              | 472 77           |           | 00        | 472 77             |
| 852061100   | TOTAL                   |               |              |                  |           |           |                    |
|             | 127 213 79              |               | 151 812 87   | -24 599 03       |           | 00        | -24,599 03         |
| 852061506   | SPRINT CORP             | PCS COM SER 1 |              | 22OCT01          | 25OCT01   | 1 000000  |                    |
| ** 7V1A **  | 699 4,600 96            |               | 5 474 91     | -873 95          |           | 00        | -873 95            |
|             | 193 000                 |               |              |                  |           |           |                    |
| ** 7V1D **  | 606 5,163 87            |               | 4,510 00     | 15NOV01          | 27NOV01   | 1 000000  |                    |
|             | 200 000                 |               |              | 653 82           |           | 00        | 653 82             |
| ** 7V1A **  | 787 1 809 27            |               | 2 099 19     | 28DEC01          | 03JAN02   | 1 000000  |                    |
|             | 74 000                  |               |              | 289 92           |           | 00        | 289 92             |
| ** 7V1B **  | 735 616,225 70          |               | 1,403,977 13 | 05FEB02          | 08FEB02   | 1 000000  |                    |
|             | 52,245 000              |               |              | 787,751 43       |           | 00        | -787 751 43        |
| ** 7V1A **  | 153 140,148 96          |               | 375 073 59   | 02APR02          | 05APR02   | 1 000000  |                    |
|             | 13,222 000              |               |              | 234 924 63       |           | 00        | -234,924 63        |
| 852061506   | TOTAL                   |               |              |                  |           |           |                    |
|             | 767,948 71              |               | 1,791,134 82 | -1 023,184 11    |           | 00        | -1,023 186 11      |

SECRET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT           | STL DT    | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|------------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE       | BASE       | BASE             | GN/LS     | GN/LS     | NET BAS SECY GN/LS |
| 852891100   | STANCORP FINL GROUP INC | COM        |            | 27AUG01          | 30AUG01   | 1 000000  |                    |
| ** 7V1H **  | 629 23,902 20           |            | 22 141 85  | 1,760 35         |           | 00        | 1,760 35           |
|             | 500 000                 |            |            |                  |           |           |                    |
| ** 7V1H **  | 394 42,855 35           |            | 38 064 72  | 28FEB02          | 05MAR02   | 1 000000  |                    |
|             | 800 000                 |            |            | 4,790 63         |           | 00        | 4,790 63           |
| ** 7V1H **  | 041 5,475 03            |            | 4,758 09   | 28MAY02          | 31MAY02   | 1 000000  |                    |
|             | 100 000                 |            |            | 716 94           |           | 00        | 716 94             |
| ** 7V1H **  | 362 5,615 94            |            | 4 805 67   | 25JUN02          | 28JUN02   | 1 000000  |                    |
|             | 101 000                 |            |            | 810 27           |           | 00        | 810 27             |
| ** 7V1H **  | 689 5,563 60            |            | 4,710 51   | 24JUN02          | 01JUL02   | 1 000000  |                    |
|             | 99 000                  |            |            | 853 09           |           | 00        | 853 09             |
| ** 7V1H **  | 031 3,847 78            |            | 3,235 50   | 27JUN02          | 02JUL02   | 1 000000  |                    |
|             | 68 000                  |            |            | 612 28           |           | 00        | 612 28             |
| ** 7V1H **  | 224 1,827 50            |            | 1,522 59   | 01JUL02          | 05JUL02   | 1 000000  |                    |
|             | 32 000                  |            |            | 304 91           |           | 00        | 304 91             |
| ** 7V1H **  | 592 26,926 68           |            | 23 790 45  | 30JUL02          | 02AUG02   | 1 000000  |                    |
|             | 500 000                 |            |            | 3,136 23         |           | 00        | 3,136 23           |
| 852891100   | TOTAL                   |            |            |                  |           |           |                    |
|             | 116,014 08              |            | 103,029 38 | 12,984 70        |           | 00        | 12,984 70          |
| 853258101   | STANDARD COML CORP      | COM        |            | 28MAY02          | 31MAY02   | 1 000000  |                    |
| ** 7V1H **  | 059 14,721 14           |            | 12,630 40  | 2,090 74         |           | 00        | 2,090 74           |
|             | 800 000                 |            |            |                  |           |           |                    |
| ** 7V1H **  | 591 21,619 84           |            | 17,366 80  | 30JUL02          | 02AUG02   | 1 000000  |                    |
|             | 1,100 000               |            |            | 4,253 04         |           | 00        | 4,253 04           |

SECRET

| ASSET ID<br>SM SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |           |
|-------------------------|--|--|---|----------------------------|---------------------|--|-----------|
| B5325A101               | TOTAL  | 36 340 98                                    | 29 997 20                                       | 6 343 78                   | 00                  | 6,343 78                               |           |
| B5375C101               | STANDARD PAC CORP NEW  | CDM  | 03OCT01   | 09OCT01                    | 1 000000            |  |           |
| 7V1H                    | 064<br>4 900 000   | 103 788 30                                   | 77 803 05                                       | 25,985 25                  | 00                  | 25,985 25                              |           |
| 7V1H                    | 315<br>1,700 000   | 43 893 33                                    | 26 992 89                                       | 28JAN02<br>16 900 44       | 31JAN02<br>00       | 1 000000<br>00                         | 16,900 44 |
| B5375C101               | TOTAL  | 147 681 63                                   | 104 795 94                                      | 42,885 69                  | 00                  | 42,885 69                              |           |
| B5590A203               | STARWOOD HOTELS + RESORTS  | PAIRD 1 CL B SH BEN + 1 COM                  | 10OCT01   | 15OCT01                    | 1 000000            |  |           |
| 7V1A                    | 634<br>2 631 000   | 56 393 60                                    | 93 270 63                                       | 36 877 03                  | 00                  | -36,877 03                             |           |
| 7V1A                    | 700<br>46 000  | 1 016 56                                     | 1 630 73  | 22OCT01<br>-614 17         | 25OCT01<br>00       | 1 000000<br>00                         | -614 17   |
| 7V1A                    | 807<br>159 000   | 4,787 41                                     | 5 636 65  | 28DEC01<br>-849 24         | 03JAN02<br>00       | 1 000000<br>00                         | -849 24   |
| 7V1A                    | 114<br>2 964 000   | 109 346 07                                   | 105 075 70                                      | 02APR02<br>4 270 37        | 05APR02<br>00       | 1 000000<br>00                         | 4,270 37  |
| B5590A203               | TOTAL  | 171 543 64                                   | 205 613 71                                      | -34 074 07                 | 00                  | -34,070 07                             |           |
| B57477103               | STATE STREET CORPORATION   | COM  | 14MAY02   | 17MAY02                    | 1 000000            |  |           |
| 7V1B                    | 083<br>28 172 000  | 1,316,026 5P                                 | 1 302 610 97                                    | 13,415 61                  | 00                  | 13 415 61                              |           |
| B57550107               | STATEN IS BANK CORP INC  | COM  | 28MAY02   | 31MAY02                    | 1 000000            |  |           |
| 7V1H                    | 031<br>100 000   | 2,016 13                                     | 1,354 10  | 662 03                     | 00                  | 662 03                                 |           |
| 7V1H                    | 332<br>28 000  | 538 88                                       | 379 15  | 25JUN02<br>159 73          | 28JUN02<br>00       | 1 000000<br>00                         | 159 73    |

STATE STREET

| ASSET ID<br>SM SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |           |
|-------------------------|--|--|---|----------------------------|---------------------|--|-----------|
| 7V1H                    | 659<br>31 000  | 585 79                                       | 419 77  | 26JUN02<br>166 02          | 01JUL02<br>00       | 1 000000<br>00                         | 166 02    |
| 7V1H                    | 004<br>18 000  | 341 90                                       | 243 74  | 27JUN02<br>98 16           | 02JUL02<br>00       | 1 000000<br>00                         | 98 16     |
| 7V1H                    | 218<br>23 000  | 437 14                                       | 311 44  | 01JUL02<br>125 70          | 05JUL02<br>00       | 1 000000<br>00                         | 125 70    |
| B57550107               | TOTAL  | 3 919 84                                     | 2 708 20  | 1 211 64                   | 00                  | 1,211 64                               |           |
| B58119100               | STEEL DYNAMICS INC   | COM  | 25JUN02   | 28JUN02                    | 1 000000            |  |           |
| 7V1H                    | 376<br>25 000  | 414 40                                       | 468 45  | -54 05                     | 00                  | -54 05                                 |           |
| 7V1H                    | 703<br>75 000  | 1,207 84                                     | 1 405 35  | 26JUN02<br>-197 51         | 01JUL02<br>00       | 1 000000<br>00                         | -197 51   |
| B58119100               | TOTAL  | 1 622 24                                     | 1 873 80  | -251 56                    | 00                  | -251 56                                |           |
| B5890710P               | STERLING BANK'S SHARES INC   | COM  | 27AUG01   | 30AUG01                    | 1 000000            |  |           |
| 7V1H                    | 631<br>900 000   | 20,294 32                                    | 11,760 38                                       | 8,533 94                   | 00                  | 8,533 94                               |           |
| 7V1H                    | 661<br>8,550 000   | 113 326 74                                   | 74 482 39                                       | 29APR02<br>38,844 37       | 02MAY02<br>00       | 1 000000<br>00                         | 38,844 37 |
| B5890710P               | TOTAL  | 133,621 08                                   | 86 242 77                                       | 47 378 31                  | 00                  | 47 378 31                              |           |
| B60342104               | STEWART + STEVENSON SVCS INC   | COM  | 28JAN02   | 31JAN02                    | 1 000000            |  |           |
| 7V1H                    | 320<br>7 100 000   | 173 893 10                                   | 102 386 56                                      | 21,506 54                  | 00                  | 21,506 54                              |           |
| 7V1H                    | 395<br>2 500 000   | 38 124 41                                    | 36 051 60                                       | 28FEB02<br>2 072 81        | 05MAR02<br>00       | 1 000000<br>00                         | 2,072 81  |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LO1<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>SECY GN/LC<br>GN/LC | SIL DT<br>BASE CURR | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|-------------------------------|--|--------------------------------|--------------------------------|-------------------------------|---------------------|--------------------|--------------------------------------|
| 860342104               | TOTAL                         | 162,017 51   | 138,438 16                     | 23,579 35                      |                               |                     | 00                 | 23,579 35                            |
| 860740102               | STILLWATER MNG CO             | COM  |                                |                                | 23OCT01                       | 26OCT01             | 1 000000           |                                      |
| ** 7V1H **              | 131                           | 47,385 31  | 45,971 00                      | -18,555 70                     |                               |                     | 00                 | -18,555 70                           |
|                         | 2,300 000                     |  |                                |                                |                               |                     |                    |                                      |
| 86183P102               | STONERIDGE INC                | COM  |                                |                                | 30JUL02                       | 02AUG02             | 1 000000           |                                      |
| ** 7V1H **              | 537                           | 19,973 39  | 21,860 84                      | -1 887 45                      |                               |                     | 00                 | -1,887 45                            |
|                         | 1,200 000                     |  |                                |                                |                               |                     |                    |                                      |
| 866810104               | SUN MICROSYSTEMS INC          | COM  |                                |                                | 15AUG01                       | 20AUG01             | 1 000000           |                                      |
| ** 7VID **              | 109                           | 48,052 47  | 101,097 53                     | -53 045 06                     |                               |                     | 00                 | -53,045 06                           |
|                         | 3,200 000                     |  |                                |                                |                               |                     |                    |                                      |
| ** 7V1A **              | 646                           | 647 47   | 571 00                         |                                | 22OCT01                       | 25OCT01             | 1 000000           | 76 47                                |
|                         | 74 000                        |  |                                |                                | 76 47                         |                     | 00                 |                                      |
| ** 7V1D **              | 592                           | 49,008 76  | 52 467 64                      | -3,458 82                      | 08NOV01                       | 14NOV01             | 1 000000           | -3 458 88                            |
|                         | 3,600 000                     |  |                                |                                |                               |                     | 00                 |                                      |
| ** 7VID **              | 631                           | 14,668 56  | 16,031 78                      | -1,363 27                      | 15NOV01                       | 20NOV01             | 1 000000           | -1,363 27                            |
|                         | 1,100 000                     |  |                                |                                |                               |                     | 00                 |                                      |
| ** 7V1A **              | 767                           | 165 35   | 100 31                         |                                | 28DEC01                       | 03JAN02             | 1 000000           | 65 04                                |
|                         | 13 000                        |  |                                |                                | 65 04                         |                     | 00                 |                                      |
| ** 7V1A **              | 089                           | 45,946 49  | 39,437 50                      | 6 508 99                       | 02APR02                       | 05APR02             | 1 000000           | 6,508 99                             |
|                         | 5,311 000                     |  |                                |                                |                               |                     | 00                 |                                      |
| 866810104               | TOTAL                         | 158,489 10   | 209,705 76                     | -51,216 66                     |                               |                     | 00                 | -51,216 66                           |
| 867363103               | SUNCARD DATA SYS INC          | COM  |                                |                                | 01AUG01                       | 06AUG01             | 1 000000           |                                      |
| ** 7V1B **              | 406                           | 197,547 95   | 182,798 50                     | 14,749 45                      |                               |                     | 00                 | 14,749 45                            |
|                         | 7 445 000                     |  |                                |                                |                               |                     |                    |                                      |
| ** 7V1B **              | 410                           | 166,743 44   | 162 051 06                     | 4,692 36                       | 02AUG01                       | 07AUG01             | 1 000000           | 4,692 36                             |
|                         | 6,600 000                     |  |                                |                                |                               |                     | 00                 |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LO1<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>LOCAL COST<br>BASE | TRD DT<br>SECY GN/LC<br>GN/LC | SIL DT<br>BASE CURR | SELL RATE<br>GN/LC | NET SECY GN/LC<br>NET BAS SECY GN/LC |
|-------------------------|-------------------------------|--|--------------------------------|--------------------------------|-------------------------------|---------------------|--------------------|--------------------------------------|
| ** 7V1B **              | 410                           | -166,743 44  | -162,051 06                    | -4,692 38                      | 02AUG01                       | 07AUG01             | 1 000000           | -4,692 38                            |
|                         | -6 600 000                    |  |                                |                                |                               |                     | 00                 |                                      |
| ** 7V1B **              | 412                           | 166,347 44   | 162,051 05                     | 4,296 39                       | 02AUG01                       | 07AUG01             | 1 000000           | 4,296 39                             |
|                         | 6,600 000                     |  |                                |                                |                               |                     | 00                 |                                      |
| ** 7V1B **              | 417                           | 177,852 02   | 179,950 34                     | -2,098 32                      | 03AUG01                       | 08AUG01             | 1 000000           | -2,098 32                            |
|                         | 7,329 000                     |  |                                |                                |                               |                     | 00                 |                                      |
| 867363103               | TOTAL                         | 541,747 41   | 524,799 89                     | 16,947 52                      |                               |                     | 00                 | 16,947 52                            |
| 86764P109               | SUNOCO INC                    | COM  |                                |                                | 25SEP01                       | 28SEP01             | 1 000000           |                                      |
| ** 7VID **              | 246                           | 20,192 32  | 21,036 00                      | -843 68                        |                               |                     | 00                 | -843 68                              |
|                         | 600 000                       |  |                                |                                |                               |                     |                    |                                      |
| 86768K106               | SUNRISE ASSISTED LIVING INC   | COM  |                                |                                | 29APR02                       | 02MAY02             | 1 000000           |                                      |
| ** 7V1H **              | 595                           | 72,155 30  | 61 828 92                      | 10,326 38                      |                               |                     | 00                 | 10,326 38                            |
|                         | 2,700 000                     |  |                                |                                |                               |                     |                    |                                      |
| 867914103               | SUNTRUST BKS INC              | COM  |                                |                                | 08NOV01                       | 14NOV01             | 1 000000           |                                      |
| ** 7VID **              | 540                           | 12,953 10  | 11,962 00                      | 991 10                         |                               |                     | 00                 | 991 10                               |
|                         | 200 000                       |  |                                |                                |                               |                     |                    |                                      |
| ** 7VID **              | 604                           | 268 13   | 250 18                         |                                | 26MAR02                       | 01APR02             | 1 000000           | 17 95                                |
|                         | 4 000                         |  |                                |                                | 17 95                         |                     | 00                 |                                      |
| ** 7VID **              | 644                           | 79,929 39  | 74,804 21                      | 5,125 18                       | 26MAR02                       | 01APR02             | 1 000000           | 5,125 18                             |
|                         | 1,196 000                     |  |                                |                                |                               |                     | 00                 |                                      |
| 867914103               | TOTAL                         | 93,150 62  | 87,016 39                      | 6,134 23                       |                               |                     | 00                 | 6,134 23                             |
| 868059106               | SUPERGEN INC                  | COM  |                                |                                | 30JUL02                       | 02AUG02             | 1 000000           |                                      |
| ** 7V1H **              | 598                           | 9,091 27   | 11,651 57                      | -2 560 30                      |                               |                     | 00                 | 2 560 30                             |
|                         | 1,912 000                     |  |                                |                                |                               |                     |                    |                                      |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECTY GN/LC<br>SECTY CN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|--|--|--------------------------------------|---------------------------|--------------------|--|
| 868587106               | SUPPORTISOFT INC   | COM  | 29APR02                              | 02MAY02                   | 1 000000           |  |
| .. 7V1H ..              | 669 2,215 47   | 5 033 00                                     | -2 817 5F                            |                           | 00                 | -2,817 58                              |
|                         | 700 000  |  |                                      |                           |                    |  |
| .. 7V1H ..              | 085 25,927 57  | 73 358 00                                    | -47,410 4F                           | 28MAY02                   | 31MAY02            | 1 000000                               |
|                         | 10,200 000   |  |                                      |                           | 00                 | -47,410 48                             |
| 868587106               | TOTAL  |  | -50 228 06                           |                           | 00                 | -50,228 06                             |
| 868873100               | SURMODICS INC  | COM  | 14DEC01                              | 19DEC01                   | 1 000000           |  |
| .. 7V1H ..              | 239 48,665 86  | 82,923 00                                    | -34 257 14                           |                           | 00                 | -34,257 14                             |
|                         | 1 500 000  |  |                                      |                           |                    |  |
| 871399101               | SYLVAN LEARNING SYS INC  | COM  | 03OCT01                              | 09OCT01                   | 1 000000           |  |
| .. 7V1H ..              | 050 27 556 27  | 22 396 65                                    | 5 159 67                             |                           | 00                 | 5,159 62                               |
|                         | 1,100 000  |  |                                      |                           |                    |  |
| .. 7V1H ..              | 474 16 010 75  | 12 216 35                                    | 3,794 40                             | 24MAR02                   | 01APR02            | 1 000000                               |
|                         | 600 000  |  |                                      |                           | 00                 | 3,794 40                               |
| .. 7V1H ..              | 867 5 498 23   | 4 111 27                                     | 1,386 96                             | 28MAY02                   | 31MAY02            | 1 000000                               |
|                         | 200 000  |  |                                      |                           | 00                 | 1,386 96                               |
| .. 7V1H ..              | 215 21 486 54  | 20 124 66                                    | 1 361 86                             | 25JUN02                   | 28JUN02            | 1 000000                               |
|                         | 979 000  |  |                                      |                           | 00                 | 1 361 86                               |
| .. 7V1H ..              | 508 22,011 84  | 21 296 39                                    | 715 45                               | 26JUN02                   | 01JUL02            | 1 000000                               |
|                         | 1,036 000  |  |                                      |                           | 00                 | 715 45                                 |
| .. 7V1H ..              | 842 22 950 44  | 23 002 57                                    | 52 13                                | 27JUN02                   | 02JUL02            | 1 000000                               |
|                         | 1 119 000  |  |                                      |                           | 00                 | -52 13                                 |
| .. 7V1H ..              | 430 8 445 82   | 8,715 90                                     | 270 08                               | 28JUN02                   | 03JUL02            | 1 000000                               |
|                         | 424 000  |  |                                      |                           | 00                 | -270 08                                |
| .. 7V1H ..              | 191 2 728 71   | 2 919 00                                     | 190 25                               | 01JUL02                   | 05JUL02            | 1 000000                               |
|                         | 142 000  |  |                                      |                           | 00                 | -190 29                                |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECTY GN/LC<br>SECTY CN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECTY GN/LS<br>NET BAS SECTY GN/LS |
|-------------------------|--|--|--------------------------------------|---------------------------|--------------------|--|
| 871399101               | TOTAL  |  | 11 905 79                            |                           | 00                 | 11,905 79                              |
| 871543104               | SYMMETRICOM INC  | COM  | 27AUG01                              | 30AUG01                   | 1 000000           |  |
| .. 7V1H ..              | 435 22,842 53  | 43,359 99                                    | -20 517 46                           |                           | 00                 | -20,517 46                             |
|                         | 2,900 000  |  |                                      |                           |                    |  |
| .. 7V1H ..              | 690 26 885 69  | 53,826 20                                    | -24 940 51                           | 28AUG01                   | 31AUG01            | 1 000000                               |
|                         | 3 600 000  |  |                                      |                           | 00                 | -24 940 51                             |
| .. 7V1H ..              | 724 5,091 06   | 10 466 20                                    | -5 375 14                            | 29AUG01                   | 04SEP01            | 1 000000                               |
|                         | 700 000  |  |                                      |                           | 00                 | -5 375 14                              |
| .. 7V1H ..              | 751 18,861 02  | 40 369 65                                    | -21,508 63                           | 30AUG01                   | 05SEP01            | 1 000000                               |
|                         | 2,700 000  |  |                                      |                           | 00                 | -21,508 63                             |
| .. 7V1H ..              | 778 2,850 5F   | 5 980 69                                     | -3 130 11                            | 31AUG01                   | 06SEP01            | 1 000000                               |
|                         | 400 000  |  |                                      |                           | 00                 | -3 130 11                              |
| .. 7V1H ..              | 808 5,558 21   | 13 456 55                                    | -7,898 34                            | 05SEP01                   | 10SEP01            | 1 000000                               |
|                         | 900 000  |  |                                      |                           | 00                 | -7 898 34                              |
| 871543104               | TOTAL  |  | -85 370 19                           |                           | 00                 | -85,370 19                             |
| 871571106               | SYNCOR INTL CORP NEW   | COM  | 03OCT01                              | 09OCT01                   | 1 000000           |  |
| .. 7V1H ..              | 054 35,630 00  | 33 800 85                                    | 1 829 15                             |                           | 00                 | 1,829 15                               |
|                         | 1,100 000  |  |                                      |                           |                    |  |
| .. 7V1H ..              | 744 3,092 40   | 3,072 80                                     | 19 60                                | 30APR02                   | 02MAY02            | 1 000000                               |
|                         | 100 000  |  |                                      |                           | 00                 | 19 60                                  |
| .. 7V1H ..              | 883 3,152 10   | 3,072 80                                     | 79 30                                | 28MAY02                   | 31MAY02            | 1 000000                               |
|                         | 100 000  |  |                                      |                           | 00                 | 79 30                                  |
| .. 7V1H ..              | 231 40,420 52  | 39 084 08                                    | 1 334 44                             | 25JUN02                   | 28JUN02            | 1 000000                               |
|                         | 1 272 000  |  |                                      |                           | 00                 | 1,334 44                               |
| .. 7V1H ..              |  |  | 26JUN02                              | 01JUL02                   | 1 000000           |  |



| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
|                         | 525<br>1,578 000              | 49,328.53  | 48,488.81                           |                                     | 839.61  |                            | 00                  | 839.67                                 |
| ** 7V1H **              | 855<br>1,726 000              | 55,273.65  | 53,036.61                           |                                     | 27JUN02<br>2,237.04                             | 02JUL02                    | 1.000000<br>00      | 2,237.04                               |
| ** 7V1H **              | 421<br>2 000                  | 42.95  | 41.46                               |                                     | 28JUN02<br>1.49                                 | 03JUL02                    | 1.000000<br>00      | 1.49                                   |
| ** 7V1H **              | 197<br>822 000                | 24,370.16  | 25,258.45                           |                                     | 01JUL02<br>-888.29                              | 05JUL02                    | 1.000000<br>00      | -888.29                                |
| 87157J106               | TOTAL                         | 211,330.31   | 205,877.91                          |                                     | 5,452.40  |                            | 00                  | 5,452.40                               |
| 87161C105               | SYNOVUS FINL CORP             | COM  |                                     |                                     | 28DEC01   | 03JAN02                    | 1.000000            |  |
| ** 7V1D **              | 146<br>3,700 000              | 93,442.10  | 96,781.42                           |                                     | -3,339.32                                       |                            | 00                  | -3,339.32                              |
| ** 7V1D **              | 152<br>900 000                | 22,649.50  | 23,541.43                           |                                     | 31DEC01<br>891.93                               | 04JAN02                    | 1.000000<br>00      | -891.93                                |
| 87161C105               | TOTAL                         | 116,091.60   | 120,322.85                          |                                     | -4,231.25                                       |                            | 00                  | -4,231.25                              |
| 871829107               | SYSCO CORP                    | COM  |                                     |                                     | 04OCT01   | 10OCT01                    | 1.000000            |  |
| ** 7V1D **              | 294<br>300 000                | 7,975.74   | 7,340.19                            |                                     | 635.55  |                            | 00                  | 635.55                                 |
| ** 7V1D **              | 497<br>3,400 000              | 83,911.92  | 83,210.41                           |                                     | 29NOV01<br>701.51                               | 04DEC01                    | 1.000000<br>00      | 701.51                                 |
| ** 7V1D **              | 075<br>3,100 000              | 81,017.28  | 75,868.31                           |                                     | 28DEC01<br>5,148.97                             | 03JAN02                    | 1.000000<br>00      | 5,148.97                               |
| ** 7V1B **              | 084<br>47,477 000             | 1,316,345.57   | 1,098,237.92                        |                                     | 14MAY02<br>218,107.65                           | 17MAY02                    | 1.000000<br>00      | 218,107.65                             |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 871829107               | TOTAL                         | 1,489,250.51   | 1,264,656.83                        |                                     | 224,593.68                                      |                            | 00                  | 224,593.68                             |
| 872180104               | TBC CORP                      | COM  |                                     |                                     | 29APR02   | 02MAY02                    | 1.000000            |  |
| ** 7V1H **              | 697<br>100 000                | 1,430.45   | 1,105.50                            |                                     | 324.95  |                            | 00                  | 324.95                                 |
| ** 7V1H **              | 436<br>24 000                 | 378.88   | 265.32                              |                                     | 25JUN02<br>113.56                               | 28JUN02                    | 1.000000<br>00      | 113.56                                 |
| ** 7V1H **              | 733<br>33 000                 | 511.64   | 364.81                              |                                     | 26JUN02<br>146.83                               | 01JUL02                    | 1.000000<br>00      | 146.83                                 |
| ** 7V1H **              | 067<br>19 000                 | 298.37   | 210.05                              |                                     | 27JUN02<br>88.32                                | 02JUL02                    | 1.000000<br>00      | 88.32                                  |
| ** 7V1H **              | 422<br>24 000                 | 380.62   | 265.32                              |                                     | 28JUN02<br>115.30                               | 03JUL02                    | 1.000000<br>00      | 115.30                                 |
| ** 7V1H **              | 616<br>2,100 000              | 31,278.54  | 23,215.50                           |                                     | 30JUL02<br>8,063.04                             | 02AUG02                    | 1.000000<br>00      | 8,063.04                               |
| 872180104               | TOTAL                         | 34,278.50  | 25,426.50                           |                                     | 8,852.00  |                            | 00                  | 8,852.00                               |
| 872575100               | TECO ENERGY INC               | COM  |                                     |                                     | 21FEB02   | 26FEB02                    | 1.000000            |  |
| ** 7V1D **              | 344<br>205 000                | 5,057.27   | 5,122.95                            |                                     | 65.68   |                            | 00                  | 65.68                                  |
| ** 7V1D **              | 385<br>1,595 000              | 39,344.38  | 39,859.05                           |                                     | 21FEB02<br>-514.67                              | 26FEB02                    | 1.000000<br>00      | -514.67                                |
| 872375100               | TOTAL                         | 44,401.65  | 44,982.00                           |                                     | -540.35   |                            | 00                  | 580.35                                 |

| ASSET ID<br>SH SELL/BTI     | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L<br>SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |            |
|-----------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|------------|
| 872540109<br>7VID           | 1JX COS INC NEW<br>711<br>300 000  | 11 221 12                                    | 29NOV01<br>418 12                       | 04DEC01                   | 1 000000<br>00     | 418 12                               |            |
| 7VID                        | 547<br>800 000   | 31,379 57                                    | 14MAR02<br>1,213 78                     | 19MAR02                   | 1 000000<br>00     | 1,213 78                             |            |
| 7VID                        | 745<br>700 000   | 29 518 11                                    | 17APR02<br>3,123 08                     | 22APR02                   | 1 000000<br>00     | 3,123 08                             |            |
| 872540109<br>-----<br>TOTAL |  | 72 118 75                                    | 67,363 77                               | 4,754 98                  | 00                 | 4,754 98                             |            |
| 872941109<br>7VIA           | 1MP WORLDWIDE INC<br>088<br>4 405 000  | 149,104 75                                   | 198 822 90                              | 02APR02<br>-49,718 15     | 05APR02            | 1 000000<br>00                       | -49,718 15 |
| 874161107<br>7VID           | 1ALBOTS INC<br>790<br>4 049 000  | 145 518 87                                   | 150 793 76                              | 19MAR02<br>-5,274 89      | 22MAR02            | 1 000000<br>00                       | -5,274 89  |
| 7VID                        | 027<br>1,580 000   | 56 625 49                                    | 58 842 71                               | 09APR02<br>-2 217 22      | 12APR02            | 1 000000<br>00                       | -2,217 22  |
| 7VID                        | 034<br>8,807 000   | 280 426 68                                   | 327 992 25                              | 11APR02<br>-47,565 57     | 16APR02            | 1 000000<br>00                       | -47 565 57 |
| 7VID                        | 038<br>8 731 000   | 274 146 88                                   | 325 161 85                              | 12APR02<br>-51 014 97     | 17APR02            | 1 000000<br>00                       | -51,014 97 |
| 874161107<br>-----<br>TOTAL |  | 756 717 97                                   | 862 790 57                              | -106 072 65               | 00                 | -106,072 65                          |            |
| 874918105<br>7V1H           | 1ALX CORP<br>612<br>4 100 000  | 43 028 17                                    | 71 807 19                               | 30JUL02<br>-28 779 02     | 02AUG02            | 1 000000<br>00                       | -28,779 02 |

STATE STREET

| ASSET ID<br>SH SELL/BTI     | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L<br>SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |           |
|-----------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|-----------|
| 87612E106<br>7VID           | TARGET CORP<br>583<br>1 800 000  | 62 196 94                                    | 67 445 94                               | 08NOV01<br>-5 249 04      | 14NOV01            | 1 000000<br>00                       | -5,249 04 |
| 7VID                        | 607<br>200 000   | 7 589 74                                     | 7 493 99                                | 15NOV01<br>95 75          | 20NOV01            | 1 000000<br>00                       | 95 75     |
| 87612E106<br>-----<br>TOTAL |  | 69 786 66                                    | 74 939 95                               | -5,153 29                 | 00                 | -5,153 29                            |           |
| 878377100<br>7V1H           | TECHNE CORP<br>745<br>200 000  | 5,229 84                                     | 5,706 57                                | 30APR02<br>-476 73        | 02MAY02            | 1 000000<br>00                       | -476 73   |
| 7V1H                        | 882<br>100 000   | 3,114 10                                     | 2 853 28                                | 28MAY02<br>260 82         | 31MAY02            | 1 000000<br>00                       | 260 82    |
| 878377100<br>-----<br>TOTAL |  | 8,343 94                                     | 8 559 85                                | -215 91                   | 00                 | -215 91                              |           |
| 878895200<br>7V1H           | TECUMSEH PRODS CO<br>614<br>200 000  | 9 962 69                                     | 9 607 00                                | 29APR02<br>355 69         | 02MAY02            | 1 000000<br>00                       | 355 69    |
| 7V1H                        | 249<br>24 000  | 1,238 74                                     | 1 152 84                                | 25JUN02<br>85 90          | 28JUN02            | 1 000000<br>00                       | 85 90     |
| 7V1H                        | 543<br>27 000  | 1,395 04                                     | 1 296 94                                | 26JUN02<br>98 10          | 01JUL02            | 1 000000<br>00                       | 98 10     |
| 7V1H                        | 877<br>23 000  | 1,212 81                                     | 1,104 81                                | 27JUN02<br>108 00         | 02JUL02            | 1 000000<br>00                       | 108 00    |
| 7V1H                        | 415<br>24 000  | 1,379 51                                     | 1 248 91                                | 28JUN02<br>130 60         | 03JUL02            | 1 000000<br>00                       | 130 60    |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L\$<br>BASE SECY GN/L\$ | STL DT<br>BASE CURR GN/L\$ | SELL RATE<br>GN/L\$ | NET SECY GN/L\$<br>NET BAS SECY GN/L\$ |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 878895200               | TOTAL                         | 15 188 79  |                                     | 14,410 50                           | 778 29  |                            | 00                  | 778 29                                 |
| 879664100               | TELLABS INC                   | COM  |                                     |                                     | 31JUL01   | 03AUG01                    | 1 000000            |  |
| .. 7V1D ..              | 067<br>4,300 000              | 72,321 43  |                                     | 90,542 09                           | -18,220 66                                      |                            | 00                  | -18,220 66                             |
| .. 7V1D ..              | 186<br>700 000                | 9,745 84   |                                     | 14 739 41                           | -4 993 57                                       | 28AUG01<br>31AUG01         | 1 000000<br>00      | -4 993 57                              |
| .. 7V1D ..              | 225<br>3 300 000              | 32 062 39  |                                     | 69 485 79                           | -37 423 40                                      | 21SEP01<br>05OCT01         | 1 000000<br>00      | -37,423 40                             |
| .. 7V1D ..              | 688<br>1 200 000              | 18,089 39  |                                     | 18,138 00                           | -48 61  | 29NOV01<br>04DEC01         | 1 000000<br>00      | -48 61                                 |
| 879664100               | TOTAL                         | 132 219 05   |                                     | 192,905 29                          | -60,686 24                                      |                            | 00                  | -60 686 24                             |
| 880336100               | TEMET HEALTHCARE CORP         | COM  |                                     |                                     | 24SEP01   | 27SEP01                    | 1 000000            |  |
| .. 7V1B ..              | 481<br>19 601 000             | 1 063 491 24   |                                     | 777 656 69                          | 285,834 55                                      |                            | 00                  | 285 834 55                             |
| .. 7V1A ..              | 701<br>25 000                 | 1 553 19   |                                     | 1 292 84                            | 220CT01<br>260 35                               | 250CT01                    | 1 000000<br>00      | 240 35                                 |
| .. 7V1D ..              | 432<br>600 000                | 34,253 79  |                                     | 36 815 34                           | 250CT01<br>561 55                               | 260CT01                    | 1 000000<br>00      | -561 55                                |
| .. 7V1D ..              | 709<br>200 000                | 11,821 60  |                                     | 10,795 26                           | 29NOV01<br>1,026 34                             | 04DEC01                    | 1 000000<br>00      | 1,026 34                               |
| .. 7V1A ..              | 775<br>49 000                 | 2 883 11   |                                     | 2,533 97                            | 28DEC01<br>349 14                               | 03JAN02                    | 1 000000<br>00      | 349 14                                 |
| .. 7V1A ..              | 027<br>1,004 000              | 60 021 87  |                                     | 51,920 45                           | 20FEB02<br>8,101 37                             | 25FEB02                    | 1 000000<br>00      | 8,101 37                               |
| .. 7V1D ..              |                               |  |                                     |                                     | 14MAR02   | 14MAR02                    | 1 000000            |  |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L\$<br>BASE SECY GN/L\$ | STL DT<br>BASE CURR GN/L\$ | SELL RATE<br>GN/L\$ | NET SECY GN/L\$<br>NET BAS SECY GN/L\$ |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
|                         | 565<br>2,200 000              | 138,165 18   |                                     | 130 579 36                          | 7,585 82  |                            | 00                  | 7,585 82                               |
| .. 7V1D ..              | 606<br>9 000                  | 583 82   |                                     | 534 19                              | 26MAR02<br>49 63                                | 01APR02                    | 1 000000<br>00      | 49 63                                  |
| .. 7V1D ..              | 621<br>291 000                | 18,986 12  |                                     | 17,272 09                           | 26MAR02<br>1,714 03                             | 01APR02                    | 1 000000<br>00      | 1,714 03                               |
| .. 7V1A ..              | 096<br>575 000                | 39,052 82  |                                     | 29,735 31                           | 02APR02<br>9,317 51                             | 05APR02                    | 1 000000<br>00      | 9,317 51                               |
| .. 7V1B ..              | 164<br>500                    | 22 66  |                                     | 13 22                               | 16JUL02<br>9 44                                 | 16JUL02                    | 1 000000<br>00      | 9 44                                   |
| 880336100               | TOTAL                         | 1,372,835 35   |                                     | 1,059,148 72                        | 313 686 63                                      |                            | 00                  | 313,686 63                             |
| 881609101               | TESORO PETE CORP              | COM  |                                     |                                     | 26MAR02   | 01APR02                    | 1 000000            |  |
| .. 7V1H ..              | 475<br>7,500 000              | 100,385 96   |                                     | 121,282 50                          | -20 896 54                                      |                            | 00                  | 20,896 54                              |
| .. 7V1H ..              | 594<br>10 800 000             | 126,518 09   |                                     | 174,646 80                          | -48,128 71                                      | 29APR02<br>02MAY02         | 1 000000<br>00      | -48,128 71                             |
| 881609101               | TOTAL                         | 226,904 05   |                                     | 295,929 30                          | -69,025 25                                      |                            | 00                  | -69,025 25                             |
| 881621105               | TETRA TECHNOLOGIES INC DEL    | COM  |                                     |                                     | 28MAY02   | 31MAY02                    | 1 000000            |  |
| .. 7V1H ..              | 060<br>100 000                | 2,565 12   |                                     | 2,187 53                            | 377 59  |                            | 00                  | 377 59                                 |
| .. 7V1H ..              | 590<br>400 000                | 7 897 75   |                                     | 8,750 12                            | -852 37   | 30JUL02<br>02AUG02         | 1 000000<br>00      | -852 37                                |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT      | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|------------|-------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS       | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE       | POST       | SECY CN/LS  |                 |           |                    |
| 88162F105   | TOTAL                   |            | 10,937 65  | -474 78     |                 | 00        | -474 78            |
| 881694103   | TEXACO INC              | COM        |            | 31JUL01     | 03AUG01         | 1 000000  |                    |
| .. 7VID ..  | 020                     | 27,708 07  | 28 860 26  | -1,152 19   |                 | 00        | -1,152 19          |
|             | 400 000                 |            |            |             |                 |           |                    |
| .. 7VID ..  | 149                     | 34,783 83  | 36,075 33  | -1 291 50   | 28AUG01         | 31AUG01   | 1 000000           |
|             | 500 000                 |            |            |             |                 | 00        | -1,291 50          |
| .. 7VID ..  | 247                     | 36,400 78  | 43 290 40  | -6 889 67   | 25SEP01         | 28SEP01   | 1 000000           |
|             | 600 000                 |            |            |             |                 | 00        | -6,889 62          |
| 881694103   | TOTAL                   |            | 108 225 99 | 9 333 31    |                 | 00        | -9,333 31          |
| 882508104   | TEXAS INSTRS INC        | COM        |            | 31JUL01     | 03AUG01         | 1 000000  |                    |
| .. 7VID ..  | 060                     | 74,148 57  | 63,118 65  | 11 029 87   |                 | 00        | 11,029 87          |
|             | 2,100 000               |            |            |             |                 |           |                    |
| .. 7VID ..  | 100                     | 41 180 58  | 36 067 80  | 5 112 78    | 15AUG01         | 20AUG01   | 1 000000           |
|             | 1,200 000               |            |            |             |                 | 00        | 5,112 78           |
| .. 7VIA ..  | 583                     | 86 588 20  | 40,533 09  | 46 055 11   | 27AUG01         | 30AUG01   | 1 000000           |
|             | 2,401 000               |            |            |             |                 | 00        | 46 055 11          |
| .. 7VIA ..  | 702                     | 2 936 49   | 1 738 87   | 1 197 61    | 22OCT01         | 25OCT01   | 1 000000           |
|             | 103 000                 |            |            |             |                 | 00        | 1,197 61           |
| .. 7VID ..  | 710                     | 6,296 52   | 5,651 24   | 645 28      | 29NOV01         | 04DEC01   | 1 000000           |
|             | 200 000                 |            |            |             |                 | 00        | 645 26             |
| .. 7VIB ..  | 612                     | 806,806 57 | 926 519 93 | -119 713 36 | 05DEC01         | 06DEC01   | 1 000000           |
|             | 24 213 000              |            |            |             |                 | 00        | -119 713 36        |
| .. 7VID ..  | 236                     | 45,149 37  | 42 384 43  | 2 764 89    | 30JAN02         | 04FEB02   | 1 000000           |
|             | 1,500 000               |            |            |             |                 | 00        | 2,764 89           |
| .. 7VID ..  |                         |            |            | 13FEB02     | 19FEB02         | 1 000000  |                    |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE     | TRD DT     | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------|------------|--------------|------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST   | GN/LS      | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE       | POST         | SECY CN/LS |                 |           |                    |
|             | 272                     | 35,944 38  | 31,081 91    | 4,862 47   |                 | 00        | 4,862 47           |
|             | 1,100 000               |            |              |            |                 |           |                    |
| .. 7VIA ..  | 043                     | 229,964 61 | 127,305 32   | 102,659 29 | 01MAR02         | 06MAR02   | 1 000000           |
|             | 7,541 000               |            |              |            |                 | 00        | 102,659 29         |
| 882508104   | TOTAL                   |            | 1,274,401 21 | 54 613 92  |                 | 00        | 54,613 92          |
| 883203101   | TEXTRON INC             | COM        |              | 22OCT01    | 25OCT01         | 1 000000  |                    |
| .. 7VIA ..  | 703                     | 664 97     | 753 76       | -88 79     |                 | 00        | -88 79             |
|             | 19 000                  |            |              |            |                 |           |                    |
| .. 7VIA ..  | 772                     | 1,518 81   | 1 428 18     | 90 63      | 28OCT01         | 03JAN02   | 1 000000           |
|             | 36 000                  |            |              |            |                 | 00        | 90 63              |
| .. 7VID ..  | 407                     | 14,078 78  | 13 054 27    | 1,024 51   | 01MAR02         | 06MAR02   | 1 000000           |
|             | 300 000                 |            |              |            |                 | 00        | 1,024 51           |
| .. 7VIA ..  | 100                     | 62,058 58  | 49 470 48    | 12 588 10  | 02APR02         | 05APR02   | 1 000000           |
|             | 1 247 000               |            |              |            |                 | 00        | 12,588 10          |
| .. 7VID ..  | 681                     | 24,669 25  | 21 757 12    | 2,912 13   | 04APR02         | 09APR02   | 1 000000           |
|             | 500 000                 |            |              |            |                 | 00        | 2,912 13           |
| .. 7VID ..  | 859                     | 108 186 80 | 95,731 35    | 12,455 45  | 25APR02         | 30APR02   | 1 000000           |
|             | 2,200 000               |            |              |            |                 | 00        | 12,455 45          |
| 883203101   | TOTAL                   |            | 182,195 16   | 28,982 03  |                 | 00        | 28,982 03          |
| 883556102   | THERMO ELECTRON CORP    | COM        |              | 31JUL01    | 03AUG01         | 1 000000  |                    |
| .. 7VID ..  | 065                     | 67 880 83  | 64,710 00    | 3,170 83   |                 | 00        | 3,170 83           |
|             | 3,000 000               |            |              |            |                 |           |                    |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LO1 LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRO DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 884315102               | THOMAS + BETTS CORP  | COM                                 |                                     | 30APR02                                       | 02MAY02                   | 1 000000           |                                      |
| .. 7V1H ..              | 759<br>100 000   |                                     | 2 316 31                            | 2 339 50                                      | -23 19                    | 00                 | -23 19                               |
| .. 7V1H ..              | 042<br>100 000   |                                     | 2 195 13                            | 2,339 50                                      | 28MAY02<br>-144 37        | 1 000000<br>00     | -144 37                              |
| 884315102               | TOTAL  |                                     | 4,511 44                            | 4 679 00                                      | -167 56                   | 00                 | -167 56                              |
| 88579Y101               | 3M CO  | COM                                 |                                     | 04OCT01                                       | 10OCT01                   | 1 000000           |                                      |
| .. 7V1D ..              | 304<br>1,900 000   |                                     | 188 551 80                          | 217 285 71                                    | -28,733 91                | 00                 | -28,733 91                           |
| .. 7V1D ..              | 439<br>1,200 000   |                                     | 127,237 51                          | 126 876 00                                    | 23OCT01<br>361 51         | 1 000000<br>00     | 361 51                               |
| .. 7V1D ..              | 278<br>1,000 000   |                                     | 108 488 37                          | 114 269 27                                    | 30JAN02<br>-5 780 90      | 1 000000<br>00     | -5,780 90                            |
| .. 7V1D ..              | 259<br>300 000   |                                     | 34,736 83                           | 34 280 78                                     | 13FEB02<br>456 05         | 1 000000<br>00     | 456 05                               |
| .. 7V1D ..              | 759<br>1 400 000   |                                     | 172,014 78                          | 168,832 30                                    | 17APR02<br>3,182 48       | 1 000000<br>00     | 3 182 48                             |
| 88579Y101               | TOTAL  |                                     | 631 029 29                          | 661,544 06                                    | -30,514 77                | 00                 | -30,514 77                           |
| 886423102               | TIDEWATER INC  | COM                                 |                                     | 02OCT01                                       | 05OCT01                   | 1 000000           |                                      |
| .. 7V1B ..              | 497<br>14,546 000  |                                     | 376 266 26                          | 712,328 96                                    | 336,062 70                | 00                 | -336,062 70                          |
| 886500100               | TIER TECHNOLOGIES INC  | CL E                                |                                     | 28JAN02                                       | 31JAN02                   | 1 000000           |                                      |
| .. 7V1H ..              | 336<br>2,800 000   |                                     | 51,995 26                           | 34,126 40                                     | 17 868 80                 | 00                 | 17,868 80                            |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LO1 LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRO DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 888706108               | TIVO INC   | COM                                 |                                     | 03OCT01                                       | 09OCT01                   | 1 000000           |                                      |
| .. 7V1H ..              | 060<br>6,800 000   |                                     | 20,140 88                           | 52,122 00                                     | -31,981 12                | 00                 | -31,981 12                           |
| 889478103               | TOLL BROS INC  | COM                                 |                                     | 28JAN02                                       | 31JAN02                   | 1 000000           |                                      |
| .. 7V1H ..              | 285<br>3,400 000   |                                     | 153,405 6P                          | 106,219 40                                    | 47 186 28                 | 00                 | 47,186 28                            |
| 890786106               | TOPPS INC  | COM RTS CALLABLE THRU 130E01        |                                     | 28FEB02                                       | 05MAR02                   | 1 000000           |                                      |
| .. 7V1H ..              | 389<br>8,000 000   |                                     | 74,478 84                           | 96 476 00                                     | 21,997 16                 | 00                 | -21,997 16                           |
| 891092108               | TORO CO  | COM                                 |                                     | 26MAR02                                       | 01APR02                   | 1 000000           |                                      |
| .. 7V1H ..              | 502<br>1,000 000   |                                     | 58,434 11                           | 35 455 45                                     | 22 978 66                 | 00                 | 22,978 66                            |
| .. 7V1H ..              | 083<br>100 000   |                                     | 5 886 02                            | 3 588 28                                      | 28MAY02<br>2,297 74       | 1 000000<br>00     | 2,297 74                             |
| .. 7V1H ..              | 387<br>25 000  |                                     | 1,426 41                            | 897 07  | 25JUN02<br>529 34         | 1 000000<br>00     | 529 34                               |
| .. 7V1H ..              | 715<br>28 000  |                                     | 1,561 54                            | 1,004 72                                      | 26JUN02<br>556 82         | 1 000000<br>00     | 556 82                               |
| .. 7V1H ..              | 051<br>21 000  |                                     | 1 178 04                            | 753 54  | 27JUN02<br>424 50         | 1 000000<br>00     | 424 50                               |
| .. 7V1H ..              | 428<br>26 000  |                                     | 1,477 27                            | 932 95  | 28JUN02<br>544 32         | 1 000000<br>00     | 544 32                               |
| .. 7V1H ..              | 608<br>400 000   |                                     | 20,377 38                           | 14,353 12                                     | 30JUL02<br>6,024 26       | 1 000000<br>00     | 6,024 26                             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY GN/LS<br>GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------|---------------------------|--------------------|--------------------------------------|
| B9109210P               | TOTAL  |  |                               |                           |                    |                                      |
|                         |  | 90 340 77                                    | 56 985 17                     | 33,355 64                 | 00                 | 33,355 64                            |
| B92335100<br>7VID       | TOYS R US INC  | COM  | 21SEP01                       | 05OCT01                   | 1 000000           |                                      |
|                         | 276<br>400 000   | 10 875 95                                    | 14 538 00                     | 3 662 05                  | 00                 | -3,662 05                            |
| B93416107<br>7VIH       | TRANSACTION SYS ARCHITECTS INC CL A  |  | 28FEB02                       | 05MAR02                   | 1 000000           |                                      |
|                         | 381<br>4,100 000   | 39 446 38                                    | 54 509 50                     | -14 863 12                | 00                 | -14,863 12                           |
| B93953105<br>7VIH       | TRAVELCITY COM INC   | COM  | 28JAN02                       | 31JAN02                   | 1 000000           |                                      |
|                         | 332<br>5 100 000   | 81 435 76                                    | 64,085 37                     | 17 350 39                 | 00                 | 17 350 39                            |
|                         | 7VIH   |  | 28FEB02                       | 05MAR02                   | 1 000000           |                                      |
|                         | 404<br>1 300 000   | 33 045 45                                    | 26 874 51                     | 6,170 91                  | 00                 | 6,170 98                             |
| B93953109               | TOTAL  |  |                               |                           |                    |                                      |
|                         |  | 114 481 25                                   | 90 959 86                     | 23 521 37                 | 00                 | 23 521 37                            |
| B95925104<br>7VIH       | TRIAD GTY INC  | COM  | 25JUN02                       | 28 JUN02                  | 1 000000           |                                      |
|                         | 333<br>230 000   | 9 889 64                                     | 6 747 16                      | 3,142 45                  | 00                 | 3,142 49                             |
|                         | 7VIH   |  | 26JUN02                       | 01JUL02                   | 1 000000           |                                      |
|                         | 660<br>252 000   | 10 554 52                                    | 7 392 55                      | 3 161 97                  | 00                 | 3,161 97                             |
|                         | 7VIH   |  | 27JUN02                       | 02JUL02                   | 1 000000           |                                      |
|                         | 005<br>186 000   | 7 769 13                                     | 5 456 40                      | 2,312 73                  | 00                 | 2 312 73                             |
|                         | 7VIH   |  | 28JUN02                       | 03JUL02                   | 1 000000           |                                      |
|                         | 429<br>232 000   | 10 094 01                                    | 6 805 84                      | 3 288 17                  | 00                 | 3,288 17                             |
|                         | 7VIH   |  | 30JUL02                       | 02AUG02                   | 1 000000           |                                      |
|                         | 573<br>1,300 000   | 46 320 79                                    | 38 136 15                     | 18 184 64                 | 00                 | 18 184 64                            |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY GN/LS<br>GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------|---------------------------|--------------------|--------------------------------------|
| B95925105               | TOTAL  |  |                               |                           |                    |                                      |
|                         |  | 94,628 10                                    | 64 538 10                     | 30 090 00                 | 00                 | 30,090 00                            |
| B96047107<br>7VID       | TRIBUNE CO NEW   | COM  | 31JUL01                       | 03AUG01                   | 1 000000           |                                      |
|                         | 834<br>800 000   | 33,022 89                                    | 31 640 00                     | 1 382 89                  | 00                 | 1,382 89                             |
| B9618740E<br>7VIH       | TRIKON TECHNOLOGIES INC  | COM NEW                                      | 14DEC01                       | 19DEC01                   | 1 000000           |                                      |
|                         | 235<br>4,400 000   | 42 964 57                                    | 55 993 80                     | 13,029 27                 | 00                 | -13,029 27                           |
| B9672P104<br>7VIH       | TRIPATH TECHNOLOGY INC   | COM  | 27AUG01                       | 30AUG01                   | 1 000000           |                                      |
|                         | 637<br>3 900 000   | 4,296 48                                     | 35,593 23                     | -31,296 75                | 00                 | -31,296 75                           |
|                         | 7VIH   |  | 28AUG01                       | 31AUG01                   | 1 000000           |                                      |
|                         | 692<br>8 500 000   | 8 635 65                                     | 77,574 99                     | -68,939 30                | 00                 | -68,939 30                           |
| B9672P104               | TOTAL  |  |                               |                           |                    |                                      |
|                         |  | 12,932 17                                    | 113,168 22                    | -100,236 05               | 00                 | -100,236 05                          |
| B96818101<br>7VIH       | TRIUMPH GROUP INC NEW  | COM  | 28JAN02                       | 31JAN02                   | 1 000000           |                                      |
|                         | 331<br>3 900 000   | 121,366 16                                   | 95 542 20                     | 25,823 96                 | 00                 | 25,823 96                            |
| B9692810P<br>7VIH       | TRIPOS INC   | COM  | 25JUN02                       | 28JUN02                   | 1 000000           |                                      |
|                         | 151<br>366 000   | 7,491 20                                     | 8 935 34                      | -1 444 14                 | 00                 | -1,444 14                            |
|                         | 7VIH   |  | 26JUN02                       | 01JUL02                   | 1 000000           |                                      |
|                         | 738<br>141 000   | 2 808 02                                     | 3 442 30                      | -634 28                   | 00                 | -634 28                              |
|                         | 7VIH   |  | 27JUN02                       | 02JUL02                   | 1 000000           |                                      |
|                         | 102<br>336 000   | 6 645 05                                     | 8,202 94                      | -1 517 89                 | 00                 | -1,517 89                            |
|                         | 7VIH   |  | 28JUN02                       | 03JUL02                   | 1 000000           |                                      |
|                         | 432<br>557 000   | 12 131 09                                    | 13,598 32                     | -1,467 23                 | 00                 | -1,467 23                            |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 896928108               | TOTAL                         | 29,115 36  |                                     | 34,178 90                           |   |                            | 00                  | -5,063 54                              |
| 898402102               | TRUSTMARK CORP                |  | COM                                 |                                     | 29APR02   | 02MAY02                    | 1 000000            |  |
| .. 7V1H ..              | 615                           | 5,038 84   |                                     | 4,905 00                            |   |                            | 00                  | 133 84                                 |
|                         | 200 000                       |  |                                     |                                     |   |                            |                     |  |
| .. 7V1H ..              | 295                           | 667 89   |                                     | 637 65                              | 25JUN02   | 28JUN02                    | 1 000000            | 30 24                                  |
|                         | 26 000                        |  |                                     |                                     | 30 24   |                            | 00                  |  |
| .. 7V1H ..              | 544                           | 278 16   |                                     | 269 77                              | 26JUN02   | 01JUL02                    | 1 000000            | 8 39                                   |
|                         | 33 000                        |  |                                     |                                     | 8 39  |                            | 00                  |  |
| .. 7V1H ..              | 874                           | 770 59   |                                     | 735 75                              | 27JUN02   | 02JUL02                    | 1 000000            | 34 84                                  |
|                         | 30 000                        |  |                                     |                                     | 34 84   |                            | 00                  |  |
| .. 7V1H ..              | 208                           | 848 11   |                                     | 809 33                              | 01JUL02   | 05JUL02                    | 1 000000            | 38 78                                  |
|                         | 33 000                        |  |                                     |                                     | 38 78   |                            | 00                  |  |
| .. 7V1H ..              | 551                           | 77,203 15  |                                     | 76,027 50                           | 30JUL02   | 02AUG02                    | 1 000000            | 1,175 65                               |
|                         | 3,100 000                     |  |                                     |                                     | 1,175 65  |                            | 00                  |  |
| 898402102               | TOTAL                         | 84,806 74  |                                     | 83,385 00                           |   |                            | 00                  | 1,421 74                               |
| 899896104               | TUPPERWARE CORP               |  | COM                                 |                                     | 14DEC01   | 19DEC01                    | 1 000000            |  |
| .. 7V1H ..              | 225                           | 72,834 84  |                                     | 79,772 88                           |   |                            | 00                  | -6,938 84                              |
|                         | 4,100 000                     |  |                                     |                                     |   |                            |                     |  |
| 900423104               | TURNSTONE SYS INC             |  | COM                                 |                                     | 30JUL02   | 02AUG02                    | 1 000000            |  |
| .. 7V1H ..              | 594                           | 9,976 18   |                                     | 14,940 59                           |   |                            | 00                  | -4,964 41                              |
|                         | 2,700 000                     |  |                                     |                                     |   |                            |                     |  |
| 901145209               | TWEEDY BROWNE FD INC          |  | AMERICAN VALUE FD                   |                                     | 05SEP01   | 05SEP01                    | 1 000000            |  |
| .. 7V11 ..              | 114                           | 44,957 65  |                                     | 43,930 04                           |   |                            | 00                  | 1,027 61                               |
|                         | 1,835 006                     |  |                                     |                                     | 1,027 61  |                            |                     |  |
| .. 7V11 ..              | 117                           | 44,957 65  |                                     | 48,700 74                           | 27SEP01   | 27SEP01                    | 1 000000            | 3,743 09                               |
|                         | 2,034 283                     |  |                                     |                                     | -3,743 09                                       |                            | 00                  |  |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>BASE CURR GN/L'S | SELL RATE<br>GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| .. 7V11 ..              | 126                           | 52,071 45  |                                     | 54,058 55                           | 25OCT01   | 26OCT01                    | 1 000000            | -1,987 10                              |
|                         | 2,258 085                     |  |                                     |                                     | -1,987 10                                       |                            | 00                  |  |
| .. 7V11 ..              | 139                           | 45,151 06  |                                     | 45,608 29                           | 28NOV01   | 30NOV01                    | 1 000000            | -457 23                                |
|                         | 1,905 108                     |  |                                     |                                     | -457 23   |                            | 00                  |  |
| .. 7V11 ..              | 144                           | 44,621 43  |                                     | 44,160 27                           | 26DEC01   | 27DEC01                    | 1 000000            | 461 16                                 |
|                         | 1,844 623                     |  |                                     |                                     | 461 16  |                            | 00                  |  |
| .. 7V11 ..              | 156                           | 44,353 64  |                                     | 45,742 80                           | 28JAN02   | 29JAN02                    | 1 000000            | -1,389 16                              |
|                         | 1,912 619                     |  |                                     |                                     | -1,389 16                                       |                            | 00                  |  |
| .. 7V11 ..              | 162                           | 46,358 89  |                                     | 48,352 98                           | 26FEB02   | 27FEB02                    | 1 000000            | -1,994 09                              |
|                         | 2,021 757                     |  |                                     |                                     | -1,994 09                                       |                            | 00                  |  |
| .. 7V11 ..              | 169                           | 46,241 03  |                                     | 46,214 60                           | 26MAR02   | 27MAR02                    | 1 000000            | 26 43                                  |
|                         | 1,932 346                     |  |                                     |                                     | 26 43   |                            | 00                  |  |
| .. 7V11 ..              | 178                           | 44,946 11  |                                     | 44,440 59                           | 25APR02   | 26APR02                    | 1 000000            | 305 52                                 |
|                         | 1,866 533                     |  |                                     |                                     | 305 52  |                            | 00                  |  |
| .. 7V11 ..              | 182                           | 47,526 67  |                                     | 47,125 33                           | 24MAY02   | 28MAY02                    | 1 000000            | 401 54                                 |
|                         | 1,970 426                     |  |                                     |                                     | 401 54  |                            | 00                  |  |
| .. 7V11 ..              | 190                           | 47,762 22  |                                     | 50,596 26                           | 25JUN02   | 26JUN02                    | 1 000000            | -2,834 04                              |
|                         | 2,115 554                     |  |                                     |                                     | -2,834 04                                       |                            | 00                  |  |
| .. 7V11 ..              | 190                           | -47,762 22   |                                     | -50,596 26                          | 25JUN02   | 26JUN02                    | 1 000000            | 2,834 04                               |
|                         | 2,115 554                     |  |                                     |                                     | 2,834 04  |                            | 00                  |  |
| .. 7V11 ..              | 191                           | 47,769 22  |                                     | 50,596 26                           | 25JUN02   | 26JUN02                    | 1 000000            | -2,827 04                              |
|                         | 2,115 554                     |  |                                     |                                     | -2,827 04                                       |                            | 00                  |  |
| .. 7V11 ..              | 197                           | 47,487 56  |                                     | 59,806 60                           | 23JUL02   | 24JUL02                    | -1 000000           | -12,319 04                             |
|                         | 2,500 661                     |  |                                     |                                     | -12,319 04                                      |                            | 00                  |  |

STATE STREET

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE     | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LC     |
|-------------|-------------------------|------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST   | LOCAL SECY GN/LC | BASE CURR GN/LC | GN/LC     | NET BAS SECY GN/LC |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST    | BASE SECY GN/LC  | BASE CURR GN/LC | GN/LC     | NET BAS SECY GN/LC |
| 901165209   | TOTAL                   |            |              |                  |                 |           |                    |
|             | 556,442.36              |            | 578,937.05   |                  |                 |           | -22,494.69         |
| 902124106   | TYCO INTL LTD           | NEW COM    |              | 22OCT01          | 25OCT01         | 1.000000  |                    |
| .. 7V1A ..  | 704                     | 6,676.01   | 4,946.91     | 1,729.10         |                 | 00        | 1,729.10           |
|             | 136,000                 |            |              |                  |                 |           |                    |
| .. 7V1A ..  | 817                     | 15,070.27  | 9,275.45     | 5,794.82         | 03JAN02         | 1.000000  | 5,794.82           |
|             | 255,000                 |            |              |                  |                 | 00        |                    |
| .. 7V1A ..  | 016                     | 264,938.11 | 322,167.21   | -57,229.10       | 30JAN02         | 1.000000  | -57,229.10         |
|             | 8,857,000               |            |              |                  |                 | 00        |                    |
| .. 7V1B ..  | 747                     | 312,124.72 | 570,002.78   | -257,878.06      | 14FEB02         | 1.000000  | -257,878.06        |
|             | 11,322,000              |            |              |                  |                 | 00        |                    |
| .. 7V1B ..  | 767                     | 343,581.56 | 526,706.33   | 183,124.77       | 04MAR02         | 1.000000  | 183,124.77         |
|             | 10,462,000              |            |              |                  |                 | 00        |                    |
| .. 7V1B ..  | 781                     | 361,284.08 | 523,433.93   | -162,149.85      | 12MAR02         | 1.000000  | -162,149.85        |
|             | 10,397,000              |            |              |                  |                 | 00        |                    |
| .. 7V1D ..  | 699                     | 34,714.95  | 33,734.80    | 980.15           | 04APR02         | 1.000000  | 980.15             |
|             | 1,100,000               |            |              |                  |                 | 00        |                    |
| .. 7V1D ..  | 738                     | 15,259.53  | 15,334.00    | -74.47           | 17APR02         | 1.000000  | -74.47             |
|             | 500,000                 |            |              |                  |                 | 00        |                    |
| .. 7V1B ..  | 115                     | 233,747.74 | 273,122.76   | -39,375.02       | 13JUN02         | 1.000000  | -39,375.02         |
|             | 16,829,000              |            |              |                  |                 | 00        |                    |
| 902124106   | TOTAL                   |            |              |                  |                 |           |                    |
| -----       | 1,587,396.97            |            | 2,278,724.17 |                  |                 |           | -691,327.20        |

| ASSET ID    | SECURITY DESCRIPTION    | MAT DATE   | MAT RATE   | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LC     |
|-------------|-------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LC | BASE CURR GN/LC | GN/LC     | NET BAS SECY GN/LC |
| SHARES/PAR  | BASE PRINCIPAL NET      | BASE COST  | BASE COST  | BASE SECY GN/LC  | BASE CURR GN/LC | GN/LC     | NET BAS SECY GN/LC |
| 902621308   | UCBH HLDGS INC          | COM        |            | 03OCT01          | 09OCT01         | 1.000000  |                    |
| .. 7V1H ..  | 061                     | 18,708.57  | 10,134.39  | 8,574.18         |                 | 00        | 8,574.18           |
|             | 600,000                 |            |            |                  |                 |           |                    |
| .. 7V1H ..  | 088                     | 6,266.79   | 3,378.13   | 2,888.66         | 04OCT01         | 1.000000  | 2,888.66           |
|             | 200,000                 |            |            |                  |                 | 00        |                    |
| .. 7V1H ..  | 221                     | 66,885.25  | 42,226.62  | 24,658.63        | 14DEC01         | 1.000000  | 24,658.63          |
|             | 2,500,000               |            |            |                  |                 | 00        |                    |
| .. 7V1H ..  | 250                     | 37,678.64  | 23,644.91  | 14,031.73        | 17DEC01         | 1.000000  | 14,031.73          |
|             | 1,400,000               |            |            |                  |                 | 00        |                    |
| .. 7V1H ..  | 487                     | 59,558.59  | 28,714.11  | 30,844.48        | 26MAR02         | 1.000000  | 30,844.48          |
|             | 1,700,000               |            |            |                  |                 | 00        |                    |
| 902621308   | TOTAL                   |            |            |                  |                 |           |                    |
| -----       | 189,097.84              |            | 108,100.16 |                  |                 |           | 80,997.68          |
| 902681105   | UCI CORP NEW            | COM        |            | 27AUG01          | 30AUG01         | 1.000000  |                    |
| .. 7V1H ..  | 623                     | 29,114.02  | 22,786.42  | 6,327.40         |                 | 00        | 6,327.40           |
|             | 1,000,000               |            |            |                  |                 |           |                    |
| .. 7V1H ..  | 531                     | 12,235.81  | 9,114.65   | 3,121.16         | 27MAR02         | 1.000000  | 3,121.16           |
|             | 400,000                 |            |            |                  |                 | 00        |                    |
| .. 7V1H ..  | 634                     | 3,170.40   | 2,278.66   | 891.74           | 29APR02         | 1.000000  | 891.74             |
|             | 100,000                 |            |            |                  |                 | 00        |                    |
| .. 7V1H ..  | 032                     | 3,210.10   | 2,278.66   | 931.44           | 28MAY02         | 1.000000  | 931.44             |
|             | 100,000                 |            |            |                  |                 | 00        |                    |
| .. 7V1H ..  | 334                     | 795.63     | 569.67     | 225.96           | 25JUN02         | 1.000000  | 225.96             |
|             | 25,000                  |            |            |                  |                 | 00        |                    |
| .. 7V1H ..  | 661                     | 871.98     | 638.03     | 233.95           | 26JUN02         | 1.000000  | 233.95             |
|             | 28,000                  |            |            |                  |                 | 00        |                    |



| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** 7V1H **              | 004<br>21 000                 | 659 71   |                                     | 478 52                              | 27JUN02<br>181 19                             | 02JUL02                   | 1 000000<br>00     | 181 19                               |
| ** 7V1H **              | 434<br>26 000                 | 829 89   |                                     | 592 45                              | 28JUN02<br>237 44                             | 03JUL02                   | 1 000000<br>00     | 237 44                               |
| ** 7V1H **              | 575<br>2,100 000              | 45,822 50  |                                     | 47,851 91                           | 30JUL02<br>17,970 59                          | 02AUG02                   | 1 000000<br>00     | 17,970 59                            |
| 902681105               | TOTAL                         | 116,710 04   |                                     | 86,589 17                           | 30,120 87                                     |                           | 00                 | 30,120 87                            |
| 902788108               | UMB FINL CORP                 |  | COM                                 |                                     | 28JAN02                                       | 31JAN02                   | 1 000000           |                                      |
| ** 7V1H **              | 336<br>1,100 000              | 44,461 32  |                                     | 44,243 59                           | 217 73  |                           | 00                 | 217 73                               |
| ** 7V1H **              | 405<br>1,000 000              | 39,539 40  |                                     | 40,221 44                           | 28FEB02<br>682 04                             | 05MAR02                   | 1 000000<br>00     | -682 04                              |
| ** 7V1H **              | 506<br>500 000                | 21,317 17  |                                     | 20,110 72                           | 26MAR02<br>1,206 45                           | 01APR02                   | 1 000000<br>00     | 1,206 45                             |
| ** 7V1H **              | 097<br>45 000                 | 2,114 57   |                                     | 1,809 97                            | 28MAY02<br>304 60                             | 31MAY02                   | 1 000000<br>00     | 304 60                               |
| ** 7V1H **              | 614<br>980 000                | 38,478 33  |                                     | 36 199 30                           | 30JUL02<br>2,279 03                           | 02AUG 02                  | 1 000000<br>00     | 2,279 03                             |
| 902788108               | TOTAL                         | 145,910 79   |                                     | 142,585 02                          | 3 325 77                                      |                           | 00                 | 3,325 77                             |
| 902911106               | UST INC                       |  | COM USDO 50                         |                                     | 25APR02                                       | 30APR02                   | 1 000000           |                                      |
| ** 7V1D **              | 835<br>1,200 000              | 48,394 90  |                                     | 40,770 10                           | 7,624 80                                      |                           | 00                 | 7,624 80                             |

31-1-002

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 902973304               | US BANCORP DEL                |  | COM NEW                             |                                     | 29OCT01                                       | 01NOV01                   | 1 000000           |                                      |
| ** 7V1D **              | 518<br>2,200 000              | 39,114 69  |                                     | 47,612 90                           | -8,498 21                                     |                           | 00                 | -8,498 21                            |
| ** 7V1D **              | 762<br>68 000                 | 1,329 69   |                                     | 1,471 67                            | 05DEC01<br>-141 98                            | 10DEC01                   | 1 000000<br>00     | -141 98                              |
| ** 7V1D **              | 767<br>132 000                | 2 575 38   |                                     | 2,856 77                            | 05DEC01<br>-281 39                            | 10DEC01                   | 1 000000<br>00     | -281 39                              |
| ** 7V1D **              | 026<br>7 800 000              | 160,569 34   |                                     | 168,809 39                          | 24DEC01<br>-8 240 05                          | 31DEC01                   | 1 000000<br>00     | -8,240 05                            |
| 902973304               | TOTAL                         | 203,589 10   |                                     | 220,750 73                          | -17,161 63                                    |                           | 00                 | -17 161 63                           |
| 90335E108               | USEC INC                      |  | COM                                 |                                     | 30JUL02                                       | 02AUG02                   | 1 000000           |                                      |
| ** 7V1H **              | 552<br>25 000 000             | 172,619 64   |                                     | 204,265 62                          | -31,645 98                                    |                           | 00                 | -31,645 98                           |
| 90338R104               | US UNWTRD INC                 |  | CL A                                |                                     | 28MAY02                                       | 31MAY02                   | 1 000000           |                                      |
| ** 7V1H **              | 111<br>7,000 000              | 35,712 86  |                                     | 52,238 55                           | 16,525 69                                     |                           | 00                 | -16,525 69                           |
| ** 7V1H **              | 435<br>5,759 000              | 16,489 24  |                                     | 42,977 40                           | 25JUN02<br>-26,488 16                         | 28JUN02                   | 1 000000<br>00     | -26,488 16                           |
| ** 7V1H **              | 732<br>6,204 000              | 17,814 25  |                                     | 46,298 28                           | 26JUN02<br>-28,484 03                         | 01JUL02                   | 1 000000<br>00     | -28,484 03                           |
| ** 7V1H **              | 066<br>4,393 000              | 10,006 50  |                                     | 32,783 43                           | 27JUN02<br>-22,776 93                         | 02JUL02                   | 1 000000<br>00     | -22,776 93                           |
| ** 7V1H **              | 437<br>5,444 000              | 15,133 86  |                                     | 40,626 67                           | 28JUN02<br>-25,492 81                         | 03JUL02                   | 1 000000<br>00     | -25,492 81                           |

31-1-002

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 90338R104               | TOTAL  | 95 156 71                                    | 214 924 33                                    | -119,767 62               | 00                 | -119,767 62                          |
| 903844108<br>7V1H       | ULTI.COM INC<br>073<br>3 500 000   | 28,881 01                                    | 75 219 55                                     | -46,338 54                | 00                 | -46 338 54                           |
| 904034105<br>7V1H       | ULTRATECH STEPPER INC<br>232<br>4 700 000  | 77,194 88                                    | 61 661 32                                     | 15,533 56                 | 00                 | 15,533 56                            |
| 907818109<br>7V1H       | UNION PAC CORP<br>121<br>8,350 000   | 513 214 16                                   | 461 677 75                                    | 51,536 41                 | 00                 | 51,536 41                            |
| 909218109<br>7V1H       | UNIT CORP<br>219<br>3 300 000  | 38 493 19                                    | 33 676 50                                     | 4,816 69                  | 00                 | 4,816 69                             |
| 909440109<br>7V1H       | UNITED AUTO GROUP INC<br>360<br>2 386 000  | 51,458 49                                    | 67 137 27                                     | -15 678 78                | 00                 | -15,678 78                           |
| 7V1H                    | 687<br>1,742 000   | 34,840 87                                    | 49 016 40                                     | -14 175 53                | 00                 | -14,175 53                           |
| 7V1H                    | 029<br>1 373 000   | 27 029 98                                    | 38 633 47                                     | -11 603 49                | 00                 | -11,603 49                           |
| 7V1H                    | 439<br>1 699 000   | 35 474 05                                    | 47 806 46                                     | 12 332 41                 | 00                 | 12,332 41                            |
| 909440109               | TOTAL  | 148 603 39                                   | 202 593 60                                    | -53 790 21                | 00                 | -53 790 21                           |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 913004107<br>7V1H       | UNITED STATIONLRS INC<br>216<br>1 100 000  | 34,390 34                                    | 27 642 56                                     | 6,747 78                  | 00                 | 6,747 78                             |
| 7V1H                    | 603<br>100 000   | 3 841 38                                     | 2 586 85                                      | 1,254 53                  | 00                 | 1,254 53                             |
| 7V1H                    | 872<br>2,900 000   | 110 985 43                                   | 75 018 62                                     | 35,966 75                 | 00                 | 35,966 75                            |
| 7V1H                    | 222<br>585 000   | 17 975 15                                    | 15 133 08                                     | 2 842 07                  | 00                 | 2,842 07                             |
| 7V1H                    | 516<br>692 000   | 20 502 79                                    | 17 901 01                                     | 2 601 78                  | 00                 | 2,601 78                             |
| 7V1H                    | 849<br>758 000   | 22 772 06                                    | 19 608 33                                     | 3 163 73                  | 00                 | 3 163 73                             |
| 7V1H                    | 440<br>365 000   | 11 088 36                                    | 9 442 00                                      | 1,646 36                  | 00                 | 1 646 36                             |
| 913004107               | TOTAL  | 221 555 51                                   | 167 332 51                                    | 54 223 00                 | 00                 | 54,223 00                            |
| 913017109<br>7V1D       | UNITED TECHNOLOGIES CORP<br>312<br>3,700 000                                     | 196 056 45                                   | 188 007 72                                    | 8,048 73                  | 00                 | 8,048 73                             |
| 7V1A                    | 705<br>65 000  | 3 442 28                                     | 2 969 91                                      | 472 37                    | 00                 | 472 37                               |
| 7V1A                    | 795<br>100 000   | 6 467 90                                     | 4 724 65                                      | 1 743 25                  | 00                 | 1,743 25                             |
| 7V1B                    | 797<br>12 033 000  | 869,343 51                                   | 748 653 54                                    | 120,689 97                | 00                 | 120 689 97                           |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>POST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE      | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|------------------|---|---------------------------|----------------|--------------------------------------|
| ** 7VIA **              | 129<br>5,044 000   | 372 488 18                     | 238,311 45       | 02APR02<br>134,176 73                         | 05APR02                   | 1 000000<br>00 | 134,176 73                           |
| ** 7VID **              | 668<br>100 000   | 7,309 77                       | 7,262 20         | 04APR02<br>47 57                              | 09APR02                   | 1 000000<br>00 | 47 57                                |
| ** 7VJB **              | 053<br>11 397 000  | 788,286 23                     | 709 083 72       | 24APR02<br>79,202 51                          | 29APR02                   | 1 000000<br>00 | 79,202 51                            |
| ** 7VID **              | 856<br>2,100 000   | 145,219 65                     | 152,506 14       | 25APR02<br>-7,286 49                          | 30APR02                   | 1 000000<br>00 | -7 286 49                            |
| 913017109               | TOTAL  | 2,388,613 97                   | 2,051,519 35     | 337,094 64                                    |                           | 00             | 337,094 64                           |
| 91324P102               | UNITEDHEALTH GROUP INC   | COM                            |                  | 24MAR02                                       | 01APR02                   | 1 000000       |                                      |
| ** 7VID **              | 612<br>119 000   | 8 862 39                       | 8,505 57         | 356 82  |                           | 00             | 356 82                               |
| ** 7VID **              | 646<br>1,381 000   | 102,749 41                     | 98,707 50        | 24MAR02<br>4,041 91                           | 01APR02                   | 1 000000<br>00 | 4,041 91                             |
| 91324P102               | TOTAL  | 111,611 80                     | 107,213 07       | 4 398 73                                      |                           | 00             | 4 398 73                             |
| 913456109               | UNIVERSAL CORP VA  | COM                            |                  | 17DEC01                                       | 19DEC01                   | 1 000000       |                                      |
| ** 7VIH **              | 249<br>900 000   | 32,795 62                      | 30 164 06        | 2,631 56                                      |                           | 00             | 2,631 56                             |
| ** 7VIH **              | 283<br>2,500 000   | 90,948 62                      | 83 789 05        | 28JAN02<br>7,159 57                           | 31JAN02                   | 1 000000<br>00 | 7,159 57                             |
| ** 7VIH **              | 597<br>400 000   | 16,949 46                      | 13,406 25        | 29APR02<br>3,543 23                           | 02MAY02                   | 1 000000<br>00 | 3,543 23                             |
| ** 7VIH **              | 869<br>100 000   | 3,997 07                       | 3,351 56         | 28MAY02<br>645 51                             | 31MAY02                   | 1 000000<br>00 | 645 51                               |

STATE

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE | MAT RATE<br>POST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE      | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|------------------|---|---------------------------|----------------|--------------------------------------|
| 913456109               | TOTAL  | 144,690 79                     | 130,710 92       | 13,979 87                                     |                           | 00             | 13,979 87                            |
| 913903100               | UNIVERSAL HEALTH SVCS INC  | CL B                           |                  | 30APR02                                       | 03MAY02                   | 1 000000       |                                      |
| ** 7VID **              | 068<br>13,009 000  | 606,765 70                     | 585 410 20       | 21 355 50                                     |                           | 00             | 21,355 50                            |
| 914906102               | UNIVISION COMMUNICATIONS INC   | CL A                           |                  | 04OCT01                                       | 10OCT01                   | 1 000000       |                                      |
| ** 7VID **              | 297<br>400 000   | 11,631 61                      | 12,576 00        | 944 39  |                           | 00             | -944 39                              |
| 917047102               | URBAN OUTFITTERS INC   | COM                            |                  | 28MAY02                                       | 31MAY02                   | 1 000000       |                                      |
| ** 7VIH **              | 072<br>100 000   | 3 115 10                       | 2,735 28         | 379 82  |                           | 00             | 379 82                               |
| ** 7VIH **              | 377<br>1,200 000   | 41,059 52                      | 32,823 40        | 25JUN02<br>8,236 12                           | 28JUN02                   | 1 000000<br>00 | 8 236 12                             |
| ** 7VJH **              | 704<br>1 341 000   | 43,952 76                      | 36,680 15        | 26JUN02<br>7,272 61                           | 01JUL02                   | 1 000000<br>00 | 7,272 61                             |
| ** 7VIH **              | 042<br>1,281 000   | 42,866 34                      | 35,038 98        | 27JUN02<br>7,827 36                           | 02JUL02                   | 1 000000<br>00 | 7,827 36                             |
| ** 7VIH **              | 442<br>329 000   | 11,415 95                      | 8,999 08         | 28JUN02<br>2,416 87                           | 03JUL02                   | 1 000000<br>00 | 2,416 87                             |
| ** 7VIH **              | 226<br>849 000   | 28 792 63                      | 23,222 55        | 01JUL02<br>5,570 08                           | 05JUL02                   | 1 000000<br>00 | 5,570 08                             |
| ** 7VIH **              | 403<br>2,900 000   | 79 907 07                      | 79,323 21        | 30JUL02<br>583 86                             | 02AUG02                   | 1 000000<br>00 | 583 86                               |

STATE

| ASSET ID<br>SH SELL/BIC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>SELL RATE<br>BASE CURR GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |                |            |
|-------------------------|--|--|---|---|--|----------------|------------|
| 917047102               | TOTAL  | 251,109 37                                   | 218,822 65                                      | 32,286 72                               | 00                                     | 32,286 72      |            |
| 91913Y100               | VALERO ENERGY CORP   | LOM  | 220C101   | 250C101                                 | 1 000000                               |                |            |
| .. 7VIA ..              | 706  | 517 70                                       | 496 04  | 21 66                                   | 00                                     | 21 66          |            |
|                         | 14 000   |  |   |   |  |                |            |
| .. 7VIA ..              | 770  | 1,059 78                                     | 992 07  | 28DEC01<br>67 71                        | 03JAN02<br>00                          | 1 000000<br>00 | 67 71      |
|                         | 28 000   |  |   |   |  |                |            |
| .. 7VIA ..              | 068  | 44,372 23                                    | 32 773 76                                       | 21MAR02<br>11 598 47                    | 26MAR02<br>00                          | 1 000000<br>00 | 11 598 47  |
|                         | 925 000  |  |   |   |  |                |            |
| 91913Y100               | TOTAL  | 45,949 71                                    | 34,261 87                                       | 11 687 84                               | 00                                     | 11,687 84      |            |
| 922206107               | VARIAN INC   | COM  | 28MAY02   | 31MAY02                                 | 1 000000                               |                |            |
| .. 7V1H ..              | 887  | 3,375 09                                     | 3 446 97  | 71 83                                   | 00                                     | -71 83         |            |
|                         | 100 000  |  |   |   |  |                |            |
| 92239N109               | VASTERA INC  | COM  | 26MAR02   | 01APR02                                 | 1 000000                               |                |            |
| .. 7V1H ..              | 504  | 21,727 17                                    | 21 014 22                                       | 712 94                                  | 00                                     | 712 94         |            |
|                         | 1 500 000  |  |   |   |  |                |            |
| .. 7V1H ..              | 672  | 35,196 38                                    | 91 061 60                                       | 29APR02<br>55,865 27                    | 02MAY02<br>00                          | 1 000000<br>00 | -55,865 27 |
|                         | 6 500 000  |  |   |   |  |                |            |
| 92239N109               | TOTAL  | 56,923 54                                    | 112 075 82                                      | -55 152 28                              | 00                                     | -55 152 28     |            |
| 922390208               | VAXGEN INC   | COM NEW                                      | 26APR02   | 01MAY02                                 | 1 000000                               |                |            |
| .. 7V1H ..              | 555  | 1,043 96                                     | 2,292 60  | -1,248 64                               | 00                                     | -1,248 64      |            |
|                         | 100 000  |  |   |   |  |                |            |
| .. 7V1H ..              | 583  | 14,073 77                                    | 34,388 99                                       | 29APR02<br>-20 315 27                   | 02MAY02<br>00                          | 1 000000<br>00 | -20,315 27 |
|                         | 1,500 000  |  |   |   |  |                |            |
| .. 7V1H ..              | 797  | 11,696 52                                    | 29 803 79                                       | 30APR02<br>18,107 27                    | 03MAY02<br>00                          | 1 000000<br>00 | -18 107 27 |
|                         | 1,300 000  |  |   |   |  |                |            |

| ASSET ID<br>SH SELL/BIC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L'S<br>BASE SECY GN/L'S | STL DT<br>SELL RATE<br>BASE CURR GN/L'S | NET SECY GN/L'S<br>NET BAS SECY GN/L'S |                |            |
|-------------------------|--|--|---|---|--|----------------|------------|
| 922390208               | TOTAL  | 26,814 25                                    | 66 485 38                                       | -39 671 13                              | 00                                     | -39,671 13     |            |
| 92343V104               | VERIZON COMMUNICATIONS   |  | 21SEP01   | 26SEP01                                 | 1 000000                               |                |            |
| .. 7V1D ..              | 227  | 284,303 63                                   | 299,433 46                                      | -15 129 83                              | 00                                     | -15,129 83     |            |
|                         | 5,600 000  |  |   |   |  |                |            |
| .. 7V1D ..              | 383  | 5 122 77                                     | 5,298 78  | 160C101<br>-176 01                      | 190C101<br>00                          | 1 000000<br>00 | -176 01    |
|                         | 98 000   |  |   |   |  |                |            |
| .. 7V1D ..              | 399  | 31 489 56                                    | 32 549 66                                       | 160C101<br>-1,060 10                    | 190C101<br>00                          | 1 000000<br>00 | -1,060 10  |
|                         | 602 000  |  |   |   |  |                |            |
| .. 7V1A ..              | 707  | 5,594 41                                     | 5,661 88  | 220C101<br>-67 47                       | 250C101<br>00                          | 1 000000<br>00 | -67 47     |
|                         | 110 000  |  |   |   |  |                |            |
| .. 7V1D ..              | 091  | 87,050 29                                    | 95,478 96                                       | 28DEC01<br>-8,428 67                    | 03JAN02<br>00                          | 1 000000<br>00 | -8,428 67  |
|                         | 1 800 000  |  |   |   |  |                |            |
| .. 7V1A ..              | 805  | 7,320 37                                     | 7,772 22  | 28DEC01<br>-451 85                      | 03JAN02<br>00                          | 1 000000<br>00 | -451 85    |
|                         | 151 000  |  |   |   |  |                |            |
| .. 7V1A ..              | 140  | 327,590 12                                   | 374,713 45                                      | 02APR02<br>-47,123 33                   | 05APR02<br>00                          | 1 000000<br>00 | -47,123 33 |
|                         | 7,280 000  |  |   |   |  |                |            |
| .. 7V1D ..              | 854  | 82,512 51                                    | 88,432 00                                       | 25APR02<br>-5 919 49                    | 30APR02<br>00                          | 1 000000<br>00 | -5,919 49  |
|                         | 2,000 000  |  |   |   |  |                |            |
| 92343V104               | TOTAL  | 830 983 66                                   | 909,340 41                                      | -78,356 75                              | 00                                     | -78,356 75     |            |
| 923436109               | VERITAS SOFTWARE CORP  | COM  | 220C101   | 250C101                                 | 1 000000                               |                |            |
| .. 7V1A ..              | 649  | 2,131 84                                     | 2,506 04  | -374 20                                 | 00                                     | -374 20        |            |
|                         | 72 000   |  |   |   |  |                |            |
| .. 7V1A ..              | 061  | 68 231 53                                    | 55,829 01                                       | 14MAR02<br>12 402 52                    | 19MAR02<br>00                          | 1 000000<br>00 | 12,402 52  |
|                         | 1,604 000  |  |   |   |  |                |            |
| .. 7V1A ..              |  |  |   | 02APR02<br>05APR02                      | 1 000000                               |                |            |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE   | TRD DT<br>LOCAL SECY IN/LC<br>BASE SECY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE | NET SECY CN/LC<br>NET BAS SECY GN/LC |
|-------------------------|--|-------------------------------------|------------|---|---------------------------|-----------|--------------------------------------|
|                         | 086<br>3,372 000   | 140,405 84                          | 117,366 23 | 23 049 61                                     |                           | 00        | 23 039 61                            |
| 927436109               | TOTAL  | 210,769 21                          | 175 701 28 | 35,067 93                                     |                           | 00        | 35,067 93                            |
| 927391104               | VESTA INS GROUP INC  | COM                                 |            | 14DEC01                                       | 19DEC01                   | 1 000000  |                                      |
| .. 7V1H ..              | 229<br>4,900 000   | 35 940 26                           | 59,958 49  | -24,018 23                                    |                           | 00        | -24,018 23                           |
| 927524308               | VIACOM INC   | CL B FORMERLY COM NON VTI           |            | 04OCT01                                       | 10OCT01                   | 1 000000  |                                      |
| .. 7V1D ..              | 303<br>1,700 000   | 61,043 94                           | 68 533 31  | -7 489 37                                     |                           | 00        | -7,489 37                            |
| .. 7V1D ..              | 361<br>700 000   | 23 532 51                           | 28,219 60  | -4 687 09                                     | 10OCT01                   | 1 000000  | -4,687 09                            |
| .. 7V1D ..              | 371<br>000   | 36 81                               | 40 31      | -3 50   | 19OCT01                   | 1 000000  | -3 50                                |
| .. 7V1D ..              | 384<br>99 000  | 3 627 96                            | 3 991 06   | -363 10                                       | 19OCT01                   | 1 000000  | -363 10                              |
| .. 7V1A ..              | 708<br>116 000   | 4,154 98                            | 4 074 54   | 78 44   | 22OCT01                   | 1 000000  | 78 44                                |
| .. 7V1D ..              | 519<br>2,000 000   | 71,997 59                           | 80,627 42  | -8,629 83                                     | 29OCT01                   | 1 000000  | -8,629 83                            |
| .. 7V1D ..              | 558<br>600 000   | 24 088 53                           | 24,188 23  | -99 70  | 08NOV01                   | 1 000000  | -99 70                               |
| .. 7V1D ..              | 603<br>100 000   | 4,344 85                            | 4 031 37   | 313 48  | 15NOV01                   | 1 000000  | 313 48                               |
| .. 7V1D ..              | 065<br>700 000   | 31,560 49                           | 28,219 60  | 3 340 89                                      | 28DEC01                   | 1 000000  | 3,340 89                             |
| .. 7V1A ..              | 789  | 3 563 63                            | 2 776 27   | 787 36  | 28DEC01                   | 1 000000  | 787 36                               |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE   | TRD DT<br>LOCAL SECY IN/LC<br>BASE SECY GN/LC | STL DT<br>BASE CURR GN/LC | SELL RATE | NET SECY CN/LC<br>NET BAS SECY GN/LC |
|-------------------------|--|-------------------------------------|------------|---|---------------------------|-----------|--------------------------------------|
|                         | 79 000   |                                     |            |   |                           |           |                                      |
| .. 7V1A ..              | 139<br>6,722 000   | 318,949 28                          | 236,228 66 | 02APR02<br>82,720 62                          | 05APR02                   | 1 000000  | 82,720 62                            |
| .. 7V1D ..              | 804<br>600 000   | 30,031 61                           | 29,136 00  | 25APR02<br>895 61                             | 30APR02                   | 1 000000  | 895 61                               |
| 925524308               | TOTAL  | 576,932 18                          | 510,068 37 | 66 863 81                                     |                           | 00        | 66,863 81                            |
| 925540306               | VIALTA INC   | COM                                 |            | 27AUG01                                       | 30AUG01                   | 1 000000  |                                      |
| .. 7V1H ..              | 643<br>7,500 000   | 2 894 89                            | 2 997 48   | -102 59                                       |                           | 00        | -102 59                              |
| .. 7V1H ..              | 780<br>8,800 000   | 2,380 30                            | 3,517 05   | -1,136 75                                     | 31AUG01                   | 1 000000  | -1,136 75                            |
| .. 7V1H ..              | 001<br>200   | 08                                  | 08         | 00  | 04SEP01                   | 1 000000  | 00                                   |
| .. 7V1H ..              | 782<br>800 000   | 255 99                              | 319 73     | -63 74  | 04SEP01                   | 1 000000  | -63 74                               |
| .. 7V1H ..              | 810<br>5,476 000   | 1,391 94                            | 2,188 56   | -796 62                                       | 05SEP01                   | 1 000000  | 796 62                               |
| 925540306               | TOTAL  | 6,923 20                            | 9,022 90   | -2,099 70                                     |                           | 00        | -2,099 70                            |
| 92763R104               | VIRAGE LOGIC CORP  | COM                                 |            | 28FEB02                                       | 05MAR02                   | 1 000000  |                                      |
| .. 7V1H ..              | 400<br>3,500 000   | 50 259 23                           | 50,221 30  | 37 93   |                           | 00        | 37 93                                |
| 929903102               | WACHOVIA CORP 2ND NEW  | COM                                 |            | 29OCT01                                       | 01NOV01                   | 1 000000  |                                      |
| .. 7V1D ..              | 520<br>5,600 000   | 163,854 44                          | 159,473 44 | 4,381 00                                      |                           | 00        | 4 381 00                             |
| .. 7V1D ..              | 097<br>3 200 000   | 100,813 52                          | 93,947 14  | 6 866 38                                      | 28DEC01                   | 1 000000  | 6,866 38                             |

| ASSET ID<br>SH SELL/BTL | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | SIL DT<br>SELL RATE<br>BASE CURR GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS              |          |
|-------------------------|--|--|---|--|---|----------|
| 7VID                    | 439<br>3 200 000   | 107 736 62                                   | 98 932 48                                     | 01MAR02<br>8 804 14                    | 06MAR02<br>1 000000<br>00<br>8.804 14             |          |
| 7VID                    | 502<br>1 100 000   | 39 017 62                                    | 34 008 04                                     | 07MAR02<br>5 009 58                    | 12MAR02<br>1 000000<br>00<br>5.009 58             |          |
| 7VID                    | 852<br>1 900 000   | 71 038 29                                    | 73 149 00                                     | 25APR02<br>-2 130 71                   | 30APR02<br>1 000000<br>00<br>-2,130 71            |          |
| 929903102               | TOTAL  | 482 460 49                                   | 459 530 10                                    | 22 930 39                              | 00<br>22,930 39                                   |          |
| 931142105               | WAL MART STORES INC  | COM  |   | 24SEP01                                | 27SEP01   | 1 000000 |
| 7VID                    | 210<br>100 000   | 4 707 34                                     | 4 999 61                                      | -292 27                                | 00<br>-292 27                                     |          |
| 7VID                    | 277<br>5,800 000   | 281,970 30                                   | 289 977 38                                    | -8,007 02                              | 28SEP01<br>1 000000<br>00<br>-8,007 03            |          |
| 7VID                    | 048<br>2 100 000   | 122,678 32                                   | 113,317 07                                    | 9,361 25                               | 26DEC01<br>31DEC01<br>1 000000<br>00<br>9,361 25  |          |
| 7VID                    | 752<br>900 000   | 53,035 40                                    | 53 910 54                                     | -875 14                                | 17APR02<br>22APR02<br>1 000000<br>00<br>-875 14   |          |
| 7VID                    | 864<br>2,600 000   | 147,510 15                                   | 155,741 55                                    | -8,231 36                              | 25APR02<br>30APR02<br>1 000000<br>00<br>-8,231 36 |          |
| 931142103               | TOTAL  | 689,901 60                                   | 617,946 15                                    | -8,044 55                              | 00<br>-8,044 55                                   |          |
| 933170105               | WALTER INDS INC  | COM  |   | 29APR02                                | 02MAY02   | 1 000000 |
| 7V1H                    | 662<br>100 000   | 1,314 45                                     | 964 60  | 351 85                                 | 00<br>351 85                                      |          |
| 7V1H                    | 073<br>100 000   | 1 435 15                                     | 964 55  | 470 56                                 | 28MAY02<br>31MAY02<br>1 000000<br>00<br>470 56    |          |
| 7V1H                    | 378  | 335 35                                       | 241 15  | 94 20                                  | 25JUN02<br>28JUN02<br>1 000000<br>00<br>94 20     |          |

STREET 94 20

| ASSET ID<br>SH SELL/BTL | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | SIL DT<br>SELL RATE<br>BASE CURR GN/LS | NET SECY GN/LS<br>NET BAS SECY GN/LS               |          |
|-------------------------|--|--|---|--|--|----------|
| 7V1H                    | 705<br>26 000  | 342 36                                       | 250 79  | 26JUN02<br>91 57                       | 01JUL02<br>1 000000<br>00<br>91 57                 |          |
| 7V1H                    | 043<br>22 000  | 295 14                                       | 212 21  | 82 93                                  | 27JUN02<br>02JUL02<br>1 000000<br>00<br>82 93      |          |
| 7V1H                    | 446<br>27 000  | 359 89                                       | 260 44  | 99 45                                  | 28JUN02<br>03JUL02<br>1 000000<br>00<br>99 45      |          |
| 933170105               | TOTAL  | 4 084 34                                     | 2 893 78                                      | 1,190 56                               | 00<br>1 190 56                                     |          |
| 938824109               | WASHINGTON FED INC   | COM  |   | 29APR02                                | 02MAY02  | 1 000000 |
| 7V1H                    | 635<br>187 000   | 4,799 20                                     | 3,622 87                                      | 1 176 38                               | 00<br>1,176 38                                     |          |
| 939322103               | WASHINGTON MUT INC   | COM  |   | 24AUG01                                | 29AUG01  | 1 000000 |
| 7V1B                    | 449<br>18 730 000  | 731 104 89                                   | 535,060 98                                    | 196,043 91                             | 00<br>196 043 91                                   |          |
| 7VID                    | 649<br>3 800 000   | 120,987 94                                   | 118,585 33                                    | 2 402 63                               | 15NOV01<br>20NOV01<br>1 000000<br>00<br>2,402 63   |          |
| 7VID                    | 061<br>300 000   | 9,772 23                                     | 9,362 00                                      | 410 23                                 | 28DEC01<br>03JAN02<br>1 000000<br>00<br>410 23     |          |
| 7VID                    | 113<br>400 000   | 13,217 80                                    | 12,482 67                                     | 735 13                                 | 31DEC01<br>04JAN02<br>1 000000<br>00<br>735 13     |          |
| 7V1B                    | 715<br>25,031 000  | 858 382 69                                   | 715,062 00                                    | 143 320 69                             | 23JAN02<br>28JAN02<br>1 000000<br>00<br>143,320 69 |          |
| 7VID                    | 746<br>700 000   | 26 130 21                                    | 23,594 79                                     | 2,533 42                               | 17APR02<br>22APR02<br>1 000000<br>00<br>2,533 42   |          |

STREET

| ASSET ID    | SECURITY DESCRIPTION       | MAT DATE   | MAT RATE      | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|----------------------------|------------|---------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET    | LOCAL COST | LOCAL COST    | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
|             | SHARES/PAR                 | BASE       | PRINCIPAL NET | BASE             | SECY GN/LS      |           |                    |
| 939322103   | TOTAL                      |            | 1,759,595.78  |                  |                 | 00        | 345,446.01         |
| 941061109   | WASTE MGMT INTL DEL        | COM        |               | 01MAR02          | 06MAR02         | 1.000000  |                    |
| .. 7VID ..  | 409                        | 10,804.59  | 9,364.00      | 1,440.59         |                 | 00        | 1,440.59           |
|             | 400 000                    |            |               |                  |                 |           |                    |
| .. 7VID ..  | 453                        | 2,805.45   | 2,341.00      | 464.45           | 08MAR02         | 1.000000  | 464.45             |
|             | 300 000                    |            |               |                  |                 | 00        |                    |
| .. 7VID ..  | 514                        | 104,267.74 | 86,617.00     | 17,650.74        | 07MAR02         | 1.000000  | 17,650.74          |
|             | 3,700 000                  |            |               |                  | 12MAR02         | 00        |                    |
| 941061109   | TOTAL                      |            | 117,877.80    |                  |                 | 00        | 19,555.80          |
| 942622200   | WATSON INTL                | COM        |               | 25JUN02          | 28JUN02         | 1.000000  |                    |
| .. 7V1H ..  | 296                        | 6,275.95   | 6,374.48      | -98.53           |                 | 00        | -98.53             |
|             | 349 000                    |            |               |                  |                 |           |                    |
| .. 7V1H ..  | 545                        | 7,151.44   | 7,342.53      | -191.09          | 26JUN02         | 1.000000  | -191.09            |
|             | 402 000                    |            |               |                  | 01JUL02         | 00        |                    |
| .. 7V1H ..  | 875                        | 5,121.99   | 5,315.17      | -193.13          | 27JUN02         | 1.000000  | -193.13            |
|             | 291 000                    |            |               |                  | 02JUL02         | 00        |                    |
| .. 7V1H ..  | 445                        | 6,526.14   | 6,538.87      | -12.73           | 28JUN02         | 1.000000  | -12.73             |
|             | 358 000                    |            |               |                  | 03JUL02         | 00        |                    |
| 942622200   | TOTAL                      |            | 25,075.57     |                  |                 | 00        | -495.40            |
| 942683103   | WATSON PHARMACEUTICALS INC | COM        |               | 22OCT01          | 25OCT01         | 1.000000  |                    |
| .. 7V1A ..  | 709                        | 2,045.13   | 2,440.10      | -394.97          |                 | 00        | -394.97            |
|             | 40 000                     |            |               |                  |                 |           |                    |
| .. 7VID ..  | 715                        | 11,893.60  | 11,384.00     | 509.60           | 29NOV01         | 1.000000  | 509.60             |
|             | 400 000                    |            |               |                  | 04DEC01         | 00        |                    |
| .. 7V1A ..  |                            |            |               |                  | 28DEC01         | 1.000000  |                    |

| ASSET ID    | SECURITY DESCRIPTION          | MAT DATE   | MAT RATE      | TRD DT           | STL DT          | SELL RATE | NET SECY GN/LS     |
|-------------|-------------------------------|------------|---------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET       | LOCAL COST | LOCAL COST    | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS     | NET BAS SECY GN/LS |
|             | SHARES/PAR                    | BASE       | PRINCIPAL NET | BASE             | SECY GN/LS      |           |                    |
|             | 785                           | 2,315.48   | 4,392.18      | -2,076.70        |                 | 00        | -2,076.70          |
|             | 72 000                        |            |               |                  |                 |           |                    |
| .. 7V1A ..  | 069                           | 83,485.22  | 163,181.69    | -79,696.47       | 21MAR02         | 1.000000  | -79,696.47         |
|             | 2,675 000                     |            |               |                  | 26MAR02         | 00        |                    |
| 942683103   | TOTAL                         |            | 181,397.97    |                  |                 | 00        | -81,658.54         |
| 942712100   | WATSON WYATT + CO HLDGS       | CL A       |               | 28JAN02          | 31JAN02         | 1.000000  |                    |
| .. 7V1H ..  | 330                           | 49,847.24  | 37,675.20     | 12,172.04        |                 | 00        | 12,172.04          |
|             | 2,400 000                     |            |               |                  |                 |           |                    |
| 947684108   | WEBMETHODS INC                | COM        |               | 30JUL02          | 02AUG02         | 1.000000  |                    |
| .. 7V1H ..  | 595                           | 45,321.22  | 42,391.11     | 2,930.11         |                 | 00        | 2,930.11           |
|             | 4,956 000                     |            |               |                  |                 |           |                    |
| 947684106   | WEBSSENSE INC                 | COM        |               | 28MAY02          | 31MAY02         | 1.000000  |                    |
| .. 7V1H ..  | 077                           | 2,895.11   | 1,987.38      | 907.73           |                 | 00        | 907.73             |
|             | 100 000                       |            |               |                  |                 |           |                    |
| 94973H108   | WELLPOINT HEALTH NETWORKS INC | COM        |               | 26MAR02          | 01APR02         | 1.000000  |                    |
| .. 7VID ..  | 622                           | 18,532.64  | 17,644.44     | 888.20           |                 | 00        | 888.20             |
|             | 300 000                       |            |               |                  |                 |           |                    |
| .. 7VID ..  | 623                           | 18,493.22  | 17,644.44     | 848.78           | 26MAR02         | 1.000000  | 848.78             |
|             | 300 000                       |            |               |                  | 01APR02         | 00        |                    |
| 94973H108   | TOTAL                         |            | 37,025.86     |                  |                 | 00        | 1,736.98           |
| 949746101   | WELLS FARGO + CO NEW          | COM        |               | 31JUL01          | 03AUG01         | 1.000000  |                    |
| .. 7VID ..  | 853                           | 73,803.61  | 75,417.88     | -1,614.27        |                 | 00        | -1,614.27          |
|             | 3,600 000                     |            |               |                  |                 |           |                    |
| .. 7V1A ..  | 712                           | 3,288.88   | 3,143.18      | 137.70           | 22OCT01         | 1.000000  | 137.70             |
|             | 83 000                        |            |               |                  | 25OCT01         | 00        |                    |
| .. 7VID ..  | 593                           | 162,722.73 | 153,157.01    | 9,565.72         | 08NOV01         | 1.000000  | 9,565.72           |
|             | 3,800 000                     |            |               |                  | 14NOV01         | 00        |                    |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY CN/L<br>SECY GN/L | STL DT<br>BASE CURR | SELL RATE<br>GN/L | NET SECTY GN/L<br>NET BAS SECTY GN/L |
|-------------------------|--|--|----------------------------------|---------------------|-------------------|--------------------------------------|
| ** 7V1A                 | 806<br>157 000   | 4 824 68<br>5 945 52                         | 28DEC01<br>879 15                | 03JAN02             | 1 000000<br>00    | 879 15                               |
| ** 7V1A *               | 134<br>5 671 000   | 276,194 84<br>214 758 61                     | 02APR02<br>61 436 28             | 05APR02             | 1 000000<br>00    | 61,436 28                            |
| ** 7V1D *               | 720<br>100 000   | 5 104 84<br>4 844 81                         | 17APR02<br>259 95                | 22APR02             | 1 000000<br>00    | 259 95                               |
| ** 7V1D *               | 868<br>3,100 000   | 157 632 71<br>150,190 31                     | 25APR02<br>7 442 38              | 30APR02             | 1 000000<br>00    | 7,442 38                             |
| 949746103               | TOTAL  | 685,564 37                                   | 607 457 41                       |                     | 00                | 78,106 95                            |
| 957090103               | WESTAMERICA BANCORPORATION   | COM  | 28MAY02                          | 31MAY02             | 1 000000          |                                      |
| ** 7V1H *               | 877<br>300 000   | 13 104 20<br>12,118 21                       | 985 94                           |                     | 00                | 985 99                               |
| ** 7V1H *               | 223<br>23 000  | 942 57<br>929 06                             | 25JUN02<br>13 51                 | 28JUN02             | 1 000000<br>00    | 13 51                                |
| ** 7V1H *               | 515<br>31 000  | 1,240 77<br>1 252 22                         | 26JUN02<br>-11 41                | 01JUL02             | 1 000000<br>00    | -11 45                               |
| ** 7V1H *               | 848<br>40 000  | 1,600 48<br>1 615 74                         | 27JUN02<br>15 28                 | 02JUL02             | 1 000000<br>00    | -15 28                               |
| ** 7V1H *               | 195<br>6 000   | 240 71<br>242 34                             | 01JUL02<br>1 64                  | 05JUL02             | 1 000000<br>00    | -1 64                                |
| ** 7V1H *               | 539<br>2,800 000   | 109 434 68<br>113 103 32                     | 30JUL02<br>5 668 64              | 02AUG02             | 1 000000<br>00    | -3 668 64                            |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>SECY CN/L<br>SECY GN/L | STL DT<br>BASE CURR | SELL RATE<br>GN/L | NET SECTY GN/L<br>NET BAS SECTY GN/L |
|-------------------------|--|--|----------------------------------|---------------------|-------------------|--------------------------------------|
| 957090103               | TOTAL  | 126 563 41                                   | 129,260 93                       |                     | 00                | -2,697 52                            |
| 961040105               | NET SEAL INC   |  | 28MAY02                          | 31MAY02             | 1 000000          |                                      |
| ** 7V1H *               | 870<br>150 000   | 3,403 65<br>1 966 54                         | 1 437 10                         |                     | 00                | 1 437 10                             |
| 963320106               | WHIRLPOOL CORP   | COM  | 31DEC01                          | 04JAN02             | 1 000000          |                                      |
| ** 7V1D *               | 118<br>600 000   | 44,093 92<br>39 262 54                       | 4 831 37                         |                     | 00                | 4,831 37                             |
| ** 7V1D *               | 418<br>1 000 000   | 75 808 94<br>67 526 38                       | 01MAR02<br>8 282 58              | 06MAR02             | 1 000000<br>00    | 8 282 58                             |
| ** 7V1D *               | 828<br>1,000 000   | 74,487 95<br>74,059 68                       | 25APR02<br>428 27                | 30APR02             | 1 000000<br>00    | 428 27                               |
| 963320106               | TOTAL  | 194,390 84                                   | 180 848 62                       |                     | 00                | 13,542 22                            |
| 969133107               | WILLAMETTE INDS INC  | COM  | 21SEP01                          | 05OCT01             | 1 000000          |                                      |
| ** 7V1D **              | 228<br>1,100 000   | 46 583 11<br>51 896 02                       | 5,312 91                         |                     | 00                | 5 312 91                             |
| 969457100               | WILLIAMS COS INC   | COM  | 15AUG01                          | 20AUG01             | 1 000000          |                                      |
| ** 7V1D **              | 087<br>300 000   | 9 611 67<br>9,918 00                         | -306 33                          |                     | 00                | -306 33                              |
| ** 7V1D *               | 790<br>300 000   | 6,544 30<br>7 011 00                         | 25APR02<br>466 70                | 30APR02             | 1 000000<br>00    | 466 70                               |
| 969457100               | TOTAL  | 16,155 97                                    | 16 929 00                        |                     | 00                | -773 03                              |
| 981811102               | WORTHINGTON INDS IN  | COM  | 29APR02                          | 02MAY02             | 1 000000          |                                      |
| ** 7V1H *               | 636<br>200 000   | 2,858 91<br>3 231 73                         | -372 82                          |                     | 00                | -372 82                              |
| ** 7V1H *               | 033<br>100 000   | 1 520 15<br>1 615 86                         | 28MAY02<br>95 71                 | 31MAY02             | 1 000000<br>00    | -95 71                               |



| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | 1RD DT<br>LOCAL SECY GN/LC<br>BASE | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| ** 7V1H **              | 334<br>25 000                 | 430 16   |                                     | 403 97                              | 25JUN02<br>26 15                   | 28JUN02                   | 1 000000<br>01     | 26 19                                |
| ** 7V1H **              | 664<br>28 000                 | 478 67   |                                     | 452 44                              | 26JUN02<br>26 15                   | 01JUL02                   | 1 000000<br>01     | 26 19                                |
| ** 7V1H **              | 007<br>21 000                 | 367 79   |                                     | 339 32                              | 27JUN02<br>28 44                   | 02JUL02                   | 1 000000<br>00     | 28 46                                |
| ** 7V1H **              | 451<br>26 000                 | 470 06   |                                     | 420 12                              | 28JUN02<br>49 94                   | 03JUL02                   | 1 000000<br>00     | 49 94                                |
| ** 7V1H **              | 574<br>700 000                | 12,554 11  |                                     | 11,311 05                           | 30JUL02<br>1,243 01                | 02AUG02                   | 1 000000<br>00     | 1,243 06                             |
| 981811102               | TOTAL                         | 18,679 81  |                                     | 17,774 50                           | 905 31                             |                           | 00                 | 905 31                               |
| 983024100               | WYETH                         | COM  |                                     |                                     | 31JUL01                            | 03AUG01                   | 1 000000           |                                      |
| ** 7V1D **              | 017<br>300 000                | 18 190 40  |                                     | 18 463 00                           | -272 60                            |                           | 00                 | -272 60                              |
| ** 7V1A **              | 654<br>54 000                 | 3,235 03   |                                     | 3 093 95                            | 22OCT01<br>141 01                  | 25OCT01                   | 1 000000<br>00     | 141 06                               |
| ** 7V1D **              | 554<br>500 000                | 28,243 30  |                                     | 28 556 45                           | 08NOV01<br>-313 15                 | 14NOV01                   | 1 000000<br>00     | -313 19                              |
| ** 7V1D **              | 701<br>100 000                | 5,997 30   |                                     | 5,711 30                            | 29NOV01<br>286 00                  | 04DEC01                   | 1 000000<br>00     | 286 00                               |
| ** 7V1D **              | 013<br>100 000                | 6 189 39   |                                     | 5,730 38                            | 26DEC01<br>459 01                  | 31DEC01                   | 1 000000<br>00     | 459 01                               |
| ** 7V1A **              | 802<br>142 000                | 8,724 34   |                                     | 8 135 95                            | 28DEC01<br>588 35                  | 03JAN02                   | -1 000000<br>00    | 588 39                               |
| ** 7V1D **              | 107                           | 12 259 54  |                                     | 11 498 17                           | 31DEC01<br>761 38                  | 04JAN02                   | 1 000000<br>00     | 761 38                               |

| ASSET ID<br>SH SELL/BTC | SECURITY<br>LOT<br>SHARES/PAR | DESCRIPTION<br>LOCAL PRINCIPAL NET<br>BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | 1RD DT<br>LOCAL SECY GN/LC<br>BASE | STL DT<br>BASE CURR GN/LC | SELL RATE<br>GN/LC | NET SECY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| ** 7V1D **              | 164<br>200 000                | 12 687 80  |                                     | 11,498 17                           | 15JAN02<br>1,189 63                | 16JAN02                   | 1 000000<br>00     | 1,189 63                             |
| ** 7V1D **              | 320<br>32 000                 | 2 049 24   |                                     | 1 849 30                            | 21FEB02<br>199 94                  | 26FEB02                   | 1 000000<br>00     | 199 94                               |
| ** 7V1D **              | 328<br>68 000                 | 4,358 16   |                                     | 3,929 77                            | 21FEB02<br>428 39                  | 26FEB02                   | 1 000000<br>00     | 428 39                               |
| ** 7V1D **              | 635<br>750 000                | 49,105 74  |                                     | 43,536 69                           | 26MAR02<br>5,569 05                | 01APR02                   | 1 000000<br>00     | 5,569 05                             |
| ** 7V1D **              | 636<br>750 000                | 48,993 01  |                                     | 43,536 68                           | 26MAR02<br>5,456 33                | 01APR02                   | 1 000000<br>00     | 5,456 33                             |
| ** 7V1A **              | 119<br>3,483 000              | 227,297 56   |                                     | 199 559 98                          | 02APR02<br>27,737 58               | 05APR02                   | 1 000000<br>00     | 27,737 58                            |
| ** 7V1D **              | 682<br>500 000                | 32,834 01  |                                     | 29,024 46                           | 04APR02<br>3,809 55                | 09APR02                   | 1 000000<br>00     | 3 809 55                             |
| 983024100               | TOTAL                         | 460,164 83   |                                     | 414 124 29                          | 46,040 54                          |                           | 00                 | 46,040 54                            |
| 983898100               | XCEL ENERGY INC               | COM  |                                     |                                     | 05MAR02                            | 08MAR02                   | 1 000000           |                                      |
| ** 7V1D **              | 455<br>100 000                | 2,517 46   |                                     | 2,352 62                            | 164 84                             |                           | 00                 | 164 84                               |
| ** 7V1D **              | 549<br>3,700 000              | 94,107 71  |                                     | 87 047 13                           | 14MAR02<br>7,060 56                | 19MAR02                   | 1 000000<br>00     | 7,060 58                             |
| 983898100               | TOTAL                         | 96 625 17  |                                     | 89,399 75                           | 7,225 42                           |                           | 00                 | 7,225 42                             |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L<br>BASE SECY GN/L | STL DT<br>BASE CURR GN/L | SELL RATE<br>GN/L | NET SECY GN/L<br>NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 983919101<br>7V10       | XILINX INC<br>451<br>200 000   |                                     | 5 727 81                            | 230CT01<br>347 81                           | 260CT01                  | 1 000000<br>00    | 347 80                             |
| 7V10                    | 461<br>800 000   |                                     | 24,071 14                           | 290CT01<br>2 551 15                         | 01NOV01                  | 1 000000<br>00    | 2,551 19                           |
| 7V10                    | 541<br>600 000   |                                     | 23 324 21                           | 08NOV01<br>7 184 21                         | 14NOV01                  | 1 000000<br>00    | 7,184 22                           |
| 983919101               | TOTAL  |                                     | 53,123 21                           | 10 083 21                                   |                          | 00                | 10 083 21                          |
| 984332101<br>7V10       | YAHOO INC<br>472<br>700 000  |                                     | 11 465 61                           | 29NOV01<br>1 749 61                         | 04DEC01                  | 1 000000<br>00    | 1 749 61                           |
| 984903104<br>7V1H       | XICOR INC<br>651<br>5 500 000  |                                     | 51 120 91                           | 29APR02<br>-9,514 30                        | 02MAY02                  | 1 000000<br>00    | -9,514 30                          |
| 985509104<br>7V1H       | YELLOW CORP<br>061<br>6 600 000  |                                     | 129,498 81                          | 030CT01<br>23 067 25                        | 090CT01                  | 1 000000<br>00    | 23,067 25                          |
| 986670101<br>7V1H       | YORK INTL CORP<br>524<br>600 000   |                                     | 21,236 61                           | 27MAR02<br>2 870 71                         | 01APR02                  | 1 000000<br>00    | 2,870 77                           |
| 7V1H                    | 871<br>100 000   |                                     | 3,430 01                            | 28MAY02<br>569 05                           | 31MAY02                  | 1 000000<br>00    | 569 09                             |
| 7V1H                    | 216<br>286 000   |                                     | 9 839 27                            | 25JUN02<br>1 084 85                         | 28JUN02                  | 1 000000<br>00    | 1,084 85                           |
| 7V1H                    | 504<br>371 000   |                                     | 12 265 61                           | 24 JUN02<br>909 37                          | 01JUL02                  | 1 000000<br>00    | 909 37                             |
| 7V1H                    |  |                                     |                                     | 27 JUN02                                    | 02 JUL02                 | 1 000000          |                                    |

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/L<br>BASE SECY GN/L | STL DT<br>BASE CURR GN/L | SELL RATE<br>GN/L | NET SECY GN/L<br>NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
|                         | 841<br>332 000   |                                     | 10 982 31                           | 819 81                                      |                          | 00                | 819 82                             |
| 7V1H                    | 192<br>111 000   |                                     | 3,764 01                            | 01JUL02<br>346 31                           | 05JUL02                  | 1 000000<br>00    | 366 32                             |
| 7V1H                    | 534<br>300 000   |                                     | 9,727 20                            | 30JUL02<br>544 24                           | 02AUG02                  | 1 000000<br>00    | 544 24                             |
| 986670107               | TOTAL  |                                     | 71 445 22                           | 64 280 70                                   |                          | 00                | 7,164 52                           |
| 988498101<br>7V10       | YUM BRANDS INC<br>388<br>300 000   |                                     | 14 107 02                           | 160CT01<br>745 78                           | 190CT01                  | 1 000000<br>00    | 745 78                             |
| 7V10                    | 441<br>1 400 000   |                                     | 46 530 96                           | 230CT01<br>4,178 53                         | 260CT01                  | 1 000000<br>00    | 4,178 53                           |
| 988498101               | TOTAL  |                                     | 80 437 98                           | 75 713 67                                   |                          | 00                | 4,924 31                           |
| 988858106<br>7V1H       | ZALE CORP NEW<br>051<br>900 000  |                                     | 25 245 95                           | 030CT01<br>2,578 98                         | 090CT01                  | 1 000000<br>00    | -2 578 98                          |
| 7V1H                    | 211<br>2 900 000   |                                     | 100,438 12                          | 14DEC01<br>10 780 03                        | 19DEC01                  | 1 000000<br>00    | 10,780 03                          |
| 988858106               | TOTAL  |                                     | 125,684 07                          | 117,483 02                                  |                          | 00                | 8 201 05                           |
| 989207105<br>7V1H       | ZEBRA TECHNOLOGIES CORP<br>523<br>400 000  |                                     | 22,257 66                           | 27MAR02<br>2 012 62                         | 01APR02                  | 1 000000<br>00    | 2,012 62                           |
| 7V1H                    | 211<br>214 000   |                                     | 11 296 81                           | 25JUN02<br>465 70                           | 28JUN02                  | 1 000000<br>00    | 465 70                             |
| 7V1H                    | 511<br>279 000   |                                     | 13,770 04                           | 26 JUN02<br>-350 86                         | 01JUL02                  | 1 000000<br>00    |                                    |

TAJESTRELL  
 350-88

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SELTY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|---------------------------------------|
| ** 7V1H **              | 845<br>278 000   | 13 763 64                           | 14,070 30                           | 27JUN02<br>-306 61                            | 02JUL02                   | 1 000000<br>00     | -306 66                               |
| ** 7V1H **              | 194<br>129 000   | 4 216 17                            | 6,529 02                            | 01JUL02<br>-312 84                            | 05JUL02                   | 1 000000<br>00     | -312 86                               |
| 989207105               | TOTAL  | 67,304 31                           | 65 796 34                           | 1,507 97                                      |                           | 00                 | 1,507 92                              |
| 98956P102               | ZIMMER HOLDINGS INC COM  |                                     |                                     | 13AUG01                                       | 16AUG01                   | 1 000000           |                                       |
| ** 7V1A **              | 568<br>338 000   | 9 259 71                            | 7,356 76                            | 1 902 95                                      |                           | 00                 | 1,902 95                              |
| ** 7V1D **              | 119<br>200 000   | 5 618 81                            | 5,745 34                            | 15AUG01<br>-126 53                            | 20AUG01                   | 1 000000<br>00     | -126 53                               |
| ** 7V1A **              | 572<br>200   | 5 41                                | 4 35                                | 22AUG01<br>1 06                               | 22AUG01                   | 1 000000<br>00     | 1 06                                  |
| ** 7V1D **              | 288<br>100 000   | 2 849 90                            | 2,872 67                            | 04OCT01<br>22 77                              | 10OCT01                   | 1 000000<br>00     | -22 77                                |
| 98956P102               | TOTAL  | 17 733 82                           | 15 979 12                           | 1,754 71                                      |                           | 00                 | 1,754 71                              |
| USD TOTAL               |  | 200,933 820 85                      | 206,990,953 54                      | -6 057,132 64                                 |                           | 00                 | -6 057,132 64                         |
| EQUITY TOTAL            |  | 200,933,820 85                      | 206 990,953 54                      | -6,057,132 64                                 |                           | 00                 | 6 057 132 69                          |

STATE STREET

| ASSET ID<br>SH SELL/BTC | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE<br>LOCAL COST<br>BASE COST | MAT RATE<br>LOCAL COST<br>BASE COST | TRD DT<br>LOCAL SECY GN/LS<br>BASE SECY GN/LS | STL DT<br>BASE CURR GN/LS | SELL RATE<br>GN/LS | NET SELTY GN/LS<br>NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|---------------------------------------|
| FIXED INCOME            |  |                                     |                                     |   |                           |                    |                                       |
| ** US DOLLAR **         |  |                                     |                                     |   |                           |                    |                                       |
| 02241WAB5               | ALZA CORP CONV BD  | 2020/07/28                          | 0 010                               | 23OCT01                                       | 26OCT01                   | 1 000000           |                                       |
| ** 7V1B **              | 553<br>857 000 000   | 704,794 80                          | 460,488 36                          | 44,108 44                                     |                           | 00                 | 44 108 44                             |
| ** 7V1B **              | 614<br>1 081,000 000   | 860,746 25                          | 833,377 04                          | 04DEC01<br>27 349 21                          | 07DEC01                   | 1 000000<br>00     | 27,349 21                             |
| 02241WAB5               | TOTAL  | 1 565,543 05                        | 1,494,065 40                        | 71,477 65                                     |                           | 00                 | 71,477 65                             |
| 052511AP2               | ANADARKO PETE CORP DEB CONV  | 2020/03/07                          | 0 010                               | 23JUL02                                       | 26JUL02                   | 1 000000           |                                       |
| ** 7V1B **              | 178<br>947,000 000   | 533,066 30                          | 781 539 42                          | -248,473 17                                   |                           | 00                 | -248,473 12                           |
| 301491AH8               | EXCHANGEABLE CTFS CD JUNJ 2001   | 2006/04/11                          | 1 500                               | 15JAN02                                       | 18JAN02                   | 1 000000           |                                       |
| ** 7V1B **              | 707<br>469,000 000   | 526,452 50                          | 549,347 84                          | -22,915 34                                    |                           | 00                 | -22,915 34                            |
| 421933AB8               | HEALTH MGMT ASSOC CONV SR S  | 2020/08/16                          | 0 250                               | 23JUL02                                       | 26JUL02                   | 1 000000           |                                       |
| ** 7V1B **              | 179<br>1 863,000 000   | 1,187 662 50                        | 1,303 168 50                        | -115,506 00                                   |                           | 00                 | -115,506 00                           |
| 548661CF2               | LOWES COS INC LIQUID YI  | 2021/02/16                          | 0 010                               | 30JUL02                                       | 02AUG02                   | 1 000000           |                                       |
| ** 7V1B **              | 194<br>1,205,000 000   | 872,299 50                          | 1,010,031 00                        | 137,731 50                                    |                           | 00                 | -137,731 50                           |
| 676220AA4               | OFFICE DEPOT INC   | 2007/12/11                          | 0 010                               | 09JUL02                                       | 12JUL02                   | 1 000000           |                                       |
| ** 7V1B **              | 151<br>1,204 000 000   | 907,575 20                          | 1 118,171 74                        | -210,596 54                                   |                           | 00                 | -210,596 54                           |

STATE STREET

| ASSET ID<br>SH SELL/BT | SECURITY DESCRIPTION<br>LOT LOCAL PRINCIPAL NET<br>SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE<br>LOCAL COST<br>BASE COST | TRO DT<br>LOCAL SECY GN/LC<br>BASE SECY GN/LC | SIL DT<br>SELL RATE<br>BASE LURR GN/LS | NET SECY GN/LC<br>NET BAS SECY GN/LS |
|------------------------|--|--|---|--|--------------------------------------|
| USD TOTAL              | 5,592,599 05   | 6,256,343 90                                 | -663,744 81                                   | 00                                     | -663,744 85                          |
| FIXED INCOME TOTAL     | 5,592,599 01   | 6,256,343 90                                 | -663,744 81                                   | 00                                     | -663,744 85                          |

| USD US DOLLAR  | LOCAL SEC GAIN<br>BASE SEC GAIN | LOCAL CURR GAIN<br>BASE CURR GAIN | LOCAL TOTAL GAIN<br>BASE TOTAL GAIN |
|----------------|---------------------------------|-----------------------------------|-------------------------------------|
| CROSS GAIN     |                                 |                                   |                                     |
| EQUITY         | 16,967,987 01<br>16,967,987 01  | 00<br>00                          | 16,967,987 01<br>16,967,987 01      |
| FIXED INCOME   | 71,477 65<br>71,477 65          | 00<br>00                          | 71,477 65<br>71,477 65              |
| CURRENCY TOTAL | 17,039,464 72<br>17,039,464 72  | 00<br>00                          | 17,039,464 72<br>17,039,464 72      |

- If you are filing for an Additional (not automatic) 3-Month Extension, complete only Part II and check this box  **Note** *Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868.*
- If you are filing for an Automatic 3-Month Extension, complete only Part I (on page 1)

**Part II Additional (not automatic) 3-Month Extension of Time—Must File Original and One Copy.**

|  |  |   |
|--|--|---|
| Type or print<br><br>File by the extended due date for filing the return. See instructions | Name of Exempt Organization<br><b>Robert W. Woodruff Arts Center, Inc.</b>   | Employer identification number<br><b>58 0633971</b> |
|  | Number, street, and room or suite no. If a P.O. box, see instructions<br><b>1280 Peachtree Street, NE Suite 435</b>  | For IRS use only                                    |
|  | City, town, or post office, state, and ZIP code. For a foreign address, see instructions<br><b>Atlanta, GA 30309</b> |   |

Check type of return to be filed (File a separate application for each return)

- Form 990  Form 990-EZ  Form 990-T (sec. 401(a) or 408(a) trust)  Form 1041-A  Form 5227  Form 8870
- Form 990-BL  Form 990-PF  Form 990-T (trust other than above)  Form 4720  Form 6069

**STOP Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868**

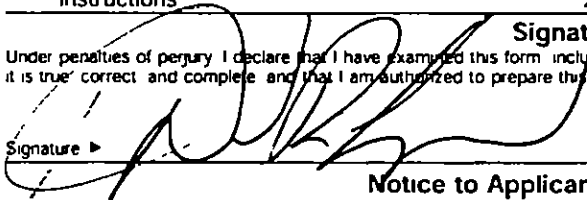
- If the organization does not have an office or place of business in the United States, check this box
- If this is for a **Group Return**, enter the organization's four digit Group Exemption Number (GEN) \_\_\_\_\_ If this is for the **whole group**, check this box  If it is for **part of the group**, check this box  and attach a list with the names and EINs of all members the extension is for

- I request an additional 3-month extension of time until June 15, 2003
- For calendar year \_\_\_\_\_, or other tax year beginning August 1, 2001 and ending July 31, 2002
- If this tax year is for less than 12 months, check reason  Initial return  Final return  Change in accounting period
- State in detail why you need the extension Additional time is required in order to obtain the necessary information to file a complete and accurate tax return.

- If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions. \$ \_\_\_\_\_
- If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868. \$ \_\_\_\_\_
- Balance Due.** Subtract line 8b from line 8a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions. \$ \_\_\_\_\_

**Signature and Verification**

Under penalties of perjury I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief it is true, correct, and complete, and that I am authorized to prepare this form.

Signature  Title VP. Fund Trees Date 3/13/03

**Notice to Applicant—To Be Completed by the IRS**

- We have approved this application. Please attach this form to the organization's return.
- We have not approved this application. However, we have granted a 10-day grace period from the later of the date shown below or the due date of the organization's return (including any prior extensions). This grace period is considered to be a valid extension of time for elections otherwise required to be made on a timely return. Please attach this form to the organization's return.
- We have not approved this application. After considering the reasons stated in item 7, we cannot grant your request for an extension of time to file. We are not granting a 10-day grace period.
- We cannot consider this application because it was filed after the due date of the return for which an extension was requested.
- Other \_\_\_\_\_

Director \_\_\_\_\_ By \_\_\_\_\_ Date \_\_\_\_\_

Alternate Mailing Address — Enter the address if you want the copy of this application for an additional 3-month extension returned to an address different than the one entered above.

|               |   |
|---------------|---|
| Type or print | Name  |
|               | Number and street (include suite, room, or apt. no.) Or a P.O. box number   |
|               | City or town, province or state, and country (including postal or ZIP code) |

**EXTENSION APPROVED**