

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

# 2001

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

For calendar year **2001**, or tax year beginning \_\_\_\_\_, and ending \_\_\_\_\_

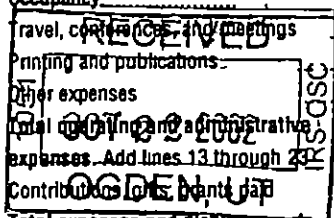
**G** Check all that apply:  Initial return  Final return  Amended return  Address change  Name change

Use the IRS label Otherwise, print or type See Specific Instructions	Name of organization <b>ALFRED P. SLOAN FOUNDATION</b> Number and street (or P.O. box number if mail is not delivered to street address) Room/suite <b>630 FIFTH AVENUE 2550</b> City or town, state, and ZIP code <b>NEW YORK, NY 10111</b>	<b>A</b> Employer identification number <b>13-1623877</b> <b>B</b> Telephone number <b>(212) 649-1649</b>
<b>H</b> Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation		<b>C</b> If exemption application is pending, check here <input type="checkbox"/> <b>D 1</b> Foreign organizations, check here <input type="checkbox"/> <b>2</b> Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>
<b>I</b> Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ <b>1,313,795,357.</b>		<b>E</b> If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/> <b>F</b> If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>
<b>J</b> Accounting method: <input type="checkbox"/> Cash <input type="checkbox"/> Accrual <input checked="" type="checkbox"/> Other (specify) <b>HYBRID ACCRUAL</b>		

Part I Analysis of Revenue and Expenses <i>(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))</i>	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income N/A	(d) Disbursements for charitable purposes (cash basis only)
<b>1</b> Contributions, gifts, grants, etc., received Check <input checked="" type="checkbox"/> If the foundation is not required to attach Sch. B	0.			
<b>2</b> Distributions from split-interest trusts				
<b>3</b> Interest on savings and temporary cash investments	469,112.	3,746,323.		
<b>4</b> Dividends and interest from securities	30,956,479.	36,228,587.		
<b>5a</b> Gross rents	18,696.	18,696.		
<b>b</b> (Net rental income or (loss)) <b>18,696.</b>				
<b>6a</b> Net gain or (loss) from sale of assets not on line 10	52,200,029.			
<b>b</b> Gross sales price for all assets on line 6a <b>1861743622.</b>				
<b>7</b> Capital gain net income (from Part IV, line 2)		21,437,130.		
<b>8</b> Net short-term capital gain				
<b>9</b> Income modifications				
<b>10a</b> Gross sales less returns and allowances				
<b>b</b> Less: Cost of goods sold				
<b>c</b> Gross profit or (loss)				
<b>11</b> Other income	890,316.	37,852.		
<b>12</b> Total. Add lines 1 through 11	84,534,632.	61,468,588.		
<b>13</b> Compensation of officers, directors, trustees, etc.	1,593,126.	886,929.		706,197.
<b>14</b> Other employee salaries and wages	1,759,302.	60,597.		1,698,705.
<b>15</b> Pension plans, employee benefits	1,175,722.	212,701.		963,021.
<b>16a</b> Legal fees	259,924.	150,532.		109,392.
<b>b</b> Accounting fees	40,625.	18,869.		21,756.
<b>c</b> Other professional fees	5,818,866.	5,817,568.		148,798.
<b>17</b> Interest				
<b>18</b> Taxes	1,205,207.	29,116.		111,091.
<b>19</b> Depreciation and depletion				
<b>20</b> Occupancy	685,999.	134,735.		551,264.
<b>21</b> Travel, conferences, and meetings	307,617.	31,751.		288,543.
<b>22</b> Printing and publications	49,356.	8,724.		97,481.
<b>23</b> Other expenses	724,542.	5,974,387.		1,031,530.
<b>24</b> Total operating and administrative expenses. Add lines 13 through 23	13,620,286.	13,325,909.		5,727,778.
<b>25</b> Contributions to other grants, etc.	59,320,312.			60,483,584.
<b>26</b> Total expenses and disbursements. Add lines 24 and 25	72,940,598.	13,325,909.		66,211,362.
<b>27</b> Subtract line 26 from line 12				
<b>a</b> Excess of revenue over expenses and disbursements	11,594,034.			
<b>b</b> Net investment income (if negative, enter -0-)		48,142,679.		
<b>c</b> Adjusted net income (if negative, enter -0-)			N/A	

ENVELOPE  
 POSTMARK DATE  
 OCT 21 2002

Operating and Administrative Expenses



3

**Part II Balance Sheets** Attached schedules and amounts in the description column should be for end-of-year amounts only.

	Beginning of year		End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value	
<b>Assets</b>				
1 Cash - non-interest-bearing	500.	500.	500.	
2 Savings and temporary cash investments	51,129,390.	111,046,410.	111,152,366.	
3 Accounts receivable ▶ 356,826.				
Less allowance for doubtful accounts ▶		356,826.	356,826.	
4 Pledges receivable ▶				
Less allowance for doubtful accounts ▶				
5 Grants receivable				
6 Receivables due from officers, directors, trustees, and other disqualified persons				
7 Other notes and loans receivable ▶				
Less allowance for doubtful accounts ▶				
8 Inventories for sale or use				
9 Prepaid expenses and deferred charges				
10a Investments - U.S. and state government obligations See Schd 5	63,869,908.	37,081,691.	36,956,789.	
b Investments - corporate stock	895,447,261.	889,332,782.	947,434,716.	
c Investments - corporate bonds	140,615,347.	101,916,016.	104,048,491.	
11 Investments - land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other	121,733,978.	142,057,239.	113,845,669.	
14 Land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶				
15 Other assets (describe ▶)				
<b>16 Total assets (to be completed by all filers)</b>	<b>1272796384.</b>	<b>1281791464.</b>	<b>1313795357.</b>	
<b>Liabilities</b>				
17 Accounts payable and accrued expenses				
18 Grants payable	66,960,830.	65,123,622.		
19 Deferred revenue				
20 Loans from officers, directors, trustees, and other disqualified persons				
21 Mortgages and other notes payable				
22 Other liabilities (describe ▶ <u>Accrued Excise tax and other</u> )	189,746.	-572,000.		
<b>23 Total liabilities (add lines 17 through 22)</b>	<b>67,150,576.</b>	<b>64,551,622.</b>		
<b>Net Assets or Fund Balances</b>				
Organizations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31 ▶ <input checked="" type="checkbox"/>				
24 Unrestricted	1205645808.	1217239842.		
25 Temporarily restricted				
26 Permanently restricted				
Organizations that do not follow SFAS 117, check here and complete lines 27 through 31 ▶ <input type="checkbox"/>				
27 Capital stock, trust principal, or current funds				
28 Paid-in or capital surplus, or land, bldg, and equipment fund				
29 Retained earnings, accumulated income, endowment, or other funds				
<b>30 Total net assets or fund balances</b>	<b>1205645808.</b>	<b>1217239842.</b>		
<b>31 Total liabilities and net assets/fund balances</b>	<b>1272796384.</b>	<b>1281791464.</b>		

**Part III Analysis of Changes in Net Assets or Fund Balances**

1 Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	1205645808.
2 Enter amount from Part I, line 27a	2	11,594,034.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	1217239842.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	1217239842.

**Part IV Capital Gains and Losses for Tax on Investment Income**

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE SCHEDULE 9			
b			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			21,437,130.
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a			21,437,130.
b			
c			
d			
e			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 } { If (loss), enter -0- in Part I, line 7 }	2	21,437,130.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) If (loss), enter -0- in Part I, line 8	3	N/A

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

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

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

Was the organization liable for the section 4942 tax on the distributable amount of any year in the base period?  Yes  No

If "Yes," the organization does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year; see instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2000	57,659,423.	1,355,120,639.	.0425493
1999	50,709,372.	1,202,641,064.	.0421650
1998	44,720,616.	1,112,620,267.	.0401940
1997	52,234,855.	1,040,386,975.	.0502071
1996	50,132,402.	944,324,294.	.0530881

2 Total of line 1, column (d)	2	.2282035
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	.0456407
4 Enter the net value of noncharitable-use assets for 2001 from Part X, line 5	4	1,314,804,160.
5 Multiply line 4 by line 3	5	60,008,582.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	481,427.
7 Add lines 5 and 6	7	60,490,009.
8 Enter qualifying distributions from Part XII, line 4	8	66,211,362.

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

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

Table with 11 rows for excise tax calculations. Line 1: 481,427. Line 2: 0. Line 3: 481,427. Line 4: 0. Line 5: 481,427. Line 6a: 1,200,000. Line 7: 1,200,000. Line 10: 718,573. Line 11: 718,573.

Part VII-A Statements Regarding Activities

Table with 11 rows of activity questions and Yes/No columns. 1a: No, 1b: Yes, 1c: Yes, 2: Yes, 3: Yes, 4a: Yes, 4b: Yes, 5: Yes, 6: Yes, 7: Yes, 8a: Delaware, New York, 8b: Yes, 9: Yes, 10: Yes, 11: Yes.



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

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

Table with columns for question text, Yes/No checkboxes, and a grid for Yes/No responses. Includes questions 1a through 6b regarding disqualifying activities, disaster assistance, and charitable purposes.

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

**1 List all officers, directors, trustees, foundation managers and their compensation:**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE SCHEDULES 3 & 4				

**2 Compensation of five highest-paid employees (other than those included on line 1) If none, enter "NONE "**

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE SCHEDULE 8				

Total number of other employees paid over \$50,000 ▶ **4**

**3 Five highest-paid independent contractors for professional services If none, enter "NONE "**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
J.P. MORGAN INVESTMENT MGMT INC. NEW YORK, NY 10036	INVESTMENT MANAGEMENT	1213358.
MARSICO CAPITAL MANAGEMENT, LLC DENVER, CO 80202	INVESTMENT MANAGEMENT	738,940.
IRIDIAN ASSET MANAGEMENT, LLC WESTPORT, CT 06880	INVESTMENT MANAGEMENT	780,616.
CAPITAL GUARDIAN TRUST CO. LOS ANGELES, CA 90071	INVESTMENT MANAGEMENT	507,610.
SILICHESTER INTERNATIONAL INVESTORS NEW YORK, NY 10017	INVESTMENT MANAGEMENT	589,185.

Total number of others receiving over \$50,000 for professional services ▶ **10**

**Part IX-A Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 SEE SCHEDULE 11	
TECHNOLOGY BOOK PROGRAM	101,077.
2 VIRTUAL U SOFTWARE	
	324,727.
3 BOARDS & COMMITTEES OF OTHER CHARITABLE ORGANIZATIONS	
	101,077.
4 ASSISTANCE TO GOVERNMENT BODIES	
	50,538.

**Part IX-B Summary of Program-Related Investments**

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2		Amount
1	NONE	
2		
All other program-related investments See instructions		
3	NONE	
<b>Total.</b> Add lines 1 through 3		0.

**Part X Minimum Investment Return** (All domestic foundations must complete this part Foreign foundations, see instructions)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	1,333,739,195.
b	Average of monthly cash balances	1b	1,087,363.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	1,334,826,558.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	1,334,826,558.
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	20,022,398.
5	Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	1,314,804,160.
6	Minimum investment return Enter 5% of line 5	6	65,740,208.

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

1	Minimum investment return from Part X, line 6	1	65,740,208.
2a	Tax on investment income for 2001 from Part VI, line 5	2a	481,427.
b	Income tax for 2001 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	481,427.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	65,258,781.
4a	Recoveries of amounts treated as qualifying distributions	4a	852,464.
b	Income distributions from section 4947(a)(2) trusts	4b	0.
c	Add lines 4a and 4b	4c	852,464.
5	Add lines 3 and 4c	5	66,111,245.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	66,111,245.

**Part XII Qualifying Distributions** (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1a	66,211,362.
b	Program-related investments - Total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	66,211,362.
5	Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b	5	481,427.
6	Adjusted qualifying distributions Subtract line 5 from line 4	6	65,729,935.

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

**Part XIII** Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2000	(c) 2000	(d) 2001
<b>1</b> Distributable amount for 2001 from Part XI, line 7				66,111,245.
<b>2</b> Undistributed Income, if any, as of the end of 2000:				
<b>a</b> Enter amount for 2000 only			23,764,171.	
<b>b</b> Total for prior years, 19 __, 19 __, 19 __		0.		
<b>3</b> Excess distributions carryover, if any, to 2001:				
<b>a</b> From 1996				
<b>b</b> From 1997				
<b>c</b> From 1998				
<b>d</b> From 1999				
<b>e</b> From 2000				
<b>f</b> Total of lines 3a through e	0.			
<b>4</b> Qualifying distributions for 2001 from Part XII, line 4 ▶ \$ 66,211,362.				
<b>a</b> Applied to 2000, but not more than line 2a			23,764,171.	
<b>b</b> Applied to undistributed income of prior years (Election required - see instructions)		0.		
<b>c</b> Treated as distributions out of corpus (Election required - see instructions)	0.			
<b>d</b> Applied to 2001 distributable amount				42,447,191.
<b>e</b> Remaining amount distributed out of corpus	0.			
<b>5</b> Excess distributions carryover applied to 2001 (if an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
<b>6</b> Enter the net total of each column as indicated below:				
<b>a</b> Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	0.			
<b>b</b> Prior years' undistributed income. Subtract line 4b from line 2b		0.		
<b>c</b> Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
<b>d</b> Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
<b>e</b> Undistributed income for 2000. Subtract line 4a from line 2a. Taxable amount - see Instr			0.	
<b>f</b> Undistributed income for 2001. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2002				23,664,054.
<b>7</b> Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3)	0.			
<b>8</b> Excess distributions carryover from 1996 not applied on line 5 or line 7	0.			
<b>9</b> Excess distributions carryover to 2002. Subtract lines 7 and 8 from line 6a	0.			
<b>10</b> Analysis of line 9:				
<b>a</b> Excess from 1997				
<b>b</b> Excess from 1998				
<b>c</b> Excess from 1999				
<b>d</b> Excess from 2000				
<b>e</b> Excess from 2001				

**Part XIV Private Operating Foundations** (see instructions and Part VII-A, question 9) N/A

**1** a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2001, enter the date of the ruling ▶

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

**2** Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

	Tax year		Prior 3 years		(e) Total
	(a) 2001	(b) 2000	(c) 1999	(d) 1998	
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
<b>3</b> Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - Enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

**1 Information Regarding Foundation Managers:**

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2) )

NONE

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

NONE

**2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc , Programs:**

Check here  if the organization only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the organization makes gifts, grants, etc (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

a The name, address, and telephone number of the person to whom applications should be addressed

SEE ATTACHED SCHEDULE 10

b The form in which applications should be submitted and information and materials they should include

SEE ATTACHED SCHEDULE 10

c Any submission deadlines

SEE ATTACHED SCHEDULE 10

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

SEE ATTACHED SCHEDULE 10

**Part XV** Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i>  SEE SCHEDULE 6				
<b>Total</b>				▶ 3a <b>60483584.</b>
b <i>Approved for future payment</i>  SEE SCHEDULE 6				
<b>Total</b>				▶ 3b <b>56492400.</b>

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Table with 5 columns: (a) Business code, (b) Amount, (c) Exclusion code, (d) Amount, (e) Related or exempt function income. Rows include: 1 Program service revenue (a-f), g Fees and contracts from government agencies, 2 Membership dues and assessments, 3 Interest on savings and temporary cash investments (14, 469,112), 4 Dividends and interest from securities (14, 30,956,479), 5 Net rental income or (loss) from real estate (a Debt-financed property, b Not debt-financed property (16, 18,696)), 6 Net rental income or (loss) from personal property, 7 Other investment income (15, 37,852), 8 Gain or (loss) from sales of assets other than inventory (18, 52,200,029), 9 Net income or (loss) from special events, 10 Gross profit or (loss) from sales of inventory, 11 Other revenue (a REFUNDS (01, 852,464), b, c, d, e), 12 Subtotal (0, 84,534,632), 13 Total (13, 84,534,632).

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

Table with 2 columns: Line No, Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the organization's exempt purposes (other than by providing funds for such purposes). Row 1 contains 'N/A'.





ALFRED P. SLOAN FOUNDATION  
Taxpayer Identification # 13-1623877

Form **8868**

(December 2000)

### Application for Extension of Time To File an Exempt Organization Return

OMB No. 1545-1709

Department of the Treasury  
Internal Revenue Service

▶ File a separate application for each return.

- If you are filing for an Automatic 3-Month Extension, complete only Part I and check this box
- If you are filing for an Additional (not automatic) 3-Month Extension, complete only Part II (on page 2 of this form).

Note: Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.

#### Part I Automatic 3-Month Extension of Time - Only submit original (no copies needed)

Note: Form 990-T corporations requesting an automatic 6-month extension - check this box and complete Part I only

All other corporations (including Form 990-C filers) must use Form 7004 to request an extension of time to file income tax returns. Partnerships, REMICs and trusts must use Form 8736 to request an extension of time to file Form 1065, 1066, or 1041.

Type or print	Name of Exempt Organization	Employer identification number
	ALFRED P. SLOAN FOUNDATION	13-1623877
	Number, street, and room or suite no. If a P.O. box, see instructions	
File by the due date for filing your return. See instructions.	630 FIFTH AVENUE, SUITE 2550	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions.	
	NEW YORK, NY 10111	

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

- |   |  |                                    |
|---|--|------------------------------------|
| <input type="checkbox"/> Form 990               | <input type="checkbox"/> Form 990-T (corporation)                | <input type="checkbox"/> Form 4720 |
| <input type="checkbox"/> Form 990-BL            | <input type="checkbox"/> Form 990-T(sec. 401(a) or 408(a) trust) | <input type="checkbox"/> Form 5227 |
| <input type="checkbox"/> Form 990-EZ            | <input type="checkbox"/> Form 990-T (trust other than above)     | <input type="checkbox"/> Form 6069 |
| <input checked="" type="checkbox"/> Form 990-PF | <input type="checkbox"/> Form 1041-A                             | <input type="checkbox"/> Form 8870 |

- 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 will cover.

1 I request an automatic 3-month (6-month, for 990-T corporation) extension of time until AUGUST 15, 2002, to file the exempt organization return for the organization named above. The extension is for the organization's return for  calendar year 2001 or  tax year beginning \_\_\_\_\_, and ending \_\_\_\_\_.

2 If this tax year is for less than 12 months check reason:  Initial return  Final return  Change in accounting period

3a 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. \$ \_\_\_\_\_

b If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit. \$ \_\_\_\_\_

c Balance Due. Subtract line 3b from line 3a. 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 ▶ CPA, AS AUTHORIZED AGENT Date ▶ 5/9/02

For Paperwork Reduction Act Notice, see Instruction

Form 8868 (12-2000)

• 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.

Name of Exempt Organization: ALFRED P. SLOAN FOUNDATION, INC.
Employer Identification number: 13-1623877
Number, street, and room or suite no: 630 FIFTH AVENUE, SUITE 2550
City, town or post office, state, and ZIP code: NEW YORK, NY 10111

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 6089

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

4 I request an additional 3-month extension of time until 11/15/2002
5 For calendar year 2001, or other tax year beginning and ending
6 If this tax year is for less than 12 months, check reason: Initial return, Final return, Change in accounting period
7 State in detail why you need the extension: THE INFORMATION NECESSARY TO FILE A COMPLETE AND ACCURATE TAX RETURN IS NOT YET AVAILABLE.

8a 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 \$
b If this application is for Form 990-PF, 990-T, 4720, or 6089, 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 \$
c 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 EFIPS (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: [Handwritten Signature] Title: CPA, AS AUTHORIZED AGENT Date: 8/6/02

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: \_\_\_\_\_ 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

Name: KPMG LLP, ATTN: DANIEL ROMANO
Number and street (Include suite, room, or apt. no.) Or a P.O. box number: 345 PARK AVENUE
City or town, province or state, and country (including postal or ZIP code): NEW YORK, NY 10154-0102

**Corporation Application for Quick Refund of  
 Overpayment of Estimated Tax**

Department of the Treasury  
 Internal Revenue Service

For calendar year 20 01 or tax year beginning , 20 , and ending , 20

Name <b>Alfred P Sloan Foundation</b> Number, street, and room or suite no (if a P O box, see instructions ) <b>630 Fifth Avenue, Suite 2550</b> City or town, state, and ZIP code <b>New York, New York 10111</b> Telephone number (optional) <b>(212 ) 649-1649</b>	<b>A Employer identification number</b> <b>13-1623877</b>  <b>B Check type of return to be filed</b> (see instructions) <input type="checkbox"/> Form 1120 <input type="checkbox"/> Form 1120-A <input type="checkbox"/> Form 1120-F <input type="checkbox"/> Form 1120-L <input type="checkbox"/> Form 1120-PC <input type="checkbox"/> Form 990-C <input checked="" type="checkbox"/> Other ▶ 990-PF
--	---

**Note.** Prepare this form in duplicate. File the original with the Internal Revenue Service Center where the corporation files its income tax return. Attach the duplicate copy to the corporation's tax return.

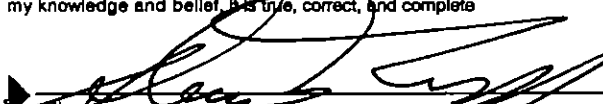
1 Estimated income tax paid during the tax year . . . . .	1	1,925,000
2 Overpayment of income tax from prior year credited to this year's estimated tax . . . . .	2	
3 Total Add lines 1 and 2 . . . . .	3	1,925,000
4 Enter total tax from Form 1120, Schedule J, line 11, or comparable line from other returns . . . . .	4	1,200,000
5 a Personal holding company tax, if any, included on line 4 . . . . .	5a	
b Estimated refundable tax credit for Federal tax on fuels . . . . .	5b	
6 Total Add lines 5a and 5b . . . . .	6	
7 Expected income tax liability for the tax year Subtract line 6 from line 4 . . . . .	7	1,200,000
8 <b>Overpayment of estimated tax</b> Subtract line 7 from line 3. If this amount is at least 10% of line 7 and at least \$500, the corporation is eligible for a quick refund. Otherwise, do not file this form (see instructions) . . . . .	8	725,000

**Record of Estimated Tax Deposits**

Date of deposit	Amount	Date of deposit	Amount
May 15, 2001	769,000	June 15, 2001	400,000
September 17, 2001	356,000	December 17, 2001	400,000

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

**Sign Here** **STEWART F. CAMPBELL**  
Financial Vice President & Secretary

Signature:  Date: 2-26-02 Title: \_\_\_\_\_

**General Instructions**

Section references are to the Internal Revenue Code

**Who May File**

Any corporation that overpaid its estimated tax for the tax year may apply for a quick refund if the overpayment is

- At least 10% of the expected tax liability and
- At least \$500

The overpayment is the excess of the estimated income tax the corporation paid during the tax year over the final income tax liability expected for the tax year, at the time this application is filed

If members of an affiliated group paid their estimated income tax on a consolidated basis or expect to file a consolidated return for the tax year, only the common parent corporation may file Form 4466. If members of the group paid estimated income tax

separately, the member who claims the overpayment must file Form 4466

**When To File**

File Form 4466 before the 16th day of the 3rd month after the end of the tax year, but before the corporation files its income tax return. Do not file Form 4466 before the end of the corporation's tax year. An extension of time to file the corporation's tax return will not extend the time for filing Form 4466

Form **8865**

**Return of U.S. Persons With Respect to  
Certain Foreign Partnerships**

OMB No. 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to your tax return. See separate instructions.  
Information furnished for the foreign partnership's tax year  
(see instructions) beginning 2001, and ending 20

Attachment  
Sequence No **118**

**Important: All information must be in English. All amounts must be in U.S. dollars unless otherwise indicated.**

Name of person filing this return <b>Alfred P. Sloan Foundation</b>		Filer's identifying number <b>ALFRED P. SLOAN FOUNDATION Taxpayer Identification # 13-1623877</b>
Filer's address (if you are not filing this form with your tax return) <b>ALFRED P. SLOAN FOUNDATION 630 Fifth Avenue New York, NY 10111-0242</b>		A Category of filer (see Categories of Filers in the instructions and check applicable box(es)) 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input checked="" type="checkbox"/> 4 <input type="checkbox"/>
C Filer's share of liabilities Nonrecourse \$ <b>None</b> Qualified nonrecourse financing \$ <b>None</b> Other \$ <b>None</b>		B Filer's tax year beginning <b>1/1</b> 20 <b>01</b> and ending <b>12/31</b> 20 <b>01</b>
D If filer is a member of a consolidated group but not the parent, enter the following information about the parent. Name <b>N/A</b> EIN		
Address		

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership <b>CCG Investment (BVI), LP c/o Golden Gate Capital One Embarcadero 33rd Floor San Francisco, CA 94111</b>		2 EIN (if any) <b>94-3402599</b>
3 Country under whose laws organized <b>British Virgin Islands</b>		
4 Date of organization <b>7/12/2001</b>	5 Principal place of business <b>USA</b>	6 Principal business activity code number <b>523900</b>
7 Principal business activity <b>Investment</b>		8 Functional currency and exchange rate (see instr) <b>U.S. Dollars</b>

G Provide the following information for the foreign partnership's tax year

1 Name, address, and identifying number of agent (if any) in the United States <b>Golden Gate Capital Management, LLC One Embarcadero, 33rd Floor San Francisco, CA 94111</b>	2 Check if the foreign partnership must file <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed <b>Ogden, UT 84201-0011</b>
3 Name and address of foreign partnership's agent in country of organization, if any <b>HWR Services Limited Craig Muir Chambers P.O. Box 71 Road Town, Tortola, BVI</b>	4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different <b>Sue Breedlove c/o Golden Gate Capital One Embarcadero, 33rd Fl., San Francisco, CA 94</b>
5 Were any special allocations made by the foreign partnership? . . . . . ▶ <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
6 Number of foreign disregarded entities owned by the partnership (attach list) . . . . . ▶ <b>None</b>	
7 How is this partnership classified under the law of the country in which it is organized? . . . . . ▶ <b>Limited Partnership</b>	
8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? . . . . . ▶ <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
9 Does this partnership meet both of the following requirements? • The partnership's total receipts for the tax year were less than \$250,000 and • The value of the partnership's total assets at the end of the tax year was less than \$600,000 } <b>N/A</b> . . . . . ▶ <input type="checkbox"/> Yes <input type="checkbox"/> No If "Yes," do not complete Schedules L, M-1, and M-2	

Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge.	
	Signature of general partner or limited liability company member 	Date <b>8/1/02</b>
Paid Preparer's Use Only	Preparer's signature	Date
	Firm's name (or yours if self-employed), address, and ZIP code	Check if self-employed <input type="checkbox"/>
	EIN	Preparer's SSN or PTIN
	Phone no. ( )	

**Schedule A** **Constructive Ownership of Partnership Interest.** Check the boxes that apply to the filer. If you check box b, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a  Owns a direct interest                      b  Owns a constructive interest

Name	Address	Identifying number (if any)	Check if foreign person	Check if direct partner
<i>N/A See Schedule "D"</i>				

**Schedule A-1** **Certain Partners of Foreign Partnership (see instructions)**

Name	Address	Identifying number (if any)	Check if foreign person
<i>None</i>			

Does the partnership have any other foreign person as a direct partner? . . . . .  Yes     No

**Schedule A-2** **Affiliation Schedule.** List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest

Name	Address	EIN (if any)	Total ordinary income or loss	Check if foreign partnership
<i>None</i>				

**Schedule B** **Income Statement—Trade or Business Income**

Caution: Include only trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

Income	1a	Gross receipts or sales . . . . .	1a			
		b Less returns and allowances . . . . .	1b		1c	
	2	Cost of goods sold . . . . .			2	
	3	Gross profit Subtract line 2 from line 1c . . . . .			3	
	4	Ordinary income (loss) from other partnerships, estates, and trusts (attach schedule) . . . . .			4	
	5	Net farm profit (loss) (attach Schedule F (Form 1040)) . . . . .			5	
	6	Net gain (loss) from Form 4797, Part II, line 18 . . . . .			6	
	7	Other income (loss) (attach schedule) . . . . .			7	
8	<b>Total income (loss)</b> Combine lines 3 through 7 . . . . .			8		
Deductions (see page 8 of the instructions for limitations)	9	Salaries and wages (other than to partners) (less employment credits) . . . . .			9	
	10	Guaranteed payments to partners . . . . .			10	
	11	Repairs and maintenance . . . . .			11	
	12	Bad debts . . . . .			12	
	13	Rent . . . . .			13	
	14	Taxes and licenses . . . . .			14	
	15	Interest . . . . .			15	
	16a	Depreciation (if required, attach Form 4562) . . . . .	16a			
		b Less depreciation reported on Schedule A and elsewhere on return . . . . .	16b		16c	
	17	Depletion (Do not deduct oil and gas depletion) . . . . .			17	
	18	Retirement plans, etc . . . . .			18	
	19	Employee benefit programs . . . . .			19	
	20	Other deductions (attach schedule) . . . . .			20	
	21	<b>Total deductions.</b> Add the amounts shown in the far right column for lines 9 through 20 . . . . .			21	
22	<b>Ordinary income (loss)</b> from trade or business activities Subtract line 21 from line 8 . . . . .			22		

**Schedule D Capital Gains and Losses**

**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

(a) Description of property (e.g., 100 shares of "Z" Co)	(b) Date acquired (month, day, year)	(c) Date sold (month, day, year)	(d) Sales price (see instructions)	(e) Cost or other basis (see instructions)	(f) Gain or (loss) ((d) minus (e))	
1						
2	Short-term capital gain from installment sales from Form 6252, line 26 or 37 . . .				2	
3	Short-term capital gain (loss) from like-kind exchanges from Form 8824 . . . .				3	
4	Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts . . . .				4	
5	Net short-term capital gain or (loss). Combine lines 1 through 4 in column (f). Enter here and on Form 8865, Schedule K, line 4d or 7 . . . . .				5	

**Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year**

(a) Description of property (e.g., 100 shares of "Z" Co)	(b) Date acquired (month, day, year)	(c) Date sold (month, day, year)	(d) Sales price (see instructions)	(e) Cost or other basis (see instructions)	(f) Gain or (loss) ((d) minus (e))	(g) 28% rate gain or (loss) *(see instr. below)
6						
7	Long-term capital gain from installment sales from Form 6252, line 26 or 37 . . .				7	
8	Long-term capital gain (loss) from like-kind exchanges from Form 8824 . . . . .				8	
9	Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts . . .				9	
10	Capital gain distributions . . . . .				10	
11	Combine lines 6 through 10 in column (g). Enter here and on Schedule K, line 4e(2) or 7 . . . . .				11	
12	Net long-term capital gain or (loss). Combine lines 6 through 10 in column (f). Enter here and on Form 8865, Schedule K, line 4e(1) or 7 . . . . .				12	

\*28% rate gain or (loss) includes all "collectibles gains and losses" (as defined in the instructions)

**Schedule K Partners' Shares of Income, Credits, Deductions, etc.**

		(a) Distributive share items	(b) Total amount	
Income (Loss)	1	Ordinary income (loss) from trade or business activities (enter from Schedule B, line 22)	1	
	2	Net income (loss) from rental real estate activities (attach Form 8825)	2	
	3a	Gross income from other rental activities	3a	
	3b	Expenses from other rental activities (attach schedule)	3b	
	3c	Net income (loss) from other rental activities Subtract line 3b from line 3a	3c	
	4	Portfolio income (loss)		
	4a	Interest income	4a	
	4b	Ordinary dividends	4b	
	4c	Royalty income	4c	
	4d	Net short-term capital gain (loss)	4d	
	4e(1)	(1) Net long-term capital gain (loss)	4e(1)	
		(2) 28% rate gain (loss) (3) Qualified 5-year gain		
	4f	Other portfolio income (loss) (attach schedule)	4f	
5	Guaranteed payments to partners	5		
6	Net section 1231 gain (loss) (other than due to casualty or theft) (attach Form 4797)	6		
7	Other income (loss) (attach schedule)	7		
Deductions	8	Charitable contributions (attach schedule)	8	
	9	Section 179 expense deduction	9	
	10	Deductions related to portfolio income (itemize)	10	
	11	Other deductions (attach schedule)	11	
Credits	12a	Low-income housing credit		
		(1) From partnerships to which section 42(j)(5) applies	12a(1)	
		(2) Other than on line 12a(1)	12a(2)	
	12b	Qualified rehabilitation expenditures related to rental real estate activities (attach Form 3468)	12b	
	12c	Credits (other than credits shown on lines 12a and 12b) related to rental real estate activities	12c	
12d	Credits related to other rental activities	12d		
13	Other credits	13		
Investment Interest	14a	Interest expense on investment debts	14a	
	14b(1)	(1) Investment income included on lines 4a, 4b, 4c, and 4f above	14b(1)	
	(2) Investment expenses included on line 10 above	14b(2)		
Self-Employment	15a	Net earnings (loss) from self-employment	15a	
	15b	Gross farming or fishing income	15b	
	15c	Gross nonfarm income	15c	
Adjustments and Tax Preference Items	16a	Depreciation adjustment on property placed in service after 1986	16a	
	16b	Adjusted gain or loss	16b	
	16c	Depletion (other than oil and gas)	16c	
	16d(1)	(1) Gross income from oil, gas, and geothermal properties	16d(1)	
	16d(2)	(2) Deductions allocable to oil, gas, and geothermal properties	16d(2)	
	16e	Other adjustments and tax preference items (attach schedule)	16e	

**Schedule K** (continued)

		(a) Distributive share items	(b) Total amount	
<b>Foreign Taxes</b>	<b>17a</b> Name of foreign country or U S possession ▶ .....		<b>17b</b>	
	<b>b</b> Gross income from all sources . . . . .		<b>17c</b>	
	<b>c</b> Gross income sourced at partner level . . . . .			
	<b>d</b> Foreign gross income sourced at partnership level			
	<b>(1)</b> Passive . . . . .		<b>17d(1)</b>	
	<b>(2)</b> Listed categories ( <i>attach schedule</i> ) . . . . .		<b>17d(2)</b>	
	<b>(3)</b> General limitation . . . . .		<b>17d(3)</b>	
	<b>e</b> Deductions allocated and apportioned at partner level			
	<b>(1)</b> Interest expense . . . . .		<b>17e(1)</b>	
	<b>(2)</b> Other . . . . .		<b>17e(2)</b>	
	<b>f</b> Deductions allocated and apportioned at partnership level to foreign source income			
	<b>(1)</b> Passive . . . . .		<b>17f(1)</b>	
<b>(2)</b> Listed categories ( <i>attach schedule</i> ) . . . . .		<b>17f(2)</b>		
<b>(3)</b> General limitation . . . . .		<b>17f(3)</b>		
<b>g</b> Total foreign taxes (check one) ▶ Paid <input type="checkbox"/> Accrued <input type="checkbox"/>		<b>17g</b>		
<b>h</b> Reduction in taxes available for credit ( <i>attach schedule</i> ) . . . . .		<b>17h</b>		
<b>Other</b>	<b>18</b> Section 59(e)(2) expenditures <b>a</b> Type ▶ .....		<b>b</b> Amount ▶	<b>18b</b>
	<b>19</b> Tax-exempt interest income . . . . .			<b>19</b>
	<b>20</b> Other tax-exempt income . . . . .			<b>20</b>
	<b>21</b> Nondeductible expenses . . . . .			<b>21</b>
	<b>22</b> Distributions of money (cash and marketable securities) . . . . .			<b>22</b>
	<b>23</b> Distributions of property other than money. . . . .			<b>23</b>
	<b>24</b> Other items and amounts required to be reported separately to partners ( <i>attach schedule</i> ) . . . . .			

**Schedule L** Balance Sheets per Books (Not required if Question G9, page 1, is answered "Yes")

	Beginning of tax year		End of tax year	
	(a)	(b)	(c)	(d)
<b>1</b> Cash . . . . .				
<b>2a</b> Trade notes and accounts receivable . . . . .				
<b>b</b> Less allowance for bad debts . . . . .				
<b>3</b> Inventories . . . . .				
<b>4</b> U S government obligations . . . . .				
<b>5</b> Tax-exempt securities . . . . .				
<b>6</b> Other current assets ( <i>attach schedule</i> ) . . . . .				
<b>7</b> Mortgage and real estate loans . . . . .				
<b>8</b> Other investments ( <i>attach schedule</i> ) . . . . .				
<b>9a</b> Buildings and other depreciable assets . . . . .				
<b>b</b> Less accumulated depreciation . . . . .				
<b>10a</b> Depletable assets . . . . .				
<b>b</b> Less accumulated depletion . . . . .				
<b>11</b> Land (net of any amortization) . . . . .				
<b>12a</b> Intangible assets (amortizable only). . . . .				
<b>b</b> Less accumulated amortization . . . . .				
<b>13</b> Other assets ( <i>attach schedule</i> ) . . . . .				
<b>14</b> Total assets . . . . .				
<b>Liabilities and Capital</b>				
<b>15</b> Accounts payable . . . . .				
<b>16</b> Mortgages, notes, bonds payable in less than 1 year . . . . .				
<b>17</b> Other current liabilities ( <i>attach schedule</i> ) . . . . .				
<b>18</b> All nonrecourse loans . . . . .				
<b>19</b> Mortgages, notes, bonds payable in 1 year or more . . . . .				
<b>20</b> Other liabilities ( <i>attach schedule</i> ) . . . . .				
<b>21</b> Partners' capital accounts . . . . .				
<b>22</b> Total liabilities and capital . . . . .				



**Schedule M Balance Sheets for Interest Allocation**

	(a) Beginning of tax year	(b) End of tax year
1 Total U S assets . . . . .		
2 Total foreign assets		
a Passive income category . . . . .		
b Listed categories (attach schedule) . . . . .		
c General limitation income category		

**Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return (Not required if Question G9, page 1, is answered "Yes")**

1 Net income (loss) per books . . . . .		6 Income recorded on books this year not included on Schedule K, lines 1 through 7 (itemize)	
2 Income included on Schedule K, lines 1 through 4, 6, and 7, not recorded on books this year (itemize) . . . . .		a Tax-exempt interest \$ . . . . .	
3 Guaranteed payments (other than health insurance) . . . . .		7 Deductions included on Schedule K, lines 1 through 11, 14a, 17g, and 18b, not charged against book income this year (itemize):	
4 Expenses recorded on books this year not included on Schedule K, lines 1 through 11, 14a, 17g, and 18b (itemize):		a Depreciation \$ . . . . .	
a Depreciation \$ . . . . .		b Travel and entertainment \$ . . . . .	
b Travel and entertainment \$ . . . . .		8 Add lines 6 and 7 . . . . .	
5 Add lines 1 through 4 . . . . .		9 Income (loss) Subtract line 8 from line 5, . . . . .	

**Schedule M-2 Analysis of Partners' Capital Accounts (Not required if Question G9, page 1, is answered "Yes")**

1 Balance at beginning of year . . . . .		6 Distributions	
2 Capital contributed during year . . . . .		a Cash . . . . .	
3 Net income (loss) per books . . . . .		b Property . . . . .	
4 Other increases (itemize) . . . . .		7 Other decreases (itemize) . . . . .	
. . . . .		8 Add lines 6 and 7 . . . . .	
5 Add lines 1 through 4 . . . . .		9 Balance at end of year Subtract line 8 from line 5 . . . . .	

**Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities**

**Important.** Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

Transactions of foreign partnership	(a) U.S. person filing this return	(b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return	(c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return	(d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return)
1 Sales of inventory . . . .				
2 Sales of property rights (patents, trademarks, etc.)				
3 Compensation received for technical, managerial, engineering, construction, or like services .				
4 Commissions received . . . .				
5 Rents, royalties, and license fees received . . . . .				
6 Distributions received . . . .				
7 Interest received . . . . .				
8 Other . . . . .				
9 Add lines 1 through 8 . . . .				
10 Purchases of inventory . . . .				
11 Purchases of tangible property other than inventory . . . .				
12 Purchases of property rights (patents, trademarks, etc.)				
13 Compensation paid for technical, managerial, engineering, construction, or like services . . .				
14 Commissions paid . . . . .				
15 Rents, royalties, and license fees paid . . . . .				
16 Distributions paid . . . . .				
17 Interest paid . . . . .				
18 Other . . . . .				
19 Add lines 10 through 18 . . . .				
20 Amounts borrowed (enter the maximum loan balance during the year) — see instructions . . . . .				
21 Amounts loaned (enter the maximum loan balance during the year) — see instructions . . . . .				



**SCHEDULE O**  
 (Form 8865)

**Transfer of Property to a Foreign Partnership**  
 (under section 6038B)

OMB No 1545-1868

**2001**

Department of the Treasury  
 Internal Revenue Service

▶ Attach to Form 8865 See instructions for Form 8865

Name of transferor

*Alfred P. Sloan Foundation*

Filer's identifying number

*ALFRED P. SLOAN FOUNDATION*  
 Taxpayer Identification # 13-1623877

Name of foreign partnership

*CCG Investment (BYI), LP*

**Part I Transfers Reportable Under Section 6038B**

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	<i>Aug. 2001 - Dec. 2001</i>		<i>1,711,206</i>				<i>2.893%</i>
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions):

**Part II Dispositions Reportable Under Section 6038B**

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶  Yes  No



**Return by a U.S. Transferor of Property  
 to a Foreign Corporation  
 (under section 367)**

**Part I U S Transferor Information** (see instructions)

Name of transferor <b>Alfred P Sloan Foundation</b>	Identification number (see instructions) <b>13-1623877</b>
Number, street, and room or suite no. (if a P.O. box, see instructions) <b>630 Fifth Avenue, Suite 2550</b>	
City or town, state, and ZIP code <b>New York, NY 10111</b>	

- 1 The following questions apply only if the transferor is a corporation
- a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?  Yes  No
- b Did the transferor remain in existence after the transfer?  Yes  No  
 If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

- c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?  Yes  No  
 If not, list the name and employer identification number (EIN) of the parent corporation **N/A**

Name of parent corporation	EIN of parent corporation

- 2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
<b>Farallon Capital Institutional Partnership, L P</b>	<b>94-9106323</b>

**Part II Transferee Foreign Corporation Information** (see instructions)

3 Name of transferee (foreign corporation) <b>Montpelier</b>	4 Identification number, if any <b>N/A</b>
5 Address (including country) <b>2nd Floor, Old Ace Building, No 30 Woodbourne Avenue</b>	
6 Place of organization or creation <b>Hamilton, Bermuda</b>	7 Foreign law characterization (see instructions) <b>Corporation</b>
8 Is the transferee foreign corporation a controlled foreign corporation? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	

**Part III** Information Regarding Transfer of Property (see instructions)

<b>9</b> Date of transfer December 12, 2001	<b>10</b> Type of nonrecognition transaction (see instructions) <b>Section 351</b>
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**11** Description of property transferred  
 \$246,403 Cash

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**12** Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No

**13** Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No

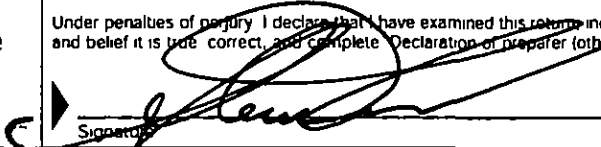
**14a** Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No

**b** If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

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<b>Please Sign Here</b>	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.			
	Signature: 	Date: 9-3-02	Title: STEWART F. CAMPBELL Financial Vice President & Secretary	
<b>Paid Preparer's Use Only</b>	Preparer's signature	Date	Check if self-employed <input type="checkbox"/>	Preparer's social security no.
	Firm's name (or yours if self-employed) and address		EIN	ZIP code



ALFRED P. SLOAN FOUNDATION  
13-1623877

2001  
FORM 990PF  
SCHEDULE 1

Part I, Column (a), Line 11, Other income

Summary of Refunds:

(1) Fellowship Programs	\$152,248
(2) Other than Fellowship Programs	\$385,410
(3) Received in connection with grant transfers	\$314,806
Total Part XI, Line 4a	<u>\$852,464</u>

Other Refunds: \$0

Royalty income :

Books, videos & Software \$37,852

Total Part I, Column (a), Line 11, Other Income \$890,316

\* \* \* \* \*

Part I, Column (b), Line 11, Other income

Royalty income \$37,852

Total Part I, Column (b), Line 11, Other Income \$37,852

ALFRED P. SLOAN FOUNDATION  
13-1623877

2001  
FORM 990PF  
SCHEDULE 1 - Refunds

<u>Source</u>	<u>Received</u>	<u>Amount</u>	<u>Year Reflected Distribution</u>
<b>(1) Refund on prior year grants:</b>			
<b>Fellowship programs:</b>			
Arizona, University of Tucson, AZ	2/6/2001	633	1998
Boston College Chestnut Hill, MA	4/10/2001	123	1998
Brown University Providence, RI	4/10/2001	643	1999
California, University of, Berkeley Berkeley, CA	4/12/2001	1,696	1998
California, University of, Santa Barbara Santa Barbara, CA	3/15/2001	81	2000
	3/15/2001	35,000	2000
	3/20/2001	287	1998
	5/4/2001	28	2000
	8/7/2001	960	2000
California, University of, Santa Cruz Santa Cruz, CA	5/17/2001	16,496	1998
Chicago, University Chicago, IL	3/13/2001	35,000	2001
Colorado University Boulder, CO	1/29/2001	1,646	1998
Duke University Durham, NC	3/27/2001	1,718	1996
Harvard University Cambridge, MA	6/1/2001	4,290	1999
	6/5/2001	8,972	1995
Illinois, University of, Chicago Chicago, IL	2/27/2001	5,109	1997
	2/27/2001	177	1998
	2/27/2001	726	1997
Massachusetts Institute of Technology Cambridge, MA	3/27/2001	494	1999
	3/27/2001	1,596	1998
	8/7/2001	1,364	1999

ALFRED P. SLOAN FOUNDATION  
13-1623877

2001  
FORM 990PF  
SCHEDULE 1 - Refunds  
Fellowship Programs

<u>Source</u>	<u>Received</u>	<u>Amount</u>	<u>Year Reflected Distribution</u>
Michigan, University Ann Arbor, MI	2/1/2002	3,145	1999 1997
New York University New York, NY	5/17/1991	340	1999
Princeton University Princeton, NJ	11/15/2001	241	1997
Stanford University Stanford, CA	1/22/2001 4/3/2001 10/30/2001	158 123 686	1996 1997 1999
Texas, University of, Austin Austin, TX	2/2/2001	4,553	1998
Toronto, University Ontario, Canada	3/28/2001	1,503	1996
Yale University New Haven, CT	5/17/2001	21,870	1999
Washington, University Seattle, WA	4/7/2000	197	1994
Wisconsin, University of, Madison Madison, WI	4/7/2000	2,393	1999
		<u>152,248</u>	



ALFRED P. SLOAN FOUNDATION  
13-1623877

2001  
FORM 990PF  
SCHEDULE 1 - Refunds

<u>Source</u>	<u>Received</u>	<u>Amount</u>	<u>Year Reflected Distribution</u>
(2) Refunds on prior year grants other than Fellowship Programs:			
Alabama, University of Tuscaloosa, AL	3/20/2001	4,134	1999
American Anthropological Assn. Arlington, VA	4/16/2001	1,272	1998
Arizona, University of Tucson, AZ	8/6/2001	10,612	1998
Auburn University Auburn, AL	8/7/2001	17,807	1995
Boston University Boston, MA	7/16/2001	2,144	2000
California, University of, Davis Davis, CA	12/17/2001	450	2000
California, University of, San Diego San Diego, CA	4/3/2001	527	1995
California Institute of Technology Pasadena, CA	4/5/2001	1,949	1999
Carnegie Mellon University Pittsburgh, PA	7/16/2001	598	1999
Clarkson University Potsdam, NY	9/10/2001	2,364	1999
Cornell University Ithaca, NY	12/10/2001	1,476	1997
Columbia University New York, NY	8/22/2001	29,377	1999
Delaware University Newark, DE	3/7/2001	17,000	1997
Iowa State University Ames, IA	2/13/2001	3,842	2000
Lehigh University Bethlehem, PA	10/30/2001	21,480	1998

ALFRED P. SLOAN FOUNDATION  
13-1623877

2001  
FORM 990PF  
SCHEDULE 1 - Refunds

<u>Source</u>	<u>Received</u>	<u>Amount</u>	<u>Year Reflected Distribution</u>
<b>(3) Funds returned to Foundation in 2001 in connection with grant transfers which were redistributed in 2001</b>			
Boston University Boston, MA	5/29/2001	6,366	1998
Brandeis University Waltham, MA	9/27/2001	39,572	1998
Columbia University New York, NY	9/21/2001	27,506	1998
Cornell University Ithaca, NY	6/18/2001	20,000	2000
Dartmouth College Hanover, NH	8/7/2001	35,000	1999
Massachusetts Institute of Technology Cambridge, MA	7/12/2001	39,954	2000
Medical College of Georgia Berkeley, CA	4/16/2001	13,690	2000
Michigan State University East Lansing, MI	2/16/2001	20,000	2000
New York University New York, NY	5/17/2001	17,219	1997
Notre Dame Notre Dame, IN	1/11/2001	14,430	1998
Ohio State University Columbus, OH	10/22/2001	20,140	1999
Stanford University Stanford, CA	2/21/2001 5/29/2001	35,000 11,847	1998 1999
Tulane University New Orleans, LA	9/4/2001	12,590	1999
Texas A & M University College Station, TX	5/8/2001	1,490	1999
		<u>314,806</u>	

		FORM 990FF SCHEDULE 1		2001		PART I OPERATING AND ADMINISTRATIVE EXPENSES		DISBURSEMENTS FOR CHARITABLE PURPOSES									
		LINES 13-24 COLUMNS (a), (b), and (d)															
Line Number	(a)	EXPENSES PER BOOKS	NET INVESTMENT INCOME	MANAGEMENT EXPENSES	Computational Molecular Biology Health Care Adv. Ser.	ALN Sloan-C	Pre-Tenure Program & Global Trade	Careers Concentrations	Virtual U Development	Causes of Marine Life		Working Families	Outreach Sloan Programs	Industry Centers	COLUMN (b) TOTAL		
										Outreach	Marine					Life	Working Families
13	(a) Officers (Sch. 3)	1,486,876	447,804	639,072	0	0	0	0	0	0	0	0	0	0	639,072		
	(b) Non-employee Trustees (Sch. 4)	106,230	39,123	67,123	0	0	0	0	0	0	0	0	0	0	67,123		
	Total Comp Officers & Trustees	1,593,106	886,929	706,197	0	0	0	0	0	0	0	0	0	0	706,197		
14	Other employee salary & wages	1,739,302	60,397	1,698,703	0	0	0	0	0	0	0	0	0	0	1,698,703		
15	(a) Pension plan contributions	339,727	93,336	446,391	0	0	0	0	0	0	0	0	0	0	446,391		
	(b) Other employee benefits	633,985	119,363	516,630	0	0	0	0	0	0	0	0	0	0	516,630		
	Total Pension Plan & emp. benefits	1,173,722	212,701	963,021	0	0	0	0	0	0	0	0	0	0	963,021		
16	(a) Legal fees (Sch. 2a)	239,924	130,532	109,392	0	0	0	0	0	0	0	0	0	0	109,392		
	(b) Accounting fees (Sch. 2a)	40,623	18,869	21,736	0	0	0	0	0	0	0	0	0	0	21,736		
	(c) Investment fees (Sch. 2a)	3,817,568	3,817,568	0	0	0	0	0	0	0	0	0	0	0	0		
	Publication-Curus & Co	1,298	0	1,298	0	0	0	0	0	0	0	0	0	0	1,298		
	Outreach-Aan Harrison Clark & Assoc	0	0	0	0	11,250	0	0	0	0	0	11,250	125,000	0	147,500		
	Total other professional fees	3,818,366	3,817,568	1,298	0	11,250	0	0	0	0	0	11,250	125,000	0	148,798		
17	Interest	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
18	(a) Provision for Excise tax	1,063,000	0	0	0	0	0	0	0	0	0	0	0	0	0		
	(b) Social Security taxes	140,207	29,116	111,091	0	0	0	0	0	0	0	0	0	0	111,091		
	Total taxes	1,203,207	29,116	111,091	0	0	0	0	0	0	0	0	0	0	111,091		
19	Depreciation & Depreciation	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
20	Occupancy (rent)	683,999	134,735	531,264	0	0	0	0	0	0	0	0	0	0	531,264		
21	(a) Travel	300,716	29,622	271,094	1,764	6,276	3,637	0	0	0	0	1,000	0	0	283,771		
	(b) Conferences & meetings	6,901	2,129	4,772	0	0	0	0	0	0	0	0	0	0	4,772		
	Total travel conferences & meetings	307,617	31,751	275,866	1,764	6,276	3,637	0	0	0	0	1,000	0	0	288,543		
22	Printing & Publications	49,356	8,724	40,632	2,634	0	0	0	0	0	0	0	0	0	43,266		
23	(a) Program	103,340	0	103,340	18,000	3,000	0	0	3,500	300	43,600	0	0	0	172,240		
	Consultants honoraria	111,621	6,767	104,854	0	27,000	0	34,375	270,689	0	0	0	0	0	456,918		
	Program related expenses	214,961	6,767	208,194	18,000	30,000	0	34,375	274,189	300	43,600	0	0	0	654,131		
	Total	329,961	13,534	316,427	18,000	33,000	0	68,750	544,878	600	87,200	0	0	0	712,427		
(b) Office	Computer system support	154,718	36,041	118,677	0	0	0	0	0	0	0	0	0	0	118,677		
	Telephone & postage	115,396	33,176	82,420	2,283	0	0	0	0	0	0	0	0	0	84,703		
	Supplies & services	164,689	47,265	117,424	5,712	0	2,010	0	0	17,890	0	0	0	3,051	146,087		
	Furniture & equipment	17,331	12,782	4,569	0	0	0	0	0	0	0	0	0	0	4,569		
	Electricity	10,316	1,247	9,069	0	0	0	0	0	0	0	0	0	0	9,069		
	Insurance	33,317	10,681	24,636	0	0	0	0	0	0	0	0	0	0	24,636		
	Books & subscriptions	11,594	1,963	9,631	0	0	0	0	0	0	0	0	0	0	9,631		
	Total	309,381	143,155	368,426	7,995	0	2,010	0	0	17,890	0	0	0	3,051	397,172		
	Investment partnerships income expense	0	5,824,465	0	0	0	0	0	0	0	0	0	0	0	5,824,465		
	Total	0	5,824,465	0	0	0	0	0	0	0	0	0	0	0	5,824,465		
	Total line 23	724,542	5,974,387	574,620	25,995	30,000	2,010	34,375	274,189	18,190	43,600	0	0	8,351	1,031,530		
24	Total lines 13-23	13,620,286	13,325,909	5,033,842	30,393	47,326	5,647	34,375	274,189	18,190	55,830	25,000	0	62,766	5,727,778		

ALFRED P SLOAN FOUNDATION  
13-1623877

2001  
FORM 990 PF  
SCHEDULE 2a  
Part I  
Lines 16(a),(b),(c)  
Part VIII-3

\*Others Providing Services over \$50,000

**Line 16(a) Legal Fees**

*Cravath, Swaine & Moore	\$ 93,636
Sherman & Sterling	13,271
*Dewey Ballantine, LLP	150,532
Miscellaneous	2,485

**Total** \$ 259,924

**Line 16(b) Accounting Fees**

KPMG LLP	\$ 40,100
O'Connor, Davies & Co	525

**Total** \$ 40,625

**Line 16(c) Investment Fees**

**Various Investment Managers**

J P Morgan Investment Management Inc New York, NY 10036	\$ 1,213,358
Iridian Asset Management, LLC Westport, CT 06880	780,616
Marsico Capital Management, LLC Denver, CO 80202	738,940
Silchester International Investors New York, NY 10017	589,185
Capital Guardian Trust Los Angeles, CA 90071	516,516
*High Rock Capital, LLC	396,933
Ignition Venture Partners, L P	3,198
*Lehman Management Banking Partners, L P	450,000
*Lord, Abbett & Co	250,547
MPM Bioventures II, L P	(82,978)
*Pzena Investment Management, LLC	470,560
Regiment Capital	10,468
<b>Consultants</b>	
*Cambridge Associates	53,389
Davis, Mendel & Regenstein, Inc	12,500
<b>Custodian</b>	
*Mellon Trust Co	392,460
<b>Other Services</b>	
American Stock Exchange	393
Bloomberg, L P	19,956
New York Stock Exchange	1,527

**Total** \$ 5,817,568

**Others providing professional services over \$50,000**

*Anne Harrison-Clark & Associates	\$ 147,500
*Digitalmill, Inc	312,697

LIMITED PARTNERSHIPS & OTHER			
<b>Real Estate</b>			
JMB Foundation & Endowment Fund III	1,311,613.00		3,824,027.00
JMB Foundation & Endowment Fund IV	2,802,381.00		3,309,187.76
Copley Institutional Investors Fund II	782,759.00		0.00
<b>Total Real Estate</b>	<b>4,896,753.00</b>		<b>7,133,214.76</b>
<b>Alternative Asset Partnerships</b>			
<b>Mezzanine Funds</b>			
BCM Capital Partners, LP	10,341,981.51		11,947,656.57
Citicorp Mezzanine Partners	24,656,588.27		32,555,164.50
Regiment Capital II	4,387,953.88		4,359,583.53
<b>Total Mezzanine</b>	<b>39,386,523.66</b>		<b>48,862,404.62</b>
<b>Buyouts</b>			
Lehman Brothers Merchant Banking Fund	21,742,918.75		23,762,931.61
<b>Total Buyouts</b>	<b>21,742,918.75</b>		<b>23,762,931.61</b>
<b>Venture Capital</b>			
Atlas Venture Fund V LP	3,458,681.00		5,722,200.00
MPM Bioventures II LP	5,752,900.26		6,030,000.00
I-Hatch Ventures, LP	1,943,034.00		3,334,850.00
Accel VIII LP	1,820,285.00		2,250,000.00
Sevin Rosen VIII	669,293.00		800,000.00
Atlas Venture Fund VI, LP	395,703.00		445,208.00
Centerpoint Venture Partners III, LP	2,097,578.84		2,250,000.00
Ignition Venture Partners II, LP	150,000.00		150,000.00
<b>Total Venture Capital</b>	<b>16,289,475.10</b>		<b>20,982,258.00</b>
<b>Growth Equity</b>			
Bain Capital Fund V-B, LP	2,339,651.38		5,238,262.05
Bain Capital Fund VI-B, LP	14,215,631.62		17,297,073.05
Bain Capital VI-B Coinvestment Fund, LP	6,138,143.00		5,991,250.00
Bain Capital Fund VII-B, LP	2,451,921.00		3,375,000.00
CCG Investment Fund, LP	2,703,845.33		3,259,929.61
Parthenon Investors II, LP	2,034,187.00		2,353,320.00
Summit Ventures VI-B LP	450,150.00		500,000.00
Distribution Portfolio	829,803.78		2,934,929.40
Sovereign Capital III, LP	366,665.42		366,665.42
<b>Total Growth Equity</b>	<b>31,529,998.53</b>		<b>41,316,429.53</b>
<b>Total Alternative Asset Partnerships</b>	<b>108,948,916.04</b>		<b>134,924,023.76</b>
<b>TOTAL LIMITED PARTNERSHIPS &amp; OTHER (Line 13)</b>	<b>113,845,669.04</b>		<b>142,057,238.52</b>
<b>TOTAL INVESTMENTS</b>	<b>1,312,764,115.38</b>		<b>1,280,760,222.22</b>
<b>CASH</b>			
Cash Imprest Fund	500.00		500.00
Chase Bank -Checking	166,559.30		166,559.30
Morgan-Checking	273,201.08		273,201.08
Mellon Cash A/C	234,155.46		234,155.46
Mellon Active Cash A/C	0.00		0.00
Transfers In/Out-Cash	0.00		0.00
<b>TOTAL CASH</b>	<b>674,415.84</b>		<b>674,415.84</b>
<b>Total Cash and Receivable</b>	<b>674,415.84</b>		<b>674,415.84</b>
<b>TOTAL INVESTMENTS and CASH (Lines 1 &amp; 15)</b>	<b>1,313,438,531.22</b>		<b>1,281,434,638.06</b>
<b>Line 2 Temporary cash investments</b>			
Including interest bearing cash accounts less Imprest Fund	111,152,365.48		111,046,410.26

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
195,000 00	HOST MARRIOTT L P SR NT SER H	9 500% 01/15/2007 DD 12/14/01	195,243 75	195,000 00
830,000 00	HOUSEHOLD FIN CORP NT	8 000% 07/15/2010 DD 07/18/00	901,321 90	841,163 50
5 730 000 00	HOUSEHOLD PRIVATE LABEL 01-2 A	4 950% 06/16/2008 DD 08/16/01	5,843 706 12	5 729 740 72
1 270 000 00	HSBC CAP STEP UP PERP 1 144A	8 547% OPEN MAT DD 04/17/00	1 466 786 50	1,447 317 40
250,000 00	HUNTSMAN 1C1 CHEMS LLC SR SUB	10 125% 07/01/2009 DD 01/01/00	232 500 00	254 375 00
1 250,000 00	ING CAP FDG TR III GTD TR	8 439% OPEN MAT DD 12/15/00	1 364 062 50	1,253,361 75
215,000 00	INTERNATIONAL PAPER CO NT	6 750% 08/01/2011 DD 08/27/01	216 502 85	216 618 95
290 000 00	IRON MTN INC PA SR SUB NT	8 625% 04/01/2013 DD 04/03/01	301 600 00	294 350 00
800 000 00	KBC BK FDG TR III	FLTG RT 11/29/2048 DD 11/02/99	898,496 00	884 782 00
1 975 000 00	KELLOGG CO NT SER B	6 800% 04/01/2011 DD 03/29/01	2 026 764 75	1,987 225 25
65,000 00	KERR MCGEE CORP NT	7 875% 09/15/2031 DD 10/03/01	67 750 08	65 924 30
140 000 00	KINDER MORGAN ENERGY LP NT	7 400% 03/15/2031 DD 03/12/01	141 236 20	142 002 00
385,000 00	KPNQUEST BV SR NT	8 125% 06/01/2009 DD 12/01/99	250 250 00	372 968 75
795 000 00	KROGER CO SR NT SER B	7 250% 06/01/2009 DD 06/25/99	842 946 45	797 957 40
450,000 00	LAMAR MEDIA CORP SR SUB NT	8 625% 09/15/2007 DD 09/25/97	465,750 00	441 562 50
125,000 00	LIBERTY MEDIA CORP SR DEB	8 250% 02/01/2030 DD 02/02/00	118 241 25	118 037 50
755 000 00	LOCKHEED MARTIN CORP NT	8 200% 12/01/2009 DD 11/23/99	849 948 80	837 831 05
650,000 00	LOWES COS INC NT	7 500% 12/15/2005 DD 12/15/00	701,194 00	649 655 50
110 000 00	MANDALAY RESORT SR NT SER B	10 250% 08/01/2007 DD 07/24/00	114 125 00	113,575 00
100 000 00	MCLEODUSA INC SR NT	11 375% 01/01/2009 DD 01/16/01	23 000 00	67,875 00
1 140 000 00	MERRILL LYNCH MTG 98-C2 A-2	6 390% 02/15/2030 DD 03/01/98	1 172 889 00	1 201 764 84
365 000 00	METLIFE INC SR NT	6 125% 12/01/2011 DD 11/27/01	361,882 90	364 645 95
230 000 00	MEXICO (UNITED MEXICAN STATES)	8 300% 15-AUG-2031	225 204 50	225 975 00
135 000 00	MEXICO GOVERNMENT OF BDS	8 125% 30-DEC-2019	132 016 50	132 030 00
245 000 00	MEXICO UNITED MEXICAN STS BDS	9 875% 01-FEB-2010 USD1000	273,518 00	275 625 00
275 000 00	MEXICO(UNITED MEXICAN STATES)	11 375% 15-SEPT-2016	340,367 50	339,312 50
3 550 000 00	MORGAN STANLEY CAP 98-WF1 A2	6 550% 03/15/2030 DD 03/01/98	3 693 157 30	3 271 546 88
2 175 000 00	MORGAN STANLEY 99-FNV1 CL A2	6 530% 03/15/2032 DD 04/01/99	2 247 471 00	2 097 260 74
105 000 00	NATIONWIDE FINL SVCS INC SR NT	6 250% 11/15/2011 DD 11/19/01	101,045 70	104,501 25
595 000 00	NEWS AMER HLDGS INC	7 750% 12/01/2045 DD 12/01/95	571,723 60	543 645 55
150 000 00	NEXTEL COMMUNICATIONS INC SR	9 500% 02/01/2011 DD 01/26/01	114 750 00	115 125 00
695 000 00	NEXTEL COMMUNS INC SR SERIAL	9 375% 11/15/2009 DD 11/12/99	549,050 00	653 600 00
315 000 00	NISOURCE FIN CORP GTD NT	7 875% 11/15/2010 DD 11/14/00	325,776 15	349,070 40
430 000 00	NORFOLK SOUTHN CORP SR NT	6 750% 02/15/2011 DD 02/06/01	440,569 40	435 131 80
300 000 00	OCCIDENTAL PETE CORP NT	6 750% 01/15/2012 DD 12/06/01	299 058 43	304,740 00
5 557 68	ONYX ACCEP OWNER 99-B A3	5 780% 02/15/2003 DD 05/18/99	5,562 85	5 511 00
220 000 00	PRIMEDIA INC SR NT	8 875% 05/15/2011 DD 05/08/01	196 900 00	218,475 00
380 000 00	QWEST CAP FDG INC GTD NT	7 900% 08/15/2010 DD 02/15/01	387,090 80	396,161 40
320 000 00	QWEST CAP FDG INC NT	7 750% 02/15/2031 DD 08/15/01	308 601 60	316 640 00
415 000 00	ROGERS WIRELESS INC SR SECD NT	9 625% 05/01/2011 DD 05/01/01	429,006 25	426,931 25
595 000 00	ROHM & HAAS CO DEB	7 850% 07/15/2029 DD 07/06/99	662 681 25	625,957 85
1,350 000 00	ROYAL BK SCOTLAND GRP PLC 1	9 118% OPEN MAT DD 03/06/00	1 534,950 00	1 499,850 00
1 315 000 00	SAFeway INC NT	6 500% 03/01/2011 DD 03/05/01	1,340 024 45	1,305,505 70
735 000 00	SONAT INC NT	7 625% 07/15/2011 DD 07/12/99	744,084 60	790,536 60
1,310 000 00	SPRINT CAP CORP	7 625% 01/30/2011 DD 01/25/01	1 373,967 30	1,316 340 40
15,000 00	SPRINT CAPITAL CORP	6 900% 05/01/2019 DD 05/06/98	14 029 80	13,717 20
165 000 00	STANDARD CHARTERED BK 144A	8 000% 05/30/2031 DD 05/30/01	171 600 00	168 248 85
425,000 00	SUNTRUST BK ATLANTA GA SB00002	6 375% 04/01/2011 DD 03/29/01	429 806 25	439,365 00
880 000 00	SWEDBANK FORENINGSSPARBK 144A	STEP UP OPEN MAT DD 03/17/00	963,732 00	860 930 40
2 400 000 00	TCI COMMUNICATIONS INC DEBS	7 125% 02/15/2028 DD 02/24/98	2 350 200 00	2 203,200 00
145,000 00	TELEWEST COMMNS NEW PLC SR NT	9 875% 02/01/2010 DD 08/01/00	101 500 00	139,925 00
150 000 00	TENET HEALTHCARE CORP NT 144A	6 375% 12/01/2011 DD 11/06/01	145 077 00	150 802 50
170,000 00	TIME WARNER TELECOM INC SR NT	10 125% 02/01/2011 DD 01/29/01	136 425 00	170,000 00
1 690 000 00	TOSCO CORP NT	8 125% 02/15/2030 DD 02/15/00	1 958 456 50	1,814,934 20
115,000 00	TRANSCANADA PIPELINES LTD	8 625% 05/15/2012 DD 05/15/92	130 038 55	131,128 75
320,000 00	TRICON GLOBAL RESTAURANTS NT	8 875% 04/15/2011 DD 04/12/01	339 200 00	317 743 75
300 000 00	U S TREASURY BONDS	06 750% 08/15/2026 DD 08/15/96	338 202 00	327,328 12
12 990 000 00	U S TREASURY BONDS	08 000% 11/15/2021 DD 11/15/91	16 444,560 60	17 632 501 64
400 000 00	U S TREASURY BONDS	08 875% 02/15/2019 DD 02/15/89	536 624 00	548,406 25
9,000,000 00	U S TREASURY NOTES	3 500% 11/15/2006 DD 11/15/01	8 673 750 00	8,675 507 81
865,000 00	UBS PFD TR 1 TR PFD SECS	VAR RT 10/29/2049 DD 10/10/00	962 442 25	893 000 05
6,180,000 00	UNITED STATES TREASURY NOTES	05 750% 11/15/2005 DD 11/15/00	6,526 638 20	6,586 045 31
615,000 00	VERIZON GLOBAL FDG CORP NT	7 750% 12/01/2030 DD 06/01/01	682 121 10	662 883 90
355,000 00	WASHINGTON MUT BK MTN #SB00001	6 875% 06/15/2011 DD 06/20/01	364 009 94	375 323 75
500,000 00	WCG NT TR SR SECD NT 144A	8 250% 03/15/2004 DD 03/28/01	489 105 00	497 300 00
295 000 00	WELLS FARGO BK NA NT	6 450% 02/01/2011 DD 02/06/01	300 849 74	293,976 35
40,000 00	WESTVACO CORP NT	8 200% 01/15/2030 DD 01/18/00	42 424 80	43 088 80
260 000 00	WINN DIXIE STORES INC SR NT	8 875% 04/01/2008 DD 03/29/01	247 650 00	262 600 00
550,000 00	WORLDCOM INC GA NEW NT	8 250% 05/15/2031 DD 05/16/01	579,936 50	544 148 40
785 000 00	XCEL ENERGY INC MINN SR NT	7 000% 12/01/2010 DD 12/19/00	790,557 80	782 770 60
66,000 00	GRAND MET DEL L P GTD PFD SECS	9 42%	1 795 200 00	1 728 625 00
2 910 00	HOME OWNERSHIP FUNDING PFD		2 000,625 00	2 913 026 40
15	US TREAS BD FUTURES	EXP MAR 02	0 00	0 00
32	US 2YR TREAS NTS FUT	EXP MAR 02	0 00	0 00
-88	US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 02	0 00	0 00
-187	10YR US TREAS NTS FUTURE	EXP MAR 02	0 00	0 00
-253	90DAY EURODOLLAR FUT EXP JUN01	CALL JUN 097 500	(234,025 00)	(100 471 36)
253	90DAY EURODOLLAR FUT EXP JUN02	CALL JUN 097 000	474,375 00	234,866 14

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
515 000 00	ABBEY NATL CAP TR I TR PFD	FLTG RT 12/29/2049 DD 02/07/00	581 707 95	594,129 75
55 000 00	ABITIBI CONSOLIDATED INC DEB	8 550% 08/01/2010 DD 07/19/00	57,570 15	57,503 05
500 000 00	ADELPHIA COMMS CORP SR NT	9 375% 11/15/2009 DD 11/16/99	480 625 00	497 500 00
145 000 00	ALBERTSONS INC NT	7 500% 02/15/2011 DD 01/29/01	155 651 70	154,227 80
320 000 00	ALLIED WASTE NA INC SR SUB NT	10 000% 08/01/2009 DD 11/01/99	328 000 00	327 868 75
530 000 00	AMERADA HESS CORP	7 875% 10/01/2029 DD 10/01/99	561 020 90	564 995 90
250 000 00	AMERICAN TOWER CORP SR NT	9 375% 02/01/2009 DD 01/31/01	198 125 00	234,375 00
770 000 00	AOL TIME WARNER INC DEB	7 625% 04/15/2031 DD 04/19/01	814 883 30	797,139 30
600 000 00	AT & T CORP BDS	6 500% 03/15/2029 DD 03/26/99	524 118 00	517 038 00
890 000 00	AT & T WIRELESS SVCS INC SR NT	7 875% 03/01/2011 DD 09/01/01	948,651 00	892,723 40
30,000 00	AT & T WIRELESS SVCS INC SR NT	8 750% 03/01/2031 DD 09/01/01	34,002 90	33,624 90
750 000 00	BANK AMER CORP NT	7 800% 02/15/2010 DD 02/14/00	820 485 00	796,410 00
450 000 00	BANK AMER CORP SUB NT	7 400% 01/15/2011 DD 01/23/01	482 688 00	473 490 00
1 250 000 00	BANK ONE CORP SUB NT	7 875% 08/01/2010 DD 08/02/00	1 380,462 50	1 420,287 50
805 000 00	BARCLAYS BK PLC 144A	FIX/FLOAT 09/29/2049	897 067 85	803 897 15
1,180 000 00	BRITISH TELECOMMUNICATIONS NT	STEP UP 12/15/2010 DD 12/12/00	1 303,734 80	1 207 843 50
215 000 00	BURLINGTON NORTHN SANTA FE DEB	7 950% 08/15/2030 DD 08/08/00	240,802 15	238,112 50
1 355 000 00	CALENERGY INC ST NTS	7 230% 09/15/2005 DD 09/22/98	1 408,983 20	1 333 049 00
115 000 00	CALPINE CORP SR NT	8 500% 02/15/2011 DD 02/15/01	102,925 00	117,267 80
340 000 00	CALPINE CORP SR NTS	8 625% 08/15/2010 DD 08/10/00	304 300 00	344,032 40
600 000 00	CHARTER COMMNS HLDGS SR NT	10 000% 04/01/2009 DD 04/01/00	612 000 00	601 125 00
6 420 000 00	CHASE COML MTG SECS 99-2 A-2	7 198% 01/15/2032 DD 11/01/99	6 826 835 40	6 438 056 25
440 000 00	CHESAPEAKE ENERGY CORP SR NT	8 125% 04/01/2011 DD 04/06/01	429,000 00	432 665 20
800 000 00	CLEAR CHANNEL COMMNS INC SR NT	7 650% 08/15/2010 DD 09/12/00	825 920 00	843,584 00
345 000 00	CMS ENERGY CORP SR NT	8 500% 04/15/2011 DD 03/29/01	350,175 00	344 468 75
10 000 000 00	COMMIT TO PUR FHLMC GOLD SF	6 000% 01/01/2032 DD 01/01/02	9 790 600 00	9 842 968 75
10 500 000 00	COMMIT TO PUR FHLMC GOLD SF	6 500% 02/01/2032 DD 02/01/02	10 487 240 00	10,322 812 50
6 900 000 00	COMMIT TO PUR FNMA SF MTG	6 000% 01/01/2017 DD 01/01/02	6 917 250 00	6 884 806 25
8 435 000 00	COMMIT TO PUR FNMA SF MTG	6 000% 01/01/2032	8 254 438 28	8 408 715 63
3 000 000 00	COMMIT TO PUR FNMA SF MTG	6 500% 01/01/2032 DD 01/01/02	3 003,281 25	2 999 062 50
58 546 000 00	COMMIT TO PUR FNMA SF MTG	6 500% 02/01/2032 DD 02/01/02	58 372 191 56	57 501 565 94
115 000 00	CONAGRA FOODS INC NT	6 750% 09/15/2011 DD 09/10/01	118,186 65	117,612 80
760 000 00	COX COMMUNICATION INC NEW NT	7 750% 08/15/2006 DD 08/13/99	821 309 20	768 033 20
370 000 00	COX ENTERPRISES INC NT 144A	7 875% 09/15/2010 DD 09/12/00	389,817 20	389,880 10
5,000,000 00	CREDIT SUISSE CTF 98-C1 A1B	6 480% 05/17/2008 DD 06/11/98	5 154 750 00	4 670 312 50
355 000 00	DAIMLER CHRYSLER HLDG CORP NT	8 500% 01/18/2031 DD 01/18/01	380 162 40	394,788 40
3,000,000 00	DAIMLER CHRYSLER 00-E CL A-4	6 160% 01/08/2006 DD 12/21/00	3 138 282 00	3 110 156 25
2 168 547 84	DAIMLERCHRYSLER AUTO 00-C A-2	6 810% 07/06/2003 DD 09/13/00	2,186 893 75	2 194 722 89
80,000 00	DELHAIZE AMER INC DEB	9 000% 04/15/2031 DD 10/15/01	95 887 20	95 293 60
775 000 00	DEUTSCHE TELEKOM INTL FIN BV	STEP 06/15/2030 DD 07/06/00	860,172 50	754 749 25
115,000 00	DEVON FING CORP U L C DEB 144A	7 875% 09/30/2031 DD 10/03/01	113 038 10	113 127 80
2 080 000 00	DOMINION RES INC VA SER A	8 125% 06/15/2010 DD 06/26/00	2 276 996 80	2 246 691 20
1,385,000 00	DYNEGY INC SR NT	7 450% 07/15/2006 DD 07/27/99	1,218 342 95	1 364 100 35
180 000 00	ECHOSTAR DBS CORP SR NT 144A	9 125% 01/15/2009 DD 12/28/01	180 450 00	180,000 00
260 000 00	FAIRCHILD SEMICONDUCTOR NT	10 500% 02/01/2009 DD 01/31/01	274 300 00	258 700 00
3,190 000 00	FEDERAL NATL MTG ASSN DEBS	6 625% 11/15/2010 DD 11/03/00	3,390 383 90	3 324,841 30
160 000 00	FEDERAL NATL MTG ASSN DEBS	7 125% 01/15/2030 DD 01/15/00	177 550 40	171,085 60
230 000 00	FEDERATED DEPT STORES DEBS	7 000% 02/15/2028 DD 02/06/98	214 281 80	219,585 60
1,023 549 90	FHLMC GROUP #C0-0785	6 500% 06/01/2029 DD 06/01/99	1 028 022 81	988,205 45
2 579 460 97	FHLMC GROUP #G0-1155	6 500% 08/01/2030 DD 12/01/00	2 586 709 26	2,491,396 55
524 528 10	FHLMC MULTICLASS MTG	7 000% 09/01/2029 DD 09/01/99	125 886 74	81,301 86
450 000 00	FIRST ENERGY CORP NT SER B	6 450% 11/15/2011 DD 11/15/01	440 572 50	445 487 60
2,100 000 00	FIRST UN CORP NT	7 550% 08/18/2005 DD 08/18/00	2,276 484 00	2 115,120 00
7 000 000 00	FIRST UNION-LEHMAN BROS C1 A-3	7 380% 04/18/2029 DD 05/01/97	7 516 040 00	6,983,046 88
355 000 00	FORD MTR CO DEL GLOBAL	7 450% 07/16/2031 DD 07/16/99	325,723 15	336,493 85
3 465 000 00	FORD MTR CR CO GBL LANDMARK	7 875% 06/15/2010 DD 06/14/00	3,514 549 50	3,624,078 15
650 000 00	FRANCE TELECOM SA NT 144A	7 750% 03/01/2011 DD 03/14/01	696 098 00	653,744 00
1,285 000 00	GENERAL MTRS ACCEP CORP GL BD	7 250% 03/02/2011 DD 03/02/01	1,294,162 05	1,319,283 80
540 000 00	GENERAL MTRS ACCEP CORP NT	6 875% 09/15/2011 DD 09/12/01	528 147 00	543 612 60
48 261 05	GNMA POOL #0395554	6 500% 04/15/2028 DD 04/01/98	48 426 59	48,193 18
76 700 67	GNMA POOL #0425307	6 500% 08/15/2028 DD 08/01/98	76 963 75	76 592 82
203 943 66	GNMA POOL #0430602	6 500% 02/15/2028 DD 02/01/98	204 643 19	203,656 86
641 507 85	GNMA POOL #0456190	6 500% 05/15/2028 DD 05/01/98	643 708 22	640 605 73
738 249 32	GNMA POOL #0457939	6 500% 12/15/2028 DD 12/01/98	740 781 52	737,211 16
569 450 60	GNMA POOL #0462557	6 500% 02/15/2028 DD 02/01/98	571,403 82	568 649 80
77 922 62	GNMA POOL #0463997	6 500% 07/15/2028 DD 07/01/98	78,189 89	77,813 04
716,161 08	GNMA POOL #0465084	6 500% 03/15/2028 DD 03/01/98	718 617 49	715 153 96
104 657 70	GNMA POOL #0465677	6 500% 03/15/2028 DD 03/01/98	105,016 68	104,510 52
624,594 24	GNMA POOL #0465687	6 500% 04/15/2028 DD 04/01/98	626 736 60	623 715 91
138,433 96	GNMA POOL #0472891	6 500% 11/15/2028 DD 11/01/98	138,908 79	138 239 29
74,847 69	GNMA POOL #0473499	6 500% 04/15/2028 DD 04/01/98	75,104 42	74 742 45
221,727 93	GNMA POOL #0473539	6 500% 04/15/2028 DD 04/01/98	222,488 46	221,416 12
171,124 71	GNMA POOL #0478231	6 500% 06/15/2028 DD 06/01/98	171,711 67	170,884 07
50 204 27	GNMA POOL #0480359	6 500% 07/15/2028 DD 07/01/98	50 378 47	50,133 68
701,168 76	GNMA POOL #0481521	6 500% 09/15/2028 DD 09/01/98	703,573 77	700 182 75
53 410 41	GNMA POOL #0483410	6 500% 07/15/2028 DD 08/01/98	53 593 61	53 335 30
198 908 95	GNMA POOL #0485060	6 500% 11/15/2028 DD 11/01/98	199 591 21	198 629 24
148,159 70	GNMA POOL #0497288	6 500% 12/15/2028 DD 12/01/98	148,667 89	147,951 35

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
195,000 00	HOST MARRIOTT L P SR NT SER H	8 500% 01/15/2007 DD 12/14/01	195,243.75	195,000.00
830,000 00	HOUSEHOLD FIN CORP NT	8 000% 07/15/2010 DD 07/18/00	901,321.90	841,163.50
5,730,000 00	HOUSEHOLD PRIVATE LABEL 01-2 A	4 950% 08/16/2008 DD 08/16/01	5,843,706.12	5,729,740.72
1,270,000 00	HSBC CAP STEP UP PERP 1 144A	9 547% OPEN MAT DD 04/17/00	1,466,786.50	1,447,317.40
250,000 00	HUNTSMAN 1C1 CHEMS LLC SR SUB	10 125% 07/01/2009 DD 01/01/00	232,500.00	254,375.00
1,250,000 00	ING CAP FDG TR III GTD TR	8 439% OPEN MAT DD 12/15/00	1,364,062.50	1,253,381.75
215,000 00	INTERNATIONAL PAPER CO NT	8 750% 09/01/2011 DD 08/27/01	216,502.85	218,618.95
290,000 00	IRON MTN INC PA SR SUB NT	8 625% 04/01/2013 DD 04/03/01	301,600.00	294,350.00
800,000 00	KBC BK FDG TR III	FLTG RT 11/29/2049 DD 11/02/99	898,496.00	884,792.00
1,975,000 00	KELLOGG CO NT SER B	6 600% 04/01/2011 DD 03/29/01	2,028,764.75	1,987,225.25
65,000 00	KERR MCGEE CORP NT	7 875% 09/15/2031 DD 10/03/01	67,750.08	65,924.30
140,000 00	KINDER MORGAN ENERGY LP NT	7 400% 03/15/2031 DD 03/12/01	141,236.20	142,002.00
385,000 00	KPNQUEST BV SR NT	8 125% 06/01/2009 DD 12/01/99	250,250.00	372,968.75
795,000 00	KROGER CO SR NT SER B	7 250% 06/01/2008 DD 06/25/99	842,946.45	797,957.40
450,000 00	LAMAR MEDIA CORP SR SUB NT	8 625% 09/15/2007 DD 09/25/97	465,750.00	441,562.50
125,000 00	LIBERTY MEDIA CORP SR DEB	8 250% 02/01/2030 DD 02/02/00	118,241.25	118,037.50
755,000 00	LOCKHEED MARTIN CORP NT	8 200% 12/01/2008 DD 11/23/99	849,948.80	837,831.05
650,000 00	LOWES COS INC NT	7 500% 12/15/2005 DD 12/15/00	701,194.00	649,655.50
110,000 00	MANDALAY RESORT SR NT SER B	10 250% 08/01/2007 DD 07/24/00	114,125.00	113,575.00
100,000 00	MCLEODUSA INC SR NT	11 375% 01/01/2009 DD 01/15/01	23,000.00	67,875.00
1,140,000 00	MERRILL LYNCH MTG 98-C2 A-2	6 390% 02/15/2030 DD 03/01/98	1,172,889.00	1,201,764.84
365,000 00	METLIFE INC SR NT	6 125% 12/01/2011 DD 11/27/01	361,882.90	364,645.95
230,000 00	MEXICO (UNITED MEXICAN STATES)	8 300% 15-AUG-2031	225,204.50	225,975.00
135,000 00	MEXICO GOVERNMENT OF BDS	8 125% 30-DEC-2019	132,016.50	132,030.00
245,000 00	MEXICO UNITED MEXICAN STS BDS	9 875% 01-FEB-2010 USD1000	273,518.00	275,625.00
275,000 00	MEXICO(UNITED MEXICAN STATES)	11 375% 15-SEPT-2016	340,367.50	339,312.60
3,550,000 00	MORGAN STANLEY CAP 98-WF1 A2	8 550% 03/15/2030 DD 03/01/98	3,693,157.30	3,271,546.88
2,175,000 00	MORGAN STANLEY 99-FNV1 CL A2	6 530% 03/15/2032 DD 04/01/99	2,247,471.00	2,097,260.74
105,000 00	NATIONWIDE FINL SVCS INC SR NT	6 250% 11/15/2011 DD 11/19/01	101,045.70	104,501.25
595,000 00	NEWS AMER HLDGS INC	7 750% 12/01/2045 DD 12/01/95	571,723.60	543,645.55
150,000 00	NEXTEL COMMUNICATIONS INC SR	9 500% 02/01/2011 DD 01/26/01	114,750.00	115,125.00
695,000 00	NEXTEL COMMUNS INC SR SERIAL	9 375% 11/15/2008 DD 11/12/99	549,050.00	653,600.00
315,000 00	NISOURCE FIN CORP GTD NT	7 875% 11/15/2010 DD 11/14/00	325,776.15	349,070.40
430,000 00	NORFOLK SOUTHN CORP SR NT	6 750% 02/15/2011 DD 02/06/01	440,569.40	435,131.80
300,000 00	OCCIDENTAL PETE CORP NT	6 750% 01/15/2012 DD 12/06/01	299,058.43	304,740.00
5,557.68	ONYX ACCEP OWNER 99-B A3	5 780% 02/15/2003 DD 05/18/99	5,562.85	5,511.00
220,000 00	PRIMEDIA INC SR NT	8 875% 05/15/2011 DD 05/08/01	196,900.00	218,475.00
380,000 00	QWEST CAP FDG INC GTD NT	7 900% 08/15/2010 DD 02/15/01	387,090.80	398,181.40
320,000 00	QWEST CAP FDG INC NT	7 750% 02/15/2031 DD 08/15/01	308,601.60	316,640.00
415,000 00	ROGERS WIRELESS INC SR SECD NT	9 625% 05/01/2011 DD 05/01/01	429,008.25	426,931.25
595,000 00	ROHM & HAAS CO DEB	7 850% 07/15/2029 DD 07/06/99	662,681.25	625,957.85
1,350,000 00	ROYAL BK SCOTLAND GRP PLC 1	9 118% OPEN MAT DD 03/06/00	1,534,950.00	1,499,850.00
1,315,000 00	SAFEWAY INC NT	6 500% 03/01/2011 DD 03/05/01	1,340,024.45	1,305,505.70
735,000 00	SONAT INC NT	7 625% 07/15/2011 DD 07/12/99	744,084.60	780,536.60
1,310,000 00	SPRINT CAP CORP	7 625% 01/30/2011 DD 01/25/01	1,373,967.30	1,316,340.40
15,000 00	SPRINT CAPITAL CORP	6 900% 05/01/2018 DD 05/06/99	14,029.80	13,717.20
165,000 00	STANDARD CHARTERED BK 144A	8 000% 05/30/2031 DD 05/30/01	171,600.00	168,248.85
425,000 00	SUNTRUST BK ATLANTA GA SB00002	6 375% 04/01/2011 DD 03/29/01	429,806.25	439,365.00
880,000 00	SWEDBANK FORENINGSSPARBK 144A	STEP UP OPEN MAT DD 03/17/00	963,732.00	860,930.40
2,400,000 00	TCI COMMUNICATIONS INC DEBS	7 125% 02/15/2028 DD 02/24/98	2,350,200.00	2,203,200.00
145,000 00	TELEWEST COMMNS NEW PLC SR NT	9 875% 02/01/2010 DD 08/01/00	101,500.00	139,925.00
150,000 00	TENET HEALTHCARE CORP NT 144A	6 375% 12/01/2011 DD 11/06/01	145,077.00	150,802.50
170,000 00	TIME WARNER TELECOM INC SR NT	10 125% 02/01/2011 DD 01/29/01	136,425.00	170,000.00
1,690,000 00	TOSCO CORP NT	8 125% 02/15/2030 DD 02/15/00	1,958,456.50	1,814,934.20
115,000 00	TRANSCANADA PIPELINES LTD	8 625% 05/15/2012 DD 05/15/92	130,038.55	131,128.75
320,000 00	TRICON GLOBAL RESTAURANTS NT	8 875% 04/15/2011 DD 04/12/01	339,200.00	317,743.75
300,000 00	U S TREASURY BONDS	06 750% 08/15/2026 DD 08/15/96	338,202.00	327,328.12
12,890,000 00	U S TREASURY BONDS	08 000% 11/15/2021 DD 11/15/91	16,444,560.60	17,632,501.64
400,000 00	U S TREASURY BONDS	08 875% 02/15/2019 DD 02/15/89	536,624.00	548,406.25
9,000,000 00	U S TREASURY NOTES	3 500% 11/15/2006 DD 11/15/01	8,673,750.00	8,875,507.81
865,000 00	UBS PFD TR 1 TR PFD SECS	VAR RT 10/29/2049 DD 10/10/00	962,442.25	893,000.05
6,180,000 00	UNITED STATES TREASURY NOTES	05 750% 11/15/2005 DD 11/15/00	6,526,636.20	6,586,045.31
615,000 00	VERIZON GLOBAL FDG CORP NT	7 750% 12/01/2030 DD 06/01/01	682,121.10	662,883.90
355,000 00	WASHINGTON MUT BK MTN #SB00001	6 875% 06/15/2011 DD 06/20/01	364,009.94	375,323.75
500,000 00	WCG NT TR SR SECD NT 144A	8 250% 03/15/2004 DD 03/28/01	489,105.00	497,300.00
295,000 00	WELLS FARGO BK NA NT	6 450% 02/01/2011 DD 02/06/01	300,849.74	293,976.35
40,000 00	WESTVACO CORP NT	8 200% 01/15/2030 DD 01/18/00	42,424.80	43,088.80
260,000 00	WINN DIXIE STORES INC SR NT	8 875% 04/01/2008 DD 03/29/01	247,650.00	262,600.00
550,000 00	WORLDCOM INC GA NEW NT	8 250% 05/15/2031 DD 05/18/01	578,936.50	544,148.40
785,000 00	XCEL ENERGY INC MINN SR NT	7 000% 12/01/2010 DD 12/19/00	790,557.80	782,770.60
68,000 00	GRAND MET DEL L P GTD PFD SECS	9 42%	1,795,200.00	1,728,625.00
2,910,000 00	HOME OWNERSHIP FUNDING PFD		2,000,625.00	2,913,026.40
15	US TREAS BD FUTURES	EXP MAR 02	0.00	0.00
32	US 2YR TREAS NTS FUT	EXP MAR 02	0.00	0.00
-88	US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 02	0.00	0.00
-187	10YR US TREAS NTS FUTURE	EXP MAR 02	0.00	0.00
-253	90DAY EURODOLLAR FUT EXP JUN01	CALL JUN 097 500	(234,025.00)	(100,471.36)
253	90DAY EURODOLLAR FUT EXP JUN02	CALL JUN 097 000	474,375.00	234,866.14



Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
580	90DAY EURODOLLAR FUTURE CME	EXP JUN 02	0 00	0 00
71	90DAY EURODOLLAR FUTURE CME	EXP JUN 03	0 00	0 00
108,267,951 32	SLO CLIENT CASH INVESTMENT TR		108,267,951 32	108,267,951 32
	FOREIGN CURRENCY - EURO (EUROPEAN	MONETARY UNIT TRADING	0 01	0 01
<b>344,484,363 98</b>		<b>Total Market Value</b>	<b>355,252,256 38</b>	<b>Total Cost. 353,158,727 10</b>
		Receivables	79,953,612 58	79,953,612 58
		Payables	(183,754,189 54)	(183,754,189 54)
		Cash	32,051 14	32,051 14
		<b>TOTAL NET ASSETS</b>	<b>251,493,730 56</b>	<b>249,370,201 28</b>

	Shares/Par	Security Description 1	Security Description 2	Market Value		Total Cost
	90,000,000 00	ADAGE CAPITAL FUND-SLO		90,000,000 00		90,000,000 00
<b>Total Units</b>	<b>90,000,000 00</b>		<b>Total Market Value</b>	<b>90,000,000 00</b>	<b>Total Cost.</b>	<b>90,000,000 00</b>
			Receivables	0 00		0 00
			Payables	0 00		0 00
			Cash	0 00		0 00
			<b>TOTAL NET ASSETS</b>	<b>90,000,000 00</b>		<b>90,000,000 00</b>

	Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
	1,352 00	PORSCHE AG NON VTG PRF NPV		516,439 12	421,564 31
	79,264 00	BAYERISCHE MOTOREN WERKE AG	EUR1	2,791,307 12	2,415,385 39
	27,723 00	ANHEUSER BUSCH COS INC COM		1,253,356 83	1,307,087 05
	24,110 00	APPLIED MATLS INC COM		966,811 00	991,978 10
	213,042 00	CISCO SYS INC COM		3,858,190 82	4,241,785 49
	107,231 00	CITIGROUP INC COM		5,413,020 88	5,137,390 34
	88,475 00	COSTCO WHSL CORP NEW COM		3,837,760 50	2,994,144 58
	46,460 00	FANNIE MAE		3,693,570 00	3,834,452 71
	9,420 00	FEDEX CORP COM		488,709 60	474,795 59
	41,113 00	FOUR SEASONS HOTELS LTD VTG	SHS	1,922,443 88	2,038,263 87
	48,437 00	GENERAL DYNAMICS CORP COM		3,857,522 68	2,923,694 54
	85,923 00	HOME DEPOT INC COM		4,382,932 23	4,017,823 22
	40,152 00	IBM CORP COM		4,856,785 82	4,184,071 40
	73,628 00	JOHNSON & JOHNSON COM		4,351,414 80	4,185,079 96
	75,456 00	LEHMAN BROS HLDGS INC COM		5,040,460 80	4,532,888 26
	120,876 00	LOCKHEED MARTIN CORP COM		5,641,282 82	5,028,873 76
	67,428 00	MICROSOFT CORP COM		4,468,972 50	3,972,332 47
	57,228 00	PEPSICO INC COM		2,788,431 32	2,455,298 29
	49,480 00	QUALCOMM INC		2,498,740 00	2,943,535 30
	27,142 00	QUEST DIAGNOSTICS INC COM		1,948,352 82	1,682,645 17
	127,327 00	SOUTHWEST AIRLS CO COM		2,353,002 96	2,661,419 27
	104,771 00	TENET HEALTHCARE CORP COM		6,152,153 12	5,066,586 37
	171,284 00	TIFFANY & CO NEW COM		5,390,307 48	5,279,974 55
	66,134 00	TYCO INTL LTD NEW COM		3,895,292 60	3,638,096 40
	58,400 00	UNITED HEALTH GROUP INC COM		4,132,668 00	3,587,324 71
	46,968 00	USA ED INC COM	NOW CUSIP 78442P106	3,948,771 96	3,413,531 33
	52,215 00	WAL MART STORES INC COM		3,004,973 25	2,514,305 52
	4,123,435 86	SLO CLIENT CASH INVESTMENT TR		4,123,435 88	4,123,435 86
<b>Total Units</b>	<b>6,032,502 88</b>			<b>Total Market Value 97,571,410 77</b>	<b>Total Cost: 90,147,543 61</b>
				Receivables	1,803,325 34
				Payables	(714,602 62)
				Cash	0 00
				<b>TOTAL NET ASSETS</b>	<b>98,660,133 49</b>
					<b>81,238,286 33</b>

	Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
	5,500,000 00	CASH HELD AT MORGAN STANLEY		5,500,000 00	5,500,000 00
<b>Total Units</b>	<b>5,500,000 00</b>		<b>Total Market Value</b>	<b>6,500,000 00</b>	<b>Total Cost</b> 5,500,000 00
			Receivables	110,236 50	110,236 50
			Payables	0 00	0 00
			Cash	(476,350 00)	(476,350 00)
			<b>TOTAL NET ASSETS</b>	<b>5,133,886 50</b>	<b>5,133,886 50</b>

	Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
	135,125 00	AETNA INC COM NEW		4,457,773 75	4,447,221 26
	54,325 00	ANIXTER INTL INC COM		1,575,968 25	818,968 18
	51,050 00	AUTODESK INC COM		1,902,633 50	1,245,258 60
	45,950 00	BOEING CO COM		1,781,941 00	1,556,945 21
	84,875 00	CBRL GROUP INC COM		1,904,032 00	594,888 34
	25,300 00	CNA FINL CORP		738 001 00	947,816 48
	108,725 00	CNF INC		3,647,723 75	3,358,115 78
	98,750 00	COMPUTER ASSOC INTL INC COM		3,336 907 50	2,183,548 04
	84,125 00	COOPER INDS LTD COM	NOW G24182100	2,937,845 00	3,504,784 77
	208,950 00	CROMPTON CORP COM		1,880,550 00	2,780,881 75
	38,125 00	CYTEC INDS INC COM		875,375 00	906,565 48
	53,850 00	FMC CORP NEW COM		3,204,075 00	2,940,883 92
	110,800 00	GAP INC COM		1,544,552 00	1,385,022 16
	47,075 00	GEORGIA PAC CORP COM		1,299,740 75	1,825,135 94
	77,700 00	HASBRO INC COM		1,261,071 00	951,048 00
	170,100 00	HEALTH NET INC		3,704,778 00	2,032,170 74
	81,650 00	HEALTHCARE REALTY TRUST INC		1,728 200 00	1,085,397 53
	107,825 00	HEWLETT PACKARD CO COM		2,214,725 50	1,724,789 09
	58,125 00	KENNAMETAL INC COM		2,260,153 75	1,059,161 34
	69,225 00	LEAR CORP COM		2,640 241 50	1,835 921 49
	45,450 00	LOEWS CORP COM		2,517,021 00	1,772 386 68
	72,175 00	LUBRIZOL CORP		2,532,620 75	1,866 423 85
	54,875 00	OLD REP INTL CORP COM		1,537,048 75	1,542,879 39
	54,275 00	PAYLESS SHOESOURCE INC COM		3,047,541 25	2,918,918 21
	63,157 00	PLUM CREEK TIMBER CO INC COM		1,790,500 95	1,108 010 02
	53,200 00	PRECISION DRILLING CORP CL A		1,373,824 00	1,282 828 98
	68,875 00	PROVIDIAN FINL CORP COM		244,508 25	1,402,538 06
	172,900 00	QUANTUM CORP DSSG COM		1,703,065 00	2,699,753 40
	48,225 00	RADIAN GROUP INC		1,985 363 75	1,802,460 87
	115,200 00	SARA LEE CORP		2,560,896 00	2,210 262 21
	231,125 00	SERVICE MASTER CO COM		3,189 525 00	2,393,942 32
	88,125 00	SHERWIN WILLIAMS CO COM		2,423,437 50	1,926,568 86
	89,050 00	SOUTHTRUST CORP COM		2,196,883 50	1,100,181 15
	111,125 00	TELLABS INC COM		1,682 430 00	1,565 982 39
	70,375 00	UCAR INTL INC COM	NOW CUSIP 384313102	753 012 50	1,402 982 49
	42,225 00	UNION PAC CORP COM		2,406,825 00	1,937,360 45
	147,900 00	USX MARATHON GROUP NEW COM	NOW CUSIP 565849108	4,437,000 00	3,993,621 44
	17,000 00	XL CAP LTD CL A COM		1,553 120 00	1,081,138 75
	3,882,524 40	SLO CLIENT CASH INVESTMENT TR		3,882,524 40	3,882 524 40
<b>Total Units</b>	<b>7,091,231.40</b>		<b>Total Market Value</b>	<b>86,791,013 85</b>	<b>Total Cost: 74,852,843 78</b>
			Receivables	78 996 38	78,996 38
			Payables	0 00	0 00
			Cash	0 00	0 00
			<b>TOTAL NET ASSETS</b>	<b>86,870,010 23</b>	<b>74,731,840 16</b>

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
12,800.00	ACQUITY BRANDS INC	COM	154,880.00	179,747.45
6,100.00	ACTEL CORP COM		121,451.00	106,892.39
6,100.00	AIRBORNE INC COM		90,463.00	66,813.09
6,700.00	ALBEMARLE CORP		160,800.00	136,874.00
11,000.00	ALBERTO CULVER CO CL A		429,990.00	256,289.30
24,900.00	ALLEGHENY TECHNOLOGIES INC COM		417,075.00	378,219.90
21,700.00	ALLEN TELECOM INC COM		184,450.00	284,872.52
8,400.00	ALLIANCE SEMICONDUCTOR CORP		101,472.00	109,512.40
5,600.00	ALPHARMA INC CL A COM		148,120.00	126,703.82
23,000.00	ANADIGICS INC		350,750.00	350,522.30
8,100.00	APPLIED INDL TECH INC COM		151,065.00	148,825.53
4,900.00	ARGONAUT GROUP INC COM		95,893.00	89,934.60
24,900.00	ARRIS GROUP INC COM		243,024.00	219,811.16
11,200.00	ART TECHNOLOGY GRP INC OC-COM		38,978.00	35,784.20
27,000.00	ARTESYN TECHNOLOGIES INC COM		251,370.00	422,843.51
12,100.00	ASE TEST LTD		168,553.00	169,628.66
10,800.00	ATLAS AIR WORLDWIDE HLDGS INC		158,220.00	169,001.63
6,000.00	ATWOOD OCEANIC INC		209,100.00	257,177.33
9,600.00	AURORA FOODS INC COM		48,480.00	45,050.58
25,700.00	AVID TECHNOLOGY INC COM		312,255.00	364,631.90
12,000.00	BALLYS TOTAL FITNESS HLDG CORP		258,720.00	275,794.65
3,500.00	BANDAG INC CL A		105,000.00	86,892.63
11,500.00	BE AEROSPACE INC		105,455.00	177,383.89
7,100.00	BEASLEY BROADCASTING GRP INC	CL A	92,371.00	87,998.47
2,100.00	BEL FUSE INC CL A		50,295.00	50,834.34
9,900.00	BENCHMARK ELECTRS INC		187,704.00	237,032.25
2,600.00	BLYTH INC COM		60,450.00	53,178.88
7,900.00	BOWNE & CO INC COM		101,120.00	82,103.91
6,400.00	BRIGGS & STRATTON CORP		273,280.00	258,811.53
5,400.00	BRUSH ENGINEERED MATERIALS INC	(HOLDING CO)	76,896.00	88,553.83
23,300.00	BUCKEYE TECHNOLOGIES INC	COM	267,950.00	280,873.00
30,300.00	CABLE DESIGN TECHNOLOGIES CORP	COM	414,504.00	411,428.01
8,200.00	CABOT OIL & GAS CORP CL A		187,210.00	193,081.32
14,500.00	CARAUSTAR INDS INC		100,485.00	130,062.74
3,500.00	CDI CORP COM		66,500.00	68,794.60
5,900.00	CENTRAL PKG CORP		115,878.00	99,490.50
9,400.00	CENTURY ALUM CO COM		125,584.00	134,855.88
19,200.00	CHAMPIONSHIP AUTO RACING TEAM	INC COM	308,928.00	283,739.89
28,300.00	CHARMING SHOPPES INC PA COM		150,273.00	143,817.42
7,800.00	CHEMFIRST INC COM		186,966.00	183,194.49
7,400.00	CHESAPEAKE CORP VA COM		205,794.00	200,830.85
14,800.00	CIRRUS LOGIC INC COM		195,658.00	170,991.04
13,600.00	CLAIRES STORES INC COM		205,360.00	196,824.22
8,700.00	CNF INC		291,885.00	243,663.71
47,600.00	CNH GLOBAL NV SHS		289,884.00	306,256.26
2,100.00	COCA COLA BOTTLING CO CONS		79,506.00	85,149.30
10,000.00	COHERENT INC COM		309,200.00	302,872.71
1,700.00	COMMERCIAL METALS CO		59,488.00	47,884.87
18,300.00	COSINE COMM INC COM		25,285.00	35,149.84
15,600.00	CRANE CO		399,984.00	369,347.12
21,800.00	CTS CORP		348,620.00	336,557.73
10,400.00	CUMMINS INC COM		400,816.00	368,501.38
5,300.00	CYTEC INDS INC COM		143,100.00	132,328.15
35,800.00	DEL MONTE FOODS CO COM		304,658.00	297,239.82
25,800.00	DELTA & PINE LAND CO		583,854.00	540,716.68
14,100.00	DEPARTMENT 56 INC COM		121,280.00	184,390.15
4,200.00	DIME CMNTY BANCORP INC COM		117,852.00	109,847.26
20,700.00	DOLLAR THRIFTY AUTOMOTIVE	GROUP INC COM	320,850.00	288,615.61
6,300.00	DOVER DOWNS ENTMT INC		96,390.00	76,931.10
4,600.00	DOWNEY FINL CORP COM		189,750.00	161,037.68
4,900.00	DUANE READE INC COM		148,715.00	149,053.92
3,400.00	DUPONT PHOTOMASKS INC		147,730.00	103,398.32
10,800.00	EFUNDS CORP COM		148,500.00	145,638.54
21,200.00	EGL INC COM		295,740.00	300,783.40
22,700.00	EMMIS COMMUNICATIONS CORP COM		536,628.00	401,481.74
11,400.00	ENTRAVISION COMMUNICATIONS COR	CL A	138,230.00	110,973.81
3,100.00	ESTERLINE TECHNOLOGIES CORP		49,631.00	47,124.92
	200 F Y I INC	NOW CUSIP 836167108	6,700.00	6,388.00
3,400.00	FEDERAL SIGNAL CORP		75,718.00	65,187.00
4,800.00	FILENET CORP		83,334.00	64,783.52
5,400.00	FIRST NIAGARA FINL GROUP INC	COM	90,882.00	65,832.00
24,500.00	FIRSTFED FINL CORP DEL COM		627,835.00	596,502.35
7,300.00	FISHER SCIENTIFIC INTL INC COM	NEW	213,180.00	190,147.83
14,200.00	FLEETWOOD ENTERPRISES INC COM		160,886.00	158,159.56
29,200.00	FLEMING COS INC COM		540,200.00	619,418.45
4,400.00	FLORIDA ROCK INDS INC		160,952.00	148,045.00
3,700.00	FOOTSTAR INC COM		115,810.00	137,708.83
19,200.00	FRIEDMAN BILLINGS RAMSEY GROUP	INC CL A	99,848.00	118,160.00

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
19,800.00	GARTNER INC		221,760.00	171,458.81
17,700.00	GILDAN ACTIVEWARE SUB VTG CL A		253,818.00	250,095.30
23,800.00	GLOBAL INDS LTD COM		211,820.00	168,056.69
11,600.00	GLOBAL PWR EQUIP GROUP INC COM		174,696.00	140,663.52
7,700.00	GREAT LAKES CHEM CORP COM		186,956.00	186,387.16
10,100.00	GSI LUMONICS INC COM		85,547.00	87,738.96
12,000.00	HAIN CELESTIAL GROUP INC COM		329,520.00	279,902.01
6,100.00	HAVERTY FURNITURE COS INC		100,955.00	81,111.78
25,100.00	HEIDRICK & STRUGGLES INTL INC	COM	455,565.00	453,790.24
32,200.00	HERCULES INC COM		322,000.00	431,363.93
7,000.00	HOUSTON EXPL CO		235,060.00	209,374.25
8,500.00	HOVNANIAN ENTERPRISES INC CL A		180,880.00	119,917.79
31,600.00	IMC GLOBAL INC COM		410,800.00	388,409.36
43,000.00	INFOCUS CORP COM		946,860.00	803,535.87
6,000.00	INFORMATION HLDGS INC COM		169,860.00	141,460.37
1,100.00	INFORMATION RES INC		9,130.00	8,580.00
25,000.00	INFOUSA INC COM NEW		173,500.00	128,901.34
19,300.00	INTERFACE INC CL A		108,273.00	149,530.31
16,300.00	INTERTAPE POLYMER GROUP INC		135,290.00	200,760.22
5,300.00	INTERWOVEN INC		51,622.00	49,935.54
21,400.00	INTRAWEST CORP COM NEW		374,500.00	402,368.34
9,000.00	JACK IN THE BOX INC COM		247,860.00	237,410.53
19,000.00	JOY GLOBAL INC	COM	319,200.00	309,460.67
5,300.00	KAMAN CORP CL A		82,680.00	77,101.87
3,300.00	KB HOME COM		132,330.00	101,937.15
6,900.00	KEANE INC COM		124,407.00	112,822.95
3,100.00	KEMET CORP COM		55,025.00	54,565.84
32,400.00	KEY ENERGY SERVICES INC COM		268,080.00	290,515.29
29,700.00	KEYNOTE SYS INC COM		277,895.00	382,815.02
6,000.00	KEY3MEDIA GRP INC COM		31,980.00	57,614.87
9,900.00	KIMBALL INTL INC CL B		149,985.00	152,059.47
1,900.00	LANDAMERICA FINL GROUP INC	COM	54,530.00	54,992.27
1,000.00	LENNOX INTL INC COM		9,700.00	6,748.50
21,100.00	LIGHTBRIDGE INC		258,365.00	320,367.10
3,300.00	LINCOLN ELEC HLDGS INC COM		80,652.00	81,828.66
5,900.00	LINENS N THINGS INC COM		150,450.00	138,033.43
15,000.00	LONE STAR TECHNOLOGIES INC		264,000.00	264,001.17
10,600.00	LONGVIEW FIBRE CO		125,186.00	119,745.81
18,600.00	LOUISIANA PAC CORP COM		156,884.00	163,332.48
9,800.00	MACDERMID INC		167,805.00	144,843.55
19,700.00	MASSEY ENERGY CORP COM		408,381.00	370,415.01
12,200.00	MAVERICK TUBE CORP COM		157,990.00	164,780.89
7,100.00	MEDQUIST INC COM		207,675.00	189,492.29
14,000.00	MIDWAY GAMES INC		210,140.00	200,994.85
9,900.00	MIDWEST EXPRESS HLDGS INC		144,540.00	175,637.31
8,400.00	MIX GROUP INC COM		102,480.00	133,980.79
9,500.00	MILLENIUM CHEMICALS INC		119,700.00	151,588.86
12,500.00	MONDAVI ROBERT CORP CL A	COM	475,000.00	534,040.59
13,100.00	MONTANA PWR CO COM	NOW CUSIP 891539108	75,325.00	91,955.18
5,700.00	MUELLER INDS INC COM		189,525.00	183,122.56
18,400.00	MULTEX SYS INC COM		82,800.00	244,339.00
8,600.00	NATIONAL SVC INDS INC COM	NOW CUSIP 637657206	17,372.00	22,531.41
4,900.00	NEIMAN-MARCUS GROUP INC CL B		145,530.00	127,896.99
12,600.00	NEWFIELD EXPL CO COM		447,426.00	413,858.19
2,900.00	NL INDS INC NEW		44,283.00	43,660.74
42,900.00	NMS COMMUNICATIONS CORP COM		206,778.00	299,257.56
9,700.00	NS GROUP INC		72,558.00	150,751.75
23,050.00	NU HORIZONS ELECTRS CORP		236,954.00	289,846.88
8,100.00	NUEVO ENERGY CO COM		121,500.00	115,688.81
12,500.00	ODYSSEY RE HLDGS CORP COM		221,250.00	208,184.52
15,800.00	OFFICEMAX INC		71,100.00	74,251.05
7,700.00	OIL STS INTL INC COM		70,070.00	78,511.58
17,100.00	OLIN CORP COM PAR \$1.00		275,994.00	281,568.60
6,400.00	OVERSEAS SHIPHOLDING GRP INC		144,000.00	144,743.51
14,300.00	PC-TEL INC COM		138,853.00	138,750.78
6,500.00	PEABODY ENERGY CORP COM		183,235.00	177,346.59
34,000.00	PEGASUS COMMUNICATIONS CORP CL		353,840.00	533,452.19
14,500.00	PENNZOIL QUAKER ST CO COM		209,525.00	153,420.00
24,400.00	PENTON MEDIA INC COM		152,744.00	470,570.71
6,300.00	PERICOM SEMICONDUCTOR CORP	COM	91,350.00	89,579.05
16,000.00	PHOENIX COS INC NEW COM		296,000.00	283,907.06
800	PILGRIMS PRIDE CORP CL A		7,880.00	8,536.02
14,100.00	PILGRIMS PRIDE CORP CL B COM		191,055.00	188,888.80
25,900.00	PIONEER STANDARD ELECTRS INC		328,930.00	340,064.82
5,800.00	PITTSBURGH CO BRINKS GROUP COM		128,180.00	115,383.33
8,600.00	PIXELWORKS INC COM		138,116.00	137,619.22
12,700.00	PLAYTEX PRODS INC		123,825.00	126,710.38
6,800.00	PLEXUS CORP		180,608.00	175,469.52

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost	
13,500 00	PMA CAPITAL CORP CL A COM		260,550 00	235,384 00	
12,900 00	POPE & TALBOT INC		183,825 00	188,743 54	
4,600 00	POTLATCH CORP COM		134,872 00	118,870 50	
12,000 00	PRECISION CASTPARTS CORP		339,000 00	313,891 79	
45,400 00	PRIDE INTL INC DEL COM		685,540 00	956,768 53	
46,300 00	PRIMEDIA INC		201,405 00	168,398 49	
29,000 00	PROFIT RECOVERY GROUP INTL INC	NOW CUSIP 69357C107	238,350 00	225,325 30	
4,900 00	PULITZER INC COM		249,900 00	242,438 77	
5,500 00	QUANTA SVCS INC COM		84,865 00	113,073 70	
6,000 00	R H DONNELLEY CORP COM NEW		174,300 00	177,327 00	
14,400 00	RAILAMERICA INC		208,224 00	173,017 91	
6,000 00	READ RITE CORP COM		39,660 00	42,523 80	
4,300 00	RELIANCE STL & ALUM CO		112,875 00	106,795 38	
18,600 00	RUSSELL CORP		279,186 00	281,134 97	
30,600 00	SAKS INC COM		285,804 00	295,530 95	
7,400 00	SAUER-DANFOSS INC		59,200 00	70,660 45	
4,300 00	SCHOOL SPECIALTY INC-COM		98,384 00	98,665 58	
9,100 00	SENSIENT TECHNOLOGIES CORP COM		189,371 00	154,121 74	
4,000 00	SHAW GROUP INC COM		94,000 00	92,271 48	
700	SILICONIX INC NEW		19,194 00	19,234 25	
33,100 00	SIX FLAGS INC COM		509,078 00	547,559 81	
13,300 00	SNAP ON INC COM		447,678 00	351,704 98	
25,500 00	SOTHEBYS HLDGS INC CL A LTD	VTG COM	423,555 00	428,252 74	
7,200 00	SPEEDWAY MOTORSPORTS INC COM		182,016 00	162,842 53	
14,400 00	ST MARY LD & EXPL CO		305,136 00	329,212 68	
9,800 00	STATION CASINOS INC		109,662 00	137,844 20	
3,400 00	STEEL DYNAMICS INC COM		39,474 00	35,047 96	
12,700 00	STEELCASE INC CL A		188,944 00	177,909 01	
48,200 00	STEWART ENTERPRISES INC CL A		288,718 00	321,622 01	
20,700 00	STOLT-NIELSEN SA COM ADR		322,713 00	376,745 79	
6,837 00	STONE ENERGY CORP COM		274,011 50	345,947 94	
3,900 00	TECUMSEH PRODS CO CL B COM		189,735 00	175,518 60	
13,300 00	TELEDYNE TECHNOLOGIES INC COM		216,657 00	205,823 52	
4,400 00	TENNANT CO		163,240 00	185,714 95	
24,600 00	TEREX CORP NEW		431,484 00	501,788 06	
27,000 00	TIMKEN CO		438,860 00	430,176 77	
12,400 00	TREDEGAR CORP COM		235,600 00	227,770 45	
10,700 00	TRICO MARINE SVCS INC COM		80,785 00	101,548 21	
20,900 00	TUPPERWARE CORP COM		402,325 00	419,906 97	
9,600 00	UNITED DEFENSE INDS INC	COM	202,080 00	189,255 60	
5,200 00	UNITED NATL BANCORP N J COM		124,852 00	96,839 77	
5,800 00	UNIVERSAL FST PRODS INC		121,394 00	113,970 36	
17,500 00	US ONCOLOGY INC COM		131,950 00	137,994 54	
11,000 00	VAIL RESORTS INC COM		195,030 00	220,908 92	
15,500 00	VALUEVISION INTL INC CL A		303,645 00	308,509 38	
11,300 00	VANS INC COM		143,962 00	152,410 88	
20,000 00	VARCO INTERNATIONAL INC COM		299,600 00	303,460 27	
8,000 00	VENTIV HEALTH INC COM		29,280 00	65,962 50	
29,900 00	VIASYSTEMS GROUP INC COM		18,837 00	230,824 13	
18,700 00	VIGNETTE CORP COM		100,419 00	101,180 00	
3,100 00	VOLT INFORMATION SCIENCES INC		53,010 00	74,045 74	
5,100 00	WALTER INDS INC COM		57,681 00	62,058 84	
5,100 00	WATSCO INC CL A		72,420 00	65,010 70	
8,200 00	WATSON WYATT & CO HLDGS CL A		178,760 00	163,593 85	
6,800 00	WAYPOINT FINL CORP COM		102,544 00	98,759 18	
2,200 00	WEIS MKTS INC		61,512 00	64,454 76	
9,200 00	WELLMAN INC COM		142,508 00	129,014 95	
1,500 00	WESBANCO INC		31,595 00	30,244 14	
7,200 00	WEST PHARMACEUTICAL SVCS INC	COM	191,520 00	175,506 68	
2,559,088 90	SLO CLIENT CASH INVESTMENT TR		2,559,088 90	2,559,088 90	
<b>Total Units</b>	<b>5,373,675 90</b>	<b>Total Market Value</b>	<b>44,817,203 40</b>	<b>Total Cost</b>	<b>45,576,349 20</b>
		Receivables	986,945 47		986,945 47
		Payables	(970,280 92)		(970,280 92)
		Cash	0 00		0 00
		<b>TOTAL NET ASSETS</b>	<b>44,633,867 85</b>		<b>45,593,013 75</b>



Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
18,500 00	ACXION CORP COM		288,255 00	200,708 69
8,600 00	ADVANCE PCS COM		193,710 00	61,705 21
30,100 00	ADVANCED DIGITAL INFORMATION	CORP	482,804 00	452,555 78
11,900 00	ALBANY MOLECULAR RESH INC COM		315,231 00	419,342 55
8,700 00	ALLOY INC COM		187,311 00	157,170 74
8,100 00	ALPHARMA INC CL A COM		214,245 00	235,586 81
5,000 00	ANALOGIC CORP COM PAR \$0 05		192,550 00	174,355 04
4,700 00	APPLEBEES INTL INC COM		160,740 00	113,767 87
21,600 00	ARMOR HLDGS INC		582,984 00	281,482 28
3,600 00	ASTROPOWER INC CDT-COM		145,548 00	132,634 82
27,500 00	ATS MED INC		145,750 00	212,435 62
11,000 00	AXT INC COM		158,730 00	234,437 89
4,350 00	BARR LABS INC		345,216 00	141,180 85
1,700 00	BEAZER HOMES USA INC		124,389 00	74,434 50
23,000 00	BIO TECHNOLOGY GEN CORP		189,290 00	232,753 56
18,500 00	CABLE DESIGN TECHNOLOGIES CORP	COM	225,720 00	220,850 00
1,200 00	CABOT MICROELECTRONICS CORP	COM	95,100 00	64,470 14
8,690 00	CAL DIVE INTL INC COM		214,469 20	235,140 78
9,000 00	CAREER ED CORP COM		308,520 00	222,357 45
6,800 00	CELL THERAPEUTICS INC CDT COM		184,152 00	180,725 44
57,400 00	CELLSTAR CORP		48,216 00	602,772 20
5,500 00	CHEESECAKE FACTORY (THE)		191,235 00	145,929 97
6,400 00	CHICOS FAS INC COM		254,080 00	256,364 77
4,160 00	CHILDREN'S PL RETAIL STORES	INC COM	112,944 00	93,037 50
3,000 00	CHRISTOPHER & BANKS CORP COM		102,750 00	90,813 52
18,200 00	COHERENT INC COM		562,744 00	524,027 81
300	COLE KENNETH PRODTNS INC CL A		5,310 00	5,185 50
16,000 00	COMPUCREDIT CORP COM		188,160 00	150,965 43
10,900 00	COMTECH TELECOMMUNICATIONS COR	NEW	135,160 00	201,965 19
9,600 00	COR THERAPEUTICS INC		229,728 00	224,636 11
11,900 00	CORE LABORATORIES N V		166,838 00	252,272 23
5,200 00	CORINTHIAN COLLEGES INC COM		212,628 00	179,280 92
16,500 00	CORIXA CORP COM		248,655 00	478,265 89
6,800 00	CORPORATE EXECUTIVE BD CO COM		253,230 00	205,708 41
6,650 00	COST PLUS INC CALIF		176,225 00	158,799 42
12,900 00	CROSSMANN COMMUNITIES INC	NOW CUSIP 07556Q105	425,700 00	299,731 51
6,500 00	CTS CORP		103,350 00	228,104 16
21,100 00	CUTTER & BUCK INC COM		79,336 00	232,107 70
4,200 00	DIAGNOSTIC PRODS CORP COM		184,580 00	125,972 48
14,400 00	DOCUMENTUM INC COM		312,768 00	272,019 86
1,100 00	DRS TECHNOLOGIES INC COM		39,215 00	35,200 00
4,200 00	EDUCATION MGMT CORP		152,250 00	142,175 50
12,500 00	EFUNDS CORP COM		171,875 00	212,659 40
8,200 00	EGL INC COM		114,390 00	180,905 86
2,700 00	ELECTRONICS BOUTIQUE HLDGS	CORP COM	107,838 00	107,400 36
16,400 00	ENDO PHARMACEUTICALS HLDGS INC	COM	191,388 00	152,897 23
7,900 00	EVERGREEN RES INC NO PAR		305,019 00	183,341 98
11,800 00	EXCO RES INC COM		198,240 00	209,137 38
2,600 00	FACTORY 2-U INC COM		52,104 00	46,648 00
1,600 00	FINISH LINE INC CL A		24,464 00	24,674 64
27,700 00	FIRST CONSULTING GROUP INC	COM	433,505 00	278,809 82
3,500 00	FLIR SYS INC		132,720 00	154,006 05
30,500 00	FLOW INTL INC		377,285 00	276,501 77
8,000 00	FORRESTER RESH INC COM		161,120 00	280,889 65
17,300 00	FRONTIER AIRLINES INC		294,100 00	217,660 47
10,800 00	G & K SVCS INC CL A		348,840 00	422,814 98
900	GROUP 1 AUTOMOTIVE INC COM		25,659 00	25,505 45
34,500 00	HANGER ORTHOPEDIC GROUP INC	NEW	207,000 00	303,371 75
25,800 00	HEALTHCARE SVCS GROUP INC		265,740 00	246,673 75
40,800 00	HOOPER HOLMES INC COM		365,160 00	323,555 76
7,700 00	IILEX ONCOLOGY INC COM		208,208 00	188,755 05
6,000 00	INDYMAC BANCORP INC COM		140,280 00	146,481 11
7,800 00	INFOCUS CORP COM		171,756 00	63,289 38
7,200 00	INFORMATION HLDGS INC COM		203,832 00	268,291 60
14,800 00	INSIGHT ENTERPRISES INC COM		364,080 00	272,306 72
18,500 00	INTERGRAPH CORP		254,190 00	247,838 44
12,700 00	IRON MTN INC PA COM		556,260 00	380,070 08
4,400 00	ITT EDL SVCS INC COM		162,228 00	146,847 03
10,000 00	JACK IN THE BOX INC COM		275,400 00	271,119 78
9,200 00	K V PHARMACEUTICAL CO CL A		271,400 00	243,170 42
8,800 00	LIFEPOINT HOSPS INC COM		231,472 00	205,110 33
14,300 00	LIGAND PHARMACEUTICAL INC CL B		255,970 00	184,015 89
7,820 00	M D C HLDGS INC		299,296 80	274,460 30
2,200 00	MANHATTAN ASSOCS INC COM		64,130 00	71,447 22
8,850 00	MATRIA HEALTHCARE INC	COM NEW	308,475 50	167,838 73
17,000 00	MATTHEWS INTL CORP PA CL A		417,860 00	237,707 38
4,600 00	IMEDICIS PHARMACEUTICAL CORP	CL A NEW COM	297,114 00	243,586 71
2,800 00	MERCURY COMPUTER SYS INC COM		109,508 00	105,344 38

	Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
	3,810 00	MICROS SYS INC COM		90,611 00	128,727 59
	11,400 00	MID ATLANTIC MED SVCS INC COM		258,780 00	249,181 59
	7,500 00	MOLECULAR DEVICES CORP		158,525 00	152,750 48
	24,500 00	MSC INDL DIRECT INC CL A		483,875 00	422,148 92
	13,400 00	NCO GROUP INC		308,860 00	283,481 92
	5,700 00	NDCHEALTH CORP COM		196,935 00	166,524 00
	11,800 00	NOVEN PHARMACEUTICALS INC COM		205,900 00	284,836 15
	20,800 00	NOVOSTE CORP		182,688 00	199,538 78
	4,900 00	NUMERICAL TECH INC COM		172,480 00	111,319 08
	4,200 00	O M GROUP INC COM		277,988 00	139,869 00
	21,600 00	OAK TECHNOLOGIES INC COM		297,000 00	310,487 33
	8,100 00	OCULAR SCIENCES INC COM		188,730 00	159,578 28
	11,600 00	ON ASSIGNMENT INC COM		266,452 00	207,760 83
	4,700 00	OPEN TEXT CORP COM		138,932 00	113,024 94
	12,500 00	ORTHOFIX INTERNATIONAL N V		463,787 50	185,203 58
	13,450 00	PACIFIC SUNWEAR CALIF INC COM		274,649 00	241,080 34
	9,000 00	PATINA OIL & GAS CORP		247,500 00	230,818 40
	10,450 00	PEGASUS SOLUTIONS INC COM		148,390 00	165,495 48
	8,000 00	PERFORMANCE FOOD GROUP CO		281,360 00	187,556 22
	10,800 00	PHARMACEUTICAL PROD DEV INC		348,948 00	137,941 69
	14,600 00	PHOENIX TECHNOLOGY LTD COM		169,944 00	244,472 84
	11,900 00	PLANTRONICS INC		305,116 00	253,074 08
	4,500 00	PRIMA ENERGY CORP PAR \$0.015		97,875 00	134,337 99
	10,700 00	PROVINCE HEALTHCARE CO COM		330,202 00	342,513 17
	2,700 00	PULTE HOMES INC COM		120,609 00	82,507 95
	4,900 00	QLT INC COM		124,509 00	75,460 00
	19,250 00	QUIKSILVER INC COM		331,100 00	374,329 98
	9,400 00	QUINTILES TRANSNATIONAL CORP	COM	150,870 00	138,622 31
	13,550 00	RADISYS CORP COM		266,393 00	275,203 57
	35,400 00	READ RITE CORP COM		233,994 00	207,812 93
	6,400 00	REMINGTON OIL & GAS CORP COM		110,720 00	104,771 20
	10,500 00	RENAL CARE GROUP INC COM		337,050 00	270,586 53
	5,100 00	RIVERDEEP GROUP PLC ADR		85,731 00	118,414 13
	10,700 00	RSA SEC INC COM		188,822 00	151,397 24
	3,200 00	RUDOLPH TECHNOLOGIES INC COM		109,824 00	105,675 50
	4,200 00	SANGSTAT MED CORP COM		82,488 00	81,001 21
	6,300 00	SCIOS INC		149,751 00	105,666 45
	13,400 00	SEITEL INC NEW		182,240 00	180,427 50
	19,800 00	SEMITOOL INC		227,304 00	325,969 44
	21,200 00	SICOR INC COM		332,416 00	240,217 57
	13,800 00	SILICON STORAGE TECHNOLOGY INC		133,032 00	155,984 49
	7,400 00	SILICON VALLEY BANCSHARES COM		197,802 00	149,914 95
	14,000 00	SKYWEST INC COM		358,300 00	283,361 01
	15,600 00	SLI INC COM		40,716 00	280,457 26
	9,500 00	SMARTFORCE PUB LTD CO	SPONSORED ADR	235,125 00	246,590 72
	11,400 00	STANDARD PAC CORP NEW COM		277,248 00	251,809 11
	16,900 00	STEINER LEISURE LTD		359,125 00	339,294 23
	22,500 00	STILLWATER MNG CO COM		416,250 00	649,982 46
	2,900 00	STONE ENERGY CORP COM		114,550 00	118,624 74
	32,600 00	STUDENT ADVANTAGE INC		41,078 00	478,450 35
	6,300 00	SYLVAN LEARNING SYS INC COM		139,041 00	129,897 75
	23,300 00	S1 CORP COM		376,994 00	452,850 15
	7,800 00	TECHNE CORP COM		287,430 00	249,197 86
	9,000 00	TECHNITROL INC		248,580 00	161,129 17
	34,900 00	TELETECH HLDGS INC		500,117 00	491,799 65
	9,250 00	TETRA TECH INC NEW		184,167 50	187,835 36
	15,300 00	THERAGENICS CORP		150,858 00	99,754 25
	100	THQ INC		4,847 00	2,800 00
	5,400 00	TIER TECHNOLOGIES INC CL B		116,424 00	115,340 00
	8,700 00	TIMBERLAND CO CL A		322,596 00	168,720 67
	5,900 00	UNITED NATL INC		147,500 00	112,943 58
	14,200 00	VANS INC COM		180,908 00	178,399 94
	17,100 00	VINTAGE PETE INC COM		247,095 00	136,424 80
	22,200 00	WATCHGUARD TECHNOLOGIES INC	COM	144,522 00	285,080 99
	2,000 00	WEST CORP COM		49,880 00	48,375 17
	9,700 00	XTO ENERGY INC COM		169,750 00	151,090 71
	1,118,740 20	SLO CLIENT CASH INVESTMENT TR		1,118,740 20	1,118,740 20
<b>Total Units</b>	<b>2,787,920 20</b>		<b>Total Market Value</b>	<b>32,769,743 70</b>	<b>Total Cost: 31,263,717 85</b>
			<b>Receivables</b>	<b>692,369 39</b>	<b>692,369 39</b>
			<b>Payables</b>	<b>(296,358 27)</b>	<b>(296,358 27)</b>
			<b>Cash</b>	<b>0 00</b>	<b>0 00</b>
			<b>TOTAL NET ASSETS</b>	<b>33,165,754 82</b>	<b>31,659,728 97</b>

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
834 334 00	ALL STAR GAS CORP SR SECD NT	11 000% 08/30/2003 DD 12/01/00	417,167 00	718,000 00
950,000 00	CELCARIBE SA SR SECD NTS	VAR RT 03/15/2004 DD 05/23/94	427 500 00	781 238 80
2 100 000 00	FIRSTWORLD COMM INC SR NT	0 000% 04/15/2008 DD 04/13/98	968 00	1,043 625 00
168,750 00	LAU CAPITAL FUNDING SUB NT	15 000% 08/21/2001 DD 08/21/98	0 00	168,750 00
1,194,338 08	MANSUR INDS INC SUB CONV NT	8 250% 02/23/2003 DD 02/23/98	537,452 14	1,157,213 08
1,273,301 00	OVATION INC CONV SUB NT	9 750% 02/23/2001 DD 02/08/98	954 975 75	1,345 235 00
329 508 00	OVATIONS INC CONV SUB NT	9 750% 02/23/2004 DD 04/27/99	247,129 50	381,313 75
750,000 00	TELE 1 EUROPE BV US\$ SR NT	13 000% 05/15/2008 DD 05/18/99	270 000 00	750,000 00
770 000 00	VIATEL INC SR DISC NTS	0 000% 04/15/2008 DD 04/08/98	8,069 60	421,858 02
32 00	AM COSMETICS CORP SER B PFD		93,952 00	940,000 00
5 00	AM COSMETICS CORP SER C PFD		8,335 00	160,000 00
46 00	AM COSMETICS CORP SER E PFD II		0 00	0 00
550 00	BANK UNITED CAP TR PFD SEC	SER B 10 25%	508,000 00	547,750 00
71,000 00	ICANDESCENT TECH CORP SER E PFD		17,040 00	390,500 00
33 133 00	ICANDESCENT TECH CORP SER F PFD		7,951 92	248,497 50
488 00	ICG HLDGS INC PFD EXCH 14%		488 00	381,613 72
2,812 00	LITEX INC SER C PFD		1 265,400 00	1,687,200 00
3 875,000 00	APP FIN VI MARITIUS LTD LIQUID	ZEROCPN 11/18/2012 DD 11/18/97	38,750 00	688,025 00
30 000 00	BOLDER TECHNOLOGIES CORP PFD	CVT SER A 144A	0 00	1,500,000 00
1,500 00	CANDLEWOOD HOTEL INC CV PFD A		975,000 00	1,500,000 00
42,000 00	CLEAN HARBORS INC CONV PFD	SER B	840,000 00	882,103 78
1,130 00	EARTHWATCH INC SR CVT PFD	SER C %	2,553 80	2,553 80
723 00	ICG HLDGS INC PFD EXCHANGEABLE		723 00	507,165 38
30,933 00	ORBITAL IMAGING CORP OC-PFD CV	A	773,325 00	2 328,774 75
2,837,000 00	PHYCOR INC SUB DEB CONV SUB NT	4 500% 02/15/2003 DD 02/12/96	314,358 77	1,921,134 24
3 832 00	AM COSMETICS CORP CLASS III		0 00	0 00
30,625 00	AMERSCO CAP TR COM SBI		40 425 00	234 281 25
103,277 00	BOLDER TECHNOLOGY CORP		103 28	252,685 51
177,442 00	CELCARIBE ORD SHS TRUST CTFS		8,872 10	110,901 25
450 00	COMUNICACION CELULAR SA WTS TO	PUR CL B 144A	0 09	28,125 00
265,538 00	DURECT CORP COM		3 077,585 42	570 906 70
1 380 00	EMPIRE GAS CORP NEW WTS TO	PURCHASE COM EXPIRE 07/15/2004	13 80	10,777 83
1,890 00	LAU CAP FDG INC COM		0 00	0 00
2 00	MFN FINL CORP COM	CASH MERGER	18 10	3,551 67
7 00	MFN FINL CORP WTS TO PUR 03/02		0 35	0 00
34,884 00	NORTHSTAR CAP INVT CORP COM	ACCREDITED INVS	697 680 00	750,006 00
75 000 00	NORTHSTAR CAPITAL INVT COM	144A	1 500,000 00	1,500,000 00
36,190 00	OVATION INC		361 90	379 995 00
137,873 00	PREVIEW SYS INC OC-COM		20,680 95	554 289 50
64,500 00	PRINCETON VIDEO IMAGE INC COM		143,190 00	354,750 00
24,256 00	PROSOFTTRAINING		23,770 88	26,681 60
1 00	IREGENCY CTRS CORP COM		27 75	25 00
11 250 00	SECURITY CAPITAL EUROPEAN	REALTY	225,000 00	225,000 00
63,750 00	SECURITY CAPITAL EUROPEAN	REALTY-GLOBAL COMPARTMENT	1,245,875 00	1,275,000 00
45 000 00	SMURFIT-STONE CONTAINER CORP	COM	718,650 00	785,613 89
13,209 00	SONG NETWORKS HLDG AKTIEBOLAG	SPONSORED	10 831 38	0 00
44,000 00	SUPERIOR FINL CORP DEL COM		688 600 00	400 000 00
4 700 00	SYSTEMONE TECH INC COM		10,387 00	71 741 55
2,100 00	VERADO HLDGS INC	WTS TO PUR COM SER B 04/15/08	21 00	86,625 00
2 000 00	CELLULARVISION TECH & TELECOMM	L P WTS TO PUR COM	0 00	2,000 00
1,000 000 00	NEW CENTURY HOLDINGS III L P		62,000 00	7,847,194 69
2,700 000 00	NEW CENTURY HOLDINGS X L P		2,997,000 00	2 700 000 00
100 48	PARTICIPATION IN FIL PARTNERS	L P REP BY REMNANT PVT EQ CORP	190 41	100 48
182 31	PARTICIPATION IN FIL PARTNERS	L P REP BY REMNANT PVT EQ CORP	345 48	182 31
1,162 238 00	PRIVATE EQ INVESTMENT FD III	L P REP BY REMNANT PVT EQ CORP	690,369 37	1,182 238 00
2,894 445 38	SLO CLIENT CASH INVESTMENT TR		2 894,445 38	2 894,445 38
<b>Total Units</b>	<b>23,998,703 25</b>		<b>Total Market Value</b>	<b>Total Cost</b>
				<b>42,419,669 43</b>
		Receivables	196,750 68	196,750 68
		Payables	0 00	0 00
		Cash	0 00	0 00
		<b>TOTAL NET ASSETS</b>	<b>22,960,136 80</b>	<b>42,616,420 11</b>

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
230,000 00	ROBINSON DEPT STORE CNV BDS	3 250% 27-JUL-2000	23 00	232,315 97
Total Units		Total Market Value	23 00	Total Cost: 232,315 97
	Receivables	3 679 07		3 679 07
	Payables	0 00		0 00
	Cash	0 00		0 00
	Foreign Currency Fluctuation	(18 02)		(18 02)
	TOTAL NET ASSETS		3,686 05	235,979 02

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
34,900.00	APARTMENT INVT & MGMT CO CL A		1,595,977.00	1,584,422.11
100,507.00	ARCHSTONE SMITH TR COM		2,643,334.10	2,540,800.78
40,900.00	ARDEN RLTY GROUP INC COM		1,083,850.00	1,007,612.20
12,500.00	AVALONBAY CMNTYS INC COM		591,375.00	568,135.36
30,200.00	BOARDWALK EQUITIES INC COM		221,084.00	238,005.69
26,900.00	BOSTON PPTYS INC COM		1,022,200.00	938,284.48
8,000.00	BOYKIN LODGING CO COM		63,760.00	83,767.28
4,900.00	BRE PPTYS INC CL A		151,704.00	143,454.50
77,600.00	CARRAMERICA RLTY CORP COM		2,335,760.00	2,208,365.92
27,900.00	CENTERPOINT PPTYS TR COM		1,389,420.00	1,247,376.68
42,100.00	CHELSEA PPTY GROUP INC COM		2,067,110.00	1,657,693.51
60,050.00	COUSINS PPTYS INC COM		1,462,818.00	1,582,499.04
57,100.00	EQUITY INNS INC COM		378,002.00	394,687.38
202,268.00	EQUITY OFFICE PPTYS TR COM		6,084,221.44	6,101,152.87
59,548.00	EQUITY RESIDENTIAL SH	BEN INT COM	1,709,565.68	1,841,977.95
67,500.00	GENERAL GROWTH PPTYS INC		2,618,000.00	2,388,158.87
33,500.00	GETTY RLTY CORP NEW		631,475.00	565,658.78
21,400.00	GLIMCHER RLTY TR SHS BEN INT		402,962.00	369,406.59
83,500.00	HIGHWOODS PPTYS INC COM		2,168,825.00	1,905,377.79
11,300.00	HILTON HOTELS CORP COM		123,396.00	101,248.00
50,600.00	HOME PPTYS N Y INC COM		1,598,960.00	1,397,000.80
20,400.00	HOSPITALITY PPTYS TR COM SHS	BEN INT COM	601,800.00	611,235.00
36,300.00	HOST MARRIOTT CORP NEW COM		326,700.00	309,490.60
7,100.00	JDN RLTY CORP COM		87,543.00	78,739.00
25,000.00	JP RLTY INC COM		594,750.00	563,156.40
28,500.00	KILROY RLTY CORP COM		748,695.00	718,703.55
25,200.00	KIMCO RLTY CORP COM		823,788.00	812,328.60
689.5	KINDRED HEALTHCARE INC COM		35,854.00	33,819.98
24,800.00	LIBERTY PPTY TR SHS BEN INT	COM	740,280.00	697,391.89
25,600.00	MARRIOTT INTL INC NEW CL A		1,040,640.00	901,342.43
10,600.00	MID-ATLANTIC RLTY TR SH	BEN INT	164,830.00	150,692.78
114,600.00	MISSION WEST PPTYS INC MD COM		1,457,712.00	1,537,886.36
27,000.00	PENN REAL ESTATE INVT SH	BEN INT	626,400.00	628,808.40
63,300.00	POST PPTYS INC COM		2,247,783.00	2,267,151.86
71,500.00	PRENTISS PPTYS TR SH BEN INT	COM	1,982,875.00	1,857,153.83
159,400.00	PROLOGIS INT		3,428,694.00	3,334,822.83
56,300.00	PUBLIC STORAGE INC COM		1,880,420.00	1,670,144.61
26,900.00	REGENCY CTRS CORP COM		746,475.00	699,427.76
17,500.00	RFS HOTEL INVS INC COM		199,150.00	169,011.50
79,900.00	SIMON PPTY GROUP INC NEW COM		2,343,467.00	2,215,725.78
13,800.00	SL GREEN REALTY CORP		423,798.00	414,977.04
52,600.00	SUMMIT PPTYS INC COM		1,316,052.00	1,275,113.16
156,300.00	UNITED DOMINION RLTY TR INC		2,250,720.00	1,984,774.45
29,000.00	URSTADT BIDDLE PPTYS INC CL A		298,120.00	269,751.28
137,900.00	VENTAS INC		1,585,850.00	1,383,842.43
53,900.00	VORNADO RLTY TR COM		2,242,240.00	2,045,416.13
28,400.00	WEINGARTEN RLTY INVS SH BEN	INT	1,363,200.00	1,207,508.32
500	WINSTON HOTELS INC COM		3,870.00	3,882.50
885,518.89	SLO CLIENT CASH INVESTMENT TR		885,516.69	885,516.69
3,231,877.19		Total Market Value	60,768,801.89	Total Cost: 67,368,999.32
		Receivables	304,972.96	304,972.96
		Payables	(43,953.50)	(43,953.50)
		Cash	0.00	0.00
		TOTAL NET ASSETS	61,030,821.35	57,630,018.78

ALFRED P. SLOAN FOUNDATION  
Taxpayer Identification # 13-1623877

Investment Detail 31-Dec-2001  
Distributions Account

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
105573	Centillum Communications		\$ 829 803 78	\$2 934 929 40
		Receivables		
		Payables		
		Cash		
		<b>TOTAL NET ASSETS</b>	<b>\$ 829 803 78</b>	<b>\$2 934,929 40</b>

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
3,724,163.93	SILCHESTER INTL INVESTORS INTL	VALUE EQUITY GROUP TRUST	85,814,133.01	71,173,264.47
21,742,918.75	LEHMAN BROS MERCHANT BKG II LP		21,742,918.75	23,762,931.61
2,339,651.38	BAIN CAPITAL FUND V-B L P		2,339,651.38	5,238,262.05
13,730,062.83	BAIN CAPITAL FUND VI L P		13,730,062.83	16,811,504.26
		Receivables	485,568.79	485,568.79
		TOTAL M V FOR BAIN CAPITAL VI	14,215,631.62	
6,138,143.00	BAIN CAPITAL VI COINVEST L P		6,138,143.00	5,991,250.00
5,000.00	ENDOWMENT & FOUNDATION RLTY	LTD JMB III	1,311,613.00	3,824,027.00
5,000.00	ENDOWMENT & FOUNDATION REALTY	JMB IV \$2519522.26 COMMITMENT	2,802,381.00	3,309,187.78
10,341,981.51	BCM CAPITAL PARTNERS LP		10,341,981.51	11,947,656.57
24,656,588.27	CITICORP MEZZANINE PARTNERS	L P	24,656,588.27	32,555,164.50
4,250.00	CIIF II BUSINESS TR		782,759.00	-
37,942,574.00	BROOKSIDE CAP PARTNERS FUND LP		37,942,574.00	25,000,000.00
3,225,254.00	VELOCITY TECH & COMMN FD		3,225,254.00	2,112,373.32
12,980,930.00	AG CAPITAL RECOVERY PARTNRS LP		12,980,930.00	9,984,140.00
30,248,732.01	AG SUPER FUND LP		30,248,732.01	25,000,000.00
2,500,000.00	FARALLON CAPITAL INSTITUTIONAL	PARTNERS L P	30,911,570.00	25,000,000.00
12.92	OZ OVERSEAS FD SLO C/19		12,922.00	10,165.08
28.30	OZ OVERSEAS FD TRANCHE C/20SLO		26,298.00	20,390.08
49.55	OZ OVERSEAS FUND LTD TRANCHE	C/12	49,552.00	49,551.54
11.21	OZ OVERSEAS FUND LTD TRANCHE	C/13	11,214.00	9,327.38
18.50	OZ OVERSEAS FD C/22 SLO		18,499.00	14,877.68
239.52	OZ OVERSEAS FD C/23 SLO		239,519.00	184,908.28
16.63	OZ OVERSEAS FD C/24 SLO		16,633.00	12,752.30
5.03	OZ OVERSEAS FD LTD-TRANCHE C/14		5,030.00	4,182.68
43.78	OZ OVERSEAS FD TRANCHE C/16 LP		43,788.78	36,280.89
43.78	OZ OVERSEAS FD TRANCHE C/17 LP		43,433.48	36,280.89
12.66	OZ OVERSEAS FD TRANCHE C/18 LP		12,664.00	10,493.68
17.76	OZ OVERSEAS FD TRANCHE C/21	SLO	17,760.00	13,823.81
24,199.65	OZ OVERSEAS FUND LTD		31,620,540.19	24,525,716.39
		TOTAL M V FOR OZ OVERSEAS	32,117,853.45	24,928,750.64
3,458,681.00	ATLAS VENTURE FUND V LP		3,458,681.00	5,722,200.00
70,404.83	REGIMENT CAP SERIES C CLASS 2		7,177,168.73	7,000,000.00
200,000.00	REGIMENT CAPITAL LTD		23,107,520.00	20,000,000.00
		TOTAL M V FOR REGIMENT CAP	30,284,688.73	27,000,000.00
5,752,900.26	MPM B10 VENTURES II LP		5,752,900.26	6,030,000.00
1,945,034.00	HATCH VENTURES LP		1,945,034.00	3,334,850.00
1,820,285.00	ACCEL VIII LP		1,820,285.00	2,250,000.00
2,451,921.00	BAIN CAPITAL FUND VII		2,451,921.00	3,375,000.00
(8,162.00)	SEVEN ROSEN VIII-PRO FORMA		-	-
669,293.00	SEVIN ROSENFUND VIII LP		669,293.00	800,000.00
		TOTAL M V FOR SEVEN ROSEN	669,293.00	800,000.00
25,000.00	SATELLITE OVERSEAS FUND LTD		27,732,921.75	25,000,000.00
22,150,000.00	CATALYST PARTNERS LP		22,150,000.00	25,000,000.00
2,703,845.33	CCG INVESTMENT FUND LP		2,703,845.33	3,259,928.61
4,387,853.88	REGIMENT CAPITAL II LP		4,387,853.88	4,359,583.55
450,150.00	SUMMIT PARTNERS VI-B LP		450,150.00	500,000.00
2,034,187.00	PARTHENON INVESTORS II LP		2,034,187.00	2,353,320.00

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
10,000 00	HIGHFIELD CAP LIMITED		12,121,250 00	10,000,000 00
385,703 00	ATLAS VENTURE FD VI LP-SLO		385,703 00	445,208 00
25,555,509 00	VALUE ACT CAPITAL PARTNERS LP		25,555,509 00	21,250,000 00
105,573 00	CENTILLIUM COMMUNICATIONS INC	COM	829,803 78	2,934,929 40
2,097,578 84	CENTERPOINT VENTURES FDIII LP		2,097,578 84	2,250,000 00
9,673,487 00	AG CAPITAL RECOVERY PTRS II LP		9,673,467 00	9,187,500 00
15,000 00	GLENVIEW CAPITAL PARTNERS LTD		18,815,931 50	15,000,000 00
		Cash Non-Custodied	10,000,000 00	10,000,000 00
		TOTAL M V FOR GLENVIEW CAP	28,815,931 50	
366,665 42	SOVEREIGN CAPITAL III LP SLO		366,665 42	366,665 42
86,260 34	HIGHLINE CAPITAL INTL SLO		15,491,978 72	15,000,000 00
150,000 00	IGNITION VENTURE PARTNERS II		150,000 00	150,000 00



ALFRED P SLOAN FOUNDATION - 13-1623877

2001  
 FORM 990-PF  
 Schedule 6 - Part I, Line 25a & d - Part XV, line 3a, & b

Grants and Contributions Authorized, Paid  
 or Approved for Future Payments During 2001  
No recipient has any relationship with a foundation manager or substantial contributor

Class of Activity	Authorized During Year (Book Basis)	Paid During Year	Approved For Future Payment
<b>I GENERAL PROGRAM</b>			
1 Research Fellowships	4,474,806	4,474,806	2,080,000
2 Trustee Grants	51,648,550	49,635,905	47,297,116
3. Officer Grants	2,475,386	2,475,386	-
Net officer Grants to be granted Ensuing year	200,000		
4 Minority PHD Grants to Individuals	2,756,426	3,243,187	
5 Minority PHD Grants to Schools	403,909	654,300	255,284
6 Other Grant Appropriations for Grants & Related Expenses	(2,638,765)	-	-
<b>TOTAL PROGRAM</b>	<b>59,320,312</b>	<b>60,483,584</b>	<b>49,632,400</b>
<b>II OTHER FUTURE COMMITMENTS</b>			
<b>APPROPRIATION FOR GRANTS IN ENSUING YEAR</b>			
A. Officer Grants	... ..	.....	2,700,000
B. Research Fellowships	. ..	.	<u>4,160,000</u>
<b>TOTAL OTHER FUTURE COMMITMENTS</b>			<b>6,860,000</b>
<b>TOTAL</b>			<b>56,492,400</b>

2001  
 FORM 990-PF  
 Schedule 6- Part I, Line 25a & d-Part XV Line 3a & b  
Grantee Organization  
Name and Address

General Program	Authorized During Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Research Fellowships				
Baylor College of Medicine Houston, TX <i>Alfred P Sloan Research Fellowship for Dr Fabrizio Gabbiani in Neuroscience (BR-4002)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Boston College Chestnut Hill, MA <i>Alfred P Sloan Research Fellowship for Dr Scott J Miller in Chemistry (BR 3898)</i> \$40,000 00 2000	\$0 00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
Boston University Boston, MA <i>Alfred P Sloan Research Fellowship for Dr Barbara Shinn-Cunningham in Neuroscience. (BR-3899)</i> \$40,000 00 2000	\$0.00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Boston University Boston, MA <i>Alfred P Sloan Research Fellowship for Dr Alexander Polshchuk in Mathematics (BR-4003)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Brandeis University Waltham, MA <i>Alfred P Sloan Research Fellowship for Dr Wenbin Lin in Chemistry (BR-3900)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Brandeis University Waltham, MA <i>Alfred P Sloan Research Fellowship for Dr Dmitry Kleinbock in Mathematics (BR-4004)</i> \$40,000 00 2001	\$40,000.00	\$20,000 00	\$20 000 00	170 (b) (1) (A) (ii)
University of British Columbia Vancouver, British Columbia, <i>Continuation of Alfred P Sloan Research Fellowship for Dr Jim Bryan in Mathematics (BR 3889T)</i> \$12,390 14 2001	\$12,390 14	\$12,390 14	\$0 00	Foreign Educational Inst.
Brown University Providence, RI <i>Alfred P Sloan Research Fellowship for Dr Jan Hesthaven in Mathematics (BR 3901)</i> \$40,000 00 2000	\$0 00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
Brown University Providence RI <i>Alfred P Sloan Research Fellowship for Dr greg Landsberg in Physics (BR-4005)</i> \$40,000 00 2001	\$40,000.00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Brown University Providence RI <i>Alfred P Sloan Research Fellowship for Dr David Sheinberg in Neuroscience (BR-4006)</i> \$40 000 00 2001	\$40,000.00	\$20,000 00	\$20 000 00	170 (b) (1) (A) (ii)

2001  
 FORM 990-PF  
 Schedule 6- Part I, Line 25a & d -Part XV Line 3a & b  
Grants Organization  
Name and Address

	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
General Program Research Fellowships California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr Emmanuel Condes in Mathematics (BR-4007)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr Richard Roberts in Chemistry (BR-4008)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr Nima Arkani-Hamed in Physics (BR-3902)</i> \$40,000.00 2000	\$0 00	\$20,000 00-	\$0.00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr Andrei Okounkov in Mathematics (BR-3903)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr Kenneth Chay in Economics (BR-4009)</i> \$40,000 00 2001	\$40,000 00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley CA <i>Alfred P Sloan Research Fellowship for Dr Allen Knutson in Mathematics (BR-4010)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley CA <i>Alfred P Sloan Research Fellowship for Dr Ai-Ko Liu in Mathematics (BR-4011)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr Jeffrey Long in Chemistry (BR 4012)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr Michael Manga in Physics (BR-4013)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr Dan Stamper-Kurn in Physics (BR-4014)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)

2001  
 FORM 990-PF  
 Schedule 6- Part 1, Line 25a & d-Part XV Line 3a & b  
Grantee Organization  
Name and Address

General Program	Authorized During Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Research Fellowships University of California, Berkeley Berkeley CA <i>Alfred P Sloan Research Fellowship for Dr Peidong Yang in Chemistry (BR-4013)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Charles I Jones in Economics (BR-38817)</i> \$11,847.45 2001	\$11,847.45	\$11,847.45	\$0.00	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA <i>Alfred P Sloan Research Fellowship for Dr Steve Skolker in Mathematics. (BR 3904)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA <i>Alfred P Sloan Research Fellowship for Dr James Wells in Physics (BR 3905)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA <i>Alfred P Sloan Research Fellowship for Dr Matthew Augustine in Chemistry (BR-4016)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA <i>Alfred P Sloan Research Fellowship for Dr Kimberley McAllister in Neuroscience (BR-4017)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Davis Davis CA <i>Alfred P Sloan Research Fellowship for Dr Martin Usrey in Neuroscience (BR 4018)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Irvine Irvine, CA <i>Alfred P Sloan Research Fellowship for Dr Michael Dennis in Physics (BR-3906)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, Irvine Irvine, CA <i>Alfred P Sloan Research Fellowship for Dr Keith Allen Woerpel in Chemistry (BR 3907)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles CA <i>Alfred P Sloan Research Fellowship for Dr Michael W Deen in Chemistry (BR 3908)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)

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General Program				
Research Fellowships				
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr James Larkin in Physics (BR-3909)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (i)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr Nayak in Physics (BR-3910)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr Christoph Thiele in Mathematics (BR 3911)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Kefeng Liu in Mathematics (BR-37837)</i> \$35,000.00 2001	\$35,000.00	\$35,000.00	\$0.00	170 (b) (1) (A) (i)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr Ekaterini Kyriazidou in Economics (BR-4019)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr Dimitri Shyabkutenko in Mathematics (BR-4020)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr Sarah Tolbert in Chemistry (BR-4021)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Riverside Riverside, CA <i>Alfred P Sloan Research Fellowship for Dr Jingsong Zhang in Chemistry (BR 4023)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P Sloan Research Fellowship for Dr Herwig Baier in Neuroscience (BR 3912)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P Sloan Research Fellowship for Dr Fen-Biao Gao in Neuroscience (BR 4023)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P Sloan Research Fellowship for Dr Philip Sabes in Neuroscience (BR 4024)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)

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Research Fellowships				
University of California, Santa Barbara Santa Barbara, CA <i>Alfred P Sloan Research Fellowship for Dr Leon Balents in Physics. (BR 3913)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (i)
University of California, Santa Barbara Santa Barbara, CA <i>Alfred P Sloan Research Fellowship for Dr Deborah Kuchir Fygenson in Physics (BR-4025)</i> \$40 000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh, PA <i>Alfred P Sloan Research Fellowship for Dr Hui Zhang in Computer Science. (BR 3914)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (i)
Carnegie Mellon University Pittsburgh PA <i>Alfred P Sloan Research Fellowship for Dr David Shall in Chemistry (BR-4026)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20 000.00	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh, PA <i>Alfred P Sloan Research Fellowship for Dr Holger Sieg in Economics (BR-4037)</i> \$40 000 00 2001	\$40,000.00	\$20,000 00	\$20,000.00	170 (b) (1) (A) (ii)
Case Western Reserve University Cleveland, OH <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Corey Smith in Neuroscience. (BR-3934T)</i> \$33,690 30	\$33 690.30	\$33,690.30	\$0.00	170 (b) (1) (A) (i)
University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr Fernando Alvarez in Economics. (BR-3915)</i> \$40 000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (i)
University of Chicago Chicago IL <i>Alfred P Sloan Research Fellowship for Dr Sean M Carroll in Physics. (BR-3916)</i> \$40 000 00 2000	\$0.00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of Chicago Chicago IL <i>Alfred P Sloan Research Fellowship for Dr Austan Goolsbee in Economics (BR 3917)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (i)
University of Chicago Chicago IL <i>Alfred P Sloan Research Fellowship for Dr Owen A Lamont in Economics (B-3918)</i> \$40 000 00 2000	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (i)

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Research Fellowships				
University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr Milan Mrlsich in Chemistry (BR 3919)</i> 40000 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr Alexander Kuzlev in Mathematics (BR-4037)</i> \$40,000 00 2001	\$40,000.00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr Ka Yee Christina Lee in Chemistry (BR-4028)</i> \$40 000 00 2001	\$40 000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Chicago Chicago IL <i>Alfred P Sloan Research Fellowship for Dr Sandeep Sethi in Physics (BR-4029)</i> \$40 000 00 2001	\$40,000.00	\$20,000 00	\$20,000.00	170 (b) (1) (A) (ii)
Cold Spring Harbor Laboratory Cold Spring Harbor NY <i>Alfred P Sloan Research Fellowship for Dr Anthony Zador in Neuroscience (BR-3920)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (vi)
Columbia University New York, NY <i>Alfred P Sloan Research Fellowship for Dr Janet M Conrad in Physics (BR-3921)</i> \$40 000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Alfred P Sloan Research Fellowship for Dr Oliver Hobert in Neuroscience. (BR 3922)</i> \$40 000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Alfred P Sloan Research Fellowship for Dr James L. Leighton in Chemistry (BR 3923)</i> \$40 000 00 2000	\$0.00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Alfred P Sloan Research Fellowship for Dr James L. Nagle in Physics (BR-3924)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Columbia University New York NY <i>Alfred P Sloan Research Fellowship for Dr Luca Trevisan in Computer Science. (BR 3925)</i> \$40 000 00 2000	\$0.00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)

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Research Fellowships				
Columbia University New York, NY <i>Alfred P Sloan Research Fellowship for Dr Jacqueline Gottlieb in Neuroscience (BR-4030)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Alfred P Sloan Research Fellowship for Dr William Noble Grundy in Computer Science (BR-4031)</i> \$40,000 00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Alfred P Sloan Research Fellowship for Dr Dam Thanh Son in Physics (BR-4032)</i> \$40,000 00 2001	\$40 000 00	\$20,000 00	\$20,000.00	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Clifford Stein in Computer Science. (BR 3832T)</i> \$35,000 00 2001	\$35 000 00	\$35,000 00	\$0 00	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Jon S. Thonson in Chemistry (BR-3928)</i> \$40 000 00 2000	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Alfred P Sloan Research Fellowship for Dr Piet W Brouwer in Physics (BR 3929)</i> \$40,000 00 2000	\$0.00	\$20,000 00	\$0.00	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Alfred P Sloan Research Fellowship for Dr H Floyd Davis in Chemistry (BR-3930)</i> \$40 000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Alfred P Sloan Research Fellowship for Dr Yuri Berest in Mathematics (BR-4033)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Alfred P Sloan Research Fellowship for Dr Christiane Linster in Neuroscience (BR-4034)</i> \$40,000 00 2001	\$40,000 00	\$20 000 00	\$20,000 00	170 (b) (1) (A) (ii)
Dartmouth College Hanover NH <i>Alfred P Sloan Research Fellowship for Dr Prasad Jayanti in Computer Science. (BR 3931)</i> \$40 000 00 2000	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (ii)



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General Program Research Fellowships Duke University Durham NC Alfred P Sloan Research Fellowship for Dr Michael D Ehlers in Neuroscience. (BR 3932) \$40,000.00 2000 Duke University Durham, NC Alfred P Sloan Research Fellowship for Dr John R. Graham in Economics (BR 3933) \$40,000 00 2000 Duke University Durham, NC Alfred P Sloan Research Fellowship for Dr Mark W. Grinstaff in Chemistry (BR 3934) \$40,000 00 2000 Duke University Durham, NC Alfred P Sloan Research Fellowship for Dr Ashutosh V. Korwal in Physics. (BR 3935) \$40,000 00 2000 Duke University Durham, NC Alfred P Sloan Research Fellowship for Dr Ross A. Widenhoefer in Chemistry (BR 3936) \$40,000.00 2000 Duke University Durham, NC Alfred P Sloan Research Fellowship for Dr Thomas P. Wirecki in Mathematics (BR-3937) \$40,000 00 2000 Duke University Durham NC Alfred P Sloan Research Fellowship for Dr Guoping Feng in Neuroscience (BR-4035) \$40,000 00 2001 Duke University Durham, NC Alfred P Sloan Research Fellowship for Dr Michael Plant in Neuroscience (BR-4036) \$40,000 00 2001 Emory University Atlanta GA Alfred P Sloan Research Fellowship for Dr Tianquan Tun Lian in Chemistry (BR-4038) \$40,000 00 2001 Georgia Institute of Technology Atlanta, GA Alfred P Sloan Research Fellowship for Dr Robert Dickson in Chemistry (BR-4039) \$40,000 00 2001	\$0.00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
	\$0 00	\$20,000 00	\$0.00	170 (b) (1) (A) (ii)
	\$0 00	\$20,000 00	\$0.00	170 (b) (1) (A) (ii)
	\$0 00	\$20,000 00	\$0.00	170 (b) (1) (A) (ii)
	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
	\$40,000.00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
	\$40,000.00	\$20,000 00	\$20,000.00	170 (b) (1) (A) (ii)

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Research Fellowships				
Georgia Institute of Technology Atlanta, GA <i>Alfred P Sloan Research Fellowship for Dr Elizabeth Mynatt in Computer Science (BR-4040)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA <i>Alfred P Sloan Research Fellowship for Dr Dana Randall in Computer Science (BR-4041)</i> \$40,000 00 2001	\$40,000.00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Georgia Tech Foundation, Inc. Atlanta, GA <i>Alfred P Sloan Research Fellowship for Dr Rigoberto Hernandez in Chemistry (BR 3938)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0.00	509 (e) (3)
University of Georgia Research Foundation, Inc. Athens, GA <i>Alfred P Sloan Research Fellowship for Dr William A Graham in Mathematics. (BR 3939)</i> \$40 000 00 2000	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (vi)
Harvard University Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Azad Bowni in Neuroscience (BR-4042)</i> \$40,000 00 2001	\$40 000.00	\$20 000 00	\$20 000.00	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Rafael La Porta in Economics (BR-4043)</i> \$40,000 00 2001	\$40,000 00	\$20 000 00	\$20,000 00	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr David Laibson in Economics (BR-4044)</i> \$40 000 00 2001	\$40 000 00	\$20 000 00	\$20 000.00	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Norman Ramsey in Computer Science (BR-4045)</i> \$40 000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaign Urbana, IL <i>Alfred P Sloan Research Fellowship for Dr Ali Yazdani in Physics. (BR 3946)</i> \$40 000 00 2000	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaign Urbana, IL <i>Alfred P Sloan Research Fellowship for Dr Jared Bronski in Mathematics (BR-4047)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)

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University of Illinois, Urbana-Champaign Urbana, IL <i>Alfred P Sloan Research Fellowship for Dr Karin Dahmen in Physics (BR-4048)</i> \$40,000 00 2001	\$40,000 00	\$20,000.00	\$20,000 00	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaign Urbana IL <i>Alfred P Sloan Research Fellowship for Dr Wilfred van der Donk in Chemistry (BR-4049)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P Sloan Research Fellowship for Dr Thomas Lectka in Chemistry (BR 3947)</i> \$40,000 00 2000	\$0.00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P Sloan Research Fellowship for Dr John Toucano in Chemistry (BR-4051)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD <i>Alfred P Sloan Research Fellowship for Dr Melanie Becker in Physics (BR-4058)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000.00	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD <i>Alfred P Sloan Research Fellowship for Dr Konstantina Triviza in Mathematics (BR-4059)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000.00	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD <i>Alfred P Sloan Research Fellowship for Dr Jiu-Kang Yu in Mathematics (BR-4060)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Susan Athey in Economics (BR-3949)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge MA <i>Alfred P Sloan Research Fellowship for Dr Pawan Sinha in Neuroscience. (BR 3950)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Jaume Ventura in Economics (BR 3951)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)

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General Program				
Research Fellowships				
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr. Hubert Bray in Mathematics (BR-4052)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr. Deepro Chakrabarty in Physics (BR-4053)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr. Troy Littleton in Neuroscience (BR-4054)</i> \$40,000 00 2001	\$40,000.00	\$20,000 00	\$20,000.00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr. Senthil Mullaiah in Economics (BR-4055)</i> \$40,000 00 2001	\$40,000.00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr. Harold Schwalbe in Chemistry (BR-4056)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr. Alexander van Oudenaarden in Physics (BR-4057)</i> \$40,000 00 2001	\$40,000.00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Massachusetts, Amherst Amherst, MA <i>Alfred P. Sloan Research Fellowship for Dr. Klaus Schmidt-Rohr in Chemistry (BR-3952)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Medical College of Georgia Research Institute Augusta, GA <i>Continuation of an Alfred P. Sloan Research Fellowship for Dr. Corey Smith in Neuroscience (BR-3954)</i> \$20,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
McGill University Montreal, Quebec, <i>Alfred P. Sloan Research Fellowship for Dr. John A. Toth in Mathematics (BR-3953)</i> \$40,000 00 2000	\$0.00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
McGill University Montreal, Quebec, <i>Alfred P. Sloan Research Fellowship for Dr. Dmitry Jakobson in Mathematics (BR-4061)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)

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Research Fellowships				
Michigan State University East Lansing, MI <i>Alfred P Sloan Research Fellowship for Dr Peter S Ozsvath in Mathematics (BR-3955)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (i)
Michigan State University East Lansing, MI <i>Alfred P Sloan Research Fellowship for Dr Stuart H Tessmer in Physics. (BR 3956)</i> \$40,000 00 2000	\$0 00	\$20 000.00	\$0.00	170 (b) (1) (A) (ii)
Michigan State University East Lansing MI <i>Alfred P Sloan Research Fellowship for Dr Hendrik Schatz in Physics (BR-4062)</i> \$40,000 00 2001	\$40 000.00	\$20,000 00	\$20 000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Research Fellowship for Dr Caglayan Kurdak in Physics (BR-3957)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor MI <i>Alfred P Sloan Research Fellowship for Dr Brian Conrad in Mathematics (BR-4063)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20 000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor MI <i>Alfred P Sloan research Fellowship for Dr Sugih Jamin in Computer Science (BR-4064)</i> \$40 000 00 2001	\$40,000 00	\$20 000 00	\$20 000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Research Fellowship for Dr Carolina Lithgow-Bertelloni in Physics (BR-4065)</i> \$40 000 00 2001	\$40,000 00	\$20,000 00	\$20 000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Research Fellowship for Dr Jens-Christian Meiners in Physics (BR-4066)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Research Fellowship for Dr Steven Reinhardt in Computer Science (BR-4067)</i> \$40 000 00 2001	\$40,000.00	\$20,000 00	\$20 000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor MI <i>Alfred P Sloan Research Fellowship for Dr Christopher Skinner in Mathematics (BR-4068)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)

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	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
General Program				
Research Fellowships				
New York University				
New York, NY	\$0 00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Georgi Dvali in Physics (BR-3958)</i>				
\$40,000 00				
2000				
New York University				
New York, NY	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Nava Rubin in Neuroscience. (BR 3959)</i>				
\$40,000 00				
2000				
New York University				
New York, NY	\$0 00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Denis Zorin in Computer Science. (BR-3960)</i>				
\$40,000 00				
2000				
New York University				
New York, NY	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Nader Masmoudi in Mathematics (BR-4069)</i>				
\$40,000 00				
2001				
Northeastern University				
Boston MA	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Sergey Kravchenko in Physics. (BR-3963)</i>				
\$40,000 00				
2000				
Northwestern University				
Evanston, IL	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Hui Cao in Physics (BR-3964)</i>				
\$40 000 00				
2000				
Northwestern University				
Evanston, IL	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Hilary Arnold Godwin in Chemistry (BR 3965)</i>				
\$40 000 00				
2000				
Northwestern University				
Evanston IL	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Eric Zaslow in Mathematics (BR-3966)</i>				
\$40 000 00				
2000				
Northwestern University				
Evanston, IL	\$40,000 00	\$20 000 00	\$20 000 00	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Son Binh Nguyen in Chemistry (BR-4071)</i>				
\$40 000 00				
2001				
University of Notre Dame				
Notre Dame, IN	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Xiaobo Liu in Mathematics (BR 3967)</i>				
\$40 000 00				
2000				

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	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
General Program Research Fellowships Ohio State University Research Foundation Columbus, OH <i>Alfred P Sloan Research Fellowship for Dr Michael K Chan in Chemistry (BR-3968)</i> \$40,000 00 2000	50 00	\$20 000 00	\$0 00	170 (b) (1) (A) (i)
Ohio State University Research Foundation Columbus, OH <i>Alfred P Sloan Research Fellowship for Dr Alexander Leibman in Mathematics (BR-3969)</i> \$40 000 00 2000	50 00	\$20,000 00	\$0 00	170 (b) (1) (A) (i)
Ohio State University Research Foundation Columbus, OH <i>Alfred P Sloan Research Fellowship for Dr Bjorn Sandstede in Mathematics (BR 3970)</i> \$40,000 00 2000	50 00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
Ohio State University Research Foundation Columbus, OH <i>Alfred P Sloan Research Fellowship for Dr Song Chun Zhu in Computer Science (BR-4072)</i> \$40,000 00 2001	\$40 000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Oregon State University Corvallis, OR <i>Alfred P Sloan Research Fellowship for Dr Wei Kong in Chemistry (BR 3971)</i> \$40,000 00 2000	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (i)
Pennsylvania State University University Park, PA <i>Alfred P Sloan Research Fellowship for Dr Andrew L. Belmonte in Physics (BR 3972)</i> \$40 000 00 2000	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (i)
Pennsylvania State University University Park, PA <i>Alfred P Sloan Research Fellowship for Dr Dmitry Dolgopyat in Mathematics (BR 3973)</i> \$40,000 00 2000	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Sharon Hammes-Schiffer in Chemistry (BR 3763T)</i> \$14,429 59 2001	\$14,429.59	\$14,429.59	\$0 00	170 (b) (1) (A) (ii)
Pennsylvania State University University Park PA <i>Alfred P Sloan Research Fellowship for Dr Philip Bevilacqua in Chemistry (BR-4073)</i> \$40 000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Michael V Pishko in Chemistry (BR 3886T)</i> \$1 490 13 2001	\$1,490 13	\$1 490 13	\$0 00	170 (b) (1) (A) (ii)

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Name and Address

	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
General Program Research Fellowships University of Pennsylvania Philadelphia, PA <i>Alfred P. Sloan Research Fellowship for Dr. Mark Devlin in Physics (BR-3974)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA <i>Alfred P. Sloan Research Fellowship for Dr. Sanjeev Khanna in Computer Science. (BR-3975)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA <i>Alfred P. Sloan Research Fellowship for Dr. Jay Kikkawa in Physics (BR-4074)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA <i>Alfred P. Sloan Research Fellowship for Dr. Marc Schmidt in Neuroscience (BR-4075)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA <i>Alfred P. Sloan Research Fellowship for Dr. Matthew Strassler in Physics (BR-4076)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
President and Fellows of Harvard College Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr. Mark G. Baxter in Neuroscience (BR-3940)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
President and Fellows of Harvard College Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr. Zhigang He in Neuroscience (BR-3941)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
President and Fellows of Harvard College Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr. Michael Mittenmacher in Computer Science. (BR-3942)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
President and Fellows of Harvard College Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr. Venkatesh Murthy in Neuroscience. (BR-3943)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
President and Fellows of Harvard College Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr. Matthew D. Shair in Chemistry (BR-3944)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)





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	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
General Program				
Research Fellowships				
Research Foundation of State University of New York Albany NY <i>Alfred P Sloan Research Fellowship for Dr Zurab Kakushadze in Physics (BR-4089)</i> \$40,000 00 2001	\$40 000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (iv)
Rice University Houston, TX <i>Alfred P Sloan Research Fellowship for Dr Vicki L. Colvin in Chemistry (BR-3981)</i> \$40 000 00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
Rice University Houston TX <i>Alfred P Sloan Research Fellowship for Dr Peter Druschal in Computer Science. (BR 3982)</i> \$40 000 00 2000	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (ii)
Rice University Houston TX <i>Alfred P Sloan Research Fellowship for Dr Lydia Kavradi in Computer Science. (BR 3983)</i> \$40 000 00 2000	\$0 00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
Rice University Houston TX <i>Alfred P Sloan Research Fellowship for Dr Edward Knightly in Computer Science (BR-4080)</i> \$40,000 00 2001	\$40,000.00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Rochester Rochester NY <i>Alfred P Sloan Research Fellowship for Dr David J Calkins in Neuroscience. (BR-3984)</i> \$40 000 00 2000	\$0 00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
University of Rochester Rochester NY <i>Alfred P Sloan Research Fellowship for Dr Alexandre Pouget in Neuroscience. (BR 3985)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of Rochester Rochester NY <i>Alfred P Sloan Research Fellowship for Dr Edward Freedman in Neuroscience (BR-4081)</i> \$40 000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Rutgers University Foundation New Brunswick, NJ <i>Alfred P Sloan Research Fellowship for Dr Valery Kiryukhin in Physics (BR 4083)</i> \$40 000 00 2001	\$40,000 00	\$20,000 00	\$20 000 00	170 (b) (1) (A) (iv)
Salk Institute for Biological Studies La Jolla, CA <i>Alfred P Sloan Research Fellowship for Dr Eduardo J Chichilnisky in Neuroscience. (BR 3986)</i> \$40 000 00 2000	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (vi)

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Name and Address

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Research Fellowships				
Scripps Research Institute La Jolla CA <i>Alfred P Sloan Research Fellowship for Dr Philip Edward Dawson in Chemistry (BR-4084)</i> \$40,000.00 2001	\$40,000 00	\$20,000.00	\$20,000 00	170 (b) (1) (A) (iii)
Simon Fraser University Canada V5A 1S6, <i>Alfred P Sloan Research Fellowship for Dr Steven Dodge in Physics (BR-4085)</i> \$40,000 00 2001	\$40,000.00	\$20,000 00	\$20,000.00	Foreign Educational Inst.
Simon Fraser University Canada V5A 1S6, <i>Continuation of an Alfred P Sloan Research Fellowship for Dr David J Muraki in Mathematics. (BR-3665T)</i> \$17,219.43 2001	\$17,219 43	\$17,219.43	\$0.00	Foreign Educational Inst.
University of Southern California Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr Thomas H Gelser in Mathematics. (BR-3987)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of Southern California Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Igor Kukavica in Mathematics (BR 3988)</i> \$40 000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Stanford University Stanford, CA <i>Alfred P Sloan Research Fellowship for Dr Balaji Prabhakar in Computer Science. (BR 3989)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Stanford University Stanford, CA <i>Alfred P Sloan Research Fellowship for Dr Gugliola Staffilani in Mathematics (BR 3990)</i> \$40 000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Stanford University Stanford, CA <i>Alfred P Sloan Research Fellowship for Dr Thomas J Wandless in Chemistry (BR 3991)</i> \$40 000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Stanford University Stanford, CA <i>Alfred P Sloan Research Fellowship for Dr Hongjie Dal in Chemistry (BR-4086)</i> \$40 000 00 2001	\$40,000 00	\$20 000 00	\$20,000 00	170 (b) (1) (A) (ii)
Stanford University Stanford CA <i>Alfred P Sloan Research Fellowship for Dr Amitren Goldsmith in Mathematics (BR-4087)</i> \$40 000 00 2001	\$40,000 00	\$20 000 00	\$20 000 00	170 (b) (1) (A) (ii)

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Name and Address

	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
<b>General Program</b> <b>Research Fellowships</b> <b>Stanford University</b> Stanford CA <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Susan Athey in Economics. (BR 3949T)</i> \$19,954 05 2001	\$19,954 05	\$19,954 05	\$0 00	170 (b) (1) (A) (ii)
<b>Stony Brook Foundation</b> Stony Brook, NY <i>Alfred P Sloan Research Fellowship for Dr Hong Qin in Computer Science (BR-4050)</i> \$40,000 00 2001	\$40,000 00	\$20 000.00	\$20,000 00	170 (b) (1) (A) (iv)
<b>Stony Brook Foundation</b> Stony Brook, NY <i>Alfred P Sloan Research Fellowship for Dr Alexander Abanov in Physics (BR-4088)</i> \$40,000 00 2001	\$40,000 00	\$20,000.00	\$20,000 00	170 (b) (1) (A) (iv)
<b>Stony Brook Foundation</b> Stony Brook NY <i>Alfred P Sloan Research Fellowship for Dr Peter Tonge in Chemistry (BR-4090)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000.00	170 (b) (1) (A) (iv)
<b>University of Texas at Austin</b> Austin TX <i>Alfred P Sloan Research Fellowship for Dr Nina Amenta in Computer Science. (BR 3992)</i> \$40 000 00 2000	\$0 00	\$20 000 00	\$0 00	170 (b) (1) (A) (ii)
<b>University of Texas at Austin</b> Austin TX <i>Alfred P Sloan Research Fellowship for Dr Michael Dahlin in Computer (BR 3993)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
<b>University of Texas at Austin</b> Austin TX <i>Alfred P Sloan Research Fellowship for Dr Lorenzo Alvisi in Computer Science (BR-4092)</i> \$40 000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
<b>University of Texas at Austin</b> Austin, TX <i>Alfred P Sloan Research Fellowship for Dr Angela Belcher in Chemistry (BR-4093)</i> \$40 000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
<b>University of Texas at Austin</b> Austin, TX <i>Alfred P Sloan Research Fellowship for Dr Anna Gal in Computer Science (BR-4094)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20 000 00	170 (b) (1) (A) (ii)
<b>University of Texas at Austin</b> Austin TX <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Stephen G Donald in Economics. (BR 3703-T)</i> \$6,366.35 2001	\$6,366.35	\$6,366.35	\$0 00	170 (b) (1) (A) (ii)

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Grantee Organization  
Name and Address

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General Program Research Fellowships Texas A&M University College Station, TX <i>Alfred P Sloan Research Fellowship for Dr Catherine Huafei Yan in Mathematics (BR-4091)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Toronto Ontario, Canada, <i>Alfred P Sloan Research for Dr Michael Molloy in Mathematics. (BR-3994)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	Foreign Educational Inst.
University of Toronto Ontario, Canada, <i>Alfred P Sloan Research Fellowship for Dr Kiriakeas Kuzulakas in Computer Science (BR-4082)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	Foreign Educational Inst.
University of Toronto Ontario, Canada, <i>Alfred P Sloan Research Fellowship for Dr Barth Nezerfeld in Physics (BR-4096)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	Foreign Educational Inst.
University of Toronto Ontario, Canada, <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Yong Baek Kim in Physics (BR-3860T)</i> \$20,139.95 2001	\$20,139.95	\$20,139.95	\$0.00	Foreign Educational Inst.
Tulane University New Orleans, LA <i>Alfred P Sloan Research Fellowship for Dr Pernilla Witsang-Stafshede in Chemistry (BR-4097)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Connecticut Storrs, CT <i>Alfred P Sloan Research Fellowship for Dr Barrett O Wells in Physics (BR 3926)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of Houston Houston, TX <i>Alfred P Sloan Research Fellowship for Dr Kevin Bassler in Physics (BR-4046)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Kansas Center for Research, Inc. Lawrence, KS <i>Alfred P Sloan Research Fellowship for Dr Robert C Duun in Chemistry (BR-3948)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of North Carolina at Chapel Hill Chapel Hill NC <i>Alfred P Sloan Research Fellowship for Dr David Adalsteinsson in Mathematics (BR-3961)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)

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General Program Research Fellowships University of North Carolina at Chapel Hill Chapel Hill, NC <i>Alfred P. Sloan Research Fellowship for Dr. J. Christopher Clemens in Physics. (BR-3962)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of North Carolina at Chapel Hill Chapel Hill, NC <i>Alfred P. Sloan Research Fellowship for Dr. David Cai in Mathematics (BR-4070)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of North Carolina at Chapel Hill Chapel Hill, NC <i>Continuation of an Alfred P. Sloan Research Fellowship for Dr. Wenbin Lin in Chemistry (BR 3900T)</i> \$39,572.00 2001	\$39,572.00	\$39,572.00	\$0.00	170 (b) (1) (A) (ii)
University of Texas, Southwestern Medical Center at Dallas Dallas TX <i>Alfred P. Sloan Research Fellowship for Dr. Jef De Brabander in Chemistry (BR-4093)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
Washington University St. Louis, MO <i>Alfred P. Sloan Research Fellowship for Dr. Aaron DiAntonio in Neuroscience (BR-4098)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Brian Curless in Computer Science. (BR 3993)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Christopher J. Dierke in Computer Science. (BR 3996)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Younan Xia in Chemistry (BR 3997)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Scott Alan Hauck in Computer Science (BR-4099)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Oleg Prezhdo in Chemistry (BR-4100)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)

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Grantee Organization  
Name and Address

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General Program Research Fellowships University of Washington Seattle, WA <i>Alfred P Sloan Research Fellowship for Dr Rajesh Rao In Neuroscience (BR-4101)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P Sloan Research Fellowship for Dr Dan Suciu In Computer Science (BR-4102)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
Well Medical College of Cornell University New York, NY <i>Alfred P Sloan Research Fellowship for Dr Gero Miesenbock In Neuroscience. (BR-3927)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
Wesleyan University Middletown, KC <i>Alfred P Sloan Research Fellowship for Dr Anne M Baranger In Chemistry (BR-3998)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison WI <i>Alfred P Sloan Research Fellowship for Dr Eleny-Nicoleta Ionel In Mathematics. (BR 3999)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison, WI <i>Alfred P Sloan Research Fellowship for Dr Yuichi Kitamura In Economics (BR-4000)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison WI <i>Alfred P Sloan Research Fellowship for Dr Mark Saffman In Physics (BR-4103)</i> \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison, WI <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Jon S Thorson In Chemistry (BR-3928T)</i> \$20,000.00 2001	\$20,000.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
Yale University New Haven, CT <i>Alfred P Sloan Research Fellowship for Dr David DeMille In Physics (BR-4001)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
Yale University New Haven, CT <i>Alfred Sloan Research Fellowship for Dr David Austin In Chemistry (BR-4104)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)

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<u>Research Fellowships</u>				
Yale University New Haven, CT <i>Alfred Sloan Research Fellowship for Dr Giuseppe Moscarini in Economics (BR-4105)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20 000 00	170 (b) (1) (A) (ii)
Yale University New Haven, CT <i>Continuation of Sloan Research Fellowship for Dr Pinelopi Goldberg in Economics. (BR 37707)</i> \$27,506 43 2001	\$27,506 43	\$27,506.43	\$0 00	170 (b) (1) (A) (ii)
<b>Grand Total</b>	<u>\$4,474,805 82</u>	<u>\$4,474,805 82</u>	<u>\$2,080,000 00</u>	

No recipient has any relationship with a foundation manager



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Grantee Organization  
Name and Address

General Program  
 Trustee Grants

	<u>DESCRIPTION</u>	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2001</u>	<u>Approved</u> <u>for Future</u> <u>Payment</u> <u>100,000.00</u>	<u>Tax Status</u> <u>509 (a) (2)</u>
A.I.C.U. Research Foundation Sacramento, CA	Support for Launch stage	-	-	100,000.00	
Academy of Natural Sciences Philadelphia, PA	To advance the Ocean Biogeographical Information System for the census of ML	-	-	203,716.00	509 (a) (2)
ACCION New York Inc. Brooklyn, NY	To help ACCION Ny respond to the needs of small businesses after 9/11	357,650.00	357,650.00	0.00	509 (a) (2)
Advocates for Children of NY, Inc. New York, NY	To create an Internet-based forum for citizen-based performance about NY public schools	654,936.00	461,936.00	193,000.00	170 (b) (1) (A) (vi)
American Association for the Advancement of Science Washington, DC	Support for second/third year devel. Of the Postdoc Network web-based srvs	230,000.00	130,000.00	100,000.00	509 (a) (2)
American Communications Foundation Mill Valley, CA	To research and produce two years of science and tech stories for The Osgood File	-	365,000.00	-	170 (b) (1) (A) (vi)
American Film Institute Los Angeles CA	To continue the annual Sloan Film prizes and seminar for 3 yrs	-	85,000.00	-	170 (b) (1) (A) (ii)
American Film Institute Los Angeles, CA	To enhance the visibility of the Sloan Film prgm By holding a 3 day mtg in Hollywood	198,500.00	-	198,500.00	170 (b) (1) (A) (ii)
The American Geographical Society of New York New York, NY	To support a meeting to highlight ocean exploration and the CML	5,000.00	5,000.00	-	170 (b) (1) (A) (vi)
American University Washington, DC	To support funding for a project on the ideal worker	-	240,000.00	-	170 (b) (1) (A) (ii)
American University Washington DC	Minorities Ph. D's in Math	-	39,000.00	39,000.00	170 (b) (1) (A) (ii)
American University Washington, DC	Support a project on Attorney Retention in General Counsel Offices	44,990.00	44,990.00	-	170 (b) (1) (A) (ii)
AMDC Foundation, Inc. New York, NY	To implement a Biotechnology Industry Action plan for New York City	250,000.00	175,000.00	75,000.00	170 (b) (1) (A) (vi)
Arizona Board of Regents for Arizona State University Tucson AZ	To can't to build national support for PMD's in sciences & to encourage new prgms	420,000.00	220,000.00	200,000.00	170 (b) (1) (A) (ii)
Arizona Board of Regents for Arizona State University Tucson AZ	Postdoctoral Fellowship in CMB for Jay Storz	120,000.00	-	120,000.00	170 (b) (1) (A) (ii)
Arizona Board of Regents for Arizona State University Tucson AZ	To establish a professional master's degree program in CB/bioinformatics	149,903.00	149,903.00	-	170 (b) (1) (A) (ii)
Arizona, University of Tucson, AZ	To continue to spread and strengthen the acceptance of new professional master's degrees in the sciences	-	75,000.00	-	170 (b) (1) (A) (ii)
Arizona, University of Tucson, AZ	professional masters degree	-	-	100,000.00	170 (b) (1) (A) (ii)
Association of Joint Labor/Mgmt Educ. Program Foundation New York NY	Support for programs to provide ALN education for State of Illinois Employees	310,000.00	160,000.00	150,000.00	170 (b) (1) (A) (vi)
Association of Joint Labor/Mgmt Educ. Program Foundation New York, NY	Support to establish training ALN for State of New York Employees	8,000.00	8,000.00	-	170 (b) (1) (A) (vi)
Association for Biodiversity Information Arlington VA	To assist develop. Of the Ocean Biogeographical Info System of CML	45,000.00	45,000.00	-	170 (b) (1) (A) (vi)
Astrophysical Research Consortium Seattle, WA	To support the observational period of the Sloan Digital Sky Survey	-	2,000,000.00	3,000,000.00	170 (b) (1) (A) (vi)
Boston College Chestnut Hill MA	To support research on the "first job" the unpaid work done at home	-	135,000.00	194,000.00	170 (b) (1) (A) (ii)
Boston College Chestnut Hill MA	To support the Sloan Electronic Network on Work-Family Research	573,150.00	187,984.00	385,266.00	170 (b) (1) (A) (ii)
Boston University Boston MA	To initiate PMD's in bioinformatics/CMB conducted jointly with NE Univ	-	40,597.00	-	170 (b) (1) (A) (ii)
Brandeis University Waltham MA	To continue funding the Center for theoretical Neurobiology at Brandeis University	-	140,000.00	80,000.00	170 (b) (1) (A) (ii)

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Name and Address

General Program  
Trustee Grants

	<u>DESCRIPTION</u>	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved for Future Payment</u>	<u>Tax Status</u>
Brandeis University Waltham, MA	Support research on the effect of parental work schedules on children	393,545 00	122,273 00	271,272 00	170 (b) (1) (A) (II)
Brookings Institute Washington DC	To improve Federal Governments of productivity in services and high technology	293,833 00	75,000 00	218,833 00	170 (b) (1) (A) (vi)
California Academy of Sciences San Francisco, CA	To advance the Ocean Biogeographical Information System for the census of ML	-	240,227 00	-	170 (b) (1) (A) (vi)
California Institute of Technology Pasadena, CA	To continue funding the Sloan Center for Theoretical Neurobiology	-	320,000 00	80,000 00	170 (b) (1) (A) (II)
California Institute of Technology Pasadena, CA	To support summer workshops of the Sloan Centers for Theoretical Neurobiology	-	30,000 00	60,000 00	170 (b) (1) (A) (II)
California Tomorrow Oakland, CA	To provide partial support for a study of retention of minority and immigrant students	-	-	56,000.00	170 (b) (1) (A) (vi)
California, University of, Berkeley Berkeley, CA	To support the 4th & final year of the U Center on working families	30,200 00	30,200 00	0 00	170 (b) (1) (A) (II)
California, University of, Berkeley Berkeley CA	Support for a study of e-commerce in the semiconductor industry	-	100,000 00	-	170 (b) (1) (A) (II)
California, University of, Berkeley Berkeley, CA	Working Families Center	-	552,382 86	530,951 14	170 (b) (1) (A) (II)
California, University of, Berkeley Berkeley, CA	Increase minority enrollment	-	14,500 00	14,500.00	170 (b) (1) (A) (II)
California, University of, Berkeley Berkeley CA	study of aspects of product devel. in semiconductor industry	-	75,000 00	-	170 (b) (1) (A) (II)
California, University of, Davis Davis, CA	Support for a study of Global Venture Capital	-	100,000 00	-	170 (b) (1) (A) (II)
California, University of, Irvine Irvine, CA	Support for a study of globalization of Personal Computer production	-	60,000.00	-	170 (b) (1) (A) (II)
California, University of, Los Angeles Los Angeles CA	To support a Post Doc. Fellow at UCLA's center on the everyday lives of families	159,000 00	0 00	159,000 00	170 (b) (1) (A) (II)
California, University of, Los Angeles Los Angeles CA	Postdoctoral Fellowship in CMB for Joyce Duao	120,000 00	60,000 00	60,000 00	170 (b) (1) (A) (II)
California, University of, Los Angeles Los Angeles, CA	To support a center on the Everyday Life of Families, a Sloan Center on Working Families	-	1,382,704 00	2,226,750.00	170 (b) (1) (A) (II)
California, University of, Los Angeles Los Angeles CA	To initiate Professional Masters Degrees in Bioinformatics/CMB	-	52,500 00	-	170 (b) (1) (A) (II)
California, University of, Los Angeles Los Angeles CA	To continue the annual Sloan Film prizes and seminar for 3 yrs	-	66,600 00	-	170 (b) (1) (A) (II)
California, University of, San Diego San Diego, CA	Postdoctoral Fellowship in CMB for Hugh MacMillan	120,000 00	60,000 00	60,000 00	170 (b) (1) (A) (II)
California, University of San Francisco San Francisco CA	To continue funding the Sloan Center for Theoretical Neurobiology at UCSF	-	140,000 00	80,000.00	170 (b) (1) (A) (II)
California, University of, Santa Cruz Santa Cruz, CA	To fund a Sloan Pre-Tenure Leave Fellowship for Dr Andrew Chisholm	25,000 00	25,000 00	-	170 (b) (1) (A) (II)
California, University of Santa Cruz Santa Cruz, CA	To fund a Sloan Pre-Tenure Leave Fellowship for Dr Slawek Tulaczryk	25,000 00	25,000 00	-	170 (b) (1) (A) (II)
California, University of, Santa Cruz Santa Cruz, CA	To initiate Professional Masters Degrees in Bioinformatics/CMB	-	50,000.00	-	170 (b) (1) (A) (II)
Carnegie Mellon University Pittsburgh PA	To establish an Electricity Industry Center	1,000,000 00	250 000.00	750 000 00	170 (b) (1) (A) (II)
Carnegie Mellon University Pittsburgh PA	Support to establish a Center for the Software Industry	1,800 000 00	600,000 00	1 200 000 00	170 (b) (1) (A) (II)
Carnegie Mellon University Pittsburgh PA	To stimulate top film students to write screenplays about science and tech	186,000 00	0.00	186,000 00	170 (b) (1) (A) (II)

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Grantee Organization  
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General Program  
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	<u>DESCRIPTION</u>	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved for Future Payment</u>	<u>Tax Status</u>
Case Western Reserve University Cleveland, OH	To study performance in the Metal and Plastic Component Manufacturing Industry	-	165,000.00	223,600.00	170 (b) (1) (A) (II)
Case Western Reserve University Cleveland, OH	To create a new Professional Master's degree in Biology, chemistry, Math, and statistics	150,000.00	0.00	150,000.00	170 (b) (1) (A) (II)
Centre for Marine Biodiversity Society Dartmouth, Nova Scotia	For a workshop on Canadian marine biodiversity and Canadian Participation in the CML	33,000.00	33,000.00	-	Foreign - Research
Central Florida, University of Orlando, FL	Support for 7th and 8th ALN Conference	180,000.00	180,000.00	-	170 (b) (1) (A) (II)
Chicago, University of Chicago IL	To support the renewal of a Sloan Center on working families	-	1,100,000.00	1,100,000.00	170 (b) (1) (A) (II)
City College of the City University of New York New York, NY	Increase # Ph.D.s	(50,000.00)	0.00	-	170 (b) (1) (A) (II)
City College of the City University of New York New York, NY	Increase # bioengineering Phd 's	(75,000.00)	13,950.00	-	170 (b) (1) (A) (II)
City University of New York New York, NY	To advance the Ocean Biogeographical information System for the census of ML	-	700,000.00	900,000.00	170 (b) (1) (A) (II)
Colorado, University of Denver, CO	Increase Ph.D.s	-	14,250.00	-	170 (b) (1) (A) (II)
Columbia University New York, NY	Support to establish a Telecommunications Industry Center	-	400,000.00	300,000.00	170 (b) (1) (A) (II)
Columbia University New York, NY	Postdoctoral Fellowship in Computational Molecular Biology for Dr Diana Murray	(50,000.00)	-	-	170 (b) (1) (A) (II)
Columbia University New York, NY	To write screenplays and produce films that more accurately portray scientist/Engineers	180,263.00	60,263.00	120,000.00	170 (b) (1) (A) (II)
Columbia University, Teachers College New York, NY	To continue the research and educational programs of the Community College Research Center for a second	-	700,000.00	600,000.00	170 (b) (1) (A) (II)
Connecticut Public Expenditure Foundation Hartford, CT	To promote citizen-based, performance assessment of municipal governments throughout CT	-	224,681.00	-	170 (b) (1) (A) (v)
Connecticut, University of Storrs CT	To create new professional MD's in industrial microbiology	415,000.00	115,000.00	300,000.00	170 (b) (1) (A) (II)
Consortium for Oceanographic Research and Education Washington DC	To operate the secretariat for the Census of Marine Life	-	475,000.00	-	170 (b) (1) (A) (v)
Consortium for Oceanographic Research and Education Washington, DC	To form and support a U. S. National Committee for the CML	310,000.00	0.00	310,000.00	170 (b) (1) (A) (v)
Cornell University Ithaca, NY	To study inter-firm diff in the effects of tech Change on wage inequality in the tele. Industry	487,710.00	334,000.00	153,710.00	170 (b) (1) (A) (II)
Cornell University Ithaca, NY	To increase minority Ph. D.s in Applied Mathematics, Biometry, Ecology	15,000.00	15,000.00	0.00	170 (b) (1) (A) (II)
Cornell University Ithaca, NY	minority Ph.D.s	(19,500.00)	-	20,000.00	170 (b) (1) (A) (II)
Cornell University Ithaca NY	To support research on employer attitudes & practices regarding hiring older workers on part-time bases	-	137,000.00	-	170 (b) (1) (A) (II)
Cornell University Ithaca, NY	To support the employment & family careers institute	-	1,170,000.00	-	170 (b) (1) (A) (II)
Council for Adult and Experiential learning Chicago IL	Support for Industry-Related ALN programs	1,075,000.00	775,000.00	300,000.00	509 (a) (3)
Council for Adult and Experiential learning Chicago, IL	Support to further develop ALN for industries	250,000.00	250,000.00	-	509 (i) (3)
Council for Adult and Experiential learning Chicago IL	Support to expand telecommunications ALN (NACTEL) and add new industries.	-	45,000.00	-	509 (ii) (3)
Council for Graduate Schools Washington DC	To encourage master s-focused universities to create new professional science master's degree	471,961.00	471,961.00	0.00	509 (ii) (2)

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Grantee Organization  
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Council on Competitiveness Washington, DC	Support for the 2nd National Innovation Summit event	100,000.00	100,000.00	-	170 (b) (1) (A) (vi)
Council on Competitiveness Washington, DC	Support to continue forums on tech & innovation for 2001-2002	150,000.00	50,000.00	100,000.00	170 (b) (1) (A) (vi)
CPEC Foundation, Inc. Hartford, CT	To con't creating a prgm of citizen-based perf measurement of municipal gov	579,010.00	-	579,010.00	170 (b) (1) (A) (vi)
CPEC Foundation, Inc. Hartford, CT	To create and implement in at lease six CT communities and interactive website	550,000.00	325,000.00	225,000.00	170 (b) (1) (A) (vi)
Delaware, University of Newark, DE	minority Ph.D.S	(7,000.00)	7,000.00	-	170 (b) (1) (A) (ii)
DePaul University Chicago, IL	To support a workshop of leading (international) criminal law experts to prevent bioterrorism	177,615.00	0.00	177,615.00	170 (b) (1) (A) (ii)
Dibner Institute for the History of Science and Technology Cambridge, MA	To build and operate a program for the history of recent science and technology on the web	-	450,000.00	335,000.00	509 (a) (2)
Documentary Educational Resources Watertown, MA	To produce a one-hour PBS documentary on fiber optics based on a Sloan book	-	279,530.00	-	509 (a) (2)
Economic Policy Institute Washington, DC	To Conduct a study of work -life practices in U.S. firms	-	113,000.00	-	170 (b) (1) (A) (vi)
Economic Strategy Institute Washington, DC	Support for three seminars featuring Sloan Industry Centers	39,000.00	39,000.00	0.00	170 (b) (1) (A) (vi)
Economic Strategy Institute Washington DC	Support for Policy Forums	39,000.00	39,000.00	0.00	170 (b) (1) (A) (vi)
Education Commission of the States Denver, CO	To understanding of the for-profit sector of U S	-	60,000.00	-	170 (b) (1) (A) (vi)
Educational Broadcasting Corp. New York NY	Co-funding for a six-hour PBS series on pioneer life in the 1880's	500,000.00	500,000.00	-	170 (b) (1) (A) (vi)
Emory University Atlanta, GA	To establish a center on Rituals and Myths in Working Families as one of our Sloan Centers		1,228,000.00	-	170 (b) (1) (A) (ii)
Ensemble Studio Theatre New York, NY	To continue to produce new plays about science and technology	951,000.00	360,000.00	591,000.00	170 (b) (1) (A) (vi)
ETV Endowment of South Carolina, Inc. Spartanburg, SC	To Research, produce and broadcast a two-hour PBS documentary on Work-family	-	1,005,000.00	-	170 (b) (1) (A) (vi)
Evans, Harold New York NY	For research and travel for the preparation of a book on American Innovators	144,900.00	71,000.00	71,000.00	* #
Families and Work Institute New York, NY	Field the 2002 National Study of the changing workforce	525,000.00	-	525,000.00	170 (b) (1) (A) (vi)
Film Video Arts, Inc. New York, NY	To produce a 4-6 part series, Jim Watson's Genetic Journey	2,000,000.00	0.00	2,000,000.00	170 (b) (1) (A) (vi)
Financial Accounting Foundation Norwalk, CT	To fund further activities on performance measures and to determine whether performance measures have de	-	-	455,000.00	170 (b) (1) (A) (vi)
Florida State University Research Foundation Tallahassee, FL	Partial support for meeting of Sloan/DOE post doctoral Fellows	45,000.00	45,000.00	-	170 (b) (1) (A) (iv)
Foundation Center New York, NY	Renewal of Operational Support	-	65,000.00	-	170 (b) (1) (A) (vi)
Frankel, Felice Cambridge, MA	To research and write an illustrated book on nanotechnology	125,000.00	62,500.00	62,500.00	* #
Franklin W Olin College of Engineering Needham, MA	Support for Sloan -C projects	45,900.00	45,000.00		170 (b) (1) (A) (ii)
Franklin W Olin College of Engineering Needham, MA	Support for Sloan -C projects	690,000.00	390,000.00	300,000.00	170 (b) (1) (A) (ii)
Franklin W Olin College of Engineering Needham, MA	Support to Inlate Quality Project for Army Online	45,000.00	45,000.00	-	170 (b) (1) (A) (ii)

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Grantee Organization  
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Franklin W Olio College of Engineering Noodham, MA	Support to provide advice and guidance to U. S. Army	170,000.00	170,000.00	-	170 (b) (1) (A) (ii)
Fund for the City of New York New York NY	To con't the devel. & implemt of methodologies of the effectiveness of NY gov agencies	3,566,280.00	765,280.00	2,801,000.00	170 (b) (1) (A) (vi)
Fund for the City of New York New York NY	Continued support for Sloan Public Service	-	100,000.00	300,000.00	170 (b) (1) (A) (vi)
Georgia Tech Research Corp. Atlanta, GA	To renew funding for the trucking industry center	1,050,000.00	-	1,050,000.00	509 (a) (3)
George Mason University Foundation, Inc. Fairfax, VA	To create, Present and preserve a Sept. 11 Digital Archive	350,000.00	-	350,000.00	170 (b) (1) (A) (vi)
George Mason University Foundation, Inc. Fairfax, VA	To foster the recent history of science and Tech. in new media	-	-	475,000.00	170 (b) (1) (A) (vi)
George Mason University Foundation, Inc. Washington DC	To explore the know, unknown and unknowable with respect to weather climate	300,000.00	100,000.00	200,000.00	170 (b) (1) (A) (ii)
George Washington University Washington DC	Incorporating new inputs from the social sciences into the study of corp. law	182,664.00	90,000.00	92,664.00	170 (b) (1) (A) (ii)
Georgetown University Washington, DC	To support a three-year plan to prepare for the Legal Aspects of Bioterrorist Events	633,836.00	223,484.00	410,352.00	170 (b) (1) (A) (ii)
Georgetown University Washington DC	Center to study structure/functioning of business	-	1,410,600.00	-	170 (b) (1) (A) (ii)
Greenpoint Manufacturing and Design Centers Brooklyn NY	To help launch the Greenpoint Food Exchange	-	50,000.00	-	170 (b) (1) (A) (vi)
Hampton University Hampton VA	Increase minority Ph.D.s	-	-	75,000.00	170 (b) (1) (A) (ii)
Hampton University Hampton, VA	To support a religious studies ALN program	-	250,000.00	150,000.00	170 (b) (1) (A) (ii)
Hampton University Hampton VA	Increase MS graduates	(207,667.00)	8,833.00	17,666.00	170 (b) (1) (A) (ii)
Hamptons International Film Festival East Hampton NY	To establish a Sloan Feature Film Prize in Science and Technology	-	55,000.00	55,000.00	170 (b) (1) (A) (vi)
Harvard University Cambridge, MA	To provide partial support to assist U.S. Governors to develop policies supporting long-term economic devel.	100,000.00	0.00	100,000.00	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA	Sloan industry center fellowship for Professor S. K. Batra	57,500.00	57,500.00	-	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA	To continue support for Harvard Center for Textile and Apparel Research	-	500,000.00	800,000.00	170 (b) (1) (A) (ii)
Hawaii University of, at Manoa Honolulu HI	Support for one graduate and two undergraduate ALN degrees	-	100,000.00	50,000.00	170 (b) (1) (A) (ii)
Illinois, University of at Urbana-Champaign Urbana, IL	Support to establish Veterinary ALN Continuing Education	100,000.00	100,000.00	-	170 (b) (1) (A) (ii)
Indiana University and Purdue University at Indianapolis Indianapolis, IN	To create a new professional science master's degree in laboratory informatics	75,000.00	0.00	75,000.00	170 (b) (1) (A) (ii)
Institute of Paper Science and Technology Atlanta, GA	To establish a Sloan Industry Center on the paper industry	-	691,500.00	667,250.00	170 (b) (1) (A) (vi)
Interbrand Foundation New York NY	Support to Explore Branding opportunity for Sloan-C (and or ALN)	-	44,000.00	-	Private Foundation
Intergovernmental Oceanographic Commission France	To explore options for enhancing the activities of the CML in Southeast Asia	29,000.00	29,000.00	-	UN Scientific Agency
International Council for the Exploration of the Sea (ICES) Copenhagen Denmark	For a planning group and other activities in support of the Census of Marine Life in the North Atlantic	25,000.00	25,000.00	-	Foreign Res. arch
Iowa League of Cities Des Moines IA	To implement citizen-based performance assessment in Cities in Iowa	1,216,342.00	460,342.00	756,000.00	501 (c) (4)

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Grantee Organization  
Name and Address

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Ithaca College Ithaca, NY	To fund a Sloan Pre-Tenure fellowship for Dr. Susan Allen-Gil	24,823.00	24,823.00	-	170 (b) (1) (A) (U)
Johns Hopkins University Baltimore, MD	To support the work of the center for civilian biodefense	-	1,000,000.00	500,000.00	170 (b) (1) (A) (U)
KCET Community Television of Southern California Los Angeles, CA	Co-funding for a PBS television version of Michael Frayn's Copenhagen	1,000,000.00	500,000.00	500,000.00	170 (b) (1) (A) (v)
Lehigh University Bethlehem, PA	Increase min Elec/computers	(94,200.00)	-	-	170 (b) (1) (A) (U)
Lehigh University Bethlehem, PA	Civil Engineering minority students	(63,000.00)	-	-	170 (b) (1) (A) (U)
Manhattan Theatre Club New York, NY	To nurture playwrights and develop new plays about science and technology	-	55,000.00	55,000.00	507 (a) (2)
Marylhurst University Marylhurst, OR	Partial support for two ALN B.S. degrees for Real Estate Professionals	45,000.00	45,000.00	-	170 (b) (1) (A) (U)
Maryland, University of, College Park College Park, MD	To build and archive a historical website about aspects of the dot com boom and bust	300,500.00	120,500.00	180,000.00	170 (b) (1) (A) (U)
Maryland, University of, College Park College Park, MD	To fund a Sloan pre-Tenure Leave fellowship for Dr. Z. Liu	25,000.00	25,000.00	-	170 (b) (1) (A) (U)
Maryland Foundation, University of Adelphi, MD	For integration of information on diverse marine animals for the Chesapeake Bay	250,000.00	125,000.00	125,000.00	170 (b) (1) (A) (iv)
Maryland Foundation, University of Adelphi, MD	To support an 18-month plan to prevent deliberate use of biological agents for destructive purposes	500,026.00	250,026.00	250,000.00	170 (b) (1) (A) (iv)
Massachusetts Institute of Technology Cambridge, MA	To fund a study on the future of nuclear power in the U.S.A.	450,000.00	300,000.00	150,000.00	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To plan the 2002 Industry Center Annual meeting	25,000.00	25,000.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To study the scientific and tech. Developments driving change in the pharmaceutical industry	384,275.00	124,058.00	260,217.00	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To establish the MIT on workplaces for Working Families	2,500,000.00	751,309.00	1,748,691.00	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	Sloan Industry Center Fellowship for Professor Ajit K. Chakrabarti	57,500.00	57,500.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To support the first annual Sloan Industry centers conference on understanding today's economy	100,000.00	200,000.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To develop a state-of-art electronic of the new American history textbook and to hold a series of workshops	-	200,000.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To develop Industry center case studies for use in MIT's Engineering Systems Division curriculum	-	218,120.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	Renewal for three years of Congressional Staff seminars	-	55,000.00	55,000.00	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	Third Phase funding for the Industrial Perf. Center	-	150,000.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To create an Industry studies center for the airline industry	-	693,572.00	-	170 (b) (1) (A) (U)
Michigan State University East Lansing, MI	To fund recruitment & retention programs for minority Ph.D. students	-	36,000.00	-	170 (b) (1) (A) (U)
Michigan University of Ann Arbor, MI	Support a renewal of the University's center on the Ethnography of Everyday Life	2,888,013.00	928,504.00	1,959,509.00	170 (b) (1) (A) (U)
Michigan University of Ann Arbor, MI	To fund a Sloan-Tenure leave fellowship for Dr. Ana I. Silvente	25,000.00	25,000.00	-	170 (b) (1) (A) (U)

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Grantee Organization  
Name and Address

General Program  
 Trustee Grants

	<u>DESCRIPTION</u>	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved for Future Payment</u>	<u>Tax Status</u>
Minnesota, University of Minneapolis MN	Sloan Industry Center Fellowship for Professor Timothy A. Park	57,500 00	57,500 00	-	170 (b) (1) (A) (U)
Minnesota, University of Minneapolis, MN	To renew funding for The Retail Food Industry Center	1,200,000 00	500,000 00	700,000 00	170 (b) (1) (A) (U)
National Academy of Sciences Washington DC	To support an 18-month plan to prevent destructive applications of research in biotech	420,970 00	210,485 00	210,485 00	170 (b) (1) (A) (V)
National Academy of Sciences Washington, DC	Partial support for a methodology study in prep for a new assessment of research doc. programs	150,000 00	50,000 00	100,000 00	170 (b) (1) (A) (V)
National Academy of Sciences Washington DC	To provide partial support for an assessment of "Privacy in the information Age."	350,000 00	175,000 00	175,000 00	170 (b) (1) (A) (V)
National Academy of Sciences Washington, DC	Startup costs for an InterAcademy Council to provide independent expert advice to national government	-	400,000 00	-	170 (b) (1) (A) (V)
National Action Council for Minorities in Engineering Inc. New York NY	To administer the Sloan Minority Ph D program	64,460 00	64,460 00	-	170 (b) (1) (A) (V)
National Civic League Denver, CO	To initiate or increase citizen participation in performance assessment in jurisdictions involved in the ICMA 1	-	48,651 00	-	170 (b) (1) (A) (V)
National Civic League Denver, CO	To sponsor a workshop at the next National Conference on Governance	6,000 00	6,000 00	-	170 (b) (1) (A) (V)
National Governors Association Center for Best Practices Washington DC	To provide partial support to assist U.S. Governors to develop policies supporting long-term economic devel.	100 000 00	-	100 000 00	170 (b) (1) (A) (V)
National public Radio, Inc. Washington DC	To produce and broadcast two new science and technology shows	400,000 00	-	400,000 00	170 (b) (1) (A) (V)
Neighborhood Capital Budget Group Chicago IL	To support the Campaign for Better Transit to do citizen-based performance assessment	-	-	292,000 00	170 (b) (1) (A) (V)
New England Aquarium Corporation Boston MA	To support the Campaign for Better Transit to do citizen-based performance assessment	25,000 00	-	25,000 00	509 (a) (2)
New Hampshire, University of Durham, NH	To launch the historical component of the CML and establish the field of marine environmental history	-	613,000 00	-	170 (b) (1) (A) (U)
New Jersey Institute of Technology Newark, NJ	Support to develop tools and methods for ALN evaluation	-	200,000 00	100,000 00	170 (b) (1) (A) (U)
New Jersey Institute of Technology Newark, NJ	To initiate Professional Masters Degrees in Bioinformatics/CMB	-	51,701 00	-	170 (b) (1) (A) (U)
New Mexico State University Albuquerque NM	minority Ph.D.S	-	17,300 00	-	170 (b) (1) (A) (V)
New Mexico, University of Foundation Las Cruces NM	minority Ph.D.S	-	-	60,000 00	170 (b) (1) (A) (V)
New Mexico, University of Foundation Las Cruces, NM	minority Ph.D.S	(27,500 00)	20,660 00	-	170 (b) (1) (A) (V)
New York City Technical College Fund New York NY	To make the Stage Tech Program the best in the country	-	110,000 00	-	170 (b) (1) (A) (V)
New York Community Trust Sept. 11 Fund New York NY	Contribution for the victims and families of the Sept. 11, 2001 terrorist attack on NYC	1,000,000 00	1,000,000 00	0 00	170 (b) (1) (A) (V)
New York Public Interest Research Group Fund New York NY	To continue the Transit Performance Measurement Project	-	137,510 00	-	170 (b) (1) (A) (V)
New York University New York NY	To develop a model of human motivation that integrates economic & social theories	306,176 00	181,000 00	125,176 00	170 (b) (1) (A) (U)
New York University New York NY	To continue funding the Sloan Foundation program in Theoretical Visual Neuroscience at NYU	-	140 000 00	80 000 00	170 (b) (1) (A) (U)
New York University New York NY	To create drama about science & tech	-	87,400 00	-	170 (b) (1) (A) (U)
New York University New York NY	Sloan Feature Production Award for 2 years	-	-	129,375 00	170 (b) (1) (A) (U)

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General Programs  
 Trustee Grants

	<u>DESCRIPTION</u>	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved for Future Payment</u>	<u>Tax Status</u>
North American Society of Pacing and Electrophysiology Natick, MA	To create Websites to collect and make accessible info. On the history of transplantable pacemakers	-	73,000.00	-	170 (b) (1) (A) (vi)
North Carolina Agricultural and Technical State Univ Greensboro, NC	minority Ph.D.s	-	16,602.00	2,767.00	170 (b) (1) (A) (ii)
North Carolina, University of, Chapel Hill Chapel Hill, NC	To study employees' attitudes and perceptions of changes in the workplace	398,000.00	300,000.00	98,000.00	170 (b) (1) (A) (ii)
North Carolina State University Raleigh, NC	To establish PMID's in financial mathematics and in microbial biotechnology	150,000.00	-	150,000.00	170 (b) (1) (A) (ii)
North Carolina State University Raleigh, NC	Fund a Sloan Pre-Tenure Leave fellowship for Dr. Montserrat Fuentes	17,119.00	17,119.00	-	170 (b) (1) (A) (ii)
North Carolina State University Raleigh, NC	Fund a Sloan Pre-Tenure Leave fellowship for Dr. Gina Fernandez	-	25,000.00	-	170 (b) (1) (A) (ii)
North Carolina State University Raleigh, NC	Fund a Sloan Pre-Tenure Leave fellowship for Dr. John Goodwin	-	24,744.00	-	170 (b) (1) (A) (ii)
Northeastern University Boston, MA	Partial support for New Multitrack Professional Master's Degrees in Biotechnology	75,000.00	75,000.00	-	170 (b) (1) (A) (ii)
Northeastern University Boston, MA	To initiate Professional Masters Degrees in Bioinformatics/CMB	-	51,358.00	-	170 (b) (1) (A) (ii)
Oregon State University Corvallis, OR	To structure new professional master's degree in applied physics, and quality systems analysis	400,000.00	200,000.00	200,000.00	170 (b) (1) (A) (ii)
Pace University New York, NY	(911) To help Pace's downtown campus recover by putting 50 courses online	500,000.00	500,000.00	-	170 (b) (1) (A) (ii)
Pace University New York, NY	(911) To help Pace's downtown campus recover by funding 70 scholarships	350,000.00	350,000.00	-	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA	To map the varied practices and policies at U.S. Univ. for faculty to handle Work & family	391,219.00	199,219.00	192,000.00	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA	To create new professional master's degrees in mathematical sciences, biotechnology and geo. info.	-	-	280,000.00	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA	Support to continue development for Penn State's world campus	-	500,000.00	-	170 (b) (1) (A) (ii)
Pennsylvania, University of Philadelphia, PA	support to introduce new support & svcs into Penn state world campus	650,000.00	250,000.00	400,000.00	170 (b) (1) (A) (ii)
Pennsylvania, University of Philadelphia, PA	To enlarge and deepen the user community for the University simulator	150,000.00	75,000.00	75,000.00	170 (b) (1) (A) (ii)
Pennsylvania, University of Philadelphia, PA	Sloan Industry Center Fellowship for Professor Anne L. Beatty	57,500.00	57,500.00	-	170 (b) (1) (A) (ii)
Pennsylvania, University of Philadelphia, PA	Support to develop and offer three ALN graduate engineering degrees.	-	100,000.00	-	170 (b) (1) (A) (ii)
Pennsylvania, University of Philadelphia, PA	To enhance the use of the university simulator in higher education research and training	-	26,000.00	-	170 (b) (1) (A) (ii)
Pennsylvania, University of Philadelphia, PA	To continue funding to the center of financial at Wharton	-	200,000.00	-	170 (b) (1) (A) (ii)
Pittsburgh, University of Pittsburgh, PA	To fund a Sloan Pre-Tenure leave fellowship for Dr. Xizo-Ming Yis	24,862.00	24,862.00	-	170 (b) (1) (A) (ii)
Pittsburgh, University of Pittsburgh, PA	To create new professional master's degrees in mathematical sciences and in geographical info sys.	-	-	147,000.00	170 (b) (1) (A) (ii)
Polytech University Brooklyn, NY	To explore the possibility of launching Metro Tech-like projects in New York City	-	198,900.00	198,900.00	170 (b) (1) (A) (ii)
Pool, Robert Tallahassee, FL	To research and write a book to increase public understanding of the known	125,000.00	65,000.00	60,000.00	* #
Pratt Institute Brooklyn, NY	To allow SPAN to continue to provide comprehensive design services to small/medium size business	-	120,000.00	-	170 (b) (1) (A) (ii)



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Grantee Organization  
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	<u>DESCRIPTION</u>	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved for Future Payment</u>	<u>Tax Status</u>
Public Radio International Minneapolis MN	Support for three more years of technology coverage on The World	-	400,000 00	200,000 00	509 (a) (2)
Purdue University West Lafayette, IN	To support a Labor-Management-Research Partnership to Expand the the time & timing of work	373,845 00	0 00	373,845 00	170 (b) (1) (A) (ii)
Research Foundation of the State University of NY Albany, NY	To create, present and preserve a Sept. 11 Digital Archive	350,000 00	-	350,000 00	170 (b) (1) (A) (iv)
Research Foundation of the State University of NY Albany, NY	To create new professional master's degrees in molecular chemical biology	225,000 00	75,000 00	150,000 00	170 (b) (1) (A) (iv)
Research Foundation of the State University of NY Albany NY	To provide start-up funding for CUNY economic Development Corp.	400,000 00	-	400,000 00	170 (b) (1) (A) (iv)
Research Foundation of the State University of NY Albany, NY	Support for Sloan -C Annual Workshop	96,000 00	96,000 00	0 00	170 (b) (1) (A) (iv)
Research Foundation of the State University of NY Albany NY	Support to bring ALN at SUNY to a large scale level	-	500,000 00	200,000 00	170 (b) (1) (A) (iv)
Rhodes Island, University Kingston RI	minority Ph d s in Natural resources science	-	6,000 00	-	170 (b) (1) (A) (ii)
Rhodes, Richard Madison, CT	For research and writing of a book on the history of the nuclear era	132,500 00	-	132,500 00	* #
Rice University Houston, TX	To create new professional master's degrees in nanoscale physics	405,000 00	200,000 00	205,000 00	170 (b) (1) (A) (ii)
Rochester Institute of Technology Rochester NY	Support to establish a printing industry center	500,000 00	100,000 00	400,000 00	170 (b) (1) (A) (ii)
Rochester Institute of Technology Rochester NY	To establish a professional master's degree program in CB/bioinformatics	150,000 00	150,000 00	-	170 (b) (1) (A) (ii)
Rockefeller University New York, NY	Postdoctoral Fellowship in CMB for Dr Ashley Stuart	-	50,000 00	-	170 (b) (1) (A) (ii)
Rose-Hulman Institute of Technology Terre Haute IN	To fund a Sloan Pre -Tenure leave fellowship for Dr Richard Anthony	25,000 00	25,000 00	-	170 (b) (1) (A) (ii)
Rose-Hulman Institute of Technology Terre Haute IN	To fund a Sloan Pre -Tenure leave fellowship for Dr Tanya Leise	14,743 00	-	14,743 00	170 (b) (1) (A) (ii)
Rose-Hulman Institute of Technology Terre Haute IN	To fund a Sloan Pre -Tenure leave fellowship for Dr Karen McNally	24,600 00	24,600 00	-	170 (b) (1) (A) (ii)
Rutgers University New Brunswick, NJ	To develop and administer the Ocean Biogeographic Info. System for the CML	616,000 00	-	616,000 00	170 (b) (1) (A) (ii)
Rutgers University New Brunswick NJ	To create, disseminate & promote curricular material related to citizen-based assessment of local srvs	530,310 00	177,310 00	353,000 00	170 (b) (1) (A) (ii)
Rutgers University New Brunswick NJ	Support for "Special Year" in CMB at the Center for DIMACS	-	91,778 00	-	170 (b) (1) (A) (ii)
Sallis Kootenai College Pablo MT	Support to increase ALN courses for Native Americans and to begin providing courses to Int'l indigenous pop	-	115,000 00	-	170 (b) (1) (A) (ii)
Salik Institute for Biological Studies La Jolla, CA	To continue funding the Center for Theoretical Neurobiology at The Salik Institute for Biological Studies	-	320,000 00	80 000 00	170 (b) (1) (A) (iv)
San Diego State University San Diego, CA	To enhance and explore Professional Science master's degree in computational sciences	105,000 00	0 00	105,000 00	170 (b) (1) (A) (ii)
San Jose State University Foundation San Jose CA	To create a new Professional Master's degree in Biotechnology	75,000 00	75,000 00	0 00	170 (b) (1) (A) (ii)
Santa Barbara Foundation Santa Barbara, CA	To help implementation of Computerized Neighborhood Environmental Tracking (ComNET)	(184,258 00)	-	-	170 (b) (1) (A) (vi)
Scientific Committee on Oceanic Research Baltimore MD	To form a working group under the auspices of the Int'l Scientific Committee on Oceanic Res	-	50 000 00	-	509 (a) (2)

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	<u>DESCRIPTION</u>	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved for Future Payment</u>	<u>Tax Status</u>
Skidmore College	Support for online degree completion in three areas	460,000 00	200,000 00	260,000 00	170 (b) (1) (A) (II)
Saratoga Springs NY Social Science Research Council New York NY	To renew support for the study of corporations by sociologists and other social scientist	340,843 00	170,000 00	170,843 00	170 (b) (1) (A) (vI)
Social Science Research Council New York NY	To develop a new subfield within sociology on the study of business	-	100,000.00	-	170 (b) (1) (A) (vI)
Sound Vision Productions Berkeley CA	To research & produce five one hour documentaries on genetics for public radio	-	200,000 00	-	170 (b) (1) (A) (vI)
South Carolina, University of Columbia, SC	To support the development of professional master's degree programs in the sciences and math	-	260,000 00	-	170 (b) (1) (A) (II)
Southern California, University of Los Angeles CA	To continue the annual Sloan Film prizes and seminar for 3 yrs	-	94,200 00	-	170 (b) (1) (A) (II)
Southern Regional Education Board Atlanta, GA	Diversity's Institute on Teaching and Mentoring	-	42,956.00	-	509 (a) (2)
St. Michaels College Colchester, VT	Support for the Vermont Software Institute to bring ALN courses into Vermont	10,000 00	10,000.00	-	170 (b) (1) (A) (II)
Stanford University Stanford CA	Support to develop "Courselets" short course modules for on-line learners	400,000 00	200,000 00	200,000 00	170 (b) (1) (A) (II)
Stanford University Stanford, CA	To plan and obtain the commitments for the CML Field program	395,000 00	200,000.00	195,000 00	170 (b) (1) (A) (II)
Stanford University Stanford, CA	Graduate pgms. Biological Sci.	(100,000 00)	20,000 00	-	170 (b) (1) (A) (II)
Stanford University Stanford, CA	aeronautics & astronautics	-	70,000.00	-	170 (b) (1) (A) (II)
Stevens Institute of Technology Hoboken NJ	Support for project to enlighten media about ALN	25,000.00	-	25,000 00	170 (b) (1) (A) (II)
Texas Medical Branch, University of Gavlestone TX	To advance the Ocean Biogeographical Information System for the census of ML	-	213,526.00	-	170 (b) (1) (A) (II)
Texas, University of, at El Paso El Paso TX	To initiate Professional Masters Degrees in Bioinformatics/CMB	-	75,000 00	-	170 (b) (1) (A) (II)
Texas, University of, Austin Austin TX	To renew funding for the center for Construction Industry Studies	-	500,000 00	476,000 00	170 (b) (1) (A) (II)
Textile/Clothing Technology Corporation (TC)2 Cary, NC	To fund Phase II of a program to introduce short-cycle manufacturing to the NYC garment industry	-	250,000 00	33,015 00	501 (c) (6)
Twain Cities Public Television, Inc. St. Paul MN	To enhance the scientific content of a 3 - part PBS film on B. Franklin	309,096.00	200,000 00	109,096.00	170 (b) (1) (A) (vI)
Urban Institute Washington DC	Research on how to reduce legal barriers to phased retirement & P-T work for the elderly	181,864 00	181,864 00	-	509 (a) (2)
Urban Institute Washington DC	Support for research to measure human capital on the basis of linked survey & admin. Data	-	158,604 00	-	509 (a) (2)
Utah, University of Salt Lake City UT	To create new professional master's degrees in environmental science	400,200 00	161,825.00	238,375.00	170 (b) (1) (A) (II)
Vancouver Aquarium Marine Science Center Vancouver BC, Canada,	To demonstrate the feasibility of new approaches to understand the behavior of salmon	395,000 00	195,000 00	200,000 00	170 (b) (1) (A) (II)
Virginia Commonwealth University Richmond, VA	To fund a Sloan Pre-Tenure Leave Fellowship for Dr. Charlene Crawley	-	25,000 00	-	170 (b) (1) (A) (II)
Virginia Institute of Marine Science Gloucester Point VA	To plan and obtain the commitments for the CML Field program	329 000 00	150,000 00	179,000 00	170 (b) (1) (A) (II)
Virginia Polytechnic Institute and State University Blacksburg, VA	To support research evaluating the impact of stereotype threat on the performance of women engineering stu	-	-	21,249 00	170 (b) (1) (A) (II)
Virginia University of Charlottesville VA	To support research on the use of parental leave and extensions to tenure	197,356.00	120,356.00	68,000 00	170 (b) (1) (A) (II)

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Virginia, University of Charlottesville, VA	To understanding of the for-profit sector of U S	-	25,000 00	-	170 (b) (1) (A) (U)
Washington, University of St. Louis MO	Support to create and offer an ALN M.S. degree in Heavy Construction Engineering	165,000 00	85,000 00	80,000 00	170 (b) (1) (A) (U)
Western Governors University Seattle, WA	Support to establish a Teachers College within the Western Governors Univ	150,000 00	150,000 00	-	170 (b) (1) (A) (U)
Wisconsin, University of, Colleges Madison WI	Support to develop elements of a student support system for ALN's	45,000 00	45,000 00	-	170 (b) (1) (A) (U)
WGBH Education Foundation Boston, MA	To research, produce and broadcast a three Tech Related programs on the American Exp.	2,075,000 00	1,075,000 00	1,000,000 00	170 (b) (1) (A) (vf)
WGBH Education Foundation Boston, MA	To research and write a treatment for a TV series based on the Innovators	45,000 00	45,000 00	-	170 (b) (1) (A) (vf)
WGBH Education Foundation Boston MA	Support for a 3-part NOVA series on string theory and the quest for unification	-	500,000 00	-	170 (b) (1) (A) (vf)
WGBH Education Foundation Boston MA	To research produce five television shows for Great Minds of Technology	-	120,000 00	-	170 (b) (1) (A) (vf)
Woods Hole Oceanographic Institution Woods Hole, MA	Proj of the census of marine life for the Gelf of Main	-	195,000 00	-	170 (b) (1) (A) (vf)
Woods Hole Oceanographic Institution Woods Hole, MA	To Spur and manage the program to census marine life in the Gulf of Maine	500,000 00	0 00	500,000 00	170 (b) (1) (A) (vf)
Worcester Municipal Research Bureau Worcester, MA	To support citizen-based performance assessment in Worcester, MA	-	-	238,175 00	170 (b) (1) (A) (vf)
Worcester Polytechnic Institute Worcester MA	To support the development of professional master's degree programs in math	-	95 000 00	95,000 00	170 (b) (1) (A) (U)
Work in America Institute Scarsdale, NY	To develop new models of reduced work time options for unionized workers	390,387 00	282,387 00	108 000 00	170 (b) (1) (A) (vf)
		<u>51,648,550 00</u>	<u>49,635,904 86</u>	<u>47,297 116.14</u>	

\* IRS Determination letter dated 10/21/97

# No recipient has any relationship with a foundation manager

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<b>General Program</b>	<b><u>Authorized</u></b>	<b><u>Amount Paid</u></b>	<b><u>Approved</u></b>	<b><u>Tax Status</u></b>
<b>Officers Grants</b>	<b><u>During</u></b>	<b><u>2001</u></b>	<b><u>For Future</u></b>	
	<b><u>Year</u></b>		<b><u>Payment</u></b>	
American Association for Higher Education Washington, DC <i>Partial Support for a study of Hispanic-Serving Institutions that send large numbers of the graduates on into Ph D programs ( B2001-06)</i> \$11,058 00 2001	\$11 058 00	\$11,058 00	\$ -	509 (a) (2)
American Institute of Mining, Metallurgical, and Petroleum Engineers New York, NY <i>Support to Plan a Careers Cornerstone Web Resource (B2001-25)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$ -	509 (a) (2)
American Institute of Mining, Metallurgical, and Petroleum Engineers New York, NY <i>Support for Cornerstone Distribution up to Y/E 2001 (B2001-54)</i> \$25,000 00 2001	\$25,000 00	\$25,000 00	\$ -	509 (a) (2)
American Institute of Mining, Metallurgical, and Petroleum Engineers New York, NY <i>Support to distribute remaining inventory for Cornerstone Videos and DC's (B2001-71)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$ -	509 (a) (2)
The Annapolis Center for Science-Based Public Policy Annapolis, MD <i>To fund a forum and report on Disease Surveillance Bioterrorism and Homeland Security (B2001-62)</i> \$37,500 00 2001	\$37,500 00	\$37,500 00	\$ -	509 (a) (2)
University of Arizona Tucson, AZ <i>To supplement previous funding for a meeting of the College and University Work/Family Association (CUWFA) focused on work/life issues for women faculty (B2001-12)</i> \$5,500 00 2001	\$5,500 00	\$5,500 00	\$ -	170 (b) (1) (A) (ii)
Jack Beatty Pomfret, VT <i>For research and writing of a book on the corporate dynamic of American History (B2001 38)</i> \$45 000 00 2001	\$45,000 00	\$45 000 00	\$ -	* #

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<u>General Program</u> <u>Officers Grants</u>	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2001</u>	<u>Approved</u> <u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
Daniel Charles Washington, DC <i>To research and broadcast 12 24 technology segments on NPR (B2001-69)</i> \$34,000 00 2001	\$34,000 00	\$34,000 00	\$ -	* #
The City of New York Office of Emergency Management New York, NY <i>To cover pre-conference administrative and printing expenses for the "Urban Emergency Management" conference cancelled due to September 11 and future work on Bioterrorism preparedness (B2001-66)</i> \$38,000 00 2001	\$38,000 00	\$38,000 00	\$ -	170 (c) (1)
Clark Atlanta University Atlanta, GA <i>To fund publication of an edited volume on the life and career of Dr Edward A Bouchet (B2001-44)</i> \$29,250 00 2001	\$29,250 00	\$29,250 00	\$ -	170 (b) (1) (A) (ii)
Cold Spring Harbor Laboratory Cold Spring Harbor, NY <i>Support for meeting on "Collecting, Integrating and Using Biological Information" (B2001-10) (See page 2 for revised description.)</i> \$39,200 00 2001	\$39,200 00	\$39,200 00	\$ -	170 (b) (1) (A) (vi)
Cooper Union for the Advancement of Science and Art New York, NY <i>Support research for a book on the standard of living (B2001-59)</i> \$45 000 00 2001	\$45,000 00	\$45,000 00	\$ -	509 (a) (2)
Cornell University Ithaca, NY <i>Conduct research on effects of Corporate Restructuring on Working Couples (B2001-50)</i> \$39 000 00 2001	\$39,000 00	\$39,000 00	\$ -	170 (b) (1) (A) (ii)
Council for the Advancement of Science Writing, Inc Greenlawn NY <i>Support for a book of interviews with scientists (B2001-37)</i> \$37,000 00 2001	\$37,000 00	\$37,000 00	\$ -	509 (a) (2)

2001  
 FORM 990-PF  
 Schedule 6- Part 1, Line 25a & d -Part XV, Line 3a & b  
Grantee Organization  
Name and Address

General Program Officers Grants	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2001</u>	<u>Approved</u> <u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
Council of Graduate Schools, Inc Washington, DC <i>To engage predominantly master's degree granting institutions in discussions of professional master's degrees in the sciences (B2001-22)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$	509 (a) (2)
Council on Foundations, Inc. Washington, DC <i>General Support (Membership Dues) (B2001-02)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$ -	170 (b) (1) (A) (vi)
Council on Library and Information Resources Washington, DC <i>To develop concepts and partnerships to ensure long term access to web-based documents (B2001-61)</i> \$44,000 00 2001	\$44,000 00	\$44,000 00	\$ -	170 (b) (1) (A) (vi)
CUNY Graduate Center Foundation, Inc New York, NY <i>To fund a meeting, convened by the New York City Distance Learning Coalition intended to identify New York City opportunities for ALN in the human services sector (B2001-21)</i> \$5,400 00 2001	\$5,400 00	\$5,400 00	\$ -	170 (b) (1) (A) (vi)
CUNY Graduate Center Foundation, Inc New York, NY <i>To fund a pilot asynchronous learning project in New York City agency (B2001 42)</i> \$44,356 00 2001	\$44,356 00	\$44,356 00	\$	170 (b) (1) (A) (vi)
Education Commission of The States Denver, CO <i>To evaluate the demand and define the developments needs for a simulator of community colleges (B2001-32)</i> \$37,273 00 2001	\$37,273 00	\$37,273 00	\$ -	170 (b) (1) (A) (vi)
Ensemble Studio Theatre, Inc New York NY <i>For a reading of the new Sloan play at Los Alamos (B2001 18)</i> \$16,933 00 2001	\$16,933 00	\$16,933 00	\$ -	170 (b) (1) (A) (vi)

2001  
 FORM 990-PF  
 Schedule 6- Part I, Line 25a & d -Part XV Line 3a & b  
Grantee Organization  
Name and Address

<u>General Program</u> <u>Officers Grants</u>	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2001</u>	<u>Approved</u> <u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
Entertainment Industry Development Corporation Hollywood, CA <i>Support to plan for an Entertainment Industry Center (B2001-67)</i> \$18,880 00 2001	\$18,880 00	\$18,880 00	\$ -	501 ( c ) (4)
University of Illinois, Urbana-Champaign Urbana, IL <i>To study the reasons underlying firms' decisions to lay off workers (B2001-46)</i> \$39,036 00 2001	\$39,036 00	\$39,036 00	\$ -	170 (b) (1) (A) (ii)
Independent Sector Washington, DC <i>General Support (Membership Dues) (B2001-03)</i> \$10,500 00 2001	\$10,500 00	\$10,500 00	\$ -	170 (b) (1) (A) (vi)
Institute for Civil Society Newton, MA <i>Support for travel to conduct research at Sloan Centers on Working Families (B2001-11) (See page 2 for revised description)</i> \$14,320 00 2000	\$14,320 00	\$14,320 00	\$ -	170 (b) (1) (A) (vi)
International Institute for Applied Systems Analysis A-2361 Laxenburg, <i>For research on the relations between individual productivity and aging (B2001-65)</i> \$35,000 00 2001	\$35,000 00	\$35,000 00	\$ -	170 (b) (1) (A) (vi)
Arlene Klotzko London, <i>To research and write a book on cloning (B2001-51)</i> \$35,000 00 2001	\$35,000 00	\$35,000 00	\$ -	* #
Steve Lohr New York NY <i>For research and writing of a book on the history of software programming (B2001-01)</i> \$15,000 00 2001	\$15,000 00	\$15,000 00	\$ -	* #

2001  
 FORM 990-PF  
 Schedule 6- Part 1, Line 25a & d -Part XV Line 3a & b

Grantee Organization  
Name and Address

	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2001</u>	<u>Approved</u> <u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
<b>General Program</b> <b>Officers Grants</b> University of Maryland Foundation, Inc Adelphi, MD <i>To support a preliminary assessment of Domestic and International Efforts to prevent dangerous uses of Biological Pathogens (B2001-39)</i> \$45,000 (0) 2001	\$45,000 00	\$45,000 00	\$ -	170 (b) (1) (A) (iv)
Massachusetts Institute of Technology Cambridge, MA <i>Funding for a symposium addressing Federal Science and Technology Policy Issues (B2001-05)</i> \$27,000 (0) 2001	\$27,000 00	\$27,000 00	\$ -	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Partial support for the 50th Anniversary Celebration of the Sloan School of Management honoring Alfred P Sloan Jr (B2001 56)</i> \$45,000 (0) 2001	\$45,000 00	\$45,000 00	\$ -	170 (b) (1) (A) (ii)
University of Massachusetts, Amherst Amherst, MA <i>Support for Developing an online case method for teaching high-tech entrepreneurship (B2001-28)</i> \$30,000 00 2001	\$30,000 00	\$30,000 00	\$ -	170 (b) (1) (A) (ii)
University of Massachusetts, Lowell Lowell, MA <i>Support Training Faculty in ALN B2001-57 originally (2001 5 34 ALN)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$ -	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>To make the Survey of Consumers useful for research on cross-sections of the United States population over time and to make this improved database accessible via the web (B2001-40)</i> \$35,000 00 2001	\$35,000 00	\$35,000 00	\$ -	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>To conduct a survey of work-family policies affecting faculty in higher education (B2001 60)</i> \$44,781 00 2001	\$44,781 00	\$44,781 00	\$ -	170 (b) (1) (A) (ii)



2001  
 FORM 990-PF  
 Schedule 6- Part 1, Line 25a & d -Part XV Line 3a & b  
Grantee Organization  
Name and Address

	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2001</u>	<u>Approved</u> <u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
<b>General Program</b> <b>Officers Grants</b> <b>Municipal Art Society</b> New York, NY <i>To fund the dissemination of recommendations from the manufacturing land use and zoning study (B2001-45)</i> \$44,000 00 2001	\$44,000 00	\$44,000 00	\$ -	509 (a) (2)
<b>National Academy of Sciences</b> Washington, DC <i>Partial support for convocation on Enhancing the Postdoctoral Experience of Scientist and Engineers (B2001-09)</i> \$41,545 00 2001	\$41,545 00	\$41,545 00	\$ -	170 (b) (1) (A) (vi)
<b>National Academy of Sciences</b> Washington, DC <i>To support the work of the Science Adviser's office at the U.S. Department of State (B2001-24)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$ -	170 (b) (1) (A) (vi)
<b>National Academy of Sciences</b> Washington, DC <i>Partial support for a workshop &amp; report on Practices &amp; Standards for access to data in the Life Sciences (B2001-47)</i> \$40,000 00 2001	\$40,000 00	\$40,000 00	\$ -	170 (b) (1) (A) (vi)
<b>National Consortium for Specialized Secondary Schools of Mathematics, Science and Technology (NCSSSMST)</b> Lynchburg, VA <i>Support of summer workshops to promote recruitment retention and academic achievement of minority students at NCSSSMST schools (B2001 07)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$ -	170 (b) (1) (A) (vi)
<b>National Parenting Association</b> New York, NY <i>Do preliminary work and pilot a Parent Stress Index (B2001-36)</i> \$44,800 00 2001	\$44,800 00	\$44,800 00	\$ -	170 (b) (1) (A) (vi)
<b>National Strategy Forum, Inc</b> Chicago, IL <i>To support a CDC/ABA consensus forum "State Emergency Public Health Powers and the Bioterrorism Threat" (B2001-16)</i> \$40,310 00 2001	\$40,310 00	\$40,310 00	\$ -	170 (b) (1) (A) (vi)

2001  
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 Schedule 6- Part 1, Line 25a & d -Part XV Line 3a & b  
Grantee Organization  
Name and Address

<u>General Program</u>	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2001</u>	<u>Approved</u> <u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
Officers Grants New York Biotechnology Association, Inc New York, NY <i>Building the Biotechnology Industry in New York City (B2001-41)</i> \$26,000 00 2001	\$26,000 00	\$26,000 00	\$ -	501 (c) (6)
New York Regional Association of Grantmakers New York, NY <i>General support (Membership Dues) (B2001-04)</i> \$10,500 00 2001	\$10,500 00	\$10,500 00	\$ -	170 (b) (1) (A) (v)
New York State Office of the State Comptroller Albany NY <i>To help the Office of the State Comptroller introduce citizen-based performance assessment in the New York State local governments (B2001-33)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$ -	170 (c) (1)
New York University New York, NY <i>Support for a 2-day conference on new scientific theory of history of art (B2001-63)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00		170 (b) (1) (A) (ii)
Oklahoma State University Stillwater, OK <i>Support Research on Academic Motherhood Managing Complex Roles (B2001-29)</i> \$41,725 00 2001	\$41,725 00	\$41,725 00	\$ -	170 (b) (1) (A) (ii)
Henry Petroski Durham, NC <i>For research and writing of an engineer's memoir (B2001-13)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$ -	* #
University of Pittsburgh Pittsburgh PA <i>To study the change from craft-based to assembly line manufacturing in an automotive plant (Volvo Uddevalla) (B2001-49)</i> \$35,796 00 2001	\$35,796 00	\$35,796 00	\$ -	170 (b) (1) (A) (ii)

2001  
 FORM 990-PF  
 Schedule 6- Part 1, Line 25a & d -Part XV Line 3a & b  
Grantee Organization  
Name and Address

<b>General Program Officers Grants</b>	<b><u>Authorized During Year</u></b>	<b><u>Amount Paid 2001</u></b>	<b><u>Approved For Future Payment</u></b>	<b><u>Tax Status</u></b>
Princeton University Princeton, NJ <i>To support a proposal entitled "Optimal Control of Disease Processes " (B2001-34)</i> \$34,785 00 2001	\$34,785 00	\$34,785 00	\$ -	170 (b) (1) (A) (ii)
Purdue University West Lafayette, IN <i>To conduct a National Conference on Work-Family Research (B2001-15)</i> \$30,000 00 2001	\$30,000 00	\$30,000 00	\$ -	170 (b) (1) (A) (ii)
RAND Corporation Santa Monica, CA <i>Promotion of Sloan sponsored research &amp; book entitled "The Ph D Factory" (B2001-23)</i> \$40,000 00 2001	\$40,000 00	\$40,000 00	\$ -	170 (b) (1) (A) (vi)
Teresa Riordan Silver Spring, MD <i>For research writing and illustration of a book on the technology of womanhood (B2001 52)</i> \$45,000 00	\$45,000 00	\$45,000 00	\$ -	* #
Rutgers University New Brunswick, NJ <i>To conduct research on the nature of community involvement by Professional women in dual-earner families (B2001-08) (see page 2 for revised description)</i> \$41,000 00 2001	\$41,000 00	\$41,000 00	\$ -	170 (b) (1) (A) (ii)
Rutgers University New Brunswick, NJ <i>To study how well passenger connections are coordinated within and across airlines (B2001-58)</i> \$40 780 00 2001	\$40,780 00	\$40,780 00	\$ -	170 (b) (1) (A) (ii)
San Jose State University Foundation San Jose CA <i>To write two books based on Ethnographic Research on Everyday Lives of Working Families in the Silicon Valley (B2001 31)</i> \$39 384 00 2001	\$39,384 00	\$39,384 00	\$ -	170 (b) (1) (A) (iv)

2001  
 FORM 990-PF  
 Schedule 6- Part I, Line 25a & d -Part XV Line 3a & b  
Grantee Organization  
Name and Address

General Program Officers Grants	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
University of Southern California Los Angeles, CA <i>To support a conference that would stimulate collaboration between behavioral economists and corporate law scholars (B2001-30)</i> \$30,000 00 2001	\$30,000 00	\$30,000 00	\$ -	170 (b) (1) (A) (ii)
University of Southern California Los Angeles, CA <i>To help codify knowledge about computational linguistics at the Master's Degree level and improve and spread training in this field at the MS level (B2001-43)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$ -	170 (b) (1) (A) (ii)
Tata Energy and Resources Institute Arlington, VA <i>Support to plan a project to involve western businesses in Poverty Alleviation (B2001-26)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$ -	170 (b) (1) (A) (vi)
Texas Tech University Lubbock, TX <i>Support to increase enrollments in ALN Engineering Degree Programs (B2001 68)</i> \$45,000 00 2001	\$45 000 00	\$45,000 00	\$ -	170 (b) (1) (A) (ii)
University of Texas at Austin Austin, TX <i>To produce a book that examines historically the effect of corporations on consumer behavior and the impact of consumers on corporations in the automobile industry (B2001-17) (See page 2)</i> \$26,700 00 2001	\$26,700 00	\$26,700 00	\$ -	170 (b) (1) (A) (ii)
Jonathan Weiner Doylestown, PA	\$40,000 00	\$40,000 00	\$ -	* #
<b>Grand Total</b>	<u>\$2,475,386 00</u>	<u>\$2,475,386 00</u>	<u>\$0 00</u>	

\* IRS Determination letter dated 10/21/97  
 # No recipient has any relationship with a foundation manager

General Program  
 Minority PHD Grants to Individual Sloan Scholarships

Authorizes	Year	Amount Paid	2001	Approved	For Future	Tax Status
Abad, Antonio	SS in dept. of Aerospace at MIT	15,000	15,000.00	0.00	0.00	~#
77 MA Ave 37 340 Boston, MA 02139						
Adams, Tiffany	SS in dept. of Pharmaceutical & Biomedical Science at Univ of Georgia	(18,750)	7,500.00	0.00	0.00	~#
136 1/2 Winter Hill Dr Winterville, GA 30683						
Alexander, Deana	SS in dept. of Civil & Environmental Engineering at MIT	(25,500)	0.00	0.00	0.00	~#
P O Box 1036, Kinghill, VI 00851 1036						
Andrews, Kim	SS in dept. of Chemistry at Purdue	15,000	15,000.00	0.00	0.00	~#
3105 New London court #515, Lafayette, IN 47905						
Betcher, Lakya	SS in dept. of Chemical Engineering at Michigan State Univ	(8,000)	0.00	0.00	0.00	~#
1933 Wood St Apt 4, Lansing, MI 48912						
Bradshaw, Sean	SS in dept. of Aerospace at MIT	3,500	3,500.00	0.00	0.00	~#
77 MA Ave 37-412 Cambridge, MA 02139						
Campbell, Karina	SS in dept. of Chemistry at Purdue University	15,000	15,000.00	0.00	0.00	~#
1039 Young Grad House, West Lafayette, IN 47906						
Carreno, Marcos Eric	SS in dept. of Aeronautics & Astronautics at MIT	(7,500)	0.00	0.00	0.00	~#
143 Albany Street, Apt 23C, Cambridge, MA 02139						
Cherassin Jr., Thomas E.	SS in dept. of Environmental Engineering at the University of Florida	7,100	7,100.00	0.00	0.00	~#
3611 SW 28th Ter Apt A, Gainesville, FL 32608						
Cole, Hector Carlo	SS in dept. of Industrial & Ops Engineering at the University of Michigan	0	0.00	0.00	0.00	~#
1929 Plymouth Rd Apt 302B, Ann Arbor, MI 48105						
Cohen-Mercado, Hector	SS in dept. of Chemical Engineering at the Univ of South Carolina	6,340	6,340.00	0.00	0.00	~#
322 South Saluda Ave., Columbia, SC 29205						
Crede, Ivette	SS in dept. of Civil & Environmental Engineering at Michigan State	(3,500)	0.00	0.00	0.00	~#
1436 K Spawan Village, East Lansing, MI 48823						
Daniel, Talitha	SS in dept. of Mathematics at Howard University	0	0.00	0.00	0.00	~#
2251 Sherman Ave Apt 641 E., Washington, DC 20001						
De La Torre, Thomas	SS in dept. of Geological Sciences at the University of Colorado	15,000	15,000.00	0.00	0.00	~#
4927 Thunderbolt Circle #24, Boulder CO 80303						
Durham, Malika	SS in dept. of Chemistry at Purdue University	15,000	15,000.00	0.00	0.00	~#
3608 Driftwood Dr N Apt 203, Lafayette, IN 47905						
Farrer, Sandra	SS in dept. of Mathematics at Howard University	0	0.00	0.00	0.00	~#
2251 Sherman Ave. NW Rm 202 E, Washington DC 20001						
Fawcett, Ryan	SS in dept. of Chemistry at Purdue University	15,000	15,000.00	0.00	0.00	~#
3604 Driftwood Dr Apt 100 Lafayette In 47905						
Fernandez, Alfonso	SS in dept. of Biological Sciences at Purdue Univ	(13,350)	3,180.00	0.00	0.00	~#
639 Young Graduate House, West Lafayette, IN 47906						
Forrester, Sydney	SS in dept. of Chemical Engineering at Michigan State Univ	(6,000)	2,000.00	0.00	0.00	~#
1109 Univ Village Apt H, East Lansing, MI 48823						
Golan, Kenya	SS in dept. of Civil & Environmental Engineering at the Penn State Univ	(4,634)	14,986.00	0.00	0.00	~#
909 West Whitwell Road, State College, PA 16801						
Green, Kellie	SS in dept. of Chemistry at Purdue University	15,000	15,000.00	0.00	0.00	~#
922 Young Graduate House, West Lafayette IN 47906						
Handberg, Eric	SS in dept. of Chemistry at Purdue University	15,000	15,000.00	0.00	0.00	~#
228 Arnold Dr #4, West Lafayette, IN 47906						
Harrie Brian	SS in dept. of Materials at the Univ Of Maryland	(1,200)	16,800.00	0.00	0.00	~#
1503 Hatcher Hollow Circle, Apt 23 Silver Springs, MD 20904						
Herbert, Laci Stefan	SS in dept. of Aeronautics & Astronautics at MIT	(15,000)	0.00	0.00	0.00	~#
1800 Stylane Drive Norfolk VA 23518						

General Program  
 Minority PhD Grants to Individuals Sloan Scholarships

Amount Paid 2001	Year	Author(s)	Description	Amount Paid for Prior Years	SS
4,120.00	(1,250)	4,120	SS in dept of Chemistry at Purdue University	0.00	~#
7,900.00	(1,250)	7,900	SS in dept of Pharmaceutical & Biomedical Science at Univ of Georgia	0.00	~#
7,900.00	(1,750)	7,900	SS in dept of Pharmaceutical & Biomedical Science at Univ of Georgia	0.00	~#
5,750.00	(1,250)	(11,250)	SS in dept of Pharmaceutical & Biomedical Science at Univ of Georgia	0.00	~#
9,000.00	0	0	SS in dept of Materials and Nuclear Engineering at Univ Of Maryland	0.00	~#
6,000.00	(7,000)	(7,000)	SS in dept of Fisheries, Animal & Vet. Sciences at Univ of Rhode Island	0.00	~#
9,500.00	(11,500)	(11,500)	SS in dept of Civil & Environmental Engineering at City College of NY	0.00	~#
1,040.00	1,040	1,040	SS in dept of Plant Physiology at Penn state	0.00	~#
6,500.00	6,500	6,500	SS in dept of Chemistry at Purdue University	0.00	~#
0.00	0	0	SS in dept of Materials Science at the University of Maryland	0.00	~#
0.00	0	0	SS in dept of Civil & Environmental Engineering at MIT	0.00	~#
0.00	(9,000)	(9,000)	SS in dept of Civil & Environmental Engineering at Michigan State	0.00	~#
0.00	0	0	SS in dept of Materials Science at U of Maryland	0.00	~#
0.00	0	0	SS in dept of Materials Science at Howard University	0.00	~#
6,600.00	6,600	6,600	SS in dept of Chemistry at Purdue University	0.00	~#
2,260.00	(14,740)	(14,740)	SS in dept of Biological Sciences at Purdue Univ	0.00	~#
0.00	(27,000)	(27,000)	SS in dept of Computer Science at Univ of Rhode Island	0.00	~#
14,750.00	(2,125)	(2,125)	SS in dept of Biology at Cornell	0.00	~#
5,025.00	(21,206)	(21,206)	SS in dept of Chemical Engineering at the Univ of South Carolina	0.00	~#
7,500.00	(7,500)	(7,500)	SS in dept of Pharmaceutical & Biomedical Science at Univ of Georgia	0.00	~#
6,120.00	6,120	6,120	SS in dept of Chemistry at Purdue University	0.00	~#
14,920.00	14,920	14,920	SS in dept of Chemical Engineering at the Univ of South Carolina	0.00	~#
0.00	0	0	SS in dept of Chemical Engineering at the Univ of South Carolina	0.00	~#
0.00	0	0	SS in dept of Chemical Engineering at the Univ of South Carolina	0.00	~#
2,000	2,000	2,000	SS in dept of Chemistry at Purdue University	0.00	~#

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 Hines, Cary  
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 1127 Central Avenue NE, Washington, DC 20018  
 Jacoby, Randolph  
 11356 Cherry Hill Rd, Apt 203, Beltsville, MD 20705  
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 Joseph, Alicia  
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 Kramer, Victoria  
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 Lopez, Carmen  
 165 B 3rd St, Clinton, NJ 07011  
 Lake, Sheila  
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 Mark, Yelke  
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 Margon-Garcia, Jose O  
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 Ortiz, Leticia  
 USC Swearingen Engineering center Columbia, SC 29208  
 Ortiz, Lorna  
 USC Columbia, SC, 29208  
 Rawls, Rose  
 Urb Santa Clara Palms Real Q 14 Guaynabo PR 00960

Grantor Organization  
 Name and Address

General Program  
 Minority PhD Grants to Individuals Sloan Scholarships

DESCRIPTION

Authorized  
 Period  
 Year  
 Amount Paid  
 2001  
 Approved  
 for Future  
 Payments

Tax Status

~#	SS in dept. of Civil & Environmental Engineering at Michigan State	(7,500)	0.00	0.00	~#
~#	SS in dept. of Biomaterials at Cornell University	5,500	5,500.00	0.00	~#
~#	SS in dept. of Chemistry at Purdue University	15,000	15,000.00	0.00	~#
~#	SS in dept. of Biological Sciences at Purdue Univ	(14,170)	4,600.00	0.00	~#
~#	SS in dept. of Cell Biology at Purdue Univ	(13,920)	3,100.00	0.00	~#
~#	SS in dept. of Chemical Engineering at the Univ. of South Carolina	0	0.00	0.00	~#
~#	SS in dept. of Mathematics at Howard University	0	0.00	0.00	~#
~#	SS in dept. of Mathematics at the Univ. of Virginia	(15,570)	2,900.00	0.00	~#
~#	SS in dept. of Agricultural and Biological Engineering at Penn State	(11,212)	7,643.00	0.00	~#
~#	SS in dept. of Civil & Environmental Engineering at Michigan State	(2,410)	700.00	0.00	~#
~#	SS in dept. of Oceanography at the University of Rhode Island	0	0.00	0.00	~#
~#	SS in dept. of Chemistry at Purdue	0	15,000.00	0.00	~#
~#	SS in dept. of Aerospace at Georgia Institute of Tech.	6,272	6,272.00	0.00	~#
~#	SS in dept. of Applied Mathematics at Cornell University	5,525	5,525.00	0.00	~#
~#	SS in dept. of Applied Mathematics at Cornell University	21,000	21,000.00	0.00	~#
~#	SS in dept. of Industrial & Optics Engineering at the University of Michigan	2,660	2,660.00	0.00	~#
~#	SS in dept. of Imicrobiology and Molecular Genetics at Oklahoma State University	4,135	4,135.00	0.00	~#
	SS total	(93,535)	393,226.00	0.00	
	Sloan memory Ph D Scholarship Funds	2,849,960.50	2,849,960.90	0.00	
	Grand Total	1,756,426.00	3,243,186.90	-	

National Action Council for Minorities in Engineering, Inc  
 New York, NY

\* IRS Determination letter dated 7/14/99  
 \* No recipient has any relationship with a foundation manager

Minority PhD Grants to Schools  
General Program

DESCRIPTION	Authorized During Year	Amount Paid 2001	Approved for Future Years	Tax Status
City College of the City University of New York New York, NY City College of the City University of New York New York, NY To fund the third meeting of faculty participants in the Sloan Minority Ph D program	95,000	95,000.00	0.00	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, NY Undergraduate MHPHD Feeder program in Math & Theoretical Biology Institute	60,000	60,000.00	0.00	170 (b) (1) (A) (ii)
Georgia Institute of Technology Columbus, SC Minority Ph. D recruitment in the dept of Aerospace Engineering	2,000	2,000.00	0.00	170 (b) (1) (A) (ii)
Maryland, University of, College Park College Park, MD Minority Ph. D recruitment in the dept of Materials & Nuclear engineering	4,000	4,000.00	0.00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA Minority Ph. D recruitment in the dept of Aeronautics & Astronautics	4,000	4,000.00	0.00	170 (b) (1) (A) (ii)
Michigan State University East Lansing, MI To fund recruitment and retention activities for minority Ph D students in engineering depts	70,000	70,000.00	0.00	170 (b) (1) (A) (ii)
National Action Council for Minorities in Engineering, Inc. New York, NY To Administer the Sloan Minority Ph D Program	45,000	45,000.00	0.00	170 (b) (1) (A) (vi)
National Consortium for Graduate Degrees for Minorities North Carolina Agricultural and Technical State Univ Chapel Hill, NC To support activities in support of the Sloan Foundation MPH program in Engineering & science	25,000	25,000.00	0.00	170 (b) (1) (A) (vi)
North Carolina Agricultural and Technical State Univ Chapel Hill, NC To increase the number of minority graduates from the Physics dept. who enter Ph.D programs	15,000	15,000.00	0.00	170 (b) (1) (A) (ii)
North Carolina Agricultural and Technical State Univ Chapel Hill NC To increase the number of minority graduates from the Industrial and Systems Engineering Ph D programs	(108,675)	0.00	0.00	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA Minority Ph. D recruitment in the dept of Agricultural and Biology Engineering	4,000	4,000.00	0.00	170 (b) (1) (A) (ii)
Purdue University West Lafayette, IN Minority Ph. D recruitment in the dept of Chemistry	0	8,000.00	0.00	170 (b) (1) (A) (ii)
Purdue University West Lafayette, IN Minority Ph. D recruitment in the dept of Chemistry	24,000	24,000.00	0.00	170 (b) (1) (A) (ii)
Puerto Rico, University of, at Mayaguez Mayaguez, PR To increase the number of graduates from the Chemical Engineering Dept for Ph.D	(60,000)	60,000.00	0.00	170 (b) (1) (A) (ii)
Puerto Rico, University of, at Mayaguez Mayaguez, PR To increase the number of graduates from Biology & Chemistry Dept for Ph.D's	(90,000)	75,000.00	0.00	170 (b) (1) (A) (ii)
Puerto Rico, University of, at Mayaguez Mayaguez, PR Minority Ph D Feeder Program Undergraduates	(50,000)	50,000.00	0.00	170 (b) (1) (A) (ii)
Rice University Houston, TX To fund recruitment and retention activities for minority Ph. D students	60,000	60,000.00	0.00	170 (b) (1) (A) (ii)
Rhode Island, University of Kingston, RI Minority Ph. D recruitment in the Graduate School of Oceanography	2,000	2,000.00	0.00	170 (b) (1) (A) (ii)
South Carolina, University of Columbia, SC Minority Ph D recruitment in the dept of Civil and Environmental Eng	0	2,000.00	0.00	170 (b) (1) (A) (ii)
South Carolina, University of Columbia, SC Minority Ph D recruitment in the dept of Chemical Engineering	8,000	8,000.00	0.00	170 (b) (1) (A) (ii)
Southern Regional Education Board Atlanta, GA To fund mentors in the compact for faculty diversity's Institute on Teaching	294,584	39,300.00	255,284.00	509 (a) (2)
<b>Grand Total</b>	<b>403,909.00</b>	<b>654,300.00</b>	<b>255,284.00</b>	



Capital Gain & (Loss)

Part I Line 6 Column (a) \$ 52,200,029

Adjustments For Tax

Adjustments from Partnership K-1's

Brookside Capital Partners	5,592,230
Bain Capital Fund VI	3,100,918
Bain Capital Fund VII	(255,975)
Cataylst Partners, LP	(1,735,389)
AG Capital Recovery Partners, LP	1,104,626
AG Capital Recovery Partners, LP II	80,638
AG Super Fund, LP	1,663,731
Atlas Venture Fund V, LP	(741,162)
Atlas Venture Fund VI, LP	0
Accel VIII, LP	(162,249)
MPM Bioventures II	0
Farallon Capital	1,009,214
I-Hatch Ventures, LP	(705,284)
Seven Rosen Fund VIII,LP	(36,768)
Valueact Capital Partners, LP	349,339

Adjustments from books to  
Partnership K-1's

BCM Capital Partners	91,228
Bain Capital Fund V	(3,691,068)
Citicorp Mezzanine Partners,LLP	(4,022,086)
Silchester International Investors	144,097
Velocity Technology Fund	(32,548,939)

Part I Line 7 Column (b) tax \$ 21,437,130

<u>Capital Gains &amp; Losses</u>	<u>Total</u>
JPM Multi-Market Global	(6,159,207)
JPM Stocks Multi-Market Account	1,777,643
JPM U. S. Bonds	12,202,374
JPM EAFE International Equity	(5,841)
JPM Small Capitalization Stocks	5,635
Real Estate	974,706
JPM REIT's Equity Account	4,388,784
Bain Capital Partners	8,460,314
Marisco Capital Management	(23,847,572)
Iridian Asset Management	9,751,496
Pzena Investment Management	10,046,906
High Rock Capital	5,252,725
Lord, Abbet & Co.	(885,754)
Capital Guardian Int'l EAFE	(3,371,117)
Velocity Capital Management	23,106,848
Silchester International	604,268
Galleon Healthcare	4,869,030
Citicorp Mezzanine Partners	4,161,085
Mellon Sweep Account	1,011,892
OZ Overseas Fund Ltd.	(71,249)
Distribution Portfolio	(72,937)
<b>TOTAL TO 12/31/01</b>	<b>\$ 52,200,029</b>

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account	Description	Balance	Debit	Credit	Balance
SLOF3004002	SLOF3004002	14,300,000.00			14,300,000.00
SLOF3004002	SLOF3004002	34,350,000.00			34,350,000.00
SLOF3004002	SLOF3004002	204,600,000.00			204,600,000.00
SLOF3004002	SLOF3004002	91,000,000.00			91,000,000.00
SLOF3004002	SLOF3004002	11,000,000.00			11,000,000.00
SLOF3004002	SLOF3004002	110,700,000.00			110,700,000.00
SLOF3004002	SLOF3004002	63,000,000.00			63,000,000.00
SLOF3004002	SLOF3004002	29,900,000.00			29,900,000.00
SLOF3004002	SLOF3004002	13,000,000.00			13,000,000.00
SLOF3004002	SLOF3004002	11,000,000.00			11,000,000.00
SLOF3004002	SLOF3004002	1,000,000.00			1,000,000.00
SLOF3004002	SLOF3004002	20,000,000.00			20,000,000.00
SLOF3004002	SLOF3004002	33,500,000.00			33,500,000.00
SLOF3004002	SLOF3004002	102,100,000.00			102,100,000.00
SLOF3004002	SLOF3004002	64,900,000.00			64,900,000.00
SLOF3004002	SLOF3004002	124,500,000.00			124,500,000.00
SLOF3004002	SLOF3004002	1,490,000,000.00			1,490,000,000.00
SLOF3004002	SLOF3004002	79,487,000.00			79,487,000.00
SLOF3004002	SLOF3004002	311,000.00			311,000.00
SLOF3004002	SLOF3004002	7,322,000.00			7,322,000.00
SLOF3004002	SLOF3004002	481,000.00			481,000.00
SLOF3004002	SLOF3004002	473,000.00			473,000.00
SLOF3004002	SLOF3004002	22,350,000.00			22,350,000.00
SLOF3004002	SLOF3004002	489,000.00			489,000.00
SLOF3004002	SLOF3004002	581,000.00			581,000.00
SLOF3004002	SLOF3004002	496,000.00			496,000.00
SLOF3004002	SLOF3004002	809,000.00			809,000.00
SLOF3004002	SLOF3004002	328,881,000.00			328,881,000.00
SLOF3004002	SLOF3004002	5,997,000.00			5,997,000.00
SLOF3004002	SLOF3004002	1,140,000.00			1,140,000.00
SLOF3004002	SLOF3004002	8,529,000.00			8,529,000.00
SLOF3004002	SLOF3004002	1,889,000.00			1,889,000.00
SLOF3004002	SLOF3004002	639,000.00			639,000.00
SLOF3004002	SLOF3004002	1,049,000.00			1,049,000.00
SLOF3004002	SLOF3004002	16,111,000.00			16,111,000.00
SLOF3004002	SLOF3004002	1,979,000.00			1,979,000.00
SLOF3004002	SLOF3004002	1,910,600.00			1,910,600.00
SLOF3004002	SLOF3004002	1,777,69			1,777,69
SLOF3004002	SLOF3004002	1,709,600.00			1,709,600.00
SLOF3004002	SLOF3004002	1,601,430.00			1,601,430.00
SLOF3004002	SLOF3004002	1,759,132,740.00			1,759,132,740.00
SLOF3004002	SLOF3004002	3,173,690.00			3,173,690.00
SLOF3004002	SLOF3004002	5,839,420.00			5,839,420.00
SLOF3004002	SLOF3004002	5,122,860.00			5,122,860.00
SLOF3004002	SLOF3004002	11,175,120.00			11,175,120.00
SLOF3004002	SLOF3004002	0.0000			0.0000
Total					
Realized Gain/Loss	FFX Contract	4,375,814.65	10,534,882.49		4,375,814.65
Realized Settlement	GL ID cont	3,127.99			3,127.99
Realized Currency GL - Non Base		-3,314.56			-3,314.56
Realized Currency GL - Dividend		0.00			0.00
Realized Currency GL - Interest		47.62			47.62
Journal Entries on Futures Contract		0.00			0.00
Grand Total		4,375,815.70	-10,534,882.49		-4,159,066.79
			(6,159,206.79)		



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	233 495 000 S	0129/01	03/01/01	03/02/01	233 495 00	233 495 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	74 929 000 S	01/13/01	03/01/01	03/02/01	74 929 00	74 929 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	51 082 000 S	02/02/01	03/01/01	03/02/01	51 082 00	51 082 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	4 827 000 S	02/05/01	03/01/01	03/02/01	4 827 00	-4 827 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	108 688 000 S	02/06/01	03/01/01	03/02/01	108 688 00	108 688 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	164 145 000 S	02/08/01	03/01/01	03/02/01	164 145 00	164 145 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	60 751 000 S	02/09/01	03/01/01	03/02/01	60 751 00	-60 751 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	9 054 000 S	02/12/01	03/01/01	03/02/01	9 054 00	9 054 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	11 063 000 S	02/13/01	03/01/01	03/02/01	11 063 00	11 063 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	59 333 000 S	02/15/01	03/01/01	03/02/01	59 333 00	59 333 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	3 390 000 S	02/16/01	03/01/01	03/02/01	3 390 00	-3 390 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	530 011 000 S	02/20/01	03/01/01	03/02/01	530 011 00	530 011 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	39 061 000 S	02/21/01	03/01/01	03/02/01	39 061 00	39 061 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	376 415 000 S	02/23/01	03/01/01	03/02/01	376 415 00	376 415 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	354 600 000 S	02/27/01	03/01/01	03/02/01	354 600 00	354 600 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	1 750 489 000 S	02/28/01	03/01/01	03/02/01	1 750 489 00	1 750 489 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	7 630 000 S	02/28/01	03/01/01	03/02/01	7 630 00	-7 630 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	1 257 000 S	02/28/01	03/01/01	03/02/01	1 257 00	-1 237 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	89 881 000 S	02/28/01	03/01/01	03/02/01	89 881 00	89 881 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	78 000 S	02/28/01	03/01/01	03/02/01	78 00	-78 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	127 590 000 S	02/28/01	03/01/01	03/02/01	127 590 00	127 590 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	11 000 000 S	02/28/01	03/01/01	03/02/01	11 000 00	11 000 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	17 000 S	02/28/01	03/01/01	03/02/01	17 00	17 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	92 108 060 S	02/28/01	03/01/01	03/02/01	92 108 06	92 108 06	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	250 000 000 S	03/17/99	06/01/01	06/02/01	256 875 00	261 250 00	000 P
SLOF3001002	019389108	ALLIED WASTE INDS INC NEW COM	12 000 000 S	01/20/00	06/11/01	06/12/01	211 516 92	53 889 33	157 637 39 P
SLOF3001002	019389108	ALLIED WASTE INDS INC NEW COM	5 000 000 S	01/20/00	06/11/01	06/12/01	89 708 51	22 453 97	67 254 54 P
SLOF3001002	929070211	V2 MUSIC HDIOS PLC WTS 144A	2 500 000 S	01/20/00	06/11/01	06/12/01	125 00	1 280 023 00	1 279 900 00 P
SLOF3001002	929070211	V2 FRI SA OTD EXCHANGE NT 144A	13 770 000 S	07/03/00	06/11/01	06/12/01	354 743 00	1 380 023 00	1 023 280 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	12 375 000 S	02/28/01	06/16/01	06/17/01	12 375 00	-12 375 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	8 250 000 S	02/28/01	06/16/01	06/17/01	8 250 00	8 250 00	000 P
SLOF3001002	019389108	ALLIED WASTE INDS INC NEW COM	17 000 000 S	01/20/00	06/29/01	06/29/01	330 474 03	-76 343 49	254 130 56 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	750 000 000 S	06/01/99	06/29/01	06/29/01	750 000 00	-823 000 00	75 000 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	9 000 000 S	07/02/01	07/02/01	07/02/01	119 846 30	-90 000 00	29 846 30 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	3 800 000 S	07/02/01	07/02/01	07/02/01	50 538 31	34 000 00	12 538 31 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	7 500 000 S	07/06/01	07/06/01	07/06/01	100 571 63	-75 000 00	25 571 63 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	11 200 000 S	07/06/01	07/06/01	07/06/01	149 590 03	-112 000 00	37 590 03 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	30 000 000 S	07/02/01	07/11/01	07/11/01	404 273 52	300 000 00	104 273 52 P
SLOF3001002	266605104	DURECT CORP COM	2 300 000 S	10/03/00	07/13/01	07/13/01	25 184 16	-4 945 00	20 239 16 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	1 500 000 S	07/02/01	07/13/01	07/13/01	21 779 27	-15 000 00	6 779 27 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	171 274 940 S	02/28/01	07/13/01	07/13/01	171 274 94	-171 274 94	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	235 277 000 S	03/01/01	07/13/01	07/13/01	235 277 00	-235 277 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	95 527 000 S	03/02/01	07/14/01	07/14/01	95 527 00	-95 527 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	35 679 000 S	03/03/01	07/14/01	07/14/01	35 679 00	35 679 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	158 945 000 S	03/06/01	07/14/01	07/14/01	158 945 00	158 945 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	36 963 000 S	03/09/01	07/14/01	07/14/01	36 963 00	36 963 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	16 501 000 S	03/13/01	07/14/01	07/14/01	86 501 00	-86 501 00	000 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	10 661 130 S	03/10/01	07/13/01	07/13/01	4 671 00	-4 671 00	000 P
SLOF3001002	266605104	DURECT CORP COM	700 000 S	10/03/00	07/16/01	07/16/01	10 661 13	-10 661 13	000 P
SLOF3001002	266605104	DURECT CORP COM	1 200 000 S	10/03/00	07/17/01	07/17/01	7 349 73	-1 503 00	5 844 73 P
SLOF3001002	266605104	DURECT CORP COM	800 000 S	10/03/00	07/17/01	07/17/01	15 224 49	-3 223 00	11 999 49 P
SLOF3001002	266605104	DURECT CORP COM	3 900 000 S	10/03/00	07/19/01	07/19/01	8 039 73	1 720 00	6 319 73 P
SLOF3001002	266605104	DURECT CORP COM	3 000 000 S	07/20/01	07/20/01	07/20/01	39 531 03	8 330 00	31 146 03 P
SLOF3001002	266605104	DURECT CORP COM	1 300 000 S	07/20/01	07/20/01	07/20/01	45 088 50	-30 000 00	15 088 50 P
SLOF3001002	266605104	DURECT CORP COM	1 300 000 S	10/03/00	07/23/01	07/23/01	15 194 49	-3 223 00	11 969 49 P
SLOF3001002	266605104	DURECT CORP COM	1 500 000 S	10/03/00	07/26/01	07/26/01	13 762 04	-3 223 00	10 539 04 P
SLOF3001002	266605104	DURECT CORP COM	44 444 000 S	07/27/01	07/27/01	07/27/01	822 186 59	3 223 00	11 024 52 P
SLOF3001002	266605104	DURECT CORP COM	700 000 S	10/03/00	07/27/01	07/27/01	6 632 28	1 111 100 00	288 913 41 P
SLOF3001002	266605104	DURECT CORP COM	3 800 000 S	07/27/01	07/28/01	07/28/01	58 708 04	-1 503 00	5 127 28 P
SLOF3001002	266605104	DURECT CORP COM	800 000 S	10/03/00	07/29/01	07/29/01	7 479 73	38 000 00	20 708 04 P
SLOF3001002	266605104	DURECT CORP COM	300 000 S	07/30/01	07/30/01	07/30/01	4 715 84	-3 000 00	1 715 84 P
SLOF3001002	266605104	DURECT CORP COM	2 200 000 S	10/03/00	08/01/01	08/01/01	21 383 29	-4 730 00	16 653 29 P
SLOF3001002	266605104	DURECT CORP COM	2 300 000 S	10/03/00	08/01/01	08/02/01	22 945 64	-4 945 00	18 000 64 P
SLOF3001002	266605104	DURECT CORP COM	400 000 S	03/30/01	08/02/01	08/02/01	3 991 87	860 00	3 131 87 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	770 2300 S	03/30/01	08/03/01	08/03/01	770 23	-770 23	000 P
SLOF3001002	139733109	CAPITAL AUTOMOTIVE REIT COM SH	2 600 000 S	02/19/98	08/03/01	08/04/01	44 208 93	39 000 00	5 208 93 P
SLOF3001002	139733109	CAPITAL AUTOMOTIVE REIT COM SH	27 000 000 S	02/19/98	08/03/01	08/04/01	439 092 70	-403 000 00	54 092 70 P

SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	16,500 0000 5	0504/98	08/03/01	08/04/01	280,536 63	246,642 80	33,993 83 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,200 0000 5	12/16/98	08/03/01	08/04/01	25,800 15	19,125 00	6,380 15 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	600 0000 5	12/27/98	08/03/01	08/04/01	10,200 26	8,155 50	2,046 56 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500 0000 5	12/29/98	08/03/01	08/04/01	25,505 15	20,388 75	5,116 40 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	900 0000 5	12/30/98	08/03/01	08/04/01	15,903 09	12,177 00	3,726 09 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	500 0000 5	01/04/99	08/03/01	08/04/01	8,501 72	-7,265 00	1,236 72 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500 0000 5	01/03/99	08/03/01	08/04/01	25,505 15	21,465 50	3,942 65 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	3,000 0000 5	01/11/99	08/03/01	08/04/01	51,010 30	-44,531 40	6,478 90 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,700 0000 5	01/13/99	08/03/01	08/04/01	24,903 84	25,232 23	3,673 39 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	800 0000 5	01/14/99	08/03/01	08/04/01	13,602 75	11,724 00	1,878 75 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500 0000 5	01/15/99	08/03/01	08/04/01	25,505 15	22,188 75	3,316 40 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	100 0000 5	01/19/99	08/03/01	08/04/01	23,804 81	20,779 50	3,025 31 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500 0000 5	01/21/99	08/03/01	08/04/01	1,700 34	1,477 11	223 23 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	2,800 0000 5	01/22/99	08/03/01	08/04/01	25,505 15	22,638 75	2,866 40 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	6,000 0000 5	01/23/99	08/03/01	08/04/01	47,609 61	-41,650 00	5,959 61 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500 0000 5	01/25/99	08/03/01	08/04/01	102,020 60	-89,250 00	12,770 60 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500 0000 5	01/27/99	08/03/01	08/04/01	25,505 15	-22,161 60	3,343 55 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500 0000 5	01/28/99	08/03/01	08/04/01	25,505 15	22,170 00	3,335 15 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	400 0000 5	01/29/99	08/03/01	08/04/01	6,803 37	5,984 00	839 37 P
SLOF3001002	13973109	DIRECT COMB COM	54,990 0000 5	10/03/00	08/03/01	08/04/01	488,835 26	-118,035 00	370,800 26 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,200 0000 5	01/29/99	08/03/01	08/07/01	20,462 08	17,885 00	2,576 08 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	11,250 0000 5	03/02/99	08/03/01	08/07/01	191,831 98	-135,780 50	56,071 48 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	900 0000 5	03/03/99	08/03/01	08/07/01	13,346 56	11,070 72	4,375 84 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,200 0000 5	03/04/99	08/03/01	08/07/01	70,462 08	15,064 28	3,296 80 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	100 0000 5	03/13/99	08/03/01	08/07/01	1,705 17	1,273 92	429 25 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,100 0000 5	03/16/99	08/03/01	08/07/01	18,756 91	13,953 06	4,803 85 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	200 0000 5	03/17/99	08/03/01	08/07/01	3,410 35	-2,590 98	819 97 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	800 0000 5	03/18/99	08/03/01	08/07/01	13,641 39	10,312 24	3,329 15 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,000 0000 5	03/19/99	08/03/01	08/07/01	17,051 72	12,688 20	4,363 52 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	600 0000 5	03/22/99	08/03/01	08/07/01	10,231 04	7,680 92	2,650 12 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	500 0000 5	03/23/99	08/03/01	08/07/01	8,335 87	-4,296 00	2,233 87 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	8,600 0000 5	03/24/99	08/03/01	08/07/01	146,644 89	111,025 62	35,364 27 P
SLOF3001002	13973109	ALLIED WASTE INDUS INC NEW COM	29,631 0000 5	01/28/00	08/07/01	08/07/01	535,621 66	133,006 71	402,354 93 P
SLOF3001002	13973109	LOCAL FINL COMB COM	1,100 0000 5	08/07/01	08/07/01	08/08/01	17,049 43	11,000 00	6,049 43 P
SLOF3001002	13973109	RETAILER MONEY DEPOSIT ACCT	214,273 0000 5	08/09/01	08/10/01	08/11/01	214,273 00	214,375 00	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	82,296 6200 5	03/20/01	08/15/01	08/16/01	82,296 62	-82,396 62	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	5,154 0000 5	04/04/01	08/15/01	08/16/01	5,154 00	5,134 00	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	27,778 0000 5	04/05/01	08/15/01	08/16/01	27,778 00	27,778 00	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	24,901 0000 5	04/09/01	08/15/01	08/16/01	24,901 00	24,901 00	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	5,184 0000 5	05/02/01	08/15/01	08/16/01	5,184 00	5,184 00	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	7,293 0000 5	05/14/01	08/15/01	08/16/01	7,293 00	7,293 00	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	49,046 0000 5	05/15/01	08/15/01	08/16/01	49,046 00	-49,046 00	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	39,597 0000 5	05/18/01	08/15/01	08/16/01	39,597 00	39,597 00	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	4,581 8400 5	06/05/01	08/15/01	08/16/01	4,581 84	-4,581 84	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	290,033 4600 5	06/12/01	08/15/01	08/16/01	290,033 46	290,033 46	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	367,348 0000 5	06/13/01	08/15/01	08/16/01	367,348 00	367,245 00	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	301,223 4300 5	06/14/01	08/15/01	08/16/01	301,223 43	-301,223 43	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	847,126 8100 5	07/02/01	08/15/01	08/16/01	847,126 81	847,126 81	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	330,474 0300 5	07/02/01	08/15/01	08/16/01	330,474 03	330,474 03	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	13,787 6100 5	07/03/01	08/15/01	08/16/01	13,787 61	-12,787 61	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	28,187 2000 5	07/06/01	08/15/01	08/16/01	28,187 50	28,187 50	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	78,315 8100 5	07/09/01	08/15/01	08/16/01	78,315 81	78,315 81	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	100,571 6500 5	07/10/01	08/15/01	08/16/01	100,571 65	100,571 65	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	126,645 8600 5	07/11/01	08/15/01	08/16/01	126,645 86	126,645 86	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	1,239 774 9900 5	07/12/01	08/15/01	08/16/01	1,239 774 99	-1,239 774 99	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	42,000 0000 5	07/17/01	08/15/01	08/16/01	42,000 00	-42,000 00	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	46,963 4300 5	07/18/01	08/15/01	08/16/01	46,963 43	-46,963 43	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	7,349 7300 5	07/19/01	08/15/01	08/16/01	7,349 75	7,349 75	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	15,234 0900 5	07/20/01	08/15/01	08/16/01	15,234 49	15,234 49	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	8,039 7300 5	07/23/01	08/15/01	08/16/01	8,039 73	-8,039 73	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	49,399 0400 5	07/24/01	08/15/01	08/16/01	69,395 04	-69,395 04	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	15,224 4900 5	07/25/01	08/15/01	08/16/01	15,224 49	15,224 49	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	13,194 4900 5	07/26/01	08/15/01	08/16/01	13,194 49	13,194 49	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	13,762 0400 5	07/28/01	08/15/01	08/16/01	13,762 04	-13,762 04	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	72,669 4800 5	07/31/01	08/15/01	08/16/01	72,669 48	-72,669 48	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	726,155 7500 5	08/01/01	08/15/01	08/16/01	726,155 75	-726,155 75	0 00 P
SLOF3001002	13973109	SLO CLIENT CASH INVESTMENT TR	57,672 9300 5	08/03/01	08/15/01	08/16/01	57,672 93	-57,672 93	0 00 P

SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	22,945,640.5	0060601	0015001	0015601	22,945,644	22,945,644	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	3,991,870.5	0060701	0015001	0015601	3,991,877	3,991,877	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	1,762,392.4169	0060801	0015001	0015601	1,762,392.41	1,762,392.41	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	600,613,030.5	0060901	0015001	0015601	600,613.03	-600,613.03	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	60,141,200.5	0061001	0015001	0015601	60,141.20	-60,141.20	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	700,000.5	0061101	0017001	0015601	10,738.64	7,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	2,000,000.5	0061201	0022001	0022001	33,526.88	22,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	380,000.5	0061301	0022001	0022001	4,539.85	3,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	1,500,000.5	0061401	0022001	0022001	22,649.24	15,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	667,154,680.5	0061501	0022001	0022001	667,154.06	-667,154.06	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	1,400,000.5	0061601	0022001	0022001	21,669.30	14,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	100,000.5	0061701	0022001	0022001	1,504.95	-1,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	1,400,000.5	0061801	0022001	0022001	21,139.20	-14,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	2,200,000.5	0061901	0022001	0022001	33,196.89	22,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	399,168.0	0062001	0021001	0021001	309.16	309.16	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	22,192,246.3	0062101	0020001	0020001	22,192.24	-22,192.24	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	13,607,200.5	0062201	0020001	0020001	13,607.50	-13,607.50	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	10,758,640.5	0062301	0020001	0020001	10,758.64	-10,758.64	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	13,516,830.5	0062401	0020001	0020001	33,526.88	-33,526.88	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	4,559,830.5	0062501	0020001	0020001	4,539.85	-4,539.85	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	21,139,200.5	0062601	0020001	0020001	21,139.20	-21,139.20	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	22,574,750.5	0062701	0020001	0020001	22,574.75	-22,574.75	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	15,963,500.5	0062801	0020001	0020001	15,963.50	-15,963.50	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	203,230,000.5	0062901	0019001	0019001	672,229.05	672,229.05	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	879,578,000.5	0063001	0019001	0019001	7,662.00	125,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	672,219,050.0	0063101	0024001	0024001	672,229.05	-672,229.05	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	17,231,290.0	0063201	0020001	0020001	17,231.59	-17,231.59	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	20,186,750.5	0063301	0020001	0020001	20,186.17	-20,186.17	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	10,553,530.5	0063401	0020001	0020001	10,553.83	-10,553.83	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	44,123,000.5	0063501	0020001	0020001	64,123.00	-44,123.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	4,730,000.5	0063601	0020001	0020001	4,730.00	-4,730.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	55,798,420.5	0063701	0020001	0020001	55,798.42	-55,798.42	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	8,230,000.5	0063801	0020001	0020001	8,230.00	-8,230.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	23,165,910.5	0063901	0020001	0020001	23,165.91	-23,165.91	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	621,279,200.0	0064001	0016001	0016001	621,279.30	-621,279.30	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	98,484,502.5	0064101	0022001	0023001	368,969.74	368,969.74	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	78,005,823.5	0064201	0022001	0023001	292,246.88	292,246.88	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	42,990,000.5	0064301	0020001	0023001	161,060.97	161,060.97	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	24,516,000.5	0064401	0022001	0023001	91,188.05	91,188.05	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	24,411,000.5	0064501	0020001	0023001	91,717.46	91,717.46	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	34,818,000.5	0064601	0022001	0023001	130,444.77	130,444.77	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	13,429,690.5	0064701	0020001	0023001	132,735.74	132,735.74	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	14,834,175.0	0064801	0020001	0023001	55,575.87	-44,002.66	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	22,219,000.5	0064901	0020001	0023001	83,505.18	-40,398.81	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	17,099,000.5	0065001	0022001	0023001	64,060.98	-41,998.56	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	140,200.5	0065101	0024001	0023001	140.23	-140.23	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	330,590.5	0065201	0021001	0023001	330.59	330.59	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	23,898,650.5	0065301	0021001	0023001	23,898.65	23,898.65	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	13,410,600.5	0065401	0021001	0023001	13,410.60	13,410.60	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	21,232,000.5	0065501	0021001	0023001	21,232.00	21,232.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	2,500,000.5	0065601	0021001	0023001	37,148.76	25,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	5,277,980.5	0065701	0021001	0023001	37,198.75	25,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	2,500,000.5	0065801	0020001	0023001	5,277.98	5,277.98	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	780,000.5	0065901	0020001	0023001	27,596.08	-4,963.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	74,073,140.5	0066001	0023001	0024001	8,299.72	1,505.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	100,000.5	0066101	0020001	0024001	74,073.14	74,073.14	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	1,200,000.5	0066201	0020001	0024001	9,299.68	7,879.88	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	1,300,000.5	0066301	0020001	0024001	18,213.36	13,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	1,500,000.5	0066401	0020001	0024001	18,021.90	13,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	1,200,000.5	0066501	0020001	0024001	17,999.40	-12,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	1,874,090.5	0066601	0020001	0024001	1,874.09	-1,874.09	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	2,500,000.5	0066701	0020001	0024001	36,998.77	23,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	780,000.5	0066801	0020001	0024001	8,399.72	1,505.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	2,500,000.5	0066901	0020001	0024001	36,718.77	23,000.00	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	800,000.5	0067001	0020001	0024001	9,999.68	7,879.88	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	44,100,637.0	0067101	0021001	0024001	10,142.81	-989,651.76	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	802,633.0	0067201	0021001	0024001	184.47	-1,650.15	0.00	0.00
SILOF3001002	996102302	SILO CLIENT CASH INVESTMENT TR	975,619.0	0067301	0021001	0024001	228.58	-1,970.56	0.00	0.00

SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	996 0090 S	12/15/99	12/11/01	12/12/01	229 26	2,242 82	2,013 56 P
SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	996 4220 S	03/15/00	12/11/01	12/12/01	229 17	2,241 95	2,012 78 P
SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	1 017 9660 S	06/15/00	12/11/01	12/12/01	234 04	2,299 77	2,065 73 P
SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	1 038 9340 S	10/16/00	12/11/01	12/12/01	238 95	2,317 60	-2,098 63 P
SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	1 061 0000 S	11/17/00	12/11/01	12/12/01	2 55	-0 01	2 52 P
SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	1 0000 S	12/15/00	12/11/01	12/12/01	244 02	2,298 37	2,154 33 P
SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	1 083 7930 S	01/19/01	12/11/01	12/12/01	0 23	-0 03	0 20 P
SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	1 083 7930 S	06/15/01	12/11/01	12/12/01	249 26	2,449 37	2,200 11 P
SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	23 0140 S	06/15/01	12/11/01	12/12/01	3 29	2,449 37	2,200 11 P
SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	0 3300 S	09/12/01	12/11/01	12/12/01	0 08	-0 75	-0 67 P
SLOF30010002	164816100	SUPERIOR FINL CORP DEL COM	2 500 0000 S	02/01/99	12/15/01	12/15/01	37 498 75	22 000 00	12 498 75 P
SLOF30010002	996102802	SLO CLIENT CASH INVESTMENT TR	98 657 4100 S	09/24/01	12/15/01	12/15/01	98 657 41	98 657 41	0 00 P
SLOF30010002	266605104	DIRECT CORP COM	700 0000 S	10/02/00	12/17/01	12/18/01	8,399 72	1,505 00	5,894 72 P
SLOF30010002	11412P04	SECURITY GAT GROUP INC CL B	61,300 0000 S	06/06/00	12/18/01	12/19/01	1,555 0000 37	995,533 83	539,466 47 P
SLOF30010002	996102802	SLO CLIENT CASH INVESTMENT TR	478 933 5300 S	09/24/01	12/18/01	12/19/01	478 933 43	-478,533 83	0 00 P
SLOF30010002	996102802	SLO CLIENT CASH INVESTMENT TR	621,279 5000 S	10/16/01	12/18/01	12/19/01	621,279 50	-621,279 50	0 00 P
SLOF30010002	996102802	SLO CLIENT CASH INVESTMENT TR	602,716 3700 S	10/25/01	12/18/01	12/19/01	602,716 37	-602,716 37	0 00 P
SLOF30010002	266605104	DIRECT CORP COM	800 0000 S	10/03/00	12/21/01	12/22/01	9,399 64	-1,720 00	7,879 64 P
SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	0 0000 BVA	11/17/00	11/17/00	11/17/00	0 00	0 01	0 00 M
SLOF30010002	31919103	AMERESCO CAP TR COM SBI	0 0000 BVA	12/27/00	05/12/98	05/12/98	0 00	-4 662 50	-4 662 50 M
SLOF30010002	270324502	EARTHWATCH INC SR PRD CONV	0 0000 BVA	12/27/00	05/12/98	05/12/98	0 00	-6,256 23	-6,256 23 M
SLOF30010002	31919103	AMERESCO CAP TR COM SBI	0 0000 BVA	01/19/01	01/19/01	01/19/01	0 00	-0 01	0 00 M
SLOF30010002	31919103	AMERESCO CAP TR COM SBI	0 0000 BVA	08/09/01	05/12/98	05/12/98	0 00	-89 250 00	89 250 00 M
SLOF30010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	06/09/01	06/09/01	06/09/01	0 00	125 123 00	125 123 00 M
SLOF30010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	08/13/01	07/01/00	12/08/99	0 00	9 703 08	9 703 08 M
SLOF30010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	08/13/01	07/01/00	12/08/99	0 00	13 411 23	13 411 23 M
SLOF30010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	08/13/01	07/01/00	12/08/99	0 00	110 46	110 46 M
SLOF30010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	08/13/01	07/01/00	12/08/99	0 00	245 81	245 81 M
SLOF30010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	08/13/01	07/01/00	12/08/99	0 00	-453,294 94	3,749 94 M
SLOF30010002	13089PAC	PROCEEDS RECEIVED AS A RESULT	0 0000 CD	12/27/00	12/27/00	12/27/00	10 718 75	0 00	10 718 75 M
SLOF30010002	31919103	RECD PROCEEDS AS A RESULT OF	0 0000 CD	03/19/01	03/19/01	03/19/01	4,750 00	0 00	4 750 00 M
SLOF30010002	31919103	RECD PROCEEDS AS A RESULT OF	0 0000 CD	08/09/01	08/09/01	08/09/01	79 625 00	0 00	79 625 00 M
SLOF30010002	741379101	RECD CASH DUE TO LIQUIDATION	0 0000 CD	08/13/01	08/13/01	08/13/01	214,375 00	0 00	214,375 00 M
SLOF30010002	741379101	RECD CASH DUE TO LIQUIDATION	0 0000 CD	08/13/01	08/13/01	08/13/01	13 807 50	0 00	13 807 50 M
SLOF30010002	37665P04	STOCK DISTRIB FROM 996051239	1 0000 SD	01/19/01	01/19/01	01/19/01	468 748 00	0 00	468 748 00 M
SLOF30010002	64534PAC	VOL EX FROM 291714ACT	230 0000 SD	07/26/01	07/26/01	07/26/01	0 00	0 00	0 00 M
SLOF30010002	64534PAC	PAYMENT IN KIND, RECD IN LIEU	834,334 0000 SD	02/26/01	02/26/01	02/26/01	718 000 00	0 00	718 000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	1 632 0000 SD	06/19/01	06/19/01	06/19/01	0 00	0 00	0 00 M
SLOF30010002	53953107	DWAC FROM 539531206	3 800 0000 SD	07/02/01	07/02/01	07/02/01	38 000 00	0 00	38 000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	9 000 0000 SD	07/02/01	07/02/01	07/02/01	90 000 00	0 00	90 000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	49 500 0000 SD	07/02/01	07/02/01	07/02/01	495 000 00	0 00	495 000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	11,200 0000 SD	07/02/01	07/02/01	07/02/01	112,000 00	0 00	112,000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	7 500 0000 SD	07/06/01	07/06/01	07/06/01	75 000 00	0 00	75 000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	18 000 0000 SD	07/09/01	07/09/01	07/09/01	180 000 00	0 00	180 000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	3 000 0000 SD	07/20/01	07/20/01	07/20/01	30 000 00	0 00	30 000 00 M
SLOF30010002	37023207	RECD FR 010992709 PER	44 444 0000 SD	07/27/01	07/27/01	07/27/01	1 111 100 00	0 00	1 111 100 00 M
SLOF30010002	53953107	DWAC FROM 539531206	3 800 0000 SD	07/28/01	07/28/01	07/28/01	38 000 00	0 00	38 000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	300 0000 SD	07/29/01	07/29/01	07/29/01	3 000 00	0 00	3 000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	1 100 0000 SD	08/07/01	08/07/01	08/07/01	11 000 00	0 00	11 000 00 M
SLOF30010002	53953107	RECD FROM 539531206	700 0000 SD	08/17/01	08/17/01	08/17/01	7 000 00	0 00	7 000 00 M
SLOF30010002	53953107	RECD FROM 539531206	2,200 0000 SD	08/20/01	08/20/01	08/20/01	22 000 00	0 00	22 000 00 M
SLOF30010002	53953107	RECD FR DWAC FROM	300 0000 SD	08/22/01	08/22/01	08/22/01	3 000 00	0 00	3 000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	1,500 0000 SD	08/23/01	08/23/01	08/23/01	15 000 00	0 00	15 000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	2,200 0000 SD	08/24/01	08/24/01	08/24/01	22 000 00	0 00	22 000 00 M
SLOF30010002	53953107	DWAC FROM 539531206	1,500 0000 SD	08/24/01	08/24/01	08/24/01	15 000 00	0 00	15 000 00 M
SLOF30010002	600966AA1	OVALATION INC CONV SUB NT	1 400 0000 SD	12/03/99	12/03/99	12/03/99	14 000 00	0 00	14 000 00 M
SLOF30010002	999646735	R. LFP ONE INC W/ROMA HT COL	162,764 0000 SD	12/29/99	12/29/99	12/29/99	0 00	0 00	0 00 M
SLOF30010002	64534PAC	DELD SHS DUE TO ROUNDING	30,311 0000 SD	08/15/97	08/15/97	08/15/97	-30,311 00	0 00	30,311 00 M
SLOF30010002	291714ACT	DELD SHS DUE TO ROUNDING	-0 3200 SW	01/02/01	01/02/01	01/02/01	-30 23	0 00	30 23 M
SLOF30010002	539531206	DWAC TO 539531107	800 0000 SW	02/26/01	02/26/01	02/26/01	718 000 00	0 00	718 000 00 M
SLOF30010002	539531206	DWAC TO 539531107	9 000 0000 SW	07/02/01	07/02/01	07/02/01	90 000 00	0 00	90 000 00 M
SLOF30010002	539531206	DWAC TO 539531107	3 800 0000 SW	07/02/01	07/02/01	07/02/01	38 000 00	0 00	38 000 00 M
SLOF30010002	539531206	DWAC TO 539531107	49 500 0000 SW	07/02/01	07/02/01	07/02/01	495 000 00	0 00	495 000 00 M
SLOF30010002	539531206	DWAC TO 539531107	7,500 0000 SW	07/06/01	07/06/01	07/06/01	75 000 00	0 00	75 000 00 M
SLOF30010002	539531206	DWAC TO 539531107	11,200 0000 SW	07/06/01	07/06/01	07/06/01	112 000 00	0 00	112 000 00 M



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Contract ID	Description	Contract Type	Contract Value	Contract Start	Contract End	Contract Status	Contract Balance	Contract Change	Contract Total
SLOF30010002	53953107 DWAC SHS BACK TO 53953206	n/a	18 000 0000 SW	07/09/01	07/09/01	0.00	180 000.00	0.00	180 000.00 n/a
SLOF30010002	53953206 DWAC SHS TO 53953107	n/a	3 800 0000 SW	07/20/01	07/20/01	0.00	30 000.00	0.00	30 000.00 n/a
SLOF30010002	53953206 DWAC TO 53953107	n/a	3 800 0000 SW	07/20/01	07/20/01	0.00	38 000.00	0.00	38 000.00 n/a
SLOF30010002	30997109 DELD TO 037023207 PER TEAM	n/a	-44,444 0000 SW	07/27/01	07/27/01	0.00	-1 111 100.00	0.00	1 111 100.00 n/a
SLOF30010002	53953107 DWAC TO 539533107	n/a	300 0000 SW	07/31/01	07/31/01	0.00	3 000.00	0.00	3 000.00 n/a
SLOF30010002	53953206 DWAC TO 53953107	n/a	1 100 0000 SW	08/07/01	08/07/01	0.00	11 000.00	0.00	-11 000.00 n/a
SLOF30010002	53953206 DWAC TO 53953107	n/a	700 0000 SW	08/17/01	08/17/01	0.00	7 000.00	0.00	7 000.00 n/a
SLOF30010002	53953206 DWAC TO 53953107	n/a	2,200 0000 SW	08/20/01	08/20/01	0.00	22 000.00	0.00	22 000.00 n/a
SLOF30010002	270324502 BLVD OPP SHS DUE TO ROUNDING	n/a	-6 6000 SW	08/22/01	08/22/01	0.00	13 60	0.00	13 60 n/a
SLOF30010002	53953206 DWAC TO 53953107	n/a	300 0000 SW	08/22/01	08/22/01	0.00	3 000.00	0.00	3 000.00 n/a
SLOF30010002	53953206 DWAC TO 53953107	n/a	1,500 0000 SW	08/23/01	08/23/01	0.00	-15 000.00	0.00	15 000.00 n/a
SLOF30010002	53953206 DWAC TO 53953107	n/a	2,200 0000 SW	08/24/01	08/24/01	0.00	-22 000.00	0.00	-22 000.00 n/a
SLOF30010002	53953206 DWAC TO 53953107	n/a	1,500 0000 SW	08/24/01	08/24/01	0.00	-15 000.00	0.00	15 000.00 n/a
SLOF30010002	53953206 DWAC TO 53953107	n/a	1,400 0000 SW	08/24/01	08/24/01	0.00	-14 000.00	0.00	-14 000.00 n/a
SLOF30010002	270324502 DUE TO ROUNDING	n/a	-9 3300 SW	10/02/01	10/02/01	0.00	5 48	0.00	5 48 n/a
<b>Total</b>						<b>35,378,206.31</b>	<b>-33,532,276.48</b>		<b>1,745,929.73</b>
Realized Gain/loss- FFX Contracts						31,714.76	0.00		31,714.76
Realized Settlement GA- ID- opt						0.00	0.00		0.00
Realized Currency GA- Non-Basis						0.00	0.00		0.00
Realized Currency GA- Dividend						0.00	0.00		0.00
Realized Currency GA- Interest						0.00	0.00		0.00
Journal Entries on Futures Contract						0.00	0.00		0.00
<b>Grand Total</b>						<b>35,369,920.97</b>	<b>-33,532,276.48</b>		<b>1,777,644.49</b>

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623677

SLOF/0020002	99F217CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	122401	122401	122401	140 968 75	0 00	140 968 75	n/a
SLOF/0020002	99F131CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	122601	122601	122601	18 437 50	0 00	18 437 50	n/a
SLOF/0020002	99F17CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	120601	120601	120601	-92 170 14	0 00	92 170 14	n/a
SLOF/0020002	99F167C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	122701	122701	122701	13 343 75	0 00	13 343 75	n/a
SLOF/0020002	99F217CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	122701	122701	122701	36 500 00	0 00	36 500 00	n/a
SLOF/0020002	99F131CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	122701	122701	122701	134 187 50	0 00	134 187 50	n/a
SLOF/0020002	99F139CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	122801	122801	122801	30 500 00	0 00	30 500 00	n/a
SLOF/0020002	99F143CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	122801	122801	122801	-195 187 50	0 00	195 187 50	n/a
SLOF/0020001	99F131CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	120101	120101	120101	28 781 25	0 00	28 781 25	n/a
<b>Total</b>								<b>1,517,473,140.03</b>	<b>1,504,689,048.53</b>	<b>11,784,071.50</b>	
Realized Gain/Loss	FFX Contracts							546,026.85	0 00	-546,026.85	
Realized Settlement	GA, LD out							91,508.50	0 00	91,508.50	Purchase
Realized Currency	GL- Non Base							0 00	0 00	0 00	
Realized Currency	GL- Dividend							0 00	0 00	0 00	
Realized Currency	GL- Interest							25,450.26	0 00	25,450.26	
Journal Entries on Futures Contract								32,387.28	0 00	32,387.28	
<b>Grand Total</b>								<b>1,516,891,441.21</b>	<b>1,504,689,048.53</b>	<b>13,203,173.67</b>	

12,202,173.69

SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/19/01	11/19/01	-22,875.00	22,875.00	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/19/01	11/19/01	102,187.50	102,187.50	NA	0.00
SL0F20020002	99F1811A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/19/01	11/19/01	42,406.25	42,406.25	NA	0.00
SL0F20020002	99F1811A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/20/01	11/20/01	-62,687.50	-62,687.50	NA	0.00
SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/20/01	11/20/01	112,407.54	112,407.54	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/21/01	11/21/01	14,297.18	14,297.18	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/21/01	11/21/01	24,719.88	24,719.88	NA	0.00
SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/21/01	11/21/01	35,031.25	35,031.25	NA	0.00
SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/22/01	11/22/01	95,575.00	95,575.00	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/22/01	11/22/01	18,109.07	18,109.07	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/23/01	11/23/01	81,217.62	81,217.62	NA	0.00
SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/26/01	11/26/01	49,437.50	49,437.50	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/26/01	11/26/01	13,343.75	13,343.75	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/26/01	11/26/01	-146,904.89	-146,904.89	NA	0.00
SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/27/01	11/27/01	-60,843.75	-60,843.75	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/27/01	11/27/01	38,875.00	38,875.00	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/27/01	11/27/01	20,281.25	20,281.25	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/27/01	11/27/01	3,718.75	3,718.75	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/28/01	11/28/01	14,125.00	14,125.00	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/28/01	11/28/01	9,218.75	9,218.75	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/28/01	11/28/01	-4,860.93	-4,860.93	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/28/01	11/28/01	7,062.50	7,062.50	NA	0.00
SL0F20020002	99F1717C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/29/01	11/29/01	29,500.00	29,500.00	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/29/01	11/29/01	72,889.07	72,889.07	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/29/01	11/29/01	8,578.43	8,578.43	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/29/01	11/29/01	43,732.82	43,732.82	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	11/30/01	11/30/01	3,812.50	3,812.50	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/03/01	12/03/01	7,062.50	7,062.50	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/03/01	12/03/01	9,218.75	9,218.75	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/03/01	12/03/01	35,031.25	35,031.25	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/04/01	12/04/01	121,483.93	121,483.93	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/04/01	12/04/01	18,109.68	18,109.68	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/05/01	12/05/01	56,500.00	56,500.00	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/05/01	12/05/01	31,343.75	31,343.75	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/06/01	12/06/01	106,906.25	106,906.25	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/06/01	12/06/01	11,437.50	11,437.50	NA	0.00
SL0F20020002	99F1717C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/06/01	12/06/01	60,843.75	60,843.75	NA	0.00
SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/07/01	12/07/01	160,537.82	160,537.82	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/07/01	12/07/01	15,250.00	15,250.00	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/07/01	12/07/01	35,212.50	35,212.50	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/10/01	12/10/01	-40,562.50	-40,562.50	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/10/01	12/10/01	160,537.82	160,537.82	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/11/01	12/11/01	22,875.00	22,875.00	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/11/01	12/11/01	91,812.50	91,812.50	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/12/01	12/12/01	35,212.50	35,212.50	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/12/01	12/12/01	-51,623.00	-51,623.00	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/13/01	12/13/01	155,500.00	155,500.00	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/13/01	12/13/01	15,250.00	15,250.00	NA	0.00
SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/14/01	12/14/01	16,593.75	16,593.75	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/14/01	12/14/01	-48,593.75	-48,593.75	NA	0.00
SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/14/01	12/14/01	3,812.50	3,812.50	NA	0.00
SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/17/01	12/17/01	17,637.38	17,637.38	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/17/01	12/17/01	233,250.00	233,250.00	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/17/01	12/17/01	28,593.75	28,593.75	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/18/01	12/18/01	-123,594.88	-123,594.88	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/18/01	12/18/01	47,937.50	47,937.50	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/19/01	12/19/01	3,812.50	3,812.50	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/19/01	12/19/01	75,243.93	75,243.93	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/20/01	12/20/01	46,093.75	46,093.75	NA	0.00
SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/20/01	12/20/01	46,093.75	46,093.75	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/21/01	12/21/01	232,295.14	232,295.14	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/21/01	12/21/01	25,734.07	25,734.07	NA	0.00
SL0F20020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/21/01	12/21/01	-95,542.62	-95,542.62	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/24/01	12/24/01	116,532.38	116,532.38	NA	0.00
SL0F20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CV	NA	12/24/01	12/24/01	-23,828.43	-23,828.43	NA	0.00

SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/60	10/1/60	-4,671.87	0.00	-4,671.87	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/60	10/1/60	59,585.50	0.00	59,585.50	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/60	10/1/60	11,312.89	0.00	11,312.89	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/60	10/1/60	93,446.78	0.00	93,446.78	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/60	10/1/60	10,109.37	0.00	10,109.37	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/60	10/1/60	-40,218.56	0.00	-40,218.56	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/60	10/1/60	19,594.08	0.00	19,594.08	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/60	10/1/60	35,155.90	0.00	35,155.90	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/70	10/1/70	23,305.10	0.00	23,305.10	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/70	10/1/70	56,624.09	0.00	56,624.09	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/70	10/1/70	38,725.94	0.00	38,725.94	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/70	10/1/70	71,312.50	0.00	71,312.50	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/70	10/1/70	-44,437.50	0.00	-44,437.50	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/80	10/1/80	12,375.00	0.00	12,375.00	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/80	10/1/80	43,749.62	0.00	43,749.62	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/80	10/1/80	39,376.40	0.00	39,376.40	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/80	10/1/80	2,742.28	0.00	2,742.28	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/90	10/1/90	10,764.34	0.00	10,764.34	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/90	10/1/90	9,875.00	0.00	9,875.00	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/90	10/1/90	10,594.88	0.00	10,594.88	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/90	10/1/90	26,250.00	0.00	26,250.00	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/1/90	10/1/90	937.20	0.00	937.20	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	78,984.68	0.00	78,984.68	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	37,031.25	0.00	37,031.25	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	-4,376.40	0.00	-4,376.40	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	5,001.60	0.00	5,001.60	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	-4,937.50	0.00	-4,937.50	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	113,000.00	0.00	113,000.00	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	140,000.00	0.00	140,000.00	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	190,000.00	0.00	190,000.00	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	-41,968.75	0.00	-41,968.75	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	64,187.50	0.00	64,187.50	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	133,001.60	0.00	133,001.60	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/2/00	10/2/00	74,373.60	0.00	74,373.60	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/3/00	10/3/00	-42,375.00	0.00	-42,375.00	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	10/3/00	10/3/00	14,812.50	0.00	14,812.50	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/01/01	11/01/01	110,000.00	0.00	110,000.00	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/02/01	11/02/01	91,876.40	0.00	91,876.40	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/02/01	11/02/01	77,687.50	0.00	77,687.50	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/02/01	11/02/01	14,812.50	0.00	14,812.50	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/02/01	11/02/01	50,000.00	0.00	50,000.00	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/02/01	11/02/01	-43,043.70	0.00	-43,043.70	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/03/01	11/03/01	-49,437.50	0.00	-49,437.50	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/03/01	11/03/01	46,906.25	0.00	46,906.25	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/06/01	11/06/01	70,000.00	0.00	70,000.00	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/06/01	11/06/01	12,375.00	0.00	12,375.00	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/07/01	11/07/01	10,594.88	0.00	10,594.88	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/07/01	11/07/01	51,843.75	0.00	51,843.75	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/08/01	11/08/01	143,001.60	0.00	143,001.60	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/09/01	11/09/01	52,969.88	0.00	52,969.88	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/09/01	11/09/01	49,546.65	0.00	49,546.65	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/09/01	11/09/01	3,125.00	0.00	3,125.00	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/09/01	11/09/01	-6,734.12	0.00	-6,734.12	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/13/01	11/13/01	3,297.43	0.00	3,297.43	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/13/01	11/13/01	14,125.00	0.00	14,125.00	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/13/01	11/13/01	17,693.12	0.00	17,693.12	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/14/01	11/14/01	4,764.93	0.00	4,764.93	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/14/01	11/14/01	-46,233.03	0.00	-46,233.03	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/14/01	11/14/01	20,281.25	0.00	20,281.25	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/15/01	11/15/01	74,500.00	0.00	74,500.00	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/15/01	11/15/01	12,390.93	0.00	12,390.93	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/15/01	11/15/01	38,842.62	0.00	38,842.62	n/a
SLOF2002002	99F167C/C	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/16/01	11/16/01	10,594.88	0.00	10,594.88	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/16/01	11/16/01	16,593.75	0.00	16,593.75	n/a
SLOF2002002	99F139L/A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	11/16/01	11/16/01	84,750.00	0.00	84,750.00	n/a

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SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/26/01	09/26/01	18,468.75	0.00	18,468.75	0.00	0.00	18,468.75
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/26/01	09/26/01	-60.00	0.00	-60.00	0.00	0.00	-60.00
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/26/01	09/26/01	1,250.00	0.00	1,250.00	0.00	0.00	1,250.00
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/26/01	09/26/01	91,735.92	0.00	91,735.92	0.00	0.00	91,735.92
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/26/01	09/26/01	147,690.28	0.00	147,690.28	0.00	0.00	147,690.28
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/27/01	09/27/01	52,239.11	0.00	52,239.11	0.00	0.00	52,239.11
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/27/01	09/27/01	2,000.00	0.00	2,000.00	0.00	0.00	2,000.00
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/27/01	09/27/01	125,531.25	0.00	125,531.25	0.00	0.00	125,531.25
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/27/01	09/27/01	139,000.00	0.00	139,000.00	0.00	0.00	139,000.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/27/01	09/27/01	-64,641.61	0.00	-64,641.61	0.00	0.00	-64,641.61
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/27/01	09/27/01	1,625.00	0.00	1,625.00	0.00	0.00	1,625.00
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/28/01	09/28/01	86,906.25	0.00	86,906.25	0.00	0.00	86,906.25
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/28/01	09/28/01	40,717.92	0.00	40,717.92	0.00	0.00	40,717.92
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/28/01	09/28/01	-9,233.39	0.00	-9,233.39	0.00	0.00	-9,233.39
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/28/01	09/28/01	375.00	0.00	375.00	0.00	0.00	375.00
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	09/28/01	09/28/01	-42,076.58	0.00	-42,076.58	0.00	0.00	-42,076.58
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/01/01	10/01/01	86,279.84	0.00	86,279.84	0.00	0.00	86,279.84
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/01/01	10/01/01	76,932.14	0.00	76,932.14	0.00	0.00	76,932.14
SLOF20020002	99F171LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/01/01	10/01/01	2,750.00	0.00	2,750.00	0.00	0.00	2,750.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/01/01	10/01/01	173,812.50	0.00	173,812.50	0.00	0.00	173,812.50
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/01/01	10/01/01	113,906.25	0.00	113,906.25	0.00	0.00	113,906.25
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/02/01	10/02/01	86,187.50	0.00	86,187.50	0.00	0.00	86,187.50
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/02/01	10/02/01	875.00	0.00	875.00	0.00	0.00	875.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/02/01	10/02/01	48,281.25	0.00	48,281.25	0.00	0.00	48,281.25
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/02/01	10/02/01	11,389.41	0.00	11,389.41	0.00	0.00	11,389.41
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/03/01	10/03/01	12,312.50	0.00	12,312.50	0.00	0.00	12,312.50
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/03/01	10/03/01	625.00	0.00	625.00	0.00	0.00	625.00
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/03/01	10/03/01	33,798.42	0.00	33,798.42	0.00	0.00	33,798.42
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/03/01	10/03/01	18,913.16	0.00	18,913.16	0.00	0.00	18,913.16
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/03/01	10/03/01	21,547.86	0.00	21,547.86	0.00	0.00	21,547.86
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/04/01	10/04/01	-875.00	0.00	-875.00	0.00	0.00	-875.00
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/04/01	10/04/01	91,735.92	0.00	91,735.92	0.00	0.00	91,735.92
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/04/01	10/04/01	-45,562.50	0.00	-45,562.50	0.00	0.00	-45,562.50
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/04/01	10/04/01	-23,860.36	0.00	-23,860.36	0.00	0.00	-23,860.36
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/04/01	10/04/01	12,312.50	0.00	12,312.50	0.00	0.00	12,312.50
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/04/01	10/04/01	32,781.25	0.00	32,781.25	0.00	0.00	32,781.25
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/04/01	10/04/01	-53,110.92	0.00	-53,110.92	0.00	0.00	-53,110.92
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/05/01	10/05/01	750.00	0.00	750.00	0.00	0.00	750.00
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/05/01	10/05/01	36,837.50	0.00	36,837.50	0.00	0.00	36,837.50
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/05/01	10/05/01	49,360.59	0.00	49,360.59	0.00	0.00	49,360.59
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/05/01	10/05/01	111,043.33	0.00	111,043.33	0.00	0.00	111,043.33
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/05/01	10/05/01	3,250.00	0.00	3,250.00	0.00	0.00	3,250.00
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/05/01	10/05/01	15,391.61	0.00	15,391.61	0.00	0.00	15,391.61
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/05/01	10/05/01	4,829.67	0.00	4,829.67	0.00	0.00	4,829.67
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/05/01	10/05/01	750.00	0.00	750.00	0.00	0.00	750.00
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/05/01	10/05/01	58,483.36	0.00	58,483.36	0.00	0.00	58,483.36
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/05/01	10/05/01	91,123.00	0.00	91,123.00	0.00	0.00	91,123.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/05/01	10/05/01	202,781.25	0.00	202,781.25	0.00	0.00	202,781.25
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/11/01	10/11/01	90,187.50	0.00	90,187.50	0.00	0.00	90,187.50
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/11/01	10/11/01	26,579.34	0.00	26,579.34	0.00	0.00	26,579.34
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/11/01	10/11/01	-62,767.17	0.00	-62,767.17	0.00	0.00	-62,767.17
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/11/01	10/11/01	51,187.50	0.00	51,187.50	0.00	0.00	51,187.50
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/11/01	10/11/01	21,547.86	0.00	21,547.86	0.00	0.00	21,547.86
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/12/01	10/12/01	68,343.75	0.00	68,343.75	0.00	0.00	68,343.75
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/12/01	10/12/01	-130,357.83	0.00	-130,357.83	0.00	0.00	-130,357.83
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/12/01	10/12/01	9,750.00	0.00	9,750.00	0.00	0.00	9,750.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/12/01	10/12/01	18,468.75	0.00	18,468.75	0.00	0.00	18,468.75
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/12/01	10/12/01	37,968.75	0.00	37,968.75	0.00	0.00	37,968.75
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/13/01	10/13/01	135,187.50	0.00	135,187.50	0.00	0.00	135,187.50
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/13/01	10/13/01	95,062.50	0.00	95,062.50	0.00	0.00	95,062.50
SLOF20020002	99F167JC	REPRESENTS A LOSS ON FUTURES	0.000	CW	10/15/01	10/15/01	54,374.67	0.00	54,374.67	0.00	0.00	54,374.67

SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	08/04/01	08/26/01	218,187.30	0.00	-23,187.50 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	08/04/01	08/26/01	75,993.75	0.00	75,993.75 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	08/04/01	08/26/01	395,404.58	0.00	395,404.58 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	08/04/01	08/26/01	137,994.07	0.00	137,994.07 n/a
SLOF20010002	99F1717A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/04/01	09/04/01	-81,217.62	0.00	81,217.62 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/05/01	09/05/01	218,937.50	0.00	218,937.50 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/05/01	09/05/01	168,000.00	0.00	168,000.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/06/01	09/06/01	331,951.80	0.00	-331,951.80 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/06/01	09/06/01	-67,906.25	0.00	-67,906.25 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/07/01	09/07/01	6,406.25	0.00	6,406.25 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/07/01	09/07/01	33,839.53	0.00	33,839.53 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/10/01	09/10/01	26,999.04	0.00	26,999.04 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/10/01	09/10/01	24,717.62	0.00	24,717.62 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/12/01	09/12/01	69,044.42	0.00	-69,044.42 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/14/01	09/14/01	12,312.50	0.00	12,312.50 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/14/01	09/14/01	64,639.64	0.00	64,639.64 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/14/01	09/14/01	230,156.25	0.00	230,156.25 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/14/01	09/14/01	259,232.61	0.00	-259,232.61 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/14/01	09/14/01	4,123.00	0.00	4,123.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/14/01	09/14/01	27,702.14	0.00	27,702.14 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/17/01	09/17/01	122,750.00	0.00	122,750.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/17/01	09/17/01	115,826.36	0.00	115,826.36 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/17/01	09/17/01	1,250.00	0.00	1,250.00 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/17/01	09/17/01	40,014.64	0.00	40,014.64 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/17/01	09/17/01	84,388.17	0.00	84,388.17 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/17/01	09/17/01	375.00	0.00	375.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/17/01	09/17/01	33,860.36	0.00	33,860.36 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/17/01	09/17/01	70,330.58	0.00	70,330.58 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/17/01	09/17/01	-66,670.11	0.00	-66,670.11 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/18/01	09/18/01	62.00	0.00	62.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/18/01	09/18/01	15,391.61	0.00	15,391.61 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/18/01	09/18/01	75,799.08	0.00	75,799.08 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/18/01	09/18/01	110,312.50	0.00	110,312.50 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/18/01	09/18/01	1,250.00	0.00	1,250.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/18/01	09/18/01	55,406.25	0.00	55,406.25 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/18/01	09/18/01	124,031.25	0.00	124,031.25 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/18/01	09/18/01	-126,861.14	0.00	-126,861.14 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/19/01	09/19/01	1,125.00	0.00	1,125.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/19/01	09/19/01	-49,638.86	0.00	-49,638.86 n/a
SLOF20010002	99F1717A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/19/01	09/19/01	62,017.83	0.00	62,017.83 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/20/01	09/20/01	43,093.75	0.00	43,093.75 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/20/01	09/20/01	375.00	0.00	375.00 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/20/01	09/20/01	500.00	0.00	500.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/20/01	09/20/01	-44,123.00	0.00	-44,123.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/20/01	09/20/01	74,891.20	0.00	74,891.20 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/20/01	09/20/01	33,860.36	0.00	33,860.36 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/21/01	09/21/01	356,190.28	0.00	356,190.28 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/21/01	09/21/01	107,733.36	0.00	107,733.36 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/21/01	09/21/01	5,123.00	0.00	5,123.00 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/21/01	09/21/01	308,875.00	0.00	308,875.00 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/21/01	09/21/01	2,875.00	0.00	2,875.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/21/01	09/21/01	97,763.86	0.00	97,763.86 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/21/01	09/21/01	86,875.00	0.00	86,875.00 n/a
SLOF20010002	99F1717A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/21/01	09/21/01	21,543.89	0.00	21,543.89 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/24/01	09/24/01	170,986.14	0.00	170,986.14 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/24/01	09/24/01	-225,875.00	0.00	225,875.00 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/24/01	09/24/01	52,229.11	0.00	52,229.11 n/a
SLOF20010002	99F1673C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/24/01	09/24/01	3,000.00	0.00	3,000.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/24/01	09/24/01	2,123.00	0.00	2,123.00 n/a
SLOF20010002	99F1717A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/24/01	09/24/01	-143,406.25	0.00	-143,406.25 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/25/01	09/25/01	156,375.00	0.00	156,375.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/25/01	09/25/01	49,250.00	0.00	49,250.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/25/01	09/25/01	-46,218.97	0.00	-46,218.97 n/a
SLOF20010002	99F1717A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	09/25/01	09/25/01	69,500.00	0.00	69,500.00 n/a

SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/20/01	07/20/01	15,937.50	0.00	15,937.50	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/20/01	07/20/01	53,125.00	0.00	53,125.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/20/01	07/20/01	171,577.43	0.00	171,577.43	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/24/01	07/24/01	221,000.00	0.00	221,000.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/24/01	07/24/01	-9,375.00	0.00	-9,375.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/25/01	07/25/01	65,156.25	0.00	65,156.25	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/25/01	07/25/01	39,093.75	0.00	39,093.75	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/26/01	07/26/01	35,248.96	0.00	35,248.96	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/26/01	07/26/01	7,500.00	0.00	7,500.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/27/01	07/27/01	91,000.00	0.00	91,000.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/27/01	07/27/01	6,562.50	0.00	6,562.50	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/27/01	07/27/01	14,062.50	0.00	14,062.50	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/27/01	07/27/01	-162,500.00	0.00	-162,500.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/30/01	07/30/01	15,000.00	0.00	15,000.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	07/31/01	07/31/01	14,500.00	0.00	14,500.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/01/01	08/01/01	-49,933.42	0.00	-49,933.42	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/02/01	08/02/01	52,175.00	0.00	52,175.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/02/01	08/02/01	-14,062.50	0.00	-14,062.50	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/02/01	08/02/01	7,500.16	0.00	7,500.16	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/03/01	08/03/01	172,339.69	0.00	172,339.69	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/03/01	08/03/01	-14,000.00	0.00	-14,000.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/03/01	08/03/01	91,218.75	0.00	91,218.75	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/06/01	08/06/01	41,266.32	0.00	41,266.32	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/06/01	08/06/01	99,343.75	0.00	99,343.75	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/07/01	08/07/01	-11,250.00	0.00	-11,250.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/07/01	08/07/01	15,202.43	0.00	15,202.43	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/08/01	08/08/01	67,204.06	0.00	67,204.06	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/08/01	08/08/01	7,031.25	0.00	7,031.25	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/09/01	08/09/01	7,500.16	0.00	7,500.16	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/10/01	08/10/01	-43,172.81	0.00	-43,172.81	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/10/01	08/10/01	18,750.00	0.00	18,750.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/13/01	08/13/01	5,000.00	0.00	5,000.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/13/01	08/13/01	116,875.00	0.00	116,875.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/14/01	08/14/01	13,000.00	0.00	13,000.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/14/01	08/14/01	9,500.16	0.00	9,500.16	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/15/01	08/15/01	-43,171.18	0.00	-43,171.18	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/15/01	08/15/01	22,000.00	0.00	22,000.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/16/01	08/16/01	1,406.25	0.00	1,406.25	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/16/01	08/16/01	3,499.84	0.00	3,499.84	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/17/01	08/17/01	14,610.31	0.00	14,610.31	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/17/01	08/17/01	3,000.00	0.00	3,000.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/20/01	08/20/01	8,250.00	0.00	8,250.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/20/01	08/20/01	9,624.56	0.00	9,624.56	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/21/01	08/21/01	58,437.50	0.00	58,437.50	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/21/01	08/21/01	-4,687.50	0.00	-4,687.50	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/22/01	08/22/01	64,281.25	0.00	64,281.25	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/22/01	08/22/01	-6,093.75	0.00	-6,093.75	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/23/01	08/23/01	2,499.84	0.00	2,499.84	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/24/01	08/24/01	19,250.00	0.00	19,250.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/24/01	08/24/01	9,843.75	0.00	9,843.75	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/24/01	08/24/01	7,000.00	0.00	7,000.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/24/01	08/24/01	61,358.44	0.00	61,358.44	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/27/01	08/27/01	3,156.25	0.00	3,156.25	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/27/01	08/27/01	3,500.16	0.00	3,500.16	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/27/01	08/27/01	16,500.00	0.00	16,500.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/28/01	08/28/01	-122,718.75	0.00	-122,718.75	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/28/01	08/28/01	11,500.16	0.00	11,500.16	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/28/01	08/28/01	-41,250.00	0.00	-41,250.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/29/01	08/29/01	5,499.84	0.00	5,499.84	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/29/01	08/29/01	1,375.44	0.00	1,375.44	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/29/01	08/29/01	14,610.31	0.00	14,610.31	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/29/01	08/29/01	7,031.25	0.00	7,031.25	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/29/01	08/29/01	141,250.00	0.00	141,250.00	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/30/01	08/30/01	34,312.50	0.00	34,312.50	0/0
SLOF2002002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0/0	08/30/01	08/30/01	271,093.75	0.00	271,093.75	0/0

SILOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	05/20/01	05/20/01	106,155.46	0.00	106,155.46	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	05/20/01	05/20/01	26,718.94	0.00	26,718.94	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	05/21/01	05/21/01	201,095.75	0.00	201,095.75	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/01/01	06/01/01	-71,594.54	0.00	71,594.54	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/04/01	06/04/01	27,312.50	0.00	27,312.50	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/04/01	06/04/01	35,718.94	0.00	35,718.94	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/04/01	06/04/01	191,934.10	0.00	191,934.10	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/03/01	06/03/01	19,647.50	0.00	19,647.50	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/06/01	06/06/01	13,437.50	0.00	13,437.50	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/07/01	06/07/01	143,202.15	0.00	143,202.15	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/08/01	06/08/01	13,000.00	0.00	13,000.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/08/01	06/08/01	143,204.10	0.00	143,204.10	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/11/01	06/11/01	19,647.50	0.00	19,647.50	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/11/01	06/11/01	34,577.60	0.00	34,577.60	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/11/01	06/11/01	133,437.50	0.00	133,437.50	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/12/01	06/12/01	76,891.29	0.00	76,891.29	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/13/01	06/13/01	7,031.32	0.00	7,031.32	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/13/01	06/13/01	30,640.36	0.00	30,640.36	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/15/01	06/15/01	67,031.32	0.00	67,031.32	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/18/01	06/18/01	12,422.14	0.00	12,422.14	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/19/01	06/19/01	37,406.25	0.00	37,406.25	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/19/01	06/19/01	3,937.35	0.00	3,937.35	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/20/01	06/20/01	781.23	0.00	781.23	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/21/01	06/21/01	1,047.39	0.00	1,047.39	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/22/01	06/22/01	1,171.50	0.00	1,171.50	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/22/01	06/22/01	37,406.25	0.00	37,406.25	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/23/01	06/23/01	3,937.35	0.00	3,937.35	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/23/01	06/23/01	781.23	0.00	781.23	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/23/01	06/23/01	1,171.50	0.00	1,171.50	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/23/01	06/23/01	2,155.84	0.00	2,155.84	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/23/01	06/23/01	1,218.75	0.00	1,218.75	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/26/01	06/26/01	-3,093.75	0.00	3,093.75	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/26/01	06/26/01	21,093.15	0.00	21,093.15	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/26/01	06/26/01	99,153.87	0.00	99,153.87	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/27/01	06/27/01	3,423.00	0.00	3,423.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/27/01	06/27/01	11,444.59	0.00	11,444.59	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/27/01	06/27/01	8,578.08	0.00	8,578.08	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/28/01	06/28/01	8,999.80	0.00	8,999.80	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/28/01	06/28/01	-49,281.56	0.00	49,281.56	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/29/01	06/29/01	22,781.77	0.00	22,781.77	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/29/01	06/29/01	-4,765.83	0.00	4,765.83	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/29/01	06/29/01	28,499.69	0.00	28,499.69	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/02/01	07/02/01	3,000.00	0.00	3,000.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/02/01	07/02/01	1,742.11	0.00	1,742.11	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/03/01	07/03/01	2,750.00	0.00	2,750.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/03/01	07/03/01	2,429.72	0.00	2,429.72	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/03/01	07/03/01	285,000.00	0.00	285,000.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/05/01	07/05/01	19,218.75	0.00	19,218.75	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/06/01	07/06/01	4,359.16	0.00	4,359.16	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/06/01	07/06/01	33,751.04	0.00	33,751.04	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/06/01	07/06/01	2,281.52	0.00	2,281.52	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/09/01	07/09/01	49,219.00	0.00	49,219.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/09/01	07/09/01	134,656.23	0.00	134,656.23	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/10/01	07/10/01	39,406.25	0.00	39,406.25	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/10/01	07/10/01	6,093.75	0.00	6,093.75	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/11/01	07/11/01	13,281.00	0.00	13,281.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/11/01	07/11/01	52,000.00	0.00	52,000.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/12/01	07/12/01	2,344.00	0.00	2,344.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/12/01	07/12/01	26,062.50	0.00	26,062.50	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/13/01	07/13/01	21,718.75	0.00	21,718.75	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/13/01	07/13/01	87,748.96	0.00	87,748.96	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/16/01	07/16/01	13,593.75	0.00	13,593.75	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/16/01	07/16/01	377,000.00	0.00	377,000.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/17/01	07/17/01	-36,093.75	0.00	36,093.75	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/17/01	07/17/01	3,906.00	0.00	3,906.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/18/01	07/18/01	84,703.82	0.00	84,703.82	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/19/01	07/19/01	30,937.50	0.00	30,937.50	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/20/01	07/20/01	18,750.00	0.00	18,750.00	n/a
SILOF20020002	99F13911A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/20/01	07/20/01	165,748.96	0.00	165,748.96	n/a



SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/19/01	04/19/01	74,315.00	0.00	74,315.00	n/a
SI.0F20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/20/01	04/20/01	2,409.54	0.00	2,409.54	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/20/01	04/20/01	123,779.64	0.00	123,779.64	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/20/01	04/20/01	56,265.52	0.00	56,265.52	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/23/01	04/23/01	125,782.86	0.00	125,782.86	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/23/01	04/23/01	39,843.75	0.00	39,843.75	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/24/01	04/24/01	41,967.96	0.00	41,967.96	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/25/01	04/25/01	69,123.00	0.00	69,123.00	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/25/01	04/25/01	32,956.88	0.00	32,956.88	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/26/01	04/26/01	5,813.12	0.00	5,813.12	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/26/01	04/26/01	10,625.00	0.00	10,625.00	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/28/01	04/28/01	9,875.00	0.00	9,875.00	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/27/01	04/27/01	105,654.64	0.00	105,654.64	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/20/01	04/20/01	29,218.75	0.00	29,218.75	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/20/01	04/20/01	30,187.50	0.00	30,187.50	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	04/20/01	04/20/01	32,956.88	0.00	32,956.88	n/a
SI.0F20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/01/01	03/01/01	39,843.75	0.00	39,843.75	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/01/01	03/01/01	32,094.54	0.00	32,094.54	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/02/01	03/02/01	148,500.00	0.00	148,500.00	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/03/01	03/03/01	46,500.00	0.00	46,500.00	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/03/01	03/03/01	-23,126.32	0.00	23,126.32	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/03/01	03/03/01	131,562.50	0.00	131,562.50	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/04/01	03/04/01	64,187.50	0.00	64,187.50	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/07/01	03/07/01	52,213.12	0.00	52,213.12	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/07/01	03/07/01	6,093.75	0.00	6,093.75	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/08/01	03/08/01	24,687.50	0.00	24,687.50	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/08/01	03/08/01	-16,500.00	0.00	16,500.00	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/09/01	03/09/01	1,938.12	0.00	1,938.12	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/10/01	03/10/01	198,000.00	0.00	198,000.00	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/11/01	03/11/01	22,568.75	0.00	22,568.75	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/11/01	03/11/01	29,626.00	0.00	29,626.00	n/a
SI.0F20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/11/01	03/11/01	-106,171.53	0.00	106,171.53	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/14/01	03/14/01	13,123.00	0.00	13,123.00	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/14/01	03/14/01	2,467.96	0.00	2,467.96	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/15/01	03/15/01	29,990.35	0.00	29,990.35	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/16/01	03/16/01	5,687.24	0.00	5,687.24	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/16/01	03/16/01	14,812.50	0.00	14,812.50	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/17/01	03/17/01	-4,156.44	0.00	4,156.44	n/a
SI.0F20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/18/01	03/18/01	7,718.56	0.00	7,718.56	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/18/01	03/18/01	19,608.40	0.00	19,608.40	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/18/01	03/18/01	2,343.75	0.00	2,343.75	n/a
SI.0F20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/21/01	03/21/01	11,273.35	0.00	11,273.35	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/21/01	03/21/01	17,543.75	0.00	17,543.75	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/21/01	03/21/01	41,969.54	0.00	41,969.54	n/a
SI.0F20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/22/01	03/22/01	149,297.85	0.00	149,297.85	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/22/01	03/22/01	15,000.00	0.00	15,000.00	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/23/01	03/23/01	32,093.96	0.00	32,093.96	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/23/01	03/23/01	15,437.50	0.00	15,437.50	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/24/01	03/24/01	17,812.50	0.00	17,812.50	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/24/01	03/24/01	-937.50	0.00	937.50	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/24/01	03/24/01	-61,717.96	0.00	61,717.96	n/a
SI.0F20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/24/01	03/24/01	18,281.25	0.00	18,281.25	n/a
SI.0F20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/25/01	03/25/01	12,244.54	0.00	12,244.54	n/a
SI.0F20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/25/01	03/25/01	5,343.56	0.00	5,343.56	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/25/01	03/25/01	11,875.00	0.00	11,875.00	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/25/01	03/25/01	109,687.50	0.00	109,687.50	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/25/01	03/25/01	9,375.00	0.00	9,375.00	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/27/01	03/27/01	198,045.90	0.00	198,045.90	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/29/01	03/29/01	19,218.75	0.00	19,218.75	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/29/01	03/29/01	34,562.50	0.00	34,562.50	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/29/01	03/29/01	42,750.00	0.00	42,750.00	n/a
SI.0F20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/29/01	03/29/01	20,156.25	0.00	20,156.25	n/a
SI.0F20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/30/01	03/30/01	162,937.50	0.00	162,937.50	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/30/01	03/30/01	319,922.85	0.00	319,922.85	n/a
SI.0F20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/30/01	03/30/01	33,750.00	0.00	33,750.00	n/a

SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	02/02/01	03/02/01	24,617.50	0.00	24,617.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/05/01	03/05/01	43,282.16	0.00	43,282.16	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/05/01	03/05/01	83,532.16	0.00	83,532.16	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/06/01	03/06/01	50,468.75	0.00	50,468.75	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/06/01	03/06/01	-39,500.00	0.00	-39,500.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/07/01	03/07/01	101,338.94	0.00	101,338.94	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/08/01	03/08/01	18,517.60	0.00	18,517.60	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/09/01	03/09/01	50,468.75	0.00	50,468.75	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/12/01	03/12/01	17,210.46	0.00	17,210.46	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/12/01	03/12/01	-90,562.50	0.00	-90,562.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/12/01	03/12/01	74,062.50	0.00	74,062.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/13/01	03/13/01	50,312.50	0.00	50,312.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/14/01	03/14/01	14,843.75	0.00	14,843.75	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/14/01	03/14/01	39,500.00	0.00	39,500.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/14/01	03/14/01	30,837.40	0.00	30,837.40	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/15/01	03/15/01	14,843.75	0.00	14,843.75	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/16/01	03/16/01	-4,937.50	0.00	-4,937.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/19/01	03/19/01	10,062.50	0.00	10,062.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/19/01	03/19/01	6,173.83	0.00	6,173.83	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/20/01	03/20/01	20,125.00	0.00	20,125.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/20/01	03/20/01	8,906.33	0.00	8,906.33	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/20/01	03/20/01	4,937.50	0.00	4,937.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/21/01	03/21/01	30,837.40	0.00	30,837.40	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/21/01	03/21/01	80,156.25	0.00	80,156.25	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/22/01	03/22/01	29,625.00	0.00	29,625.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/23/01	03/23/01	166,032.16	0.00	166,032.16	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/26/01	03/26/01	111,093.75	0.00	111,093.75	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/26/01	03/26/01	25,157.16	0.00	25,157.16	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/26/01	03/26/01	33,625.00	0.00	33,625.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/27/01	03/27/01	19,750.00	0.00	19,750.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/27/01	03/27/01	12,343.75	0.00	12,343.75	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/27/01	03/27/01	79,531.25	0.00	79,531.25	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/28/01	03/28/01	22,217.16	0.00	22,217.16	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/28/01	03/28/01	166,157.16	0.00	166,157.16	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/28/01	03/28/01	172,812.50	0.00	172,812.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/29/01	03/29/01	-20,125.00	0.00	-20,125.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/29/01	03/29/01	7,964.75	0.00	7,964.75	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/30/01	03/30/01	-54,312.50	0.00	-54,312.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	03/30/01	03/30/01	63,125.39	0.00	63,125.39	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/02/01	04/02/01	53,781.25	0.00	53,781.25	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/03/01	04/03/01	41,967.96	0.00	41,967.96	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/03/01	04/03/01	161,000.00	0.00	161,000.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/03/01	04/03/01	73,312.50	0.00	73,312.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/04/01	04/04/01	70,437.50	0.00	70,437.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/05/01	04/05/01	26,562.50	0.00	26,562.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/05/01	04/05/01	27,157.04	0.00	27,157.04	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/06/01	04/06/01	30,125.00	0.00	30,125.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/06/01	04/06/01	-10,062.50	0.00	-10,062.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/06/01	04/06/01	21,875.00	0.00	21,875.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/09/01	04/09/01	4,937.50	0.00	4,937.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/10/01	04/10/01	13,095.36	0.00	13,095.36	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/10/01	04/10/01	7,964.75	0.00	7,964.75	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/10/01	04/10/01	9,875.00	0.00	9,875.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/11/01	04/11/01	13,062.50	0.00	13,062.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/11/01	04/11/01	9,875.00	0.00	9,875.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/11/01	04/11/01	11,298.08	0.00	11,298.08	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/12/01	04/12/01	133,643.75	0.00	133,643.75	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/12/01	04/12/01	-43,156.75	0.00	-43,156.75	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/16/01	04/16/01	20,125.00	0.00	20,125.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/16/01	04/16/01	10,625.00	0.00	10,625.00	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/16/01	04/16/01	2,469.54	0.00	2,469.54	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/17/01	04/17/01	-43,187.50	0.00	-43,187.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/17/01	04/17/01	43,279.64	0.00	43,279.64	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/17/01	04/17/01	13,937.50	0.00	13,937.50	ml
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/18/01	04/18/01	7,531.25	0.00	7,531.25	ml

SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/16/01	01/16/01	330,001.92	330,001.92	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/16/01	01/16/01	5,873.00	5,873.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/17/01	01/17/01	113,889.64	113,889.64	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/17/01	01/17/01	237,830.38	237,830.38	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/18/01	01/18/01	-180,000.00	-180,000.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/19/01	01/19/01	500.00	500.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/19/01	01/19/01	67,718.73	67,718.73	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/19/01	01/19/01	214,812.30	214,812.30	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/20/01	01/20/01	232,000.00	232,000.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/20/01	01/20/01	2,750.00	2,750.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/20/01	01/20/01	98,500.00	98,500.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/24/01	01/24/01	283,861.83	283,861.83	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/24/01	01/24/01	317,998.08	317,998.08	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/25/01	01/25/01	-4,500.00	-4,500.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/25/01	01/25/01	138,079.75	138,079.75	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/26/01	01/26/01	-40,014.64	-40,014.64	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/26/01	01/26/01	750.00	750.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/29/01	01/29/01	132,000.00	132,000.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/31/01	01/31/01	373.00	373.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	01/31/01	01/31/01	108,000.00	108,000.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/01/01	02/01/01	115,075.67	115,075.67	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/01/01	02/01/01	55,408.33	55,408.33	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/02/01	02/02/01	-92,343.75	-92,343.75	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/02/01	02/02/01	268,518.08	268,518.08	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/03/01	02/03/01	396,000.00	396,000.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/03/01	02/03/01	7,000.00	7,000.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/04/01	02/04/01	2,000.00	2,000.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/04/01	02/04/01	79,640.78	79,640.78	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/07/01	02/07/01	211,312.30	211,312.30	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/07/01	02/07/01	264,687.50	264,687.50	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/08/01	02/08/01	-44,437.50	-44,437.50	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/09/01	02/09/01	39,500.00	39,500.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/09/01	02/09/01	39,133.75	39,133.75	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/09/01	02/09/01	9,891.33	9,891.33	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/09/01	02/09/01	1,874.97	1,874.97	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/12/01	02/12/01	-73,470.36	-73,470.36	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/12/01	02/12/01	-6,625.00	-6,625.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/13/01	02/13/01	9,873.00	9,873.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/13/01	02/13/01	30,312.30	30,312.30	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/14/01	02/14/01	130,812.50	130,812.50	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/14/01	02/14/01	133,842.14	133,842.14	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/15/01	02/15/01	-109,331.23	-109,331.23	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/15/01	02/15/01	51,844.54	51,844.54	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/16/01	02/16/01	86,431.03	86,431.03	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/16/01	02/16/01	48,906.33	48,906.33	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/16/01	02/16/01	-44,437.50	-44,437.50	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/20/01	02/20/01	120,750.00	120,750.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/21/01	02/21/01	34,810.09	34,810.09	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/21/01	02/21/01	60,373.00	60,373.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/21/01	02/21/01	14,843.75	14,843.75	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/22/01	02/22/01	7,407.64	7,407.64	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/23/01	02/23/01	-128,028.64	-128,028.64	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/23/01	02/23/01	5,937.50	5,937.50	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/26/01	02/26/01	19,730.00	19,730.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/26/01	02/26/01	-63,404.64	-63,404.64	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/26/01	02/26/01	96,373.00	96,373.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/27/01	02/27/01	-171,062.30	-171,062.30	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/27/01	02/27/01	103,906.23	103,906.23	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/27/01	02/27/01	44,437.50	44,437.50	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/27/01	02/27/01	32,094.34	32,094.34	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/28/01	02/28/01	112,966.34	112,966.34	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	02/28/01	02/28/01	143,907.66	143,907.66	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	03/01/01	03/01/01	74,218.75	74,218.75	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	03/01/01	03/01/01	90,373.00	90,373.00	0.00	0.00	0.00	0.00
SLOF20030002	99F13C1A	REPRESENTS A LOSS ON FUTURES	0.000	CW	NA	03/02/01	03/02/01	17,812.30	17,812.30	0.00	0.00	0.00	0.00

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SLOF0020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/03/01	12/03/01	-216,593.75	0 00	216,593.75	n/a
SLOF0020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/04/01	12/04/01	427,985.88	0 00	427,985.88	n/a
SLOF0020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/04/01	12/04/01	-261,812.50	0 00	261,812.50	n/a
SLOF0020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/04/01	12/04/01	52,329.11	0 00	52,329.11	n/a
SLOF0020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/05/01	12/05/01	112,031.25	0 00	112,031.25	n/a
SLOF0020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/05/01	12/05/01	239,857.87	0 00	239,857.87	n/a
SLOF0020002	99F117C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/05/01	12/05/01	250.00	0 00	250.00	n/a
SLOF0020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/06/01	12/06/01	15,391.61	0 00	15,391.61	n/a
SLOF0020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/06/01	12/06/01	33,610.57	0 00	33,610.57	n/a
SLOF0020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/07/01	12/07/01	122,241.25	0 00	122,241.25	n/a
SLOF0020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/07/01	12/07/01	7,000.00	0 00	7,000.00	n/a
SLOF0020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/10/01	12/10/01	9,233.39	0 00	9,233.39	n/a
SLOF0020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/10/01	12/10/01	18,670.68	0 00	18,670.68	n/a
SLOF0020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/10/01	12/10/01	5,623.00	0 00	5,623.00	n/a
SLOF0020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/11/01	12/11/01	-6,125.00	0 00	6,125.00	n/a
SLOF0020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/11/01	12/11/01	27,704.11	0 00	27,704.11	n/a
SLOF0020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/11/01	12/11/01	19,437.02	0 00	19,437.02	n/a
SLOF0020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/12/01	12/12/01	10,138.70	0 00	10,138.70	n/a
SLOF0020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/12/01	12/12/01	3,500.00	0 00	3,500.00	n/a
SLOF0020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/12/01	12/12/01	52,327.14	0 00	52,327.14	n/a
SLOF0020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/12/01	12/12/01	114,109.07	0 00	114,109.07	n/a
SLOF0020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/13/01	12/13/01	-48,125.00	0 00	48,125.00	n/a
SLOF0020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/13/01	12/13/01	875.00	0 00	875.00	n/a
SLOF0020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/14/01	12/14/01	21,547.86	0 00	21,547.86	n/a
SLOF0020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/14/01	12/14/01	145,768.08	0 00	145,768.08	n/a
SLOF0020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/17/01	12/17/01	258,673.80	0 00	258,673.80	n/a
SLOF0020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/17/01	12/17/01	12,250.00	0 00	12,250.00	n/a
SLOF0020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/18/01	12/18/01	21,547.86	0 00	21,547.86	n/a
SLOF0020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/18/01	12/18/01	15,343.75	0 00	15,343.75	n/a
SLOF0020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/19/01	12/19/01	-6,013.70	0 00	6,013.70	n/a
SLOF0020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/19/01	12/19/01	7,000.00	0 00	7,000.00	n/a
SLOF0020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/19/01	12/19/01	27,704.11	0 00	27,704.11	n/a
SLOF0020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/20/01	12/20/01	61,375.00	0 00	61,375.00	n/a
SLOF0020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/20/01	12/20/01	114,298.80	0 00	114,298.80	n/a
SLOF0020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/20/01	12/20/01	7,875.00	0 00	7,875.00	n/a
SLOF0020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/21/01	12/21/01	3,079.11	0 00	3,079.11	n/a
SLOF0020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/21/01	12/21/01	-46,031.25	0 00	46,031.25	n/a
SLOF0020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/24/01	12/24/01	5,814.42	0 00	5,814.42	n/a
SLOF0020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/24/01	12/24/01	3,062.30	0 00	3,062.30	n/a
SLOF0020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/26/01	12/26/01	-46,187.50	0 00	46,187.50	n/a
SLOF0020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/26/01	12/26/01	291,331.25	0 00	291,331.25	n/a
SLOF0020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/26/01	12/26/01	360,000.00	0 00	360,000.00	n/a
SLOF0020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/27/01	12/27/01	5,125.00	0 00	5,125.00	n/a
SLOF0020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/27/01	12/27/01	145,763.17	0 00	145,763.17	n/a
SLOF0020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/28/01	12/28/01	192,000.00	0 00	192,000.00	n/a
SLOF0020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/28/01	12/28/01	3,625.00	0 00	3,625.00	n/a
SLOF0020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/28/01	12/28/01	36,917.50	0 00	36,917.50	n/a
SLOF0020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/31/01	12/31/01	-67,718.75	0 00	67,718.75	n/a
SLOF0020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/31/01	12/31/01	184,123.00	0 00	184,123.00	n/a
SLOF0020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/02/01	01/02/01	1,500.00	0 00	1,500.00	n/a
SLOF0020002	99F131C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/03/01	01/03/01	3,079.11	0 00	3,079.11	n/a
SLOF0020002	99F19C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/03/01	01/03/01	7,669.42	0 00	7,669.42	n/a
SLOF0020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/04/01	01/04/01	24,000.00	0 00	24,000.00	n/a
SLOF0020002	99F171C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/04/01	01/04/01	1,000.00	0 00	1,000.00	n/a
SLOF0020002	99F19C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/05/01	01/05/01	73,875.00	0 00	73,875.00	n/a
SLOF0020002	99F131C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/05/01	01/05/01	191,794.42	0 00	191,794.42	n/a
SLOF0020002	99F1677C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/06/01	01/06/01	210,001.92	0 00	210,001.92	n/a
SLOF0020002	99F19C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/06/01	01/06/01	3,000.00	0 00	3,000.00	n/a
SLOF0020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/09/01	01/09/01	27,702.14	0 00	27,702.14	n/a
SLOF0020002	99F19C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/10/01	01/10/01	7,669.42	0 00	7,669.42	n/a
SLOF0020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/10/01	01/10/01	12,000.00	0 00	12,000.00	n/a
SLOF0020002	99F171C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/11/01	01/11/01	-125.00	0 00	125.00	n/a
SLOF0020002	99F19C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/11/01	01/11/01	58,482.39	0 00	58,482.39	n/a
SLOF0020002	99F131C2A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	01/12/01	01/12/01	233,174.33	0 00	233,174.33	n/a

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SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/03/01	216,593.75	0.00	216,593.75	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/04/01	427,985.88	0.00	427,985.88	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/04/01	261,812.50	0.00	261,812.50	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/04/01	-52,229.11	0.00	52,229.11	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/05/01	112,031.25	0.00	112,031.25	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/05/01	239,837.87	0.00	239,837.87	n/a
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/05/01	250.00	0.00	250.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/06/01	15,391.61	0.00	15,391.61	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/06/01	33,610.57	0.00	33,610.57	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/07/01	122,281.25	0.00	122,281.25	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/07/01	7,000.00	0.00	7,000.00	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/10/01	9,233.39	0.00	9,233.39	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/10/01	11,670.68	0.00	11,670.68	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/10/01	5,623.00	0.00	5,623.00	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/11/01	-4,125.00	0.00	4,125.00	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/11/01	27,704.11	0.00	27,704.11	n/a
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/11/01	19,437.02	0.00	19,437.02	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/12/01	10,131.70	0.00	10,131.70	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/12/01	3,500.00	0.00	3,500.00	n/a
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/12/01	52,327.14	0.00	52,327.14	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/13/01	114,109.07	0.00	114,109.07	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/13/01	-48,123.00	0.00	48,123.00	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/13/01	875.00	0.00	875.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/14/01	21,547.86	0.00	21,547.86	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/14/01	143,768.08	0.00	143,768.08	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/17/01	258,673.80	0.00	258,673.80	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/17/01	12,250.00	0.00	12,250.00	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/18/01	31,547.86	0.00	31,547.86	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/18/01	15,343.75	0.00	15,343.75	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/19/01	-6,013.70	0.00	6,013.70	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/19/01	7,000.00	0.00	7,000.00	n/a
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/19/01	27,704.11	0.00	27,704.11	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/20/01	61,375.00	0.00	61,375.00	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/20/01	114,298.80	0.00	114,298.80	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/20/01	7,875.00	0.00	7,875.00	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/21/01	3,079.11	0.00	3,079.11	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/21/01	-46,031.25	0.00	46,031.25	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/24/01	3,814.42	0.00	3,814.42	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/24/01	3,062.50	0.00	3,062.50	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/26/01	86,187.50	0.00	86,187.50	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/26/01	-291,531.25	0.00	291,531.25	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/26/01	360,000.00	0.00	360,000.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/27/01	5,123.00	0.00	5,123.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/27/01	143,763.17	0.00	143,763.17	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/28/01	-192,000.00	0.00	192,000.00	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/28/01	3,625.00	0.00	3,625.00	n/a
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/28/01	36,937.50	0.00	36,937.50	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/31/01	-67,718.75	0.00	67,718.75	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/31/01	184,123.00	0.00	184,123.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/31/01	168,000.00	0.00	168,000.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/02/01	1,500.00	0.00	1,500.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/03/01	3,079.11	0.00	3,079.11	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/03/01	7,669.42	0.00	7,669.42	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/04/01	24,000.00	0.00	24,000.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/04/01	1,000.00	0.00	1,000.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/05/01	73,875.00	0.00	73,875.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/05/01	191,794.42	0.00	191,794.42	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/06/01	210,001.92	0.00	210,001.92	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/06/01	3,000.00	0.00	3,000.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/09/01	27,702.14	0.00	27,702.14	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/10/01	-7,669.42	0.00	7,669.42	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/10/01	12,000.00	0.00	12,000.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/11/01	-123.00	0.00	123.00	n/a
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/11/01	-58,483.39	0.00	58,483.39	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/12/01	253,174.33	0.00	253,174.33	n/a



SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/29/01	10/29/01	30,750.00	0.00	30,750.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/29/01	10/29/01	143,500.00	0.00	143,500.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/29/01	10/29/01	43,684.36	0.00	43,684.36	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	41,796.34	0.00	41,796.34	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	128,389.38	0.00	128,389.38	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	5,375.00	0.00	5,375.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	5,016.16	0.00	5,016.16	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	-11,670.12	0.00	-11,670.12	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	51,250.00	0.00	51,250.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	24,186.64	0.00	24,186.64	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	8,358.84	0.00	8,358.84	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	54,468.75	0.00	54,468.75	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	46,123.90	0.00	46,123.90	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	8,063.36	0.00	8,063.36	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	19,451.88	0.00	19,451.88	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/10/01	10/10/01	23,625.00	0.00	23,625.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/12/01	10/12/01	26,875.00	0.00	26,875.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/12/01	10/12/01	1,672.41	0.00	1,672.41	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/12/01	10/12/01	19,454.37	0.00	19,454.37	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/15/01	10/15/01	15,375.00	0.00	15,375.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/15/01	10/15/01	18,811.64	0.00	18,811.64	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/15/01	10/15/01	10,031.25	0.00	10,031.25	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/15/01	10/15/01	23,343.75	0.00	23,343.75	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/16/01	10/16/01	-66,625.00	0.00	-66,625.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/16/01	10/16/01	34,938.36	0.00	34,938.36	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/16/01	10/16/01	23,077.59	0.00	23,077.59	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/16/01	10/16/01	77,812.50	0.00	77,812.50	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/16/01	10/16/01	51,250.00	0.00	51,250.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/17/01	10/17/01	10,750.00	0.00	10,750.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/17/01	10/17/01	5,016.16	0.00	5,016.16	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/17/01	10/17/01	15,562.50	0.00	15,562.50	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/18/01	10/18/01	4,125.00	0.00	4,125.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/18/01	10/18/01	21,500.00	0.00	21,500.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/18/01	10/18/01	23,406.35	0.00	23,406.35	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/18/01	10/18/01	-77,812.50	0.00	-77,812.50	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/18/01	10/18/01	76,875.00	0.00	76,875.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/19/01	10/19/01	34,936.64	0.00	34,936.64	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/19/01	10/19/01	28,421.34	0.00	28,421.34	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/19/01	10/19/01	81,704.37	0.00	81,704.37	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/20/01	10/20/01	30,750.00	0.00	30,750.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/24/01	10/24/01	-4,359.91	0.00	-4,359.91	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/24/01	10/24/01	73,970.63	0.00	73,970.63	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/24/01	10/24/01	34,936.64	0.00	34,936.64	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/24/01	10/24/01	28,421.34	0.00	28,421.34	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/25/01	10/25/01	5,375.00	0.00	5,375.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/25/01	10/25/01	1,672.41	0.00	1,672.41	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/25/01	10/25/01	2,875.00	0.00	2,875.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/25/01	10/25/01	61,811.64	0.00	61,811.64	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/25/01	10/25/01	34,936.64	0.00	34,936.64	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/26/01	10/26/01	138,281.25	0.00	138,281.25	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/26/01	10/26/01	37,687.50	0.00	37,687.50	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/26/01	10/26/01	2,688.36	0.00	2,688.36	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/26/01	10/26/01	24,750.00	0.00	24,750.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/26/01	10/26/01	92,187.50	0.00	92,187.50	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/26/01	10/26/01	33,500.00	0.00	33,500.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/29/01	10/29/01	-62.50	0.00	-62.50	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/29/01	10/29/01	-44,531.25	0.00	-44,531.25	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/30/01	10/30/01	110,937.50	0.00	110,937.50	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/30/01	10/30/01	39,123.00	0.00	39,123.00	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/30/01	10/30/01	124,843.75	0.00	124,843.75	NA
SILOF20030002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	10/30/01	10/30/01	233,076.63	0.00	233,076.63	NA

Alfred P. Sloan Foundation  
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SLOF20020002	99F1831A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/18/01	09/18/01	-10,750.00	0.00	10,750.00 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	2,484.11	0.00	2,484.11 n/a
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	3,889.31	0.00	3,889.31 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	20,135.00 n/a	0.00	20,135.00 n/a
SLOF20020002	99F1673C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	34,936.64 n/a	0.00	34,936.64 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	9,937.50 n/a	0.00	9,937.50 n/a
SLOF20020002	99F1931A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	-101,156.25	0.00	101,156.25 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/20/01	09/20/01	80,500.00 n/a	0.00	80,500.00 n/a
SLOF20020002	99F1931A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/20/01	09/20/01	18,811.64 n/a	0.00	18,811.64 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/20/01	09/20/01	4,140.89 n/a	0.00	4,140.89 n/a
SLOF20020002	99F1831A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/20/01	09/20/01	-3,889.31	0.00	3,889.31 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/20/01	09/20/01	25,136.25	0.00	25,136.25 n/a
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/21/01	09/21/01	10,750.00	0.00	10,750.00 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/21/01	09/21/01	9,109.64 n/a	0.00	9,109.64 n/a
SLOF20020002	99F1673C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/24/01	09/24/01	89,485.62 n/a	0.00	89,485.62 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/24/01	09/24/01	95,593.75 n/a	0.00	95,593.75 n/a
SLOF20020002	99F1831A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/24/01	09/24/01	828.39 n/a	0.00	828.39 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/24/01	09/24/01	3,889.31	0.00	3,889.31 n/a
SLOF20020002	99F1673C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	-40,230.00	0.00	40,230.00 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	45,616.64 n/a	0.00	45,616.64 n/a
SLOF20020002	99F1673C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	16,562.50 n/a	0.00	16,562.50 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	-108,937.50	0.00	108,937.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	70,437.50	0.00	70,437.50 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	2,688.36 n/a	0.00	2,688.36 n/a
SLOF20020002	99F1673C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/26/01	09/26/01	-4,140.89 n/a	0.00	4,140.89 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/26/01	09/26/01	-46,687.50	0.00	46,687.50 n/a
SLOF20020002	99F1831A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/26/01	09/26/01	80,500.00 n/a	0.00	80,500.00 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/26/01	09/26/01	69,875.00 n/a	0.00	69,875.00 n/a
SLOF20020002	99F1711A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/26/01	09/26/01	6,734.40 n/a	0.00	6,734.40 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/27/01	09/27/01	1,874.84 n/a	0.00	1,874.84 n/a
SLOF20020002	99F1673C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/27/01	09/27/01	101,156.25 n/a	0.00	101,156.25 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/27/01	09/27/01	55,343.75 n/a	0.00	55,343.75 n/a
SLOF20020002	99F1711A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/27/01	09/27/01	16,125.00 n/a	0.00	16,125.00 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/27/01	09/27/01	-47.09 n/a	0.00	47.09 n/a
SLOF20020002	99F1831A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	46,687.50 n/a	0.00	46,687.50 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	-65,406.25 n/a	0.00	65,406.25 n/a
SLOF20020002	99F1673C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	29,563.36 n/a	0.00	29,563.36 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	9,796.59 n/a	0.00	9,796.59 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	83,593.75 n/a	0.00	83,593.75 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	75,468.75 n/a	0.00	75,468.75 n/a
SLOF20020002	99F1711A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	48,375.00 n/a	0.00	48,375.00 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	19,234.36 n/a	0.00	19,234.36 n/a
SLOF20020002	99F1673C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	124,500.00 n/a	0.00	124,500.00 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	95,593.75 n/a	0.00	95,593.75 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	2,616.64 n/a	0.00	2,616.64 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	10,999.74 n/a	0.00	10,999.74 n/a
SLOF20020002	99F1673C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/02/01	10/02/01	1,421.74 n/a	0.00	1,421.74 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/02/01	10/02/01	124,500.00 n/a	0.00	124,500.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/02/01	10/02/01	135,843.75 n/a	0.00	135,843.75 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/02/01	10/02/01	99,438.36 n/a	0.00	99,438.36 n/a
SLOF20020002	99F1711A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/02/01	10/02/01	18,672.05 n/a	0.00	18,672.05 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/03/01	10/03/01	22,093.75 n/a	0.00	22,093.75 n/a
SLOF20020002	99F1831A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/03/01	10/03/01	175,076.88 n/a	0.00	175,076.88 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/03/01	10/03/01	125,781.25 n/a	0.00	125,781.25 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/03/01	10/03/01	-64,500.00 n/a	0.00	64,500.00 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/03/01	10/03/01	-31,766.16 n/a	0.00	31,766.16 n/a
SLOF20020002	99F1673C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/04/01	10/04/01	35,016.87 n/a	0.00	35,016.87 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/04/01	10/04/01	30,187.50 n/a	0.00	30,187.50 n/a
SLOF20020002	99F1831A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/04/01	10/04/01	51,061.64 n/a	0.00	51,061.64 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	-43,468.75 n/a	0.00	43,468.75 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	136,170.63 n/a	0.00	136,170.63 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	122,812.50 n/a	0.00	122,812.50 n/a
SLOF20020002	99F1931A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	13,438.36 n/a	0.00	13,438.36 n/a
SLOF1672JC	99F1672C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	11,702.59 n/a	0.00	11,702.59 n/a
SLOF20020002	99F1711A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	23,343.75 n/a	0.00	23,343.75 n/a



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SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	110,248.32	0.00	110,248.32
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	36,562.50	0.00	36,562.50
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	75,210.00	0.00	75,210.00
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	109.34	0.00	109.34
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	14,437.36	0.00	14,437.36
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	265,781.46	0.00	265,781.46
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	134,062.50	0.00	134,062.50
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	5,375.00	0.00	5,375.00
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	17,720.64	0.00	17,720.64
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	8,125.00	0.00	8,125.00
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	21,500.00	0.00	21,500.00
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	1,750.00	0.00	1,750.00
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	23,625.00	0.00	23,625.00
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	12,187.50	0.00	12,187.50
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	20,156.76	0.00	20,156.76
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	41,341.86	0.00	41,341.86
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	13,187.50	0.00	13,187.50
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	-45,688.36	0.00	-45,688.36
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	-42,653.60	0.00	-42,653.60
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	171,283.14	0.00	171,283.14
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	81,250.00	0.00	81,250.00
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	16,125.00	0.00	16,125.00
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	18,281.90	0.00	18,281.90
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	94,500.00	0.00	94,500.00
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	-32,500.00	0.00	-32,500.00
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	32,500.00	0.00	32,500.00
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	26,406.90	0.00	26,406.90
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	123,234.43	0.00	123,234.43
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	40,623.00	0.00	40,623.00
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	8,063.36	0.00	8,063.36
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	12,187.50	0.00	12,187.50
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	-43,625.00	0.00	-43,625.00
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	43,000.00	0.00	43,000.00
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	7,078.30	0.00	7,078.30
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	10,763.87	0.00	10,763.87
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	54,531.25	0.00	54,531.25
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	-4,125.00	0.00	-4,125.00
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	-21,500.00	0.00	-21,500.00
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	9,937.50	0.00	9,937.50
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	169,048.62	0.00	169,048.62
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	-115,718.75	0.00	-115,718.75
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	40,250.00	0.00	40,250.00
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	16,125.00	0.00	16,125.00
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	-4,140.36	0.00	-4,140.36
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	-49,079.87	0.00	-49,079.87
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	2,488.64	0.00	2,488.64
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	-43,625.00	0.00	-43,625.00
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	40,250.00	0.00	40,250.00
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	5,375.00	0.00	5,375.00
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	1,636.25	0.00	1,636.25
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	13,256.12	0.00	13,256.12
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	20,125.00	0.00	20,125.00
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	21,500.00	0.00	21,500.00
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	6,623.00	0.00	6,623.00
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	54,468.75	0.00	54,468.75
SLOF20020002	99F1671C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	25,156.25	0.00	25,156.25
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	104,813.36	0.00	104,813.36
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	-25,671.61	0.00	-25,671.61
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	194,531.25	0.00	194,531.25
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	NA	0.00	155,968.75	0.00	155,968.75

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SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/13/01	07/13/01	179.64	0.00	179.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/16/01	07/16/01	609.35	0.00	609.35 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/16/01	07/16/01	9,844.20	0.00	9,844.20 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/17/01	07/17/01	6,248.90	0.00	6,248.90 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/17/01	07/17/01	12,187.50	0.00	12,187.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/18/01	07/18/01	13,436.64	0.00	13,436.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/18/01	07/18/01	765.59	0.00	765.59 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/19/01	07/19/01	27,342.00	0.00	27,342.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/19/01	07/19/01	984.41	0.00	984.41 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/20/01	07/20/01	117,625.00	0.00	117,625.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/20/01	07/20/01	39,500.00	0.00	39,500.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/23/01	07/23/01	-266,634.64	0.00	266,634.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/23/01	07/23/01	3,937.50	0.00	3,937.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/24/01	07/24/01	16,625.00	0.00	16,625.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/24/01	07/24/01	16,405.46	0.00	16,405.46 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/25/01	07/25/01	-161,000.00	0.00	161,000.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/25/01	07/25/01	2,843.75	0.00	2,843.75 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/26/01	07/26/01	-96,250.00	0.00	96,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/26/01	07/26/01	69,125.00	0.00	69,125.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/27/01	07/27/01	85,539.64	0.00	85,539.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/28/01	07/28/01	306,904.64	0.00	306,904.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/30/01	07/30/01	178,062.50	0.00	178,062.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/30/01	07/30/01	4,937.50	0.00	4,937.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/31/01	07/31/01	346.91	0.00	346.91 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	07/31/01	07/31/01	281,750.00	0.00	281,750.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/01/01	08/01/01	14,437.50	0.00	14,437.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/01/01	08/01/01	182,687.50	0.00	182,687.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/01/01	08/01/01	8,531.25	0.00	8,531.25 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/01/01	08/01/01	182,687.50	0.00	182,687.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/02/01	08/02/01	-3,609.41	0.00	3,609.41 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/03/01	08/03/01	155,970.36	0.00	155,970.36 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/06/01	08/06/01	166,032.86	0.00	166,032.86 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/07/01	08/07/01	-110,687.50	0.00	110,687.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/08/01	08/08/01	37,750.00	0.00	37,750.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/08/01	08/08/01	20,312.50	0.00	20,312.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/09/01	08/09/01	53,750.00	0.00	53,750.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/09/01	08/09/01	1,968.75	0.00	1,968.75 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/09/01	08/09/01	131,250.00	0.00	131,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/09/01	08/09/01	60,937.50	0.00	60,937.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/10/01	08/10/01	51,063.56	0.00	51,063.56 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/10/01	08/10/01	2,625.00	0.00	2,625.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/13/01	08/13/01	-179,688.96	0.00	179,688.96 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/13/01	08/13/01	109,687.50	0.00	109,687.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/14/01	08/14/01	32,250.00	0.00	32,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/14/01	08/14/01	1,531.25	0.00	1,531.25 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/15/01	08/15/01	125,779.43	0.00	125,779.43 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/15/01	08/15/01	60,937.50	0.00	60,937.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/16/01	08/16/01	-40,313.36	0.00	40,313.36 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/16/01	08/16/01	1,421.84	0.00	1,421.84 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/17/01	08/17/01	68,873.12	0.00	68,873.12 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/17/01	08/17/01	16,250.00	0.00	16,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/20/01	08/20/01	29,561.64	0.00	29,561.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/20/01	08/20/01	656.25	0.00	656.25 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/21/01	08/21/01	31,500.00	0.00	31,500.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/21/01	08/21/01	-8,125.00	0.00	8,125.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/22/01	08/22/01	32,250.00	0.00	32,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/22/01	08/22/01	1,312.50	0.00	1,312.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/23/01	08/23/01	73,500.00	0.00	73,500.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/23/01	08/23/01	16,250.00	0.00	16,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/23/01	08/23/01	34,916.64	0.00	34,916.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/23/01	08/23/01	-1,640.59	0.00	1,640.59 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/23/01	08/23/01	89,248.32	0.00	89,248.32 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/24/01	08/24/01	44,687.50	0.00	44,687.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/24/01	08/24/01	2,686.64	0.00	2,686.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	08/24/01	08/24/01	875.00	0.00	875.00 n/a

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 Taxpayer Identification # 13-1623877

SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	03/21/01	03/21/01	937.50	0.00	937.50 n/a
SLOF20020002	99F21711A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/01/01	06/01/01	27,250.00	0.00	27,250.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/01/01	06/01/01	812.50	0.00	812.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/01/01	06/01/01	27,250.00	0.00	27,250.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/04/01	06/04/01	26,625.00	0.00	26,625.00 n/a
SLOF20020002	99F21711A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/05/01	06/05/01	26,625.00	0.00	26,625.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/05/01	06/05/01	26,625.00	0.00	26,625.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/05/01	06/05/01	27,512.50	0.00	27,512.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/06/01	06/06/01	112.50	0.00	112.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/06/01	06/06/01	1,700.00	0.00	1,700.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/06/01	06/06/01	112.50	0.00	112.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/07/01	06/07/01	1,000.00	0.00	1,000.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/07/01	06/07/01	55,345.36	0.00	55,345.36 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/08/01	06/08/01	20,000.00	0.00	20,000.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/11/01	06/11/01	13,780.46	0.00	13,780.46 n/a
SLOF20020002	99F21711A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/12/01	06/12/01	6,125.00	0.00	6,125.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/12/01	06/12/01	362,250.00	0.00	362,250.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/12/01	06/12/01	208,000.00	0.00	208,000.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/13/01	06/13/01	19,750.00	0.00	19,750.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/13/01	06/13/01	656.25	0.00	656.25 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/13/01	06/13/01	70,437.50	0.00	70,437.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/14/01	06/14/01	46,905.46	0.00	46,905.46 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/14/01	06/14/01	328.09	0.00	328.09 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/14/01	06/14/01	25,157.86	0.00	25,157.86 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/15/01	06/15/01	20,000.00	0.00	20,000.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/15/01	06/15/01	21,218.86	0.00	21,218.86 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/15/01	06/15/01	3,609.07	0.00	3,609.07 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/18/01	06/18/01	1,312.53	0.00	1,312.53 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/18/01	06/18/01	125.00	0.00	125.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/18/01	06/18/01	121,782.86	0.00	121,782.86 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/19/01	06/19/01	-4,375.00	0.00	-4,375.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/19/01	06/19/01	79,507.76	0.00	79,507.76 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/20/01	06/20/01	656.25	0.00	656.25 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/20/01	06/20/01	33,343.75	0.00	33,343.75 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/21/01	06/21/01	20,937.50	0.00	20,937.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/21/01	06/21/01	2,085.91	0.00	2,085.91 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/21/01	06/21/01	781.25	0.00	-781.25 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/22/01	06/22/01	120,077.90	0.00	120,077.90 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/22/01	06/22/01	86,968.10	0.00	86,968.10 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/25/01	06/25/01	50,663.85	0.00	50,663.85 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/25/01	06/25/01	51,375.00	0.00	51,375.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/25/01	06/25/01	-4,546.39	0.00	-4,546.39 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/26/01	06/26/01	-4,187.50	0.00	-4,187.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/27/01	06/27/01	320.51	0.00	320.51 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/28/01	06/28/01	171.89	0.00	171.89 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/28/01	06/28/01	9,376.00	0.00	9,376.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/29/01	06/29/01	6,233.71	0.00	6,233.71 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	06/29/01	06/29/01	7,093.74	0.00	7,093.74 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/02/01	07/02/01	-20,156.25	0.00	-20,156.25 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/02/01	07/02/01	9,093.75	0.00	9,093.75 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/02/01	07/02/01	27,218.40	0.00	27,218.40 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/03/01	07/03/01	414.04	0.00	414.04 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/03/01	07/03/01	515.63	0.00	515.63 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/03/01	07/03/01	30,296.78	0.00	30,296.78 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/05/01	07/05/01	27,703.12	0.00	27,703.12 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/06/01	07/06/01	14,000.00	0.00	14,000.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/09/01	07/09/01	-42,437.50	0.00	-42,437.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/09/01	07/09/01	234.36	0.00	234.36 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/09/01	07/09/01	-671.87	0.00	-671.87 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/10/01	07/10/01	-16,875.60	0.00	-16,875.60 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/10/01	07/10/01	30,936.40	0.00	30,936.40 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/11/01	07/11/01	11,499.84	0.00	11,499.84 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/11/01	07/11/01	41,687.50	0.00	41,687.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/12/01	07/12/01	16,125.00	0.00	16,125.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	07/13/01	07/13/01	16,125.00	0.00	16,125.00 n/a

SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/19/01	04/19/01	1,123.00	0.00	1,123.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/19/01	04/19/01	15,100.00	0.00	15,100.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/20/01	04/20/01	1,187.50	0.00	1,187.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/23/01	04/23/01	1,862.50	0.00	1,862.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/23/01	04/23/01	1,187.50	0.00	1,187.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/24/01	04/24/01	23,100.00	0.00	23,100.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/24/01	04/24/01	62.50	0.00	62.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/24/01	04/24/01	3,775.00	0.00	3,775.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/24/01	04/24/01	118.50	0.00	118.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/25/01	04/25/01	437.50	0.00	437.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/26/01	04/26/01	312.50	0.00	312.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/27/01	04/27/01	7,700.00	0.00	7,700.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/27/01	04/27/01	375.00	0.00	375.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/27/01	04/27/01	22,650.00	0.00	22,650.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	04/29/01	04/29/01	250.00	0.00	250.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/01/01	05/01/01	-562.50	0.00	-562.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/01/01	05/01/01	250.00	0.00	250.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/02/01	05/02/01	13,475.00	0.00	13,475.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/02/01	05/02/01	-62.50	0.00	-62.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/02/01	05/02/01	15,100.00	0.00	15,100.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/03/01	05/03/01	375.00	0.00	375.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/04/01	05/04/01	75.00	0.00	75.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/04/01	05/04/01	375.00	0.00	375.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/04/01	05/04/01	23,100.00	0.00	23,100.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/07/01	05/07/01	1,312.50	0.00	1,312.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/07/01	05/07/01	60,400.00	0.00	60,400.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/08/01	05/08/01	1,375.00	0.00	1,375.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/09/01	05/09/01	1,375.00	0.00	1,375.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/09/01	05/09/01	57,750.00	0.00	57,750.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/09/01	05/09/01	875.00	0.00	875.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/10/01	05/10/01	16,987.50	0.00	16,987.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/10/01	05/10/01	500.00	0.00	500.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/10/01	05/10/01	1,062.50	0.00	1,062.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/11/01	05/11/01	1,862.50	0.00	1,862.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/11/01	05/11/01	17,325.00	0.00	17,325.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/14/01	05/14/01	750.00	0.00	750.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/15/01	05/15/01	1,500.00	0.00	1,500.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/15/01	05/15/01	45,300.00	0.00	45,300.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/15/01	05/15/01	24,537.50	0.00	24,537.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/16/01	05/16/01	375.00	0.00	375.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/16/01	05/16/01	1,562.50	0.00	1,562.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/17/01	05/17/01	812.50	0.00	812.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/17/01	05/17/01	1,625.00	0.00	1,625.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/17/01	05/17/01	812.50	0.00	812.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/18/01	05/18/01	1,500.00	0.00	1,500.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/21/01	05/21/01	23,025.00	0.00	23,025.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/22/01	05/22/01	40,425.00	0.00	40,425.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/22/01	05/22/01	2,437.50	0.00	2,437.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/23/01	05/23/01	8,175.00	0.00	8,175.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/23/01	05/23/01	2,750.00	0.00	2,750.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/24/01	05/24/01	1,937.50	0.00	1,937.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/24/01	05/24/01	2,312.50	0.00	2,312.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/24/01	05/24/01	20,650.00	0.00	20,650.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/24/01	05/24/01	1,750.00	0.00	1,750.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/25/01	05/25/01	1,812.50	0.00	1,812.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/29/01	05/29/01	-1,125.00	0.00	-1,125.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/29/01	05/29/01	1,312.50	0.00	1,312.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/29/01	05/29/01	125.00	0.00	125.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/29/01	05/29/01	250.00	0.00	250.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/30/01	05/30/01	187.50	0.00	187.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/30/01	05/30/01	625.00	0.00	625.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/30/01	05/30/01	26,775.00	0.00	26,775.00	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/31/01	05/31/01	437.50	0.00	437.50	0.00
SILOF20020002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	05/31/01	05/31/01	26,775.00	0.00	26,775.00	0.00

SLOF20030002	99F113F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/02/01	03/02/01	\$8,750.00	0.00	\$8,750.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	02/01/01	03/03/01	1,500.00	0.00	1,500.00	24
SLOF20030002	99F133F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	07/01/01	03/03/01	44,275.00	0.00	44,275.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/06/01	03/06/01	500.00	0.00	500.00	24
SLOF20030002	99F133F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/06/01	03/06/01	633.00	0.00	633.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/07/01	03/07/01	312.50	0.00	312.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/07/01	03/07/01	18,800.00	0.00	18,800.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/04/01	03/04/01	437.50	0.00	437.50	24
SLOF20030002	99F133F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/04/01	03/04/01	9,633.00	0.00	9,633.00	24
SLOF20030002	99F133F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/04/01	03/04/01	312.50	0.00	312.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/09/01	03/09/01	187.50	0.00	187.50	24
SLOF20030002	99F133F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/09/01	03/09/01	373.00	0.00	373.00	24
SLOF20030002	99F133F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/09/01	03/09/01	9,400.00	0.00	9,400.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/12/01	03/12/01	312.50	0.00	312.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/13/01	03/13/01	11,550.00	0.00	11,550.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/13/01	03/13/01	997.50	0.00	997.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/13/01	03/13/01	1,000.00	0.00	1,000.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/14/01	03/14/01	750.00	0.00	750.00	24
SLOF20030002	99F133F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/15/01	03/15/01	37,600.00	0.00	37,600.00	24
SLOF20030002	99F133F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/15/01	03/15/01	473.00	0.00	473.00	24
SLOF20030002	99F133F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/15/01	03/15/01	30,800.00	0.00	30,800.00	24
SLOF20030002	99F133F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/16/01	03/16/01	-562.50	0.00	-562.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/16/01	03/16/01	375.00	0.00	375.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/16/01	03/16/01	500.00	0.00	500.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/19/01	03/19/01	11,750.00	0.00	11,750.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/19/01	03/19/01	500.00	0.00	500.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/20/01	03/20/01	9,625.00	0.00	9,625.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/21/01	03/21/01	-62.50	0.00	-62.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/21/01	03/21/01	187.50	0.00	187.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/21/01	03/21/01	187.50	0.00	187.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/22/01	03/22/01	14,100.00	0.00	14,100.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/22/01	03/22/01	230.00	0.00	230.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/23/01	03/23/01	3,775.00	0.00	3,775.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/23/01	03/23/01	-1,230.00	0.00	-1,230.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/23/01	03/23/01	1,625.00	0.00	1,625.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/26/01	03/26/01	710.00	0.00	710.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/27/01	03/27/01	63,450.00	0.00	63,450.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/28/01	03/28/01	-1,062.50	0.00	-1,062.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/29/01	03/29/01	50,050.00	0.00	50,050.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/29/01	03/29/01	312.50	0.00	312.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/30/01	03/30/01	500.00	0.00	500.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	03/30/01	03/30/01	14,100.00	0.00	14,100.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/02/01	04/02/01	-187.50	0.00	-187.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/02/01	04/02/01	11,530.00	0.00	11,530.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/02/01	04/02/01	750.00	0.00	750.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/03/01	04/03/01	-6,450.00	0.00	-6,450.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/04/01	04/04/01	937.50	0.00	937.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/04/01	04/04/01	1,000.00	0.00	1,000.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/04/01	04/04/01	28,162.50	0.00	28,162.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/05/01	04/05/01	1,000.00	0.00	1,000.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/05/01	04/05/01	30,800.00	0.00	30,800.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/06/01	04/06/01	1,000.00	0.00	1,000.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/09/01	04/09/01	5,425.00	0.00	5,425.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/09/01	04/09/01	812.50	0.00	812.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/09/01	04/09/01	1,187.50	0.00	1,187.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/10/01	04/10/01	650.00	0.00	650.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/11/01	04/11/01	1,062.50	0.00	1,062.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/12/01	04/12/01	1,935.00	0.00	1,935.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/12/01	04/12/01	1,000.00	0.00	1,000.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/16/01	04/16/01	1,900.00	0.00	1,900.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/17/01	04/17/01	1,125.00	0.00	1,125.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/18/01	04/18/01	750.00	0.00	750.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/18/01	04/18/01	12.50	0.00	12.50	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/18/01	04/18/01	875.00	0.00	875.00	24
SLOF20030002	99F139F1A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	24	04/19/01	04/19/01	11,550.00	0.00	11,550.00	24

SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/16/01	01/16/01	442,975.00	0.00	442,975.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/17/01	01/17/01	-65,975.00	0.00	-65,975.00	mh
SL072001002	99F217CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/17/01	01/17/01	131,950.00	0.00	131,950.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/16/01	01/16/01	230,912.50	0.00	-131,950.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/18/01	01/18/01	91,162.50	0.00	-230,912.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/19/01	01/19/01	273,487.50	0.00	-91,162.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/19/01	01/19/01	-207,187.50	0.00	273,487.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/20/01	01/20/01	283,612.50	0.00	-207,187.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/20/01	01/20/01	86,025.00	0.00	283,612.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/23/01	01/23/01	11,075.00	0.00	-86,025.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/24/01	01/24/01	58,275.00	0.00	-11,075.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/24/01	01/24/01	33,500.00	0.00	-58,275.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/24/01	01/24/01	77,700.00	0.00	-33,500.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/24/01	01/24/01	27,750.00	0.00	-77,700.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/24/01	01/24/01	27,750.00	0.00	-27,750.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/24/01	01/24/01	2,625.00	0.00	27,750.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/29/01	01/29/01	52,400.00	0.00	2,625.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/29/01	01/29/01	10,650.00	0.00	52,400.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/29/01	01/29/01	9,112.00	0.00	10,650.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/30/01	01/30/01	40,200.00	0.00	9,112.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/30/01	01/30/01	91,250.00	0.00	40,200.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/31/01	01/31/01	30,150.00	0.00	91,250.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	01/31/01	01/31/01	63,875.00	0.00	30,150.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/01/01	02/01/01	4,562.50	0.00	63,875.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/01/01	02/01/01	1,675.00	0.00	4,562.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/02/01	02/02/01	75,000.00	0.00	1,675.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/02/01	02/02/01	21,037.50	0.00	75,000.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/03/01	02/03/01	33,937.50	0.00	21,037.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/03/01	02/03/01	17,000.00	0.00	33,937.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/07/01	02/07/01	5,025.00	0.00	17,000.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/07/01	02/07/01	-2,350.00	0.00	5,025.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/08/01	02/08/01	2,350.00	0.00	-2,350.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/12/01	02/12/01	9,025.00	0.00	2,350.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/12/01	02/12/01	750.00	0.00	9,025.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/15/01	02/15/01	837.50	0.00	750.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/15/01	02/15/01	-687.50	0.00	837.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/14/01	02/14/01	35,250.00	0.00	-687.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/14/01	02/14/01	-625.00	0.00	35,250.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/20/01	02/20/01	20,925.00	0.00	-625.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/15/01	02/15/01	312.50	0.00	20,925.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/16/01	02/16/01	375.00	0.00	312.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/16/01	02/16/01	250.00	0.00	375.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/20/01	02/20/01	-9,400.00	0.00	250.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/20/01	02/20/01	3,125.00	0.00	-9,400.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/22/01	02/22/01	250.00	0.00	3,125.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/22/01	02/22/01	-2,350.00	0.00	250.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/22/01	02/22/01	250.00	0.00	-2,350.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/22/01	02/22/01	812.50	0.00	250.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/23/01	02/23/01	-487.50	0.00	812.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/23/01	02/23/01	812.50	0.00	-487.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/23/01	02/23/01	23,500.00	0.00	812.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/26/01	02/26/01	19,250.00	0.00	23,500.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/26/01	02/26/01	500.00	0.00	19,250.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/26/01	02/26/01	562.50	0.00	500.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/27/01	02/27/01	-437.50	0.00	562.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/27/01	02/27/01	18,200.00	0.00	-437.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/27/01	02/27/01	-437.50	0.00	18,200.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/28/01	02/28/01	23,025.00	0.00	-437.50	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/28/01	02/28/01	1,625.00	0.00	23,025.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	02/01/01	02/01/01	1,625.00	0.00	1,625.00	mh
SL072001002	99F113CIA	REPRESENTS A GAIN ON FUTURES	0.0000	CD	mh	03/01/01	03/01/01	1,500.00	0.00	1,625.00	mh

SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	206 846 8400 S	16003/01	12/27/01	12/27/01	206 846 84	0.00 P	206 846 84	0.00 P
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	246 630 9900 S	16003/01	12/28/01	12/28/01	246 630 99	0.00 P	246 630 99	0.00 P
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	433 477 8300 S	16003/01	12/28/01	12/28/01	433 477 83	0.00 P	433 477 83	0.00 P
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	33 453 1000 S	16003/01	12/28/01	12/28/01	33 453 10	0.00 P	33 453 10	0.00 P
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	684 577 1300 S	16009/01	12/28/01	12/28/01	684 577 15	0.00 P	684 577 15	0.00 P
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	189 612 7000 S	16010/01	12/28/01	12/28/01	189 612 70	0.00 P	189 612 70	0.00 P
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	999 468 6600 S	16015/01	12/28/01	12/28/01	999 468 66	0.00 P	999 468 66	0.00 P
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	373 994 4100 S	16016/01	12/28/01	12/28/01	373 994 41	0.00 P	373 994 41	0.00 P
SLOF7000002	01F062622	COMMIT TO PUR FNMVA SF MTG	2,500 000 0000 S	12/17/01	02/15/02	02/15/02	2 480 839 38	2 453 906 23	26 933 13 P	26 933 13 P
SLOF7000002	01F062622	COMMIT TO PUR FNMVA SF MTG	2,500 000 0000 S	12/16/01	02/15/02	02/15/02	2 480 839 38	2 453 906 23	26 933 13 P	26 933 13 P
SLOF7000002	NA4325940	BRAZIL FEDERATIVE REP NTS	0.0000 BVA	09/28/01	01/11/01	01/11/01	2 941 18	2 941 18	0.00 P	2 941 18
SLOF7000002	NA4325940	BRAZIL FEDERATIVE REP NTS	0.0000 BVA	09/28/01	01/11/01	01/11/01	-2 941 18	-2 941 18	0.00 P	-2 941 18
SLOF7000002	710303444	SWP MTG SECS 144A TR 93 A 93 1	-933 724 2300 CAL	12/15/00	02/15/00	02/15/00	933 724 06	947 174 12	8 459 34 P	8 459 34 P
SLOF7000002	710303444	SWP MTG SECS 144A TR 93 A 93 1	810 000 0000 SD	02/14/01	02/14/01	02/14/01	0.00	739 642 30	739 642 30	0.00 P
SLOF7000002	710641A89	EXCHG 780641A89	375 000 0000 SD	02/14/01	02/14/01	02/14/01	374 985 00	374 985 00	0.00 P	374 985 00
SLOF7000002	710641A89	EXCHG 780641A89	170 000 0000 SD	02/24/01	01/25/01	01/25/01	170 000 00	170 000 00	0.00 P	170 000 00
SLOF7000002	303727A04	RECD SHS DUE TO EXCHANGE	260 000 0000 SD	03/13/01	03/13/01	03/13/01	238 700 00	238 700 00	0.00 P	238 700 00
SLOF7000002	643167A56	RECD SHS DUE TO	440 000 0000 SD	07/13/01	07/13/01	07/13/01	432 663 30	432 663 30	0.00 P	432 663 30
SLOF7000002	029912A19	RECEIVE SHARES FOR 029912A197	230 000 0000 SD	07/17/01	07/17/01	07/17/01	234 375 00	234 375 00	0.00 P	234 375 00
SLOF7000002	74913EAB9	EXCHANGE-74913EAB9	165 000 0000 SD	08/28/01	08/28/01	08/28/01	153 917 50	153 917 50	0.00 P	153 917 50
SLOF7000002	92344GAM4	VOL EX FROM 92344GAC0	783 000 0000 SD	09/04/01	09/04/01	09/04/01	846 120 10	846 120 10	0.00 P	846 120 10
SLOF7000002	00299AA65	RECD FROM 00299AA63	190 000 0000 SD	10/02/01	10/02/01	10/02/01	192 723 40	192 723 40	0.00 P	192 723 40
SLOF7000002	74137KA03	VOL EXCH FROM 74137KA03	220 000 0000 SD	10/17/01	10/17/01	10/17/01	218 475 00	218 475 00	0.00 P	218 475 00
SLOF7000002	246681A87	RECD FROM 246681A81	80 000 0000 SD	01/16/01	01/16/01	01/16/01	93 293 60	93 293 60	0.00 P	93 293 60
SLOF7000002	6389C8B3	TO CORRECT ENTRY FROM 1/1/01	-0.0100 SW	01/11/01	01/11/01	01/11/01	-0.01	-0.01	0.00 P	-0.01
SLOF7000002	710303444	EXCHG 780641A89	-7 727 8300 SW	02/14/01	02/14/01	02/14/01	7 727 83	7 727 83	0.00 P	7 727 83
SLOF7000002	780641A89	EXCHG 780641A89	810 000 0000 SW	02/14/01	02/14/01	02/14/01	739 642 30	739 642 30	0.00 P	739 642 30
SLOF7000002	843719AA9	DELD SHS DUE TO EXCHANGE	375 000 0000 SW	02/14/01	02/14/01	02/14/01	374 985 00	374 985 00	0.00 P	374 985 00
SLOF7000002	3134FAK2	DELD SHS OFF FRACTIONAL UNIT	-170 000 0000 SW	03/26/01	03/26/01	03/26/01	170 000 00	170 000 00	0.00 P	170 000 00
SLOF7000002	303727A04	DELD SHS DUE TO EXCHANGE	-0.0300 SW	03/26/01	03/26/01	03/26/01	-0.03	-0.03	0.00 P	-0.03
SLOF7000002	163167A88	DELD SHS DUE TO VOL	260 000 0000 SW	03/21/01	03/21/01	03/21/01	238 700 00	238 700 00	0.00 P	238 700 00
SLOF7000002	029912A19	DELIVER SHARES FOR 029912A193	230 000 0000 SW	07/13/01	07/13/01	07/13/01	234 375 00	234 375 00	0.00 P	234 375 00
SLOF7000002	74913EAB9	EXCHANGE 74913EAB9	165 000 0000 SW	08/28/01	08/28/01	08/28/01	153 917 50	153 917 50	0.00 P	153 917 50
SLOF7000002	00299AA63	DELD TO 00299AA65	190 000 0000 SW	10/02/01	10/02/01	10/02/01	192 723 40	192 723 40	0.00 P	192 723 40
SLOF7000002	74137KA03	VOL EXCH TO 74137KA03	220 000 0000 SW	10/17/01	10/17/01	10/17/01	218 475 00	218 475 00	0.00 P	218 475 00
SLOF7000002	3132ZTCU1	PRINCIPAL AMMORT FOR NOVEMBER	21 377 1700 SW	11/15/01	12/1/01	12/1/01	-3 213 46	-3 213 46	0.00 P	-3 213 46
SLOF7000002	3132ZTCU1	PRINCIPAL AMMORT FOR DECEMBER	21 377 1700 SW	12/05/01	12/1/01	12/1/01	-3 081 09	-3 081 09	0.00 P	-3 081 09
SLOF7000002	246681A81	DELD TO 246681A87	80 000 0000 SW	12/16/01	12/16/01	12/16/01	93 293 60	93 293 60	0.00 P	93 293 60
SLOF7000002	36239BKX3	TO DELIVER OFF FRACTIONAL UNIT	-0.1500 SW	12/24/01	12/24/01	12/24/01	-0.15	-0.15	0.00 P	-0.15
SLOF7000002	36239BKX3	TO DELIVER OFF FRACTIONAL UNIT	-0.0200 SW	12/24/01	12/24/01	12/24/01	-0.02	-0.02	0.00 P	-0.02
SLOF7000002	710303444	SWP MTG SECS 144A TR 93 A 93 1	7 727 8300 SW	02/01/99	02/01/99	02/01/99	7 719 39	7 719 39	0.00 P	7 719 39
SLOF7000002	NA9124439	ODD CENT ADJ	0.0000 CD	01/21/01	07/27/01	07/27/01	0.01	0.01	0.00 P	0.01
SLOF7000002	NA9124439	ODD CENT ADJ	0.0000 CD	07/27/01	07/27/01	07/27/01	-0.02	-0.02	0.00 P	-0.02
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/02/01	01/02/01	01/02/01	108 750 00	108 750 00	0.00 P	108 750 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/02/01	01/02/01	01/02/01	101 500 00	101 500 00	0.00 P	101 500 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/02/01	01/02/01	01/02/01	7 250 00	7 250 00	0.00 P	7 250 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/03/01	01/03/01	01/03/01	43 500 00	43 500 00	0.00 P	43 500 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/03/01	01/03/01	01/03/01	29 000 00	29 000 00	0.00 P	29 000 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/04/01	01/04/01	01/04/01	43 500 00	43 500 00	0.00 P	43 500 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/04/01	01/04/01	01/04/01	123 250 00	123 250 00	0.00 P	123 250 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/05/01	01/05/01	01/05/01	30 750 00	30 750 00	0.00 P	30 750 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/05/01	01/05/01	01/05/01	132 250 00	132 250 00	0.00 P	132 250 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/06/01	01/06/01	01/06/01	14 500 00	14 500 00	0.00 P	14 500 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/06/01	01/06/01	01/06/01	129 087 50	129 087 50	0.00 P	129 087 50
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/09/01	01/09/01	01/09/01	271 000 00	271 000 00	0.00 P	271 000 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/09/01	01/09/01	01/09/01	198 150 00	198 150 00	0.00 P	198 150 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/10/01	01/10/01	01/10/01	87 150 00	87 150 00	0.00 P	87 150 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/10/01	01/10/01	01/10/01	-363 125 00	-363 125 00	0.00 P	-363 125 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/11/01	01/11/01	01/11/01	21 787 50	21 787 50	0.00 P	21 787 50
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/11/01	01/11/01	01/11/01	36 312 50	36 312 50	0.00 P	36 312 50
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/12/01	01/12/01	01/12/01	43 375 00	43 375 00	0.00 P	43 375 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/12/01	01/12/01	01/12/01	290 500 00	290 500 00	0.00 P	290 500 00
SLOF7000002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0.0000 CD	01/16/01	01/16/01	01/16/01	6 187 50	6 187 50	0.00 P	6 187 50

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

Account Number	Description	Account Type	Balance	Debit	Credit	Balance	Debit	Credit	Balance
SLOF2002002	GNMA POOL 407H1096	12/20/01	5,397,152.24	5,078,207.84		318,944.40			
SLOF2002002	GNMA POOL 407H1210	12/20/01	3,286,530.24	3,286,530.24					
SLOF2002002	ST GEORGE FDG CO SECS 144A	12/05/01	783,781.10	835,000.00		51,218.90			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/03/01	3,439,218.75	-3,471,562.50		32,343.75			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/03/01	3,551,343.75	-3,566,437.50		15,093.75			
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	12/03/01	2,081,733.55	-2,081,733.55		0.00			
SLOF2002002	MCLEODUSA INC SR NTS	12/04/01	451,130.00	197,137.50		253,992.50			
SLOF2002002	MCLEODUSA INC SR NT	12/07/01	10,575.00	-47,925.00		37,350.00			
SLOF2002002	MCLEODUSA INC SR NT	12/07/01	11,137.50	-47,925.00		36,787.50			
SLOF2002002	UNITED STATES TREASURY NOTES	12/07/01	287,284.38	282,625.00		4,659.38			
SLOF2002002	WELLS FARGO BK NA NT	12/07/01	440,788.75	-423,325.25		17,463.50			
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	12/04/01	33,312.25	-33,312.25		0.00			
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	12/05/01	1,154.64	1,154.64		0.00			
SLOF2002002	MCLEODUSA INC SR NT	12/06/01	14,950.00	-69,232.00		54,282.00			
SLOF2002002	U S TREASURY BONDS	12/11/01	83,230.31	83,230.31		0.00			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	6,906,468.75	-6,995,933.13		89,464.38			
SLOF2002002	MCLEODUSA INC SR NT	12/12/01	6,500.00	26,625.00		20,125.00			
SLOF2002002	NISOURCE ENR CORP GTD NT	12/12/01	129,295.00	138,520.00		9,225.00			
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	12/07/01	453,849.56	-453,849.56		0.00			
SLOF2002002	HOUSEHOLD FIN CORP NT	12/13/01	355,456.20	334,438.50		21,017.70			
SLOF2002002	U S TREASURY BONDS	12/13/01	4,607,938.23	-4,792,401.24		184,463.01			
SLOF2002002	U S TREASURY BONDS	12/11/01	847,509.08	864,210.94		16,701.86			
SLOF2002002	UNITED STATES TREASURY BONDS	12/11/01	16,113.42	18,007.62		1,894.20			
SLOF2002002	U S TREASURY NOTES	12/11/01	10,279,259.08	10,157,681.43		121,577.65			
SLOF2002002	AMERICAN EXP CR SER 97 1 CL A	12/17/01	3,040,574.22	2,969,078.13		71,496.09			
SLOF2002002	UNITED STATES TREASURY NOTES	12/17/01	230,215.62	232,156.23		1,940.61			
SLOF2002002	UNITED STATES TREASURY NOTES	12/12/01	920,862.50	936,351.56		15,489.06			
SLOF2002002	UNITED STATES TREASURY NOTES	12/12/01	395,370.31	404,504.69		9,134.38			
SLOF2002002	UNITED STATES TREASURY NOTES	12/17/01	113,670.31	143,750.00		29,079.69			
SLOF2002002	UNITED STATES TREASURY NOTES	12/17/01	295,276.56	293,017.97		2,258.59			
SLOF2002002	U S TREASURY NOTES	12/12/01	6,233,613.67	-6,219,947.63		13,666.04			
SLOF2002002	U S TREASURY NOTES	12/11/01	3,116,912.13	3,107,564.83		9,347.30			
SLOF2002002	U S TREASURY NOTES	12/12/01	6,239,665.27	-6,219,577.63		19,087.64			
SLOF2002002	U S TREASURY NOTES	12/14/01	3,114,896.50	3,107,564.83		7,331.67			
SLOF2002002	U S TREASURY NOTES	12/14/01	1,250,385.55	1,247,843.87		2,541.68			
SLOF2002002	U S TREASURY NOTES	12/12/01	835,603.52	833,901.89		2,101.63			
SLOF2002002	RESIDENTIAL FDG MTG 00-KSA A13	09/13/00	2,690,709.38	2,420,000.00		270,709.38			
SLOF2002002	RESIDENTIAL FDG MTG 00-KSA A13	09/13/00	432,856.25	-440,000.00		7,143.75			
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	12/13/01	3,266,451.56	3,266,451.56		0.00			
SLOF2002002	MCLEODUSA INC SR NT	12/14/01	4,800.00	21,300.00		16,500.00			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/14/01	74,800.78	78,349.88		3,549.10			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/17/01	2,464,746.10	2,499,609.38		34,863.28			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/07/01	1,481,250.00	1,491,796.88		10,546.88			
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	12/17/01	8,837,148.43	9,033,437.50		196,289.07			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/17/01	31,239.16	31,239.16		0.00			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	6,408,339.85	-6,612,704.37		204,364.52			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/16/01	16,702,105.44	-16,902,941.56		200,836.12			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	6,408,593.75	-6,485,781.25		82,812.50			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	3,455,019.53	3,501,093.75		46,074.22			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/12/01	1,440,722.66	1,499,331.25		58,608.59			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	987,148.44	999,843.75		12,695.31			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	2,464,843.75	2,543,359.38		78,515.63			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	985,937.50	999,687.50		13,750.00			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/12/01	987,148.44	999,687.50		12,539.06			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/12/01	6,406,464.85	-6,503,046.88		96,582.03			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	2,464,843.75	2,493,750.00		28,906.25			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	8,990,831.83	9,012,237.50		21,405.67			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	987,460.94	1,000,000.00		12,539.06			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	1,481,191.24	1,499,531.25		18,339.85			
SLOF2002002	MCLEODUSA INC SR NT	02/05/01	3,450.00	15,975.00		12,525.00			
SLOF2002002	COMMIT TO PUR FNMA SF MTG	12/18/01	4,600.00	21,300.00		16,700.00			
SLOF2002002	UNITED STATES TREASURY NOTES	12/29/01	6,516,406.25	-6,394,218.75		122,187.50			
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	10/02/01	449,288.99	-449,288.99		0.00			
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	10/02/01	2,244,599.68	2,244,599.68		0.00			
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	10/02/01	839,432.93	839,432.93		0.00			



SLOF2002002	912127782	UNITED STATES TREASURY NOTES	35 000 0000 5	09/26/01	10/29/01	10/26/01	36 417 77	-35 973 44	444 33 P
SLOF2002002	912127782	UNITED STATES TREASURY NOTES	545 000 0000 5	09/26/01	10/29/01	10/26/01	567 076 76	-560 668 73	6 408 01 P
SLOF2002002	912127782	UNITED STATES TREASURY NOTES	330 000 0000 5	09/26/01	10/29/01	10/26/01	349 367 88	-340 673 44	2,694 71 P
SLOF2002002	912127782	UNITED STATES TREASURY NOTES	790 000 0000 5	10/03/01	10/29/01	10/26/01	822 001 17	-823 228 13	1,326 96 P
SLOF2002002	912127782	UNITED STATES TREASURY NOTES	15 000 0000 5	10/11/01	10/29/01	10/26/01	15 607 62	-15 800 27	227 33 P
SLOF2002002	912127782	UNITED STATES TREASURY NOTES	125 000 0000 5	10/24/01	10/29/01	10/26/01	130 065 48	-128 943 31	1 118 17 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	291 639 1100 5	09/17/01	10/29/01	10/21/01	291 639 11	0 00 P	0 00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	12 277 1800 5	09/17/01	10/29/01	10/21/01	12 277 18	0 00 P	0 00 P
SLOF2002002	74912EAP9	QWEST CAP PDG INC NT	545 000 0000 5	04/28/01	11/01/01	11/06/01	539 415 35	-519 272 50	-14 632 13 P
SLOF2002002	91210E14	U S TREASURY BONDS	2,300 000 0000 5	07/17/01	11/01/01	11/02/01	3 163 039 07	2 921 000 00	262 039 07 P
SLOF2002002	91210E14	U S TREASURY BONDS	1 860 000 0000 5	07/19/01	11/01/01	11/02/01	2 357 935 95	2 381 381 75	176 554 70 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	8 940 000 0000 5	07/19/01	11/01/01	11/02/01	9 675 803 97	9 345 093 75	330 710 16 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	16 207 946 0000 5	09/17/01	11/01/01	11/01/01	16 207 946 06	16 207 946 06	0 00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	480 971 3600 5	09/18/01	11/01/01	11/01/01	480 971 36	-480 971 36	0 00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	205 937 3000 5	09/21/01	11/01/01	11/01/01	205 937 30	205 937 30	0 00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	905 513 5900 5	09/23/01	11/01/01	11/01/01	905 513 99	-69 909 70	405 58 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	70 000 0000 5	10/24/01	11/02/01	11/20/01	70 315 28	-69 909 70	25 748 99 P
SLOF2002002	912127786	UNITED STATES TREASNTS	3 035 000 0000 5	10/24/01	11/02/01	11/20/01	3 037 677 64	3 031 928 65	5 748 99 P
SLOF2002002	01R035483	COMMIT TO PUR FNMA SF MTG	3 430 000 0000 5	10/17/01	11/05/01	11/19/01	3 481 004 69	3 453 546 88	3 453 546 88 P
SLOF2002002	01R035483	COMMIT TO PUR FNMA SF MTG	6,345 000 0000 5	10/20/00	11/05/01	11/06/01	7 265 722 93	6 467 712 30	798 010 63 P
SLOF2002002	912127697	FEDERAL HOME LN MTG DBBS	600 000 0000 5	07/12/01	11/05/01	11/06/01	651 187 50	-622 904 78	28 218 70 P
SLOF2002002	0678RCAB9	BARCLAYS BK PLC STEP UP 144A	695 000 0000 5	09/13/01	11/06/01	11/09/01	810 613 25	-694 04 75	116,565 40 P
SLOF2002002	30161MAA1	EXELON GENERATION CO 144A	440 000 0000 5	06/20/01	11/06/01	11/09/01	437 921 20	-441 896 40	16,028 80 P
SLOF2002002	78661AA9	ROYAL KPN NY NT	115 000 0000 5	02/14/01	11/06/01	11/09/01	93 150 00	107 830 45	14 708 43 P
SLOF2002002	88035GAG3	TENET HEALTHCARE SR SUB NT	495 000 0000 5	07/30/97	11/06/01	11/09/01	521 700 00	523 387 30	1 637 30 P
SLOF2002002	9626PAA6	URS PRD TR 1 TR PRD SECS	335 000 0000 5	12/11/01	11/06/01	11/09/01	644 510 40	572,963 35	71 945 00 P
SLOF2002002	912127540	U S TREASURY NOTES	2 000 000 0000 5	07/19/01	11/06/01	11/07/01	2 163 984 38	2 090 623 00	73 359 38 P
SLOF2002002	01F065682	COMMIT TO PUR FNMA SF MTG	15 541 000 0000 5	10/04/01	11/07/01	11/14/01	15 992 660 31	15 822 680 63	169 979 68 P
SLOF2002002	01F065682	COMMIT TO PUR FNMA SF MTG	7 900 000 0000 5	10/17/01	11/07/01	11/14/01	8 129 393 75	8 045 656 35	83 937 30 P
SLOF2002002	996697994	BDST LATE MONEY DEPOSIT ACCT	7,327 520 6100 5	11/06/01	11/07/01	11/07/01	7,327 520 61	7,327 520 61	0 00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	780 036 1400 5	09/23/01	11/08/01	11/08/01	780 036 14	780 036 14	0 00 P
SLOF2002002	996681794	COMMIT TO PUR FNMA SF MTG	3 430 000 0000 5	10/47/01	11/13/01	11/19/01	3 574 638 20	3 558 890 63	15 762 57 P
SLOF2002002	44181ZG40	HOUSEHOLD FIN CORP NT	1 484 639 9300 5	11/05/01	11/13/01	11/13/01	1 484 639 93	1 484 639 93	0 00 P
SLOF2002002	912127782	UNATED STATES TREASURY NOTES	385 000 0000 5	11/06/00	11/14/01	11/19/01	659 637 80	592 164 32	66 780 43 P
SLOF2002002	366506AB2	MARKON PLC BD	195 000 0000 5	11/14/01	11/15/01	11/20/01	198 412 50	203 226 56	-4 814 06 P
SLOF2002002	912127782	UNITED STATES TREASURY NOTES	445 000 0000 5	02/02/01	11/16/01	11/21/01	164 650 00	-455 206 15	290 616 15 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	325 000 0000 5	11/14/01	11/16/01	11/21/01	330 027 34	-318 710 94	8 683 60 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	467 744 0200 5	10/02/01	11/19/01	11/19/01	467 744 02	-467 744 02	0 00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	353 333 8200 5	09/23/01	11/19/01	11/19/01	353 333 82	353 333 82	0 00 P
SLOF2002002	039806B14	SLO CLIENT CASH INVESTMENT TR	2 863 027 1700 5	09/26/01	11/19/01	11/19/01	2 863 027 17	2 863 027 17	0 00 P
SLOF2002002	046001AG1	ARCADIA AUTOMOBILE 998 CL A4	7,500 000 0000 5	08/31/00	11/20/01	11/26/01	7 709 765 63	7 435 839 84	273 927 79 P
SLOF2002002	37931KAG6	ASSOCIATES AUTO REC-00-CL A3	6,500 000 0000 5	11/29/00	11/20/01	11/26/01	6 709 218 75	-6 528 691 41	180,527 34 P
SLOF2002002	91210PFA5	GLOBAL CROSSING SR NT	600 000 0000 5	11/17/99	11/20/01	11/26/01	106 300 00	-482,208 00 P	0 00 P
SLOF2002002	91210PFA5	UNITED STATES TREASURY BONDS	160 000 0000 5	11/01/01	11/20/01	11/26/01	179 225 00	193 336 00	14 123 00 P
SLOF2002002	91210PFA4	UNITED STATES TREASURY BONDS	45 000 0000 5	11/01/01	11/21/01	11/27/01	50 655 47	-54 579 69	-4,324 22 P
SLOF2002002	91210PFA4	UNITED STATES TREASURY BONDS	115 000 0000 5	11/01/01	11/21/01	11/27/01	128 350 78	-138 970 31	10 613 50 P
SLOF2002002	91210PFA4	UNITED STATES TREASURY BONDS	25 000 0000 5	11/01/01	11/21/01	11/27/01	27 857 42	-30,210 94	2,315 52 P
SLOF2002002	912127540	U S TREASURY NOTES	4 485 000 0000 5	07/19/01	11/21/01	11/23/01	4 767 540 43	-4 618 226 56	1,529 216 87 P
SLOF2002002	01F0656C0	U S TREASURY NOTES	4 015 000 0000 5	09/05/01	11/21/01	11/23/01	4 186 290 04	-4 219 670 69	48 619 15 P
SLOF2002002	91210E14	U S TREASURY BONDS	190 000 0000 5	07/19/01	11/26/01	11/29/01	243 860 55	243 259 37	601 18 P
SLOF2002002	01F0656C0	COMMIT TO PUR FNMA SF MTG	11 605 000 0000 5	07/19/01	11/26/01	11/29/01	12 441 41	-172 842 19	-601 18 P
SLOF2002002	01F0656C0	COMMIT TO PUR FNMA SF MTG	11 836 000 0000 5	11/07/01	11/26/01	12/13/01	11 857 267 81	-12 141 146 87	283 978 05 P
SLOF2002002	996697994	UNATED STATES TREASURY BONDS	10 000 0000 5	11/01/01	11/26/01	12/13/01	9 117 837 31	-11 904 191 41	281 986 24 P
SLOF2002002	996697994	BDST LATE MONEY DEPOSIT ACCT	9 117 837 3100 5	11/23/01	11/26/01	11/29/01	9 117 837 31	12 084 37	907 42 P
SLOF2002002	91210E14	U S TREASURY BONDS	85 000 0000 5	07/19/01	11/27/01	11/20/01	109 045 70	108 826 36	219 14 P
SLOF2002002	91210E14	U S TREASURY BONDS	35 000 0000 5	07/19/01	11/27/01	11/20/01	70 217 09	-42 017 77	146 10 P
SLOF2002002	91210PFA5	UNITED STATES TREASURY BONDS	20 000 0000 5	11/06/01	11/27/01	11/20/01	38 802 15	-42 017 77	3,213 62 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	306,324 9700 5	11/01/01	11/27/01	11/29/01	22 172 65	-24 168 75	1 996 10 P
SLOF2002002	30161MAA1	EXELON GENERATION CO 144A	575 000 0000 5	06/20/01	11/29/01	11/27/01	316 324 97	-336 324 97	0 00 P
SLOF2002002	01N0636C1	COMMIT TO PUR GNMA 1 SF MTG	12 180 000 0000 5	11/29/01	11/29/01	11/29/01	582 687 75	577 478 23	5 209 50 P
SLOF2002002	01N0636C1	COMMIT TO PUR GNMA 1 SF MTG	3 338 102 0000 5	11/29/01	11/29/01	11/29/01	3 379 958 67	-13,798 958 67	5 884 46 P
SLOF2002002	01N0636C1	COMMIT TO PUR GNMA 1 SF MTG	5 438 538 0000 5	11/29/01	11/29/01	11/29/01	5 526 770 31	-5,526 770 31	0 00 P

SLOF7001002	NA7001721	PANAMA REPUBLIC OF BDS	5,000,000.00	07/20/01	10/13/01	10/18/01	3,018.75	5,095.00	76.25	0.00
SLOF7001002	NA7001516	MEXICO GOVERNMENT OF BDS	75,000,000.00	07/20/01	10/13/01	10/18/01	69,450.50	70,125.00	562.50	0.00
SLOF7001002	NA7140073	EGYPT (ARAB REP OF) BDS	60,000,000.00	08/28/01	10/13/01	10/18/01	55,800.00	-60,375.00	-4,575.00	0.00
SLOF7001002	ED5759002	GERMANY FEDERAL REPUBLIC OF	7,800,000,000.00	03/1/01	10/16/01	10/19/01	7,297,377.28	7,024,672.51	334,704.77	0.00
SLOF7001002	01FB06440	COMMIT TO RUL FNMA SF MTG	3,310,000,000.00	09/14/01	10/16/01	10/18/01	3,379,691.02	3,343,100.00	36,591.02	0.00
SLOF7001002	01FB06440	COMMIT TO RUL FNMA SF MTG	3,590,000,000.00	09/14/01	10/16/01	10/18/01	3,664,883.16	3,623,656.23	41,226.93	0.00
SLOF7001002	912127782	UNITED STATES TREASURY NOTES	13,000,000.00	09/14/01	10/16/01	10/19/01	13,303.91	-15,011.13	492.78	0.00
SLOF7001002	912127782	UNITED STATES TREASURY NOTES	30,000,000.00	09/14/01	10/16/01	10/19/01	31,007.81	-30,365.63	642.18	0.00
SLOF7001002	912127782	UNITED STATES TREASURY NOTES	30,000,000.00	09/14/01	10/16/01	10/19/01	31,007.81	-30,365.63	642.18	0.00
SLOF7001002	912127782	UNITED STATES TREASURY NOTES	20,000,000.00	09/14/01	10/16/01	10/19/01	20,671.87	-20,256.23	415.64	0.00
SLOF7001002	912127782	UNITED STATES TREASURY NOTES	75,000,000.00	09/19/01	10/16/01	10/19/01	77,319.53	76,734.38	785.15	0.00
SLOF7001002	912127782	UNITED STATES TREASURY NOTES	50,000,000.00	09/20/01	10/16/01	10/19/01	51,679.69	-51,218.75	460.94	0.00
SLOF7001002	912127782	UNITED STATES TREASURY NOTES	85,000,000.00	09/26/01	10/16/01	10/19/01	87,833.47	-87,064.06	769.41	0.00
SLOF7001002	NA3456861	COSTA RICA REP UNSUB BDS	23,000,000.00	04/14/01	10/17/01	10/22/01	23,625.00	23,562.50	62.50	0.00
SLOF7001002	01FB06448	COMMIT TO RUL FNMA SF MTG	3,310,000,000.00	10/16/01	10/17/01	11/19/01	3,372,062.50	3,370,510.94	1,551.56	0.00
SLOF7001002	01FB06448	COMMIT TO RUL FNMA SF MTG	280,000,000.00	10/16/01	10/17/01	11/19/01	285,330.00	283,075.00	2,255.00	0.00
SLOF7001002	01FB06448	COMMIT TO RUL FNMA SF MTG	3,310,000,000.00	10/16/01	10/17/01	11/19/01	3,372,062.50	3,369,997.75	2,064.75	0.00
SLOF7001002	01FB06463	COMMIT TO RUL FNMA SF MTG	800,000,000.00	10/09/01	10/17/01	11/14/01	834,432.81	-830,136.23	4,296.58	0.00
SLOF7001002	01FB06463	COMMIT TO RUL FNMA SF MTG	1,818,000,000.00	10/09/01	10/17/01	11/14/01	1,933,699.41	-1,943,906.23	9,206.82	0.00
SLOF7001002	01FB06463	COMMIT TO RUL FNMA SF MTG	610,000,000.00	10/09/01	10/17/01	11/14/01	632,203.13	-629,443.75	2,759.38	0.00
SLOF7001002	01FB06463	COMMIT TO RUL FNMA SF MTG	1,904,000,000.00	10/09/01	10/17/01	11/14/01	1,973,020.00	1,963,500.00	9,520.00	0.00
SLOF7001002	01FB06463	COMMIT TO RUL FNMA SF MTG	800,000,000.00	10/09/01	10/17/01	11/14/01	834,181.25	-830,136.23	4,045.02	0.00
SLOF7001002	01FB06463	COMMIT TO RUL FNMA SF MTG	1,818,000,000.00	10/09/01	10/17/01	11/14/01	1,933,331.25	1,944,200.78	9,869.53	0.00
SLOF7001002	283903A43	EL PASO ENERGY CORP SR MTS	875,000,000.00	04/14/01	10/17/01	10/22/01	893,016.25	855,338.75	37,677.50	0.00
SLOF7001002	346304A82	MARCONI PLC BD	165,000,000.00	02/02/01	10/17/01	10/22/01	64,330.00	168,806.55	104,476.55	0.00
SLOF7001002	996102102	SLO CLIENT CASH INVESTMENT TR	1,097,423.11	09/10/01	10/17/01	10/17/01	1,097,423.11	1,097,423.11	0.00	0.00
SLOF7001002	996102102	SLO CLIENT CASH INVESTMENT TR	138,253.78	09/11/01	10/17/01	10/17/01	138,253.78	138,253.78	0.00	0.00
SLOF7001002	996102102	SLO CLIENT CASH INVESTMENT TR	29,781.63	09/13/01	10/17/01	10/17/01	29,781.63	29,781.63	0.00	0.00
SLOF7001002	996102102	SLO CLIENT CASH INVESTMENT TR	1,634,339.46	09/17/01	10/17/01	10/17/01	1,634,339.46	1,634,339.46	0.00	0.00
SLOF7001002	996102102	SLO CLIENT CASH INVESTMENT TR	365,583.17	09/17/01	10/17/01	10/17/01	365,583.17	365,583.17	0.00	0.00
SLOF7001002	996102102	SLO CLIENT CASH INVESTMENT TR	46,150.27	09/17/01	10/22/01	10/22/01	46,150.27	46,150.27	0.00	0.00
SLOF7001002	996102102	SLO CLIENT CASH INVESTMENT TR	154,314.19	09/17/01	10/22/01	10/22/01	154,314.19	154,314.19	0.00	0.00
SLOF7001002	01FB06464	COMMIT TO RUL FNMA SF MTG	2,933,000,000.00	10/09/01	10/24/01	11/14/01	2,996,745.31	2,923,993.75	72,751.56	0.00
SLOF7001002	01FB06464	COMMIT TO RUL FNMA SF MTG	11,600,000,000.00	10/04/01	10/24/01	11/14/01	11,803,820.90	11,813,527.34	7,706.44	0.00
SLOF7001002	301615A41	EXELON GENERATION CO 144A	175,000,000.00	10/11/01	10/24/01	10/26/01	180,629.68	180,291.02	338.66	0.00
SLOF7001002	996102102	SLO CLIENT CASH INVESTMENT TR	411,790.56	09/17/01	10/24/01	10/26/01	411,790.56	-411,790.56	0.00	0.00
SLOF7001002	996102102	SLO CLIENT CASH INVESTMENT TR	1,590,000,000.00	10/19/00	10/24/01	10/26/01	1,707,421.88	1,580,097.66	127,324.22	0.00
SLOF7001002	912110FC3	U S TREASURY BONDS	1,333,000,000.00	12/07/99	10/29/01	10/30/01	2,176,102.34	1,917,670.70	258,431.64	0.00
SLOF7001002	912110FC3	U S TREASURY BONDS	2,118,000,000.00	09/05/01	10/29/01	10/30/01	3,092,578.91	2,993,669.15	101,909.76	0.00
SLOF7001002	912110FC2	U S TREASURY BONDS	390,000,000.00	01/16/01	10/29/01	10/30/01	434,971.88	-416,507.81	18,464.07	0.00
SLOF7001002	912110FC2	U S TREASURY BONDS	370,000,000.00	01/20/01	10/29/01	10/30/01	336,900.00	-342,330.00	14,350.00	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	40,000,000.00	06/01/01	10/29/01	10/30/01	43,530.00	-42,468.75	1,061.25	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	370,000,000.00	06/12/01	10/29/01	10/30/01	634,781.25	-617,226.56	37,554.69	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	423,000,000.00	07/09/01	10/29/01	10/30/01	483,968.75	-452,691.41	31,277.34	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	43,000,000.00	04/01/01	10/29/01	10/30/01	51,243.75	-49,197.66	2,046.09	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	63,000,000.00	04/02/01	10/29/01	10/30/01	74,018.75	-70,636.72	3,382.03	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	40,000,000.00	04/03/01	10/29/01	10/30/01	45,530.00	-43,398.44	2,131.56	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	40,000,000.00	04/09/01	10/29/01	10/30/01	51,243.75	-49,471.88	1,771.87	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	49,000,000.00	04/10/01	10/29/01	10/30/01	108,181.25	-103,906.32	4,275.00	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	95,000,000.00	04/15/01	10/29/01	10/30/01	43,530.00	-43,837.50	1,712.50	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	40,000,000.00	04/15/01	10/29/01	10/30/01	43,530.00	-43,725.00	805.00	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	40,000,000.00	04/15/01	10/29/01	10/30/01	28,468.75	-27,289.06	1,179.69	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	43,000,000.00	04/16/01	10/29/01	10/30/01	51,243.75	-49,471.81	1,771.94	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	413,000,000.00	09/19/01	10/29/01	10/30/01	472,581.25	-453,217.81	19,363.44	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	10,000,000.00	09/20/01	10/29/01	10/30/01	11,387.50	10,809.38	578.12	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	35,000,000.00	09/20/01	10/29/01	10/30/01	39,456.25	37,854.69	1,601.56	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	15,000,000.00	09/20/01	10/29/01	10/30/01	17,001.25	16,209.38	791.87	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	15,000,000.00	09/20/01	10/29/01	10/30/01	17,001.25	16,209.38	791.87	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	35,000,000.00	09/20/01	10/29/01	10/30/01	39,456.25	37,854.69	1,601.56	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	35,000,000.00	09/24/01	10/29/01	10/30/01	39,456.25	37,854.69	1,601.56	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	200,000,000.00	09/25/01	10/29/01	10/30/01	227,750.00	218,437.50	9,312.50	0.00
SLOF7001002	912110FC4	UNITED STATES TREASURY BONDS	420,000,000.00	07/27/01	10/29/01	10/30/01	478,375.00	-466,593.75	11,781.25	0.00
SLOF7001002	912127674	U S TREASURY NOTES	2,230,000,000.00	07/20/01	10/29/01	10/30/01	2,336,484.37	2,230,230.75	106,153.62	0.00
SLOF7001002	912127674	U S TREASURY NOTES	979,000,000.00	04/06/01	10/29/01	10/30/01	1,012,476.56	963,726.56	48,750.00	0.00
SLOF7001002	912127674	U S TREASURY NOTES	179,000,000.00	04/09/01	10/29/01	10/30/01	181,726.56	177,632.81	4,093.75	0.00



SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	2,180,211.2100	5	08/14/91	09/06/01	09/06/01	2,180,211.22	2,180,211.21	0.00	0.00
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	2,108,543.4700	5	08/15/91	09/06/01	09/06/01	2,108,543.47	2,108,543.47	0.00	0.00
SLOF700002	78041AGI	ROYAL KRN NV NT	50,000,000.00	5	02/14/01	09/10/01	09/13/01	40,112.50	-49,987.50	9,182.50	0.00
SLOF700002	78041AGI	ROYAL KRN NV NT	30,000,000.00	5	02/14/01	09/10/01	09/13/01	24,600.00	-29,998.00	5,398.00	0.00
SLOF700002	01P06A91	COMMIT TO PUR FNMA SF MTC	2,935,000,000.00	5	08/24/01	09/11/01	09/13/01	41,000.00	-49,998.00	8,998.00	0.00
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	3,63,727.9200	5	08/15/01	09/11/01	09/12/01	2,188,108.79	2,187,312.81	792.98	0.00
SLOF700002	01P06A93	COMMIT TO PUR FNMA SF MTC	3,590,000,000.00	5	08/15/01	09/11/01	09/12/01	3,63,727.92	3,63,727.92	0.00	0.00
SLOF700002	01P06A93	COMMIT TO PUR FNMA SF MTC	3,210,000,000.00	5	08/15/01	09/11/01	09/12/01	3,350,082.03	3,288,795.31	64,087.11	0.00
SLOF700002	01P06A93	COMMIT TO PUR FNMA SF MTC	70,000,000.00	5	01/03/01	09/11/01	09/21/01	47,432.00	-7,266.00	9,335.00	0.00
SLOF700002	01P06A93	FED REPUBLIC OF BRAZIL BDS	93,900,000.00	5	06/22/01	09/11/01	09/25/01	64,362.50	37,260.00	7,505.00	0.00
SLOF700002	01P06A93	BULGARIAN NATIONAL REPUBLIC OF	33,900,000.00	5	01/09/01	09/11/01	09/25/01	26,738.62	71,867.50	84.73	0.00
SLOF700002	01P06A93	RUSSIA FEDN BDS	15,600,000.00	5	01/11/01	09/11/01	09/25/01	12,304.50	36,823.37	1,755.00	0.00
SLOF700002	01P06A93	RUSSIA FEDN BDS	20,000,000.00	5	12/20/00	09/11/01	09/21/01	19,925.00	16,750.00	3,175.00	0.00
SLOF700002	01P06A93	COMMIT TO PUR FNMA SF MTC	70,000,000.00	5	01/05/01	09/11/01	09/21/01	69,737.50	59,185.00	9,487.50	0.00
SLOF700002	01P06A93	COMMIT TO PUR FNMA SF MTC	6,100,000,000.00	5	08/24/01	09/11/01	10/15/01	6,249,646.63	-4,197,218.73	32,421.88	0.00
SLOF700002	01P06A93	COMMIT TO PUR FNMA SF MTC	1,780,000,000.00	5	08/24/01	09/11/01	10/15/01	1,823,668.63	1,812,818.75	10,849.88	0.00
SLOF700002	01P06A93	COMMIT TO PUR FNMA SF MTC	12,460,000,000.00	5	08/24/01	09/11/01	10/15/01	12,866,158.00	12,791,573.00	74,575.00	0.00
SLOF700002	01P06A93	COMMIT TO PUR FNMA SF MTC	1,780,000,000.00	5	08/24/01	09/11/01	10/15/01	1,823,387.50	-1,108,368.73	13,017.73	0.00
SLOF700002	01P06A93	COMMIT TO PUR FNMA SF MTC	2,000,000,000.00	5	07/19/01	09/11/01	09/23/01	2,139,062.50	2,090,623.00	48,439.50	0.00
SLOF700002	01P06A93	FRANCE GOVT OF BTAN	7,936,000,000.00	5	03/10/01	09/11/01	09/24/01	7,631,114.19	7,148,528.06	502,586.13	0.00
SLOF700002	01P06A93	FRANCE GOVT OF BTAN	44,530,000.00	5	01/11/01	09/11/01	09/24/01	33,194.50	34,637.63	535.87	0.00
SLOF700002	01P06A93	BRAZIL FEDERATIVE REP NTS	75,294,1200.00	5	01/11/01	09/11/01	09/24/01	52,035.89	-45,082.33	7,278.46	0.00
SLOF700002	01P06A93	COSTA RICA REP UNSUB BDS	100,000,000.00	5	08/14/01	09/11/01	09/24/01	102,250.00	-102,250.00	0.00	0.00
SLOF700002	01P06A93	MEXICO UNITED MEXICAN STS BDS	70,000,000.00	5	04/04/01	09/11/01	09/24/01	73,600.00	73,950.00	350.00	0.00
SLOF700002	01P06A93	PANAMA REPUBLIC OF BDS	70,000,000.00	5	06/29/01	09/11/01	09/24/01	71,995.00	71,995.00	940.00	0.00
SLOF700002	01P06A93	PANAMA REPUBLIC OF BDS	10,000,000.00	5	07/26/00	09/11/01	09/24/01	10,315.00	10,190.00	99.00	0.00
SLOF700002	01P06A93	BRITISH TELECOMMUNICATIONS NT	45,000,000.00	5	12/26/00	09/11/01	09/24/01	97,944.25	-44,861.45	8,182.80	0.00
SLOF700002	01P06A93	DEUTSCHE TELEKOM INTL	440,000,000.00	5	04/26/01	09/11/01	09/24/01	452,218.80	-424,494.40	27,724.40	0.00
SLOF700002	01P06A93	DEUTSCHE TELEKOM INTL	90,000,000.00	5	04/26/01	09/11/01	09/24/01	92,499.50	-87,648.30	4,851.00	0.00
SLOF700002	01P06A93	SLO CLIENT CASH INVESTMENT TR	67,017,7500.00	5	08/15/01	09/11/01	09/11/01	67,017.73	-49,017.73	0.00	0.00
SLOF700002	01P06A93	PHILIPPINES REPUBLIC OF BDS	30,000,000.00	5	03/03/01	09/20/01	09/25/01	28,350.00	-28,180.00	-30.00	0.00
SLOF700002	01P06A93	PHILIPPINES REPUBLIC OF BDS	10,000,000.00	5	03/16/01	09/20/01	09/25/01	47,250.00	-48,375.00	1,125.00	0.00
SLOF700002	01P06A93	PERU REP NTS REGS	75,000,000.00	5	01/04/01	09/20/01	09/25/01	48,468.73	-43,750.00	2,718.73	0.00
SLOF700002	01P06A93	PERU REP NTS REGS	5,000,000.00	5	01/29/01	09/20/01	09/25/01	3,231.23	2,973.00	306.23	0.00
SLOF700002	01P06A93	PERU REP NTS REGS	40,000,000.00	5	02/26/01	09/20/01	09/25/01	28,280.00	27,430.00	850.00	0.00
SLOF700002	01P06A93	PERU REP NTS REGS	13,000,000.00	5	01/11/01	09/20/01	09/25/01	10,469.90	9,996.33	473.57	0.00
SLOF700002	01P06A93	ROYAL KRN NV NT	43,000,000.00	5	02/14/01	09/20/01	09/27/01	63,237.50	84,996.60	19,759.10	0.00
SLOF700002	01P06A93	VERIZON GLOBAL FDG CORP NT	40,000,000.00	5	09/06/01	09/20/01	09/27/01	41,533.60	-43,114.40	1,519.20	0.00
SLOF700002	01P06A93	VERIZON GLOBAL FDG CORP NT	40,000,000.00	5	09/06/01	09/20/01	09/27/01	41,560.00	-43,114.40	1,551.40	0.00
SLOF700002	01P06A93	VERIZON GLOBAL FDG CORP NT	20,000,000.00	5	09/06/01	09/20/01	09/27/01	20,114.40	21,537.20	742.80	0.00
SLOF700002	01P06A93	VERIZON GLOBAL FDG CORP NT	20,000,000.00	5	09/06/01	09/20/01	09/27/01	20,765.40	21,537.20	791.80	0.00
SLOF700002	01P06A93	VERIZON GLOBAL FDG CORP NT	10,000,000.00	5	09/06/01	09/20/01	09/27/01	19,409.70	10,778.60	368.90	0.00
SLOF700002	01P06A93	SLO CLIENT CASH INVESTMENT TR	7,121,010.3300	5	08/15/01	09/20/01	09/28/01	7,121,010.33	7,121,010.33	0.00	0.00
SLOF700002	01P06A93	SLO CLIENT CASH INVESTMENT TR	461,346.0200	5	08/20/01	09/20/01	09/28/01	461,346.02	-461,346.02	0.00	0.00
SLOF700002	01P06A93	VERIZON GLOBAL FDG CORP NT	40,000,000.00	5	09/06/01	09/24/01	09/27/01	42,100.00	-43,114.40	1,014.40	0.00
SLOF700002	01P06A93	SLO CLIENT CASH INVESTMENT TR	22,106,4100.00	5	04/20/01	09/24/01	09/27/01	22,106.41	-22,106.41	0.00	0.00
SLOF700002	01P06A93	MEXICO UNITED MEXICAN STATES)	170,000,000.00	5	01/03/01	09/24/01	09/27/01	195,300.00	199,325.00	4,025.00	0.00
SLOF700002	01P06A93	AOL TIME WARNER INC DEB	260,000,000.00	5	08/02/01	09/24/01	09/28/01	228,954.80	268,772.40	40,817.60	0.00
SLOF700002	01P06A93	PHILIPPINES REP BD	80,000,000.00	5	02/21/01	09/24/01	10/01/01	61,800.00	-43,200.00	3,400.00	0.00
SLOF700002	01P06A93	BRAZIL FED REP BDS	70,000,000.00	5	01/12/01	09/24/01	10/01/01	63,712.50	78,400.00	12,687.50	0.00
SLOF700002	01P06A93	COLUMBIA REP GLOBAL BD	45,000,000.00	5	03/00/01	09/24/01	10/01/01	47,430.00	78,400.00	3,400.00	0.00
SLOF700002	01P06A93	WELLS FARGO BK NA NT	590,000,000.00	5	01/20/01	09/24/01	10/01/01	44,921.23	-44,921.23	2,508.73	0.00
SLOF700002	01P06A93	ROHM & HAAS CO DEB	533,000,000.00	5	02/07/01	09/24/01	10/02/01	561,339.43	517,992.70	17,652.80	0.00
SLOF700002	01P06A93	SLO CLIENT CASH INVESTMENT TR	220,013,8700.00	5	02/21/01	09/24/01	09/27/01	220,013.87	220,013.87	0.00	0.00
SLOF700002	01P06A93	PHILIPPINES REP BD	75,000,000.00	5	02/21/01	09/24/01	10/03/01	397,222.80	-41,500.00	2,437.80	0.00
SLOF700002	01P06A93	FORD MTR CR CO GLOBAL SECS	390,000,000.00	5	02/21/01	09/24/01	10/03/01	595,662.50	-595,748.00	1,437.20	0.00
SLOF700002	01P06A93	U S TREASURY NOTES	800,000,000.00	5	06/26/01	09/24/01	10/01/01	828,000.00	793,875.00	34,125.00	0.00
SLOF700002	01P06A93	U S TREASURY NOTES	710,000,000.00	5	06/26/01	09/24/01	10/01/01	724,830.00	709,334.28	25,315.62	0.00
SLOF700002	01P06A93	U S TREASURY NOTES	440,000,000.00	5	08/17/01	09/24/01	10/01/01	435,400.00	-439,398.44	16,001.56	0.00
SLOF700002	01P06A93	U S TREASURY NOTES	30,000,000.00	5	08/16/01	09/24/01	10/01/01	51,750.00	50,164.06	1,585.94	0.00
SLOF700002	01P06A93	SLO CLIENT CASH INVESTMENT TR	1,711,963,3100.00	5	08/20/01	09/24/01	09/28/01	1,711,963.31	-1,711,963.31	0.00	0.00
SLOF700002	01P06A93	SLO CLIENT CASH INVESTMENT TR	345,172,3300.00	5	08/20/01	09/24/01	09/28/01	345,172.37	-345,172.37	0.00	0.00
SLOF700002	01P06A93	SLO CLIENT CASH INVESTMENT TR	31,611,2900.00	5	08/20/01	09/24/01	09/28/01	31,611.29	-31,611.29	0.00	0.00
SLOF700002	01P06A93	SLO CLIENT CASH INVESTMENT TR	21,348,1700.00	5	08/27/01	09/24/01	09/28/01	21,348.17	-21,348.17	0.00	0.00

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2002002	510715A16	LIBERTY MEDIA CORP SR DEB	45,000,000.00	08/15/01	08/20/01	40,079.25	-42,491.50	2,414.25	0.00
SLOF2002002	510715A10	LIBERTY MEDIA CORP SR DEB	70,000,000.00	08/15/01	08/20/01	63,480.20	-66,101.00	2,620.80	0.00
SLOF2002002	510715A10	LIBERTY MEDIA CORP SR DEB	70,000,000.00	08/15/01	08/20/01	65,408.50	-66,101.00	3,692.50	0.00
SLOF2002002	912875M10	U.S. TREASURY NOTES	1,000,000,000.00	08/15/01	08/20/01	1,051,406.25	1,045,211.50	6,093.75	0.00
SLOF2002002	NA4230713	RUSSIAN FEDERATION USD1000	35,000,000.00	08/16/01	08/21/01	26,906.15	22,662.50	4,243.75	0.00
SLOF2002002	NA4230711	RUSSIAN FEDERATION USD1000	55,000,000.00	08/16/01	08/21/01	42,281.25	-36,643.75	5,637.50	0.00
SLOF2002002	NA3252118	BRAZIL (REPUBLIC) BDS	25,000,000.00	08/16/01	08/21/01	17,500.00	20,212.50	2,712.50	0.00
SLOF2002002	NA5425940	BRAZIL FEDERATIVE REP MTS	56,479,590.00	08/16/01	08/21/01	44,894.12	-48,811.77	3,917.65	0.00
SLOF2002002	NA3716710	TURKEY REP BDS	35,000,000.00	08/16/01	08/21/01	29,750.00	34,121.00	-4,371.00	0.00
SLOF2002002	NA3101892	BRAZIL FED REP BDS	45,000,000.00	08/16/01	08/21/01	41,967.50	50,130.00	-4,162.50	0.00
SLOF2002002	NA3186472	BRAZIL FED REP BDS	60,000,000.00	08/16/01	08/21/01	61,290.00	-67,200.00	5,910.00	0.00
SLOF2002002	NA3187723	TURKEY (REPUBLIC) OF BDS	30,000,000.00	08/16/01	08/21/01	15,400.00	18,400.00	-3,000.00	0.00
SLOF2002002	NA3990356	TURKEY REP OF BDS	10,000,000.00	08/16/01	08/21/01	8,513.00	13,600.00	-5,087.00	0.00
SLOF2002002	510715A10	LIBERTY MEDIA CORP SR DEB	35,000,000.00	08/16/01	08/21/01	28,437.50	32,856.25	-4,418.75	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	4,224,067.1300	08/16/01	08/16/01	70,822.50	3,693.75	3,693.75	0.00
SLOF2002002	NA4009737	QATAR STATE OF BDS	5,000,000.00	08/17/01	08/22/01	5,021.00	0.00	0.00	0.00
SLOF2002002	NA4009737	QATAR STATE OF BDS	55,000,000.00	08/17/01	08/22/01	63,318.75	56,237.50	7,081.25	0.00
SLOF2002002	NA4009737	QATAR STATE OF BDS	20,000,000.00	08/17/01	08/22/01	23,025.00	20,540.00	2,485.00	0.00
SLOF2002002	NA3129367	MEXICO UNIFIED MEXICAN STATES)	75,000,000.00	08/17/01	08/22/01	90,750.00	87,971.50	2,812.50	0.00
SLOF2002002	NA3101803	MEXICO UNIFIED MEX STS BDS	75,000,000.00	08/17/01	08/22/01	79,240.00	76,090.00	3,150.00	0.00
SLOF2002002	NA7083486	MEXICO GOVERNMENT OF BDS	75,000,000.00	08/17/01	08/22/01	71,287.50	70,125.00	1,162.50	0.00
SLOF2002002	912876T14	U.S. TREASURY NOTES	2,500,000,000.00	08/17/01	08/22/01	2,412,671.88	2,478,167.50	-35,504.38	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	413,486.4900	08/17/01	08/17/01	413,486.49	-413,486.49	0.00	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	13,354,482.0600	08/17/01	08/17/01	13,354,482.06	-13,354,482.06	0.00	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	3,610,334.4000	08/17/01	08/17/01	3,610,334.40	0.00	0.00	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	318,279.1000	08/23/01	08/23/01	318,279.10	0.00	0.00	0.00
SLOF2002002	01F060493	COMMIT TO PUR FNMA SF MTG	3,310,034.3700	09/20/01	09/20/01	3,311,034.37	-3,288,278.13	22,756.24	0.00
SLOF2002002	01F060493	COMMIT TO PUR FNMA SF MTG	493,000,000.00	09/20/01	09/20/01	492,154.69	-491,828.91	3,325.78	0.00
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	4,594,000,000.00	09/17/01	09/17/01	4,692,878.67	-4,621,276.88	71,601.79	0.00
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	610,000,000.00	09/17/01	09/17/01	623,129.10	-615,621.88	9,507.42	0.00
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	6,100,000,000.00	09/17/01	09/17/01	6,231,292.97	-6,134,312.50	96,980.47	0.00
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	3,036,000,000.00	09/17/01	09/17/01	3,101,345.16	-3,034,975.00	46,370.16	0.00
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	6,100,000,000.00	09/17/01	09/17/01	6,216,042.97	-6,138,123.00	77,919.97	0.00
SLOF2002002	NA2419537	FED REPUBLIC OF BRAZIL BDS	4,594,000,000.00	08/24/01	08/24/01	4,681,393.67	-4,622,712.50	58,681.17	0.00
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	60,000,000.00	08/27/01	08/27/01	42,540.00	-49,080.00	6,540.00	0.00
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	610,000,000.00	08/27/01	08/27/01	621,508.98	-613,812.50	7,696.48	0.00
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	1,975,000,000.00	08/27/01	08/27/01	2,012,262.70	-1,986,726.56	25,536.14	0.00
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	610,000,000.00	08/27/01	08/27/01	613,621.98	-613,621.98	0.00	0.00
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	1,275,000,000.00	08/27/01	08/27/01	1,299,051.67	-1,242,171.88	16,883.79	0.00
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	610,000,000.00	08/27/01	08/27/01	621,508.98	-613,431.25	8,077.73	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	67,221.0300	08/28/01	08/28/01	67,222.05	-67,222.05	0.00	0.00
SLOF2002002	NA4009737	QATAR STATE OF BDS	120,000,000.00	09/04/01	09/04/01	139,500.00	123,240.00	16,260.00	0.00
SLOF2002002	NA5670693	COLOMBIA REP BDS	20,000,000.00	08/29/01	08/29/01	20,290.00	16,923.00	3,367.00	0.00
SLOF2002002	NA5670693	COLOMBIA REP BDS	5,000,000.00	08/29/01	08/29/01	5,072.50	-4,200.00	872.50	0.00
SLOF2002002	193232AW5	COLOMBIA REP AMORTIZING NT	30,000,000.00	08/29/01	08/29/01	31,740.00	29,914.10	1,825.90	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	61,023.9000	08/31/01	08/31/01	61,022.90	-61,022.90	0.00	0.00
SLOF2002002	NA4132172	BRAZIL (REPUBLIC) OF BDS	18,471,150.00	09/04/01	09/04/01	13,495.48	14,165.06	-669.58	0.00
SLOF2002002	NA4130812	RUSSIAN FEDERATION BDS	30,000,000.00	09/04/01	09/04/01	14,700.00	11,817.50	2,882.50	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	2,223,381.0800	09/04/01	09/04/01	2,223,381.08	0.00	0.00	0.00
SLOF2002002	9118276T4	U.S. TREASURY NOTES	2,095,000,000.00	09/05/01	09/05/01	2,018,125.78	2,076,704.37	-11,421.41	0.00
SLOF2002002	9118277B2	UNITED STATES TREASURY NOTES	565,000,000.00	09/05/01	09/05/01	565,589.06	565,882.81	706.25	0.00
SLOF2002002	9124277B2	UNITED STATES TREASURY NOTES	185,000,000.00	09/10/01	09/10/01	185,000.00	284,766.21	-1,035.33	0.00
SLOF2002002	9124277B2	UNITED STATES TREASURY NOTES	185,000,000.00	09/10/01	09/10/01	185,520.31	-185,809.38	289.07	0.00
SLOF2002002	9124277B2	UNITED STATES TREASURY NOTES	315,000,000.00	09/05/01	09/05/01	315,998.44	319,921.88	-3,494.53	0.00
SLOF2002002	9124277B2	UNITED STATES TREASURY NOTES	315,000,000.00	09/05/01	09/05/01	315,885.94	-4,035.94	0.00	0.00
SLOF2002002	NA5630770	PHILIPPINES REP BD	25,000,000.00	09/11/01	09/11/01	21,375.00	20,375.00	1,000.00	0.00
SLOF2002002	01F062697	COMMIT TO PUR FNMA SF MTG	1,995,000,000.00	08/01/01	08/01/01	2,002,247.46	1,984,401.56	17,845.90	0.00
SLOF2002002	01F062697	COMMIT TO PUR FNMA SF MTG	9,610,000,000.00	08/01/01	08/01/01	9,642,183.60	-9,555,946.88	83,236.72	0.00
SLOF2002002	01F062697	COMMIT TO PUR FNMA SF MTG	1,995,000,000.00	08/01/01	08/01/01	2,001,701.95	1,965,025.00	16,676.95	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	4,120,410.0000	08/06/01	08/06/01	4,120,410.61	-4,120,410.61	0.00	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	42,145.5000	08/06/01	08/06/01	42,145.50	-42,145.50	0.00	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	248,054.4900	08/06/01	08/06/01	248,054.49	-248,054.49	0.00	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	5,758,183.1200	08/06/01	08/06/01	5,758,183.12	-5,758,183.12	0.00	0.00
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	2,662,763.9100	08/06/01	08/06/01	2,662,763.94	-2,662,763.94	0.00	0.00

SILOF7002002	36506482	MARCONI PLC BD	70 000 000 S	02/02/01	08/02/01	08/07/01	52,325.00	71,614.90	19,289.90 P
SILOF7002002	912110943	UNITED STATES TREASURY BONDS	173 000 000 S	02/02/01	08/02/01	08/07/01	190 011.72	192 121.88	2,110.16 P
SILOF7002002	912110943	UNITED STATES TREASURY BONDS	560 000 000 S	04/09/01	08/02/01	08/07/01	608 037.50	-410 023.00	-4 987.50 P
SILOF7002002	912110943	UNITED STATES TREASURY BONDS	730 000 000 S	04/10/01	08/02/01	08/07/01	792,620.31	-713,495.31	-9,125.00 P
SILOF7002002	912127674	U S TREASURY NOTES	1 370 000 000 S	06/27/01	08/02/01	08/07/01	1,532,337.50	1,340 007.12	1,529.64 P
SILOF7002002	01F064455	U S TREASURY NOTES	1 465 000 000 S	07/29/01	08/02/01	08/07/01	1,349,697.43	-1,335 079.43	-3,435.70 P
SILOF7002002	01F064455	COMMIT TO PUR FNMA SF MTC	3 310 000 000 S	07/12/01	08/02/01	08/16/01	3,203,518.75	-3,277 924.38	-17,944.37 P
SILOF7002002	01F064455	COMMIT TO PUR FNMA SF MTC	4 015 000 000 S	07/12/01	08/02/01	08/16/01	4,067,766.40	-4,043,426.36	-24,339.84 P
SILOF7002002	01F064455	COMMIT TO PUR FNMA SF MTC	3 210 000 000 S	07/12/01	08/02/01	08/16/01	3,256,035.94	-3,276,900.00	-19,135.94 P
SILOF7002002	366106482	MARCONI PLC BD	93 000 000 S	02/02/01	08/02/01	08/08/01	71 723.00	25 666.63 P	25 666.63 P
SILOF7002002	146894436	CAPITAL ONE BK	860 000 000 S	10/17/00	08/02/01	08/09/01	900 203.80	873 665.40	27 035.40 P
SILOF7002002	641123A36	NEVADA PWR CO BD SER A 144A	1 010 000 000 S	03/22/01	08/06/01	08/09/01	1 067 132.60	1 009 626.30	57 699.30 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	334 124 030 S	06/13/01	08/06/01	08/06/01	334 124.03	334 124.03	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	79 741 130 S	06/23/01	08/06/01	08/06/01	79 741.13	79 741.13	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	24 201 710 S	06/27/01	08/06/01	08/06/01	24 201.73	24 201.73	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	294 390 770 S	06/27/01	08/06/01	08/06/01	294 390.77	294 390.77	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	162 808 330 S	06/28/01	08/06/01	08/06/01	162 808.32	162 808.32	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	400 000 000 S	10/17/00	08/07/01	08/10/01	364 132.60	548 580.60	182 448.00 P
SILOF7002002	912327540	U S TREASURY NOTES	3 295 504 240 S	06/27/01	08/07/01	08/07/01	3 295 504.24	3 295 504.24	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	186 906 670 S	07/19/01	08/08/01	08/09/01	186 906.67	186 906.67	0.00 P
SILOF7002002	530715A10	LIBERTY MEDIA CORP SR DEB	63 000 000 S	06/09/00	08/09/01	08/14/01	53 923.43	-41,379.50	5 008.03 P
SILOF7002002	789494A40	ST GEORGE FPO CO SECS 144A	20 000 000 S	06/09/00	08/09/01	08/14/01	17,207.60	-18 816.00	1,378.40 P
SILOF7002002	NAA819313	FED REPUBLIC OF BRAZIL BDS	163 000 000 S	06/19/97	08/09/01	08/14/01	134,273.00	163 000.00	10 727.00 P
SILOF7002002	NAA819313	RUSSIAN FEDERATION USD1000	133 000 000 S	01/03/01	08/10/01	08/15/01	111,290.00	126 790.00	15,500.00 P
SILOF7002002	NAA819313	RUSSIAN FEDERATION USD1000	13 000 000 S	12/20/00	08/10/01	08/15/01	11 463.63	-9 487.30	1 976.33 P
SILOF7002002	NAA820713	RUSSIAN FEDERATION USD1000	15 000 000 S	01/02/01	08/10/01	08/15/01	11 463.63	-9 487.30	2 093.63 P
SILOF7002002	NAA820713	RUSSIAN FEDERATION USD1000	23 000 000 S	01/02/01	08/10/01	08/15/01	19 109.38	16,187.30	2,922.88 P
SILOF7002002	NAA820912	RUSSIAN FEDERATION BDS	40 000 000 S	01/05/01	08/10/01	08/15/01	19 109.38	16,187.30	2,922.88 P
SILOF7002002	NAA820912	RUSSIAN FEDERATION BDS	93 000 000 S	01/11/01	08/10/01	08/15/01	18 456.00	13,330.00	3 100.00 P
SILOF7002002	NAA820912	RUSSIAN FEDERATION BDS	63 000 000 S	01/11/01	08/10/01	08/15/01	43 118.75	37 406.32	6 412.50 P
SILOF7002002	NAA820912	RUSSIAN FEDERATION BDS	75 000 000 S	01/11/01	08/10/01	08/15/01	60 632.50	78 747.50	18 115.00 P
SILOF7002002	NAA820912	RUSSIAN FEDERATION BDS	80 000 000 S	01/02/01	08/10/01	08/15/01	90 097.75	87 730.00	2 367.75 P
SILOF7002002	NAA820912	RUSSIAN FEDERATION BDS	80 000 000 S	01/12/01	08/10/01	08/15/01	53 800.00	-44 880.00	8 180.00 P
SILOF7002002	NAA820912	RUSSIAN FEDERATION BDS	70 000 000 S	01/11/01	08/10/01	08/15/01	71 133.00	77 980.00	6 153.00 P
SILOF7002002	NAA81290	MEXICO UNITED MEXICAN STS BDS	33 000 000 S	12/21/00	08/10/01	08/15/01	64 445.00	59 152.50	1,292.50 P
SILOF7002002	530715A10	LIBERTY MEDIA CORP SR DEB	80 000 000 S	04/04/01	08/10/01	08/15/01	71 433.00	70 523.00	910.00 P
SILOF7002002	530715A10	LIBERTY MEDIA CORP SR DEB	90 000 000 S	06/09/00	08/10/01	08/15/01	68 925.40	87 730.00	18 804.60 P
SILOF7002002	530715A10	LIBERTY MEDIA CORP SR DEB	90 000 000 S	06/09/00	08/10/01	08/15/01	77 447.70	-48 987.00	7,239.30 P
SILOF7002002	NAA414738	BRAZIL/FED REP OR	93 000 000 S	12/20/00	08/13/01	08/16/01	68 043.75	72,091.75	4,048.00 P
SILOF7002002	NAA414738	BRAZIL/FED REP OR	80 000 000 S	12/20/00	08/13/01	08/16/01	57,200.00	-46 800.00	3,500.00 P
SILOF7002002	NAA129547	MEXICO/UNITED MEXICAN STATES)	13 000 000 S	01/05/01	08/13/01	08/16/01	18 112.50	17,510.00	602.50 P
SILOF7002002	NAA129547	MEXICO/UNITED MEXICAN STATES)	60 000 000 S	01/05/01	08/13/01	08/16/01	72 450.00	70,310.00	2 100.00 P
SILOF7002002	NAA483746	RUSSIA FEDN BDS	3 000 000 S	13/20/00	08/13/01	08/16/01	4 906.23	-4 200.00	706.23 P
SILOF7002002	NAA483746	RUSSIA FEDN BDS	60 000 000 S	12/20/00	08/13/01	08/16/01	58 873.00	-30,250.00	8 623.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	3 138 738 910 S	06/27/01	08/13/01	08/13/01	3 139 728.91	3 139 728.91	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 307 704 310 S	07/02/01	08/13/01	08/13/01	1,307 704.31	1,307 704.31	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	381 512 660 S	07/02/01	08/13/01	08/13/01	381 512.36	381 512.36	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	199 843 690 S	07/02/01	08/13/01	08/13/01	199 843.69	-199 843.69	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	374 645 090 S	07/09/01	08/13/01	08/13/01	374 645.09	374 645.09	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	7 424 422 320 S	07/10/01	08/13/01	08/13/01	7 424 422.23	7 424 422.23	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	3 427 290 S	07/10/01	08/13/01	08/13/01	3 427.92	3 427.92	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	724 185 390 S	07/11/01	08/13/01	08/13/01	724 185.39	724 185.39	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	141 889 030 S	07/11/01	08/13/01	08/13/01	141 889.03	141 889.03	0.00 P
SILOF7002002	996102802	SLO CLIENT CASH INVESTMENT TR	7 847 232 330 S	07/16/01	08/13/01	08/13/01	7 847 232.33	7 847 232.33	0.00 P
SILOF7002002	19323A43	COLUMBIA REP GLOBAL BD	20 000 000 S	05/31/01	08/14/01	08/17/01	19 965.00	19 965.00	0.00 P
SILOF7002002	912110943	UNITED STATES TREASURY BONDS	243 000 000 S	06/10/01	08/14/01	08/17/01	268 227.15	263 933.91	5 293.24 P
SILOF7002002	912110943	UNITED STATES TREASURY BONDS	180 000 000 S	06/10/01	08/14/01	08/17/01	197 064.84	191 109.38	5 955.46 P
SILOF7002002	912123574	U S TREASURY NOTES	690 000 000 S	07/28/01	08/14/01	08/17/01	687 089.06	-483 974.23	3 114.83 P
SILOF7002002	NAA009737	QATAR STATE OF BDS	60 000 000 S	12/19/00	08/15/01	08/20/01	69 075.00	-60 373.00	8 700.00 P
SILOF7002002	NAA109737	QATAR STATE OF BDS	23 000 000 S	12/19/00	08/15/01	08/20/01	21 781.25	23 123.00	3 658.23 P
SILOF7002002	NAA119737	BRAZIL/REPUBLIC OF BDS	91 512 000 S	06/06/01	08/15/01	08/20/01	71 298.64	-4248 37 P	-4 248 37 P
SILOF7002002	NAA269942	MINISTRY OF FIN RUSSIA BDS	10 000 000 S	01/09/01	08/15/01	08/20/01	8 856.23	7 663.50	1 193.73 P
SILOF7002002	NAA369942	MINISTRY OF FIN RUSSIA BDS	30 000 000 S	01/18/01	08/15/01	08/20/01	44 181.25	38 931.50	5 249.75 P
SILOF7002002	NAA369942	MEXICO UND MEXICAN STATES MTS	13 000 000 S	03/28/01	08/15/01	08/20/01	89 210.00	2 847.50 P	2 847.50 P
SILOF7002002	NAA377221	BRAZIL FEDERATIVE REP US \$	73 000 000 S	01/12/01	08/15/01	08/20/01	63 562.50	-74 062.30	-10 500.00 P

Alfred P Sloan Foundation  
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SILOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	375,363.4600	5	05/04/01	07/06/01	07/06/01	375,363.46	0.00	P
SILOF2002002	780641A9	ROYAL RYN NV NT	679,000.0000	5	02/14/01	07/09/01	07/11/01	626,217.75	-453.073	23
SILOF2002002	01F064671	COMMIT TO PUR FNMA SF MTG	9,610,000.0000	5	06/04/01	07/10/01	07/16/01	9,524,410.94	9,498,884.38	P
SILOF2002002	110703A63	LAMAR MEDIA CORP SR SUB NT	1,995,000.0000	5	06/05/01	07/10/01	07/16/01	1,977,332.03	1,975,673.44	P
SILOF2002002	912118FM3	UNITED STATES TREASURY BONDS	100,000.0000	5	07/10/01	07/10/01	07/13/01	102,320.00	91,123.00	P
SILOF2002002	01F064677	COMMIT TO PUR FNMA SF MTG	399,000.0000	5	03/06/01	07/10/01	07/13/01	422,404.84	-431,799.57	P
SILOF2002002	214044A9	COX COMMUNICATION INC NEW NT	7,399,000.0000	5	06/06/01	07/12/01	07/17/01	7,233,060.06	7,233,604.09	P
SILOF2002002	912118FM3	UNITED STATES TREASURY BONDS	540,000.0000	5	07/22/00	07/12/01	07/17/01	575,537.40	545,707.80	P
SILOF2002002	912118FM3	UNITED STATES TREASURY BONDS	400,000.0000	5	03/20/01	07/12/01	07/17/01	429,562.50	-439,250.00	P
SILOF2002002	912122674	U S TREASURY NOTES	213,000.0000	5	06/12/01	07/12/01	07/17/01	210,968.75	210,968.75	P
SILOF2002002	912122674	U S TREASURY NOTES	133,000.0000	5	06/12/01	07/12/01	07/17/01	132,468.75	132,468.75	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	4,904,000.0000	5	06/24/01	07/13/01	08/13/01	4,633,992.03	-4,639,940.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	610,000.0000	5	06/24/01	07/13/01	08/13/01	615,518.13	-616,100.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,975,000.0000	5	06/24/01	07/13/01	08/13/01	1,994,750.00	-1,968,750.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,885,000.0000	5	06/24/01	07/13/01	08/13/01	1,901,493.75	1,904,439.06	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	2,240,000.0000	5	06/24/01	07/13/01	08/13/01	2,229,600.00	2,262,400.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	12,100,000.0000	5	06/24/01	07/13/01	08/13/01	12,213,437.50	-12,221,000.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	2,240,000.0000	5	06/24/01	07/13/01	08/13/01	2,261,000.00	2,260,300.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	2,240,000.0000	5	06/24/01	07/13/01	08/13/01	2,608,426.56	2,608,426.56	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,235,000.0000	5	06/24/01	07/13/01	08/13/01	1,268,126.25	1,286,534.09	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	610,000.0000	5	06/24/01	07/13/01	08/13/01	615,337.50	-614,936.23	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	799,162.0000	5	06/24/01	07/13/01	08/13/01	799,162.06	799,162.06	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	201,828.3000	5	08/19/97	07/17/01	07/24/01	171,232.25	201,828.30	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	183,928.8000	5	09/11/97	07/17/01	07/24/01	156,046.21	181,928.80	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	221,371.4000	5	03/12/98	07/17/01	07/24/01	193,791.56	224,371.40	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	313,986.0000	5	09/14/98	07/17/01	07/24/01	266,287.46	313,986.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,885,3000	5	01/07/99	07/17/01	07/24/01	1,599.67	1,599.67	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	235,133.4600	5	05/04/01	07/18/01	07/19/01	235,133.46	235,133.46	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,431,745.7100	5	05/04/01	07/19/01	07/19/01	1,431,745.71	1,431,745.71	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	290,115.0000	5	05/07/01	07/19/01	07/19/01	290,115.00	290,115.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	7,646,228.4100	5	05/08/01	07/19/01	07/19/01	7,646,228.41	7,646,228.41	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	351,402.5900	5	03/01/01	07/20/01	07/20/01	351,402.59	351,402.59	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	6,956,036.0000	5	05/09/01	07/20/01	07/20/01	6,956,036.00	6,956,036.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	13,204,716.0000	5	05/11/01	07/20/01	07/20/01	13,204,716.00	13,204,716.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	659,019.0000	5	05/16/01	07/20/01	07/20/01	659,019.00	659,019.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	19,946.0000	5	05/21/01	07/20/01	07/20/01	19,946.00	19,946.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	949,643.0000	5	05/22/01	07/20/01	07/20/01	949,643.00	949,643.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	22,187.0000	5	05/23/01	07/20/01	07/20/01	22,187.00	22,187.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	3,319,870.0000	5	05/23/01	07/20/01	07/20/01	3,319,870.00	3,319,870.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,756,360.0000	5	05/29/01	07/20/01	07/20/01	1,756,360.00	1,756,360.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,756,360.0000	5	05/29/01	07/20/01	07/20/01	1,756,360.00	1,756,360.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	11,234.0000	5	03/21/01	07/20/01	07/20/01	11,234.00	11,234.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,932,457.7900	5	06/01/01	07/20/01	07/20/01	1,932,457.79	1,932,457.79	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	6,384,291.7500	5	06/01/01	07/21/01	07/21/01	6,384,291.75	6,384,291.75	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	387,369.9600	5	06/04/01	07/21/01	07/21/01	387,369.96	387,369.96	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	2,944,561.3400	5	06/04/01	07/21/01	07/21/01	2,944,561.34	2,944,561.34	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	4,117,419.1500	5	06/05/01	07/21/01	07/21/01	4,117,419.15	4,117,419.15	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,601,716.1100	5	06/06/01	07/21/01	07/21/01	1,601,716.11	1,601,716.11	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,033,999.4500	5	06/07/01	07/21/01	07/21/01	1,033,999.45	1,033,999.45	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,182,533.1700	5	06/07/01	07/21/01	07/21/01	1,182,533.17	1,182,533.17	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	298,371.3200	5	06/12/01	07/26/01	07/26/01	298,371.32	298,371.32	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	185,994.7200	5	06/07/01	07/26/01	07/26/01	185,994.72	185,994.72	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	73,000.0000	5	06/12/01	07/27/01	07/27/01	73,000.00	73,000.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	202,790.8200	5	06/12/01	07/28/01	07/28/01	202,790.82	202,790.82	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	1,934,573.7500	5	06/15/01	07/28/01	07/28/01	1,934,573.75	1,934,573.75	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	75,000.0000	5	01/02/01	07/31/01	08/03/01	92,812.50	91,275.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	40,000.0000	5	01/11/01	07/31/01	08/03/01	49,500.00	48,460.00	P
SILOF2002002	01F070642	COMMIT TO PUR FNMA SF MTG	65,227.9900	5	06/13/01	07/31/01	08/13/01	65,227.99	65,227.99	P
SILOF2002002	01F064689	COMMIT TO PUR FNMA SF MTG	1,995,000.0000	5	07/06/01	08/01/01	08/13/01	1,990,856.64	1,986,698.44	P
SILOF2002002	01F064689	COMMIT TO PUR FNMA SF MTG	9,610,000.0000	5	07/10/01	08/01/01	08/13/01	9,515,224.32	-9,294,890.62	P
SILOF2002002	01F064689	COMMIT TO PUR FNMA SF MTG	1,995,000.0000	5	07/10/01	08/01/01	08/13/01	1,990,480.00	1,977,179.69	P
SILOF2002002	01F064689	COMMIT TO PUR FNMA SF MTG	3,000,000.0000	5	11/29/00	08/01/01	08/06/01	3,072,421.88	3,000,251.56	P
SILOF2002002	01F064689	COMMIT TO PUR FNMA SF MTG	115,000.0000	5	02/02/01	08/01/01	08/06/01	117,645.05	117,645.05	P
SILOF2002002	01F064689	COMMIT TO PUR FNMA SF MTG	216,243.3100	5	06/15/01	08/01/01	08/07/01	216,243.31	216,243.31	P
SILOF2002002	01F064689	COMMIT TO PUR FNMA SF MTG	85,000.0000	5	02/02/01	08/02/01	08/07/01	83,218.75	86,860.95	P
SILOF2002002	01F064689	COMMIT TO PUR FNMA SF MTG	85,000.0000	5	02/02/01	08/02/01	08/07/01	83,218.75	86,860.95	P

SLOF700002	14379CA6	FORD MTR CO DEL GLOBAL	275 000 000 5	06/20/00	06/01/01	06/13/01	267 035 25	260 664 23	6 391 00 P
SLOF700002	3439T3T5	FORD MTR CR CO GLOBAL SECS	5 000 000 5	01/25/00	06/13/01	06/13/01	5 123 20	5 073 70	49 50 P
SLOF700002	37942RUB	GENERAL MTRS ACCOR CORP GL BD	300 000 000 5	04/02/01	06/01/01	06/13/01	307 134 00	300 004 00	810 00 P
SLOF700002	996 021802	GENERAL MTRS ACCOR CORP GL BD	810 000 000 5	02/27/01	06/01/01	06/13/01	829 423 80	813 633 10	15 770 70 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	31 814 200 5	04/03/01	06/01/01	06/11/01	31 814 28	31 814 28	0 00 P
SLOF700002	00197AA9	SLO CLIENT CASH INVESTMENT TR	6 108 150 5	04/03/01	06/01/01	06/11/01	6 108 15	-6 108 15	0 00 P
SLOF700002	00209AA2	AT&T WIRELESS SVCS INC NT 14A	430 000 000 5	02/24/01	06/12/01	06/15/01	613 919 20	-611 828 30	4 110 90 P
SLOF700002	111021A03	BRITISH TELECOMUNICATIONS NT	1 415 000 000 5	02/01/01	06/12/01	06/15/01	428 918 20	-431 315 80	7 603 40 P
SLOF700002	441818G0	HOUSEHOLD FIN CORP NT	215 000 000 5	12/05/00	06/12/01	06/15/01	1 499 248 15	1 412 693 55	8 634 60 P
SLOF700002	74913EAG0	WEST CAP FDC INC NT 14A	133 000 000 5	01/06/00	06/12/01	06/15/01	274 762 50	238 489 75	35 273 75 P
SLOF700002	83366A02	SPRINT CAPITAL CORP	643 000 000 5	04/16/01	06/12/01	06/15/01	135 659 70	135 582 30	77 068 40 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	1 506 794 600 5	04/03/01	06/12/01	06/15/01	572 637 45	519 839 60	17 202 15 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	723 796 340 5	04/03/01	06/12/01	06/15/01	1 506 796 60	1 506 796 60	0 00 P
SLOF700002	46297AA0	NARINSA EXPRT IMPORT 14A 92 A	1 750 000 000 5	10/26/92	06/13/01	06/15/01	723 796 34	723 796 34	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	1 813 934 660 5	04/03/01	06/12/01	06/18/01	1 794 625 00	1 750 000 00	44 625 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	89 291 170 5	04/03/01	06/12/01	06/19/01	1 813 934 46	1 813 934 46	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	493 848 000 5	04/03/01	06/12/01	06/19/01	89 298 17	-89 298 17	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	267 174 000 5	04/09/01	06/12/01	06/19/01	498 848 00	-498 848 00	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	1 368 891 000 5	04/10/01	06/12/01	06/19/01	267 174 00	267 174 00	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	139 988 000 5	04/11/01	06/12/01	06/19/01	1 368 891 00	1 368 891 00	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	1 111 594 000 5	04/16/01	06/12/01	06/19/01	139 988 00	139 988 00	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	94 333 000 5	04/18/01	06/12/01	06/19/01	1 111 594 00	1 111 594 00	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	167 246 000 5	04/20/01	06/12/01	06/19/01	94 333 00	-94 333 00	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	58 667 000 5	04/24/01	06/12/01	06/19/01	167 246 00	-167 246 00	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	193 177 000 5	04/25/01	06/12/01	06/19/01	58 667 00	-58 667 00	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	175 033 000 5	04/26/01	06/12/01	06/19/01	193 177 00	193 177 00	0 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	16 911 000 5	04/30/01	06/12/01	06/19/01	175 033 00	175 033 00	0 00 P
SLOF700002	01R062671	COMMIT TO PUR FNMA SF MTG	693 392 290 5	03/04/01	06/19/01	06/19/01	16 911 00	16 911 00	0 00 P
SLOF700002	912127674	U S TREASURY NOTES	6 038 000 000 5	06/04/01	06/20/01	07/16/01	693 392 29	693 392 29	0 00 P
SLOF700002	912127674	U S TREASURY NOTES	5 000 000 5	06/08/01	06/20/01	06/23/01	6 038 411 72	-6 014 642 19	23 769 53 P
SLOF700002	912127674	U S TREASURY NOTES	1 043 000 000 5	06/08/01	06/20/01	06/23/01	4 919 73	-4 877 34	42 39 P
SLOF700002	NA4370673	COLUMBIA REP BDS	40 000 000 5	12/19/00	06/22/01	06/27/01	1 067 310 66	1 058 533 13	8 777 53 P
SLOF700002	NA6370693	COLUMBIA REP BDS	13 000 000 5	02/28/00	06/22/01	06/27/01	37 350 00	33 800 00	4 130 00 P
SLOF700002	01R07674	SLO CLIENT CASH INVESTMENT TR	639 263 960 5	12/24/00	06/22/01	06/27/01	14 231 25	12 693 75	1 537 50 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	1 883 000 000 5	06/05/01	06/25/01	07/16/01	639 263 96	-639 263 96	0 00 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	2 709 000 000 5	06/05/01	06/25/01	07/16/01	1 980 129 70	1 902 671 81	3 908 671 81 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	1 315 000 000 5	06/05/01	06/25/01	07/16/01	474 899 14	-473 396 81	1 502 26 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	866 000 000 5	06/05/01	06/25/01	07/16/01	2 616 807 62	2 610 830 00	5 933 62 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	610 000 000 5	06/05/01	06/25/01	07/16/01	816 133 97	814 060 00	2 077 97 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	469 000 000 5	06/05/01	06/25/01	07/16/01	617 672 66	-615 909 31	1 763 28 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	2 116 000 000 5	06/05/01	06/25/01	07/16/01	2 161 821 41	-2 154 376 81	7 447 63 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	12 222 000 000 5	06/05/01	06/25/01	07/16/01	12 373 437 50	12 346 240 00	27 217 50 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	2 116 000 000 5	06/05/01	06/25/01	07/16/01	2 139 887 66	2 137 160 00	2 727 66 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	3 394 000 000 5	06/05/01	06/25/01	07/16/01	4 228 973 62	-4 201 350 00	7 623 62 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	618 000 000 5	06/05/01	06/25/01	07/16/01	616 314 45	-615 718 73	593 70 P
SLOF700002	01R07674	COMMIT TO PUR FNMA SF MTG	469 000 000 5	06/05/01	06/25/01	07/16/01	2 137 257 26	-2 134 427 80	77 160 54 P
SLOF700002	912110794	U S TREASURY BONDS	2 230 000 000 5	02/08/01	06/26/01	06/28/01	2 146 894 59	-2 159 226 00	12 331 41 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	133 247 200 5	03/04/01	06/26/01	06/28/01	1 023 840 00	-1 000 000 00	23 840 00 P
SLOF700002	534607AA3	MACQUARIE BK LTD SR SUB NT	42 076 390 5	03/04/01	06/27/01	06/27/01	42 076 39	-42 076 39	0 00 P
SLOF700002	NA4230412	RUSSIAN FEDERATION BDS	30 000 000 5	01/05/01	06/29/01	07/03/01	1 413 37 50	-1 413 37 50	2 623 00 P
SLOF700002	NA4230412	RUSSIAN FEDERATION BDS	110 000 000 5	01/05/01	06/29/01	07/03/01	51 837 50	-42 623 00	9 212 50 P
SLOF700002	NA3269942	MINISTRY OF FIN RUSSIA BDS	35 000 000 5	01/09/01	06/29/01	07/03/01	31 150 00	36 818 75	4 331 23 P
SLOF700002	NA3269942	MINISTRY OF FIN RUSSIA BDS	40 000 000 5	01/04/01	06/29/01	07/03/01	35 660 00	10 160 00	5 440 00 P
SLOF700002	996 021802	SLO CLIENT CASH INVESTMENT TR	3 302 464 370 5	03/04/01	06/29/01	07/03/01	3 302 464 37	-3 302 464 37	0 00 P
SLOF700002	NA3811260	MEXICO UNITED MEXICAN STS BDS	15 000 000 5	01/03/01	07/03/01	07/10/01	18 105 00	17 250 00	555 00 P
SLOF700002	NA3911848	COLUMBIA REP BDS	10 000 000 5	12/27/00	07/03/01	07/10/01	10 940 00	10 755 00	183 00 P
SLOF700002	19312AA33	COLUMBIA REP GLOBAL BD	30 000 000 5	01/04/01	07/03/01	07/10/01	28 610 00	26 270 00	2 370 00 P
SLOF700002	24464CC1	DISCOVER CARD 99.1 CL A	43 000 000 5	01/11/01	07/03/01	07/10/01	9 250 00	8 765 00	785 00 P
SLOF700002	7610RKN5	RESIDENTIAL 00-KSS CL A 1	5 000 000 5	03/28/01	07/03/01	07/10/01	5 035 156 25	5 024 609 37	10 546 88 P
SLOF700002	01R062671	COMMIT TO PUR FNMA SF MTG	1 963 519 640 5	11/03/00	07/03/01	07/10/01	1 968 579 99	1 964 469 66	19 110 33 P
SLOF700002	01R062671	COMMIT TO PUR FNMA SF MTG	1 993 000 000 5	06/04/01	07/06/01	07/16/01	1 969 828 71	1 971 932 81	2 104 10 P



SLOF700202	912827609	U S TREASURY NOTES	2,200,000,000 \$	01/17/01	03/07/01	03/04/01	2,356,324.14	2,347,296.87	19,027.97 P
SLOF700202	912827627	UNITED STATES TREASURY NOTES	4,725,000,000 \$	02/12/01	03/07/01	03/04/01	4,968,984.28	4,999,294.90	-36,410.32 P
SLOF700202	912827621	U S TREASURY NOTES	11,870,000,000 \$	04/28/01	03/08/01	03/05/01	12,951,037.50	-12,848,233.13	104,604.37 P
SLOF700202	912810ECC	U S TREASURY BONDS	920,000,000 \$	10/18/99	03/16/01	03/01/01	1,227,247.80	1,138,893.60	88,352.20 P
SLOF700202	912810ECC	U S TREASURY BONDS	2,365,000,000 \$	02/07/99	03/10/01	03/11/01	3,154,827.23	-2,954,487.11	200,240.12 P
SLOF700202	912810ECC	U S TREASURY BONDS	2,990,000,000 \$	02/07/99	03/10/01	03/11/01	3,332,720.19	-3,086,941.40	235,784.79 P
SLOF700202	912810ECC	U S TREASURY BONDS	3,180,000,000 \$	02/09/99	03/10/01	03/11/01	3,756,129.78	-3,535,161.74	200,968.04 P
SLOF700202	912810ECC	U S TREASURY BONDS	1,650,000,000 \$	04/04/00	03/10/01	03/11/01	1,833,613.65	1,800,204.69	-33,208.96 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	93,936,000 \$	02/09/01	03/10/01	03/10/01	475,728.00	475,728.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	318,746,000 \$	02/09/01	03/10/01	03/10/01	328,746.00	328,746.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	93,936,000 \$	02/13/01	03/14/01	03/14/01	93,936.00	-93,936.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	834,337,000 \$	02/16/01	03/14/01	03/14/01	\$14,337.00	824,337.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	263,291,000 \$	02/28/01	03/14/01	03/14/01	263,291.00	-263,291.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	1,771,677,000 \$	02/21/01	03/14/01	03/14/01	3,111,203.00	3,111,203.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	177,167,000 \$	02/21/01	03/14/01	03/14/01	177,167.00	177,167.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	349,800,000 \$	02/23/01	03/14/01	03/14/01	249,800.00	249,800.00	0.00 P
SLOF700202	996102102	U S TREASURY BONDS	3,457,232,000 \$	03/06/01	03/14/01	03/14/01	3,577,318.00	3,487,232.00	0.00 P
SLOF700202	912810E72	SLO CLIENT CASH INVESTMENT TR	135,000,000 \$	01/16/01	03/15/01	03/18/01	138,720.62	165,535.16	-4,814.54 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	3,051,720,000 \$	03/06/01	03/15/01	03/15/01	3,051,720.00	3,051,720.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	28,431,000 \$	03/07/01	03/15/01	03/15/01	28,431.00	28,431.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	1,756,620,000 \$	03/08/01	03/15/01	03/15/01	1,756,620.00	1,756,620.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	1,438,000 \$	03/12/01	03/15/01	03/15/01	11,438.00	-11,438.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	176,978,000 \$	03/13/01	03/15/01	03/15/01	176,978.00	-176,978.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	1,171,159,000 \$	03/14/01	03/15/01	03/15/01	1,171,159.00	-1,171,159.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	1,479,379,000 \$	03/15/01	03/15/01	03/15/01	1,479,379.00	1,479,379.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	104,490,000 \$	03/16/01	03/15/01	03/15/01	104,490.00	104,490.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	6,108,316,000 \$	03/20/01	03/15/01	03/15/01	6,108,316.00	6,108,316.00	0.00 P
SLOF700202	996102102	BRAZIL, FED REP BIDS	50,000,000 \$	12/19/00	03/16/01	03/16/01	51,875.00	54,425.00	2,350.00 P
SLOF700202	996102102	BRAZIL, FED REP BIDS	3,000,000 \$	01/04/01	03/16/01	03/21/01	3,187.50	3,597.75	-406.25 P
SLOF700202	996102102	BRAZIL, FED REP BIDS	20,000,000 \$	01/11/01	03/16/01	03/21/01	20,740.00	22,280.00	-1,540.00 P
SLOF700202	996102102	MARCONI P.C. BD	160,000,000 \$	02/02/01	03/17/01	03/22/01	143,339.20	163,891.20	20,152.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	2,400,601,000 \$	03/20/01	03/17/01	03/17/01	21,386.00	21,386.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	109,473,000 \$	03/21/01	03/18/01	03/18/01	2,000,601.00	2,400,601.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	352,393,000 \$	03/20/01	03/18/01	03/18/01	109,473.00	109,473.00	0.00 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	832,018,000 \$	04/03/01	03/18/01	03/18/01	252,293.00	252,293.00	0.00 P
SLOF700202	996102102	FED REPUBLIC OF BRAZIL, BIDS	115,000,000 \$	01/03/01	03/22/01	03/23/01	86,940.00	832,018.00	0.00 P
SLOF700202	996102102	RUSSIAN FEDERATION BIDS	43,000,000 \$	01/04/01	03/22/01	03/23/01	20,025.00	94,070.00	1,130.00 P
SLOF700202	996102102	RUSSIAN FEDERATION BIDS	70,000,000 \$	01/05/01	03/22/01	03/23/01	31,130.00	27,123.00	4,017.00 P
SLOF700202	996102102	RUSSIAN FEDERATION BIDS	30,000,000 \$	01/03/01	03/22/01	03/23/01	13,350.00	11,625.00	1,725.00 P
SLOF700202	996102102	MBNA MASTER CR CARD 99 1 C.I. A	3,000,000,000 \$	11/20/00	03/22/01	03/23/01	3,067,265.63	3,002,343.75	64,921.88 P
SLOF700202	996102102	SLO CLIENT CASH INVESTMENT TR	1,014,021,000 \$	04/03/01	03/24/01	03/24/01	1,014,021.00	1,014,021.00	0.00 P
SLOF700202	996102102	COLUMBIA REP BIDS	110,000,000 \$	01/04/01	03/26/01	06/04/01	101,780.38	9,564.00	5,420.38 P
SLOF700202	996102102	HSBC CAP STEP UP PERP 2 14A	695,000,000 \$	06/16/00	06/01/01	06/01/01	669,243.45	759,412.60	109,180.38 P
SLOF700202	996102102	HSBC CAP STEP UP PERP 2 14A	375,000,000 \$	06/13/00	06/01/01	06/01/01	719,138.25	481,199.75	100,938.30 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	1,995,000,000 \$	04/16/01	06/04/01	06/13/01	1,978,920.31	1,971,309.38	5,610.93 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	15,693,000,000 \$	03/02/01	06/04/01	06/13/01	15,532,764.07	15,621,029.69	-48,665.62 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	1,993,000,000 \$	03/07/01	06/05/01	06/13/01	1,980,505.08	1,983,648.44	-3,143.36 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	1,885,000,000 \$	04/20/01	06/05/01	06/13/01	1,897,551.64	1,893,605.13	3,946.51 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	2,515,000,000 \$	04/20/01	06/05/01	06/13/01	2,618,898.83	2,599,400.62	18,338.21 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	124,000,000 \$	04/20/01	06/05/01	06/13/01	124,697.50	124,697.50	0.00 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	2,515,000,000 \$	04/20/01	06/05/01	06/13/01	2,617,514.45	2,599,944.53	17,569.92 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	1,885,000,000 \$	04/20/01	06/05/01	06/13/01	1,908,709.77	1,893,603.13	15,106.64 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	610,000,000 \$	05/01/01	06/05/01	06/13/01	617,672.66	614,234.38	3,438.28 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	9,136,000,000 \$	05/01/01	06/05/01	06/13/01	9,259,913.75	9,207,277.00	43,138.75 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	3,204,000,000 \$	05/01/01	06/05/01	06/13/01	3,269,436.56	3,244,636.25	24,800.31 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	896,000,000 \$	05/01/01	06/05/01	06/13/01	907,270.00	903,280.00	3,990.00 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	610,000,000 \$	05/01/01	06/05/01	06/13/01	617,505.86	614,936.25	2,569.61 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	4,594,000,000 \$	05/01/01	06/05/01	06/13/01	4,648,912.66	4,631,236.25	17,676.41 P
SLOF700202	996102102	TURKEY REP BIDS	30,000,000 \$	01/02/01	06/06/01	06/11/01	28,125.00	28,425.00	-300.00 P
SLOF700202	996102102	TURKEY REP BIDS	30,000,000 \$	01/04/01	06/06/01	06/11/01	28,125.00	29,250.00	-1,125.00 P
SLOF700202	996102102	TURKEY REPUBLIC OF BIDS	60,000,000 \$	03/15/01	06/06/01	06/11/01	32,050.00	53,000.00	3,150.00 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	3,210,000,000 \$	04/10/01	06/06/01	06/13/01	3,287,890.23	3,268,278.13	19,612.10 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	4,083,000,000 \$	03/03/01	06/07/01	06/13/01	4,057,713.48	4,062,979.30	-5,265.82 P
SLOF700202	996102102	COMMIT TO PUR FNMA SF MTG	3,210,000,000 \$	03/03/01	06/07/01	06/13/01	3,287,890.24	3,292,157.03	-4,266.79 P

SLOF700002	NA323218	BRAZIL (REPUBLIC) BDS	10 000 000 5	01/12/01	04/17/01	04/20/01	7 650 00	8 083 00	-435 00 P
SLOF700002	NA310192	BRAZIL FED REP BDS	5 000 000 5	12/19/00	04/17/01	04/20/01	4 930 00	5 442 50	12 50 P
SLOF700002	NA399413	ARGENTINA REPUBLIC OF BDS	60 000 000 5	01/03/01	04/17/01	04/20/01	51 690 00	56 490 00	-4 800 00 P
SLOF700002	NA399833	ARGENTINA REPUBLIC OF BDS	20 000 000 5	01/22/01	04/17/01	04/20/01	17 220 00	19 000 00	1 770 00 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	143 543 000 5	01/12/01	04/17/01	04/17/01	145 543 00	143 543 00	0 00 P
SLOF700002	NA414933	FED REPUBLIC OF BRAZIL BDS	18 771 000 5	01/16/01	04/17/01	04/17/01	18 771 00	18 771 00	0 00 P
SLOF700002	NA414933	BULGARIAN NATIONAL REPUBLIC OF	13 000 000 5	12/19/00	04/18/01	04/22/01	11 775 00	11 962 50	187 50 P
SLOF700002	NA414933	BULGARIAN NATIONAL REPUBLIC OF	20 000 000 5	01/09/01	04/18/01	04/22/01	14 940 00	13 823 00	1 116 50 P
SLOF700002	NA420713	RUSSIAN FEDERATION USD1000	43 000 000 5	01/03/01	04/18/01	04/23/01	34 915 00	34 911 25	4 681 25 P
SLOF700002	NA420713	RUSSIAN FEDERATION USD1000	70 000 000 5	12/19/00	04/18/01	04/23/01	48 475 00	-43 793 00	92 268 00 P
SLOF700002	NA420713	RUSSIAN FEDERATION USD1000	100 000 000 5	12/20/00	04/18/01	04/23/01	69 320 00	-43 230 00	112 550 P
SLOF700002	NA419347	MEXICO(UNTD MEXICAN STATES)	130 000 000 5	01/04/01	04/18/01	04/23/01	63 373 00	57 375 00	6 000 00 P
SLOF700002	NA419347	MEXICO(UNTD MEXICAN STATES)	3 000 000 5	01/03/01	04/18/01	04/23/01	3 922 50	3 850 00	72 50 P
SLOF700002	NA434746	RUSSIA FEDN BDS	73 000 000 5	12/19/00	04/18/01	04/23/01	67 312 50	-43 000 00	110 312 50 P
SLOF700002	NA436709	COLOMBIA REP BDS	33 000 000 5	12/19/00	04/18/01	04/23/01	32 023 00	29 375 00	2 650 00 P
SLOF700002	NA430192	BRAZIL FED REP BDS	5 000 000 5	12/19/00	04/18/01	04/23/01	5 430 00	5 442 50	12 50 P
SLOF700002	NA499036	TURKEY REP OF BDS	30 000 000 5	01/09/01	04/18/01	04/23/01	24 187 50	28 162 50	3 975 00 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	1 140 192 000 5	01/16/01	04/19/01	04/19/01	1 140 192 00	1 140 192 00	0 00 P
SLOF700002	911237674	U S TREASURY NOTES	4 480 000 000 5	03/05/01	04/23/01	04/23/01	4 390 400 00	-4 488 400 00	-98 000 00 P
SLOF700002	911237674	U S TREASURY NOTES	3 980 000 000 5	03/09/01	04/23/01	04/23/01	3 900 400 00	-3 996 324 22	93 974 22 P
SLOF700002	NA231743	U S TREASURY NOTES	3 120 000 000 5	02/04/01	04/23/01	04/23/01	3 037 600 00	3 137 062 50	-79 462 50 P
SLOF700002	NA231743	REPUBLIC OF ARGENTINA	50 000 000 5	01/03/01	04/23/01	04/23/01	39 000 00	-48 075 00	-9 075 00 P
SLOF700002	NA234109	ARGENTINA REP GLOBAL BD	10 000 000 5	01/22/01	04/23/01	04/26/01	7 350 00	9 675 00	2 325 00 P
SLOF700002	NA234750	ARGENTINA REP BD	70 000 000 5	01/12/01	04/23/01	04/26/01	50 020 00	-43 310 00	13 330 00 P
SLOF700002	NA426944	REPUBLIC OF ARGENTINA	73 000 000 5	01/03/01	04/23/01	04/26/01	48 937 50	-43 562 50	14 620 00 P
SLOF700002	NA402517	ARGENTINA REP OPNTS	38 400 000 5	01/03/01	04/23/01	04/26/01	28 896 00	-35 174 40	-6 278 40 P
SLOF700002	NA499443	ARGENTINA REPUBLIC OF BDS	105 000 000 5	01/22/01	04/23/01	04/26/01	76 122 00	-99 750 00	23 622 00 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	439 817 000 5	01/16/01	04/23/01	04/23/01	439 817 00	-439 817 00	0 00 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	2 694 175 000 5	01/19/01	04/23/01	04/23/01	2 694 175 00	-2 694 175 00	0 00 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	334 433 000 5	01/22/01	04/23/01	04/23/01	334 433 00	334 433 00	0 00 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	83 243 000 5	01/23/01	04/23/01	04/23/01	83 243 00	83 243 00	0 00 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	5 674 000 5	01/23/01	04/23/01	04/23/01	5 674 00	5 674 00	0 00 P
SLOF700002	NA281937	FED REPUBLIC OF BRAZIL BDS	63 000 000 5	12/19/00	04/23/01	03/03/01	49 075 00	2 762 50 P	2 762 50 P
SLOF700002	NA281937	FED REPUBLIC OF BRAZIL BDS	240 000 000 5	12/19/00	04/23/01	03/03/01	181 200 00	-191 280 00	-10 080 00 P
SLOF700002	NA261937	FED REPUBLIC OF BRAZIL BDS	20 000 000 5	01/03/01	04/23/01	03/03/01	13 100 00	16 540 00	1 360 00 P
SLOF700002	NA317728	BRAZIL FEDERAL REP US \$	140 000 000 5	01/03/01	04/23/01	03/03/01	127 750 00	137 900 00	10 150 00 P
SLOF700002	01F070634	COMMIT TO PUR FNMA SF MTG	610 000 000 5	04/02/01	04/23/01	03/14/01	614 820 94	-613 528 13	-667 19 P
SLOF700002	01F070634	COMMIT TO PUR FNMA SF MTG	3 984 000 000 5	04/02/01	04/23/01	03/14/01	4 015 747 50	-4 023 840 00	8 092 50 P
SLOF700002	01F070634	COMMIT TO PUR FNMA SF MTG	2 285 000 000 5	04/02/01	04/23/01	03/14/01	2 466 003 13	-2 610 850 00	-4 844 87 P
SLOF700002	01F070634	COMMIT TO PUR FNMA SF MTG	1 885 000 000 5	04/02/01	04/23/01	03/14/01	1 900 021 09	1 903 850 00	3 828 91 P
SLOF700002	01F070634	COMMIT TO PUR FNMA SF MTG	610 000 000 5	04/02/01	04/23/01	03/14/01	615 837 89	-616 100 00	762 11 P
SLOF700002	01F070634	COMMIT TO PUR FNMA SF MTG	3 276 000 000 5	04/02/01	04/23/01	03/14/01	3 311 643 31	-3 324 760 00	2 882 31 P
SLOF700002	01F070634	COMMIT TO PUR FNMA SF MTG	823 000 000 5	04/02/01	04/23/01	03/14/01	822 090 63	831 982 50	708 13 P
SLOF700002	01F070634	COMMIT TO PUR FNMA SF MTG	3 770 000 000 5	04/02/01	04/23/01	03/14/01	3 802 248 06	3 806 521 88	1 767 18 P
SLOF700002	01F070634	COMMIT TO PUR FNMA SF MTG	4 100 000 000 5	04/02/01	04/23/01	03/14/01	4 196 144 53	1 292 966 41	1 178 12 P
SLOF700002	01F070634	COMMIT TO PUR FNMA SF MTG	2 315 000 000 5	04/02/01	04/23/01	03/14/01	2 611 333 91	-4 159 093 73	2 859 38 P
SLOF700002	19941441	COASTAL CORP NT	1 075 000 000 5	11/21/00	03/01/01	03/04/01	1 077 021 00	2 610 850 00	403 91 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	33 119 000 5	01/23/01	03/01/01	03/01/01	33 119 00	1 034 096 25	42 928 75 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	158 841 000 5	02/02/01	03/01/01	03/01/01	158 848 00	158 848 00	0 00 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	313 852 000 5	02/05/01	03/01/01	03/01/01	313 943 00	-315 963 00	0 00 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	342 911 000 5	02/09/01	03/01/01	03/01/01	342 911 00	342 911 00	0 00 P
SLOF700002	NA232728	BULGARIAN NATIONAL REPUBLIC OF	73 000 000 5	12/20/00	03/02/01	03/07/01	34 937 50	37 750 00	2 812 50 P
SLOF700002	NA232728	PERU REP VAR RT NTS	30 000 000 5	01/09/01	03/02/01	03/07/01	18 373 00	20 081 23	1 706 25 P
SLOF700002	NA232728	PERU REP VAR RT NTS	83 000 000 5	01/04/01	03/02/01	03/07/01	12 250 00	-13 700 00	-1 450 00 P
SLOF700002	NA232728	PERU REP VAR RT NTS	83 000 000 5	12/19/00	03/02/01	03/07/01	88 910 00	-92 522 50	3 412 50 P
SLOF700002	NA232728	BRAZIL FEDERAL REP US \$	70 000 000 5	01/12/01	03/02/01	03/07/01	63 322 00	-49 123 00	5 600 00 P
SLOF700002	NA232728	BRAZIL FEDERAL REP US \$	10 000 000 5	01/03/01	03/02/01	03/07/01	9 075 00	-9 830 00	770 00 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	20 000 000 5	01/11/01	03/02/01	03/07/01	18 150 00	19 650 00	1 500 00 P
SLOF700002	99610102	PERU REP VAR RT NTS	43 000 000 5	02/09/01	03/02/01	03/07/01	46 193 00	861 933 00	861 933 00 P
SLOF700002	NA232728	PERU REP VAR RT NTS	30 000 000 5	01/10/01	03/02/01	03/08/01	27 771 25	30 121 18	2 390 63 P
SLOF700002	NA232728	PERU REP VAR RT NTS	30 000 000 5	01/11/01	03/02/01	03/08/01	18 487 50	19 912 50	1 425 00 P
SLOF700002	912327677	UNITED STATES TREASURY NOTES	6 915 000 000 5	01/21/01	03/02/01	03/08/01	7 179 714 84	7 224 168 74	1 506 00 P
SLOF700002	99610102	SLO CLIENT CASH INVESTMENT TR	2 869 944 000 5	02/09/01	03/02/01	03/08/01	2 869 944 00	2 869 944 00	0 00 P

SLOF700202	NA403147	ARGENTINAREP OPNTS	3,600,000.00	12/20/00	03/26/01	03/29/01	3,114.00	3,258.00	144.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	3,989,719.00	12/11/00	03/26/01	03/26/01	3,989,719.00	3,989,719.00	0.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	941,830.00	12/15/00	03/26/01	03/26/01	941,830.00	-941,830.00	0.00	P
SLOF700202	NA403147	ARGENTINAREP OPNTS	124,800,000.00	12/20/00	03/27/01	03/30/01	1,070,016.00	112,944.00	3,928.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	6,062,863.00	12/15/00	03/27/01	03/27/01	6,062,863.00	-6,062,863.00	0.00	P
SLOF700202	NA41181816	ARGENTINA REPUBLIC OF	65,000,000.00	12/19/00	03/28/01	04/02/01	57,167.33	57,167.33	991.33	P
SLOF700202	NA41181816	ARGENTINA REPUBLIC OF	80,000,000.00	12/19/00	03/28/01	04/02/01	69,140.00	-71,200.00	2,060.00	P
SLOF700202	NA51181816	ARGENTINA REPUBLIC OF	10,000,000.00	12/20/00	03/28/01	04/02/01	8,642.30	8,900.00	237.30	P
SLOF700202	NA51181816	ARGENTINA REPUBLIC OF	60,000,000.00	12/15/00	03/28/01	03/28/01	51,135.00	53,920.00	-4,065.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	88,911,000.00	12/15/00	03/28/01	03/28/01	88,911.00	88,911.00	0.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	4,701,649.00	12/15/00	03/29/01	03/29/01	4,701,649.00	-4,701,649.00	0.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	1,172,467.00	12/18/00	03/29/01	03/29/01	1,172,467.00	1,172,467.00	0.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	1,436,621.00	12/21/00	03/29/01	03/29/01	1,436,621.00	1,436,621.00	0.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	100,231,000.00	01/04/01	03/29/01	03/29/01	100,231.00	100,231.00	0.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	739,339,000.00	01/04/01	03/29/01	03/29/01	739,339.00	-739,339.00	0.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	4,190,666,000.00	01/06/01	03/29/01	03/29/01	4,190,666.00	-4,190,666.00	0.00	P
SLOF700202	343370CA6	FOND MTR CO DEL GLOBAL	1,285,000,000.00	06/20/00	03/30/01	04/04/01	1,265,802.10	1,218,013.93	47,789.13	P
SLOF700202	01F07041	COMMIT TO PUR RNMA SF MFG	4,394,000,000.00	03/06/01	04/02/01	04/16/01	4,647,118.12	-4,629,890.63	17,227.49	P
SLOF700202	01F07041	COMMIT TO PUR RNMA SF MFG	2,383,000,000.00	03/06/01	04/02/01	04/16/01	2,614,889.06	-2,603,193.31	9,695.73	P
SLOF700202	01F07041	COMMIT TO PUR RNMA SF MFG	1,883,000,000.00	03/06/01	04/02/01	04/16/01	1,906,793.31	1,899,736.56	7,056.73	P
SLOF700202	01F07041	COMMIT TO PUR RNMA SF MFG	5,276,000,000.00	03/06/01	04/02/01	04/16/01	5,317,003.75	5,318,867.50	18,136.23	P
SLOF700202	01F07041	COMMIT TO PUR RNMA SF MFG	824,000,000.00	03/06/01	04/02/01	04/16/01	833,141.33	830,693.00	2,446.23	P
SLOF700202	01F07041	COMMIT TO PUR RNMA SF MFG	610,000,000.00	03/06/01	04/02/01	04/16/01	616,767.19	-614,573.00	2,192.19	P
SLOF700202	01F07041	COMMIT TO PUR RNMA SF MFG	431,000,000.00	03/06/01	04/02/01	04/16/01	436,003.28	-434,312.50	1,620.78	P
SLOF700202	01F07041	COMMIT TO PUR RNMA SF MFG	2,383,000,000.00	03/06/01	04/02/01	04/16/01	2,614,889.06	-2,604,387.50	10,501.56	P
SLOF700202	01F07041	COMMIT TO PUR RNMA SF MFG	610,000,000.00	03/06/01	04/02/01	04/16/01	616,481.33	-614,573.00	1,906.23	P
SLOF700202	01F07041	COMMIT TO PUR RNMA SF MFG	4,394,000,000.00	03/06/01	04/02/01	04/16/01	4,645,682.30	-4,628,433.00	17,227.50	P
SLOF700202	01F07041	COMMIT TO PUR RNMA SF MFG	6,100,000,000.00	03/06/01	04/02/01	04/16/01	6,108,623.00	-6,145,730.00	4,913.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	3,176,106,000.00	01/11/01	04/02/01	04/02/01	3,176,106.00	3,176,106.00	0.00	P
SLOF700202	NA23678350	ARGENTINA REP BD	65,000,000.00	01/11/01	04/04/01	04/09/01	50,530.00	56,600.00	-5,900.00	P
SLOF700202	NA41531372	BRAZIL/REPUBLIC OF BOS	283,322,300.00	01/03/01	04/04/01	04/09/01	218,613.76	220,912.93	2,300.19	P
SLOF700202	NA41531372	BRAZIL/REPUBLIC OF BOS	99,413,800.00	12/19/00	04/04/01	04/09/01	78,039.37	78,423.86	615.71	P
SLOF700202	NA53281218	BRAZIL/REPUBLIC OF BOS	197,023,600.00	12/19/00	04/04/01	04/09/01	152,079.14	150,478.30	1,600.84	P
SLOF700202	NA53281218	BRAZIL/REPUBLIC OF BOS	130,000,000.00	01/11/01	04/04/01	04/09/01	113,020.00	120,790.00	-7,700.00	P
SLOF700202	NA403147	ARGENTINAREP OPNTS	14,000,000.00	01/12/01	04/04/01	04/09/01	10,680.00	-12,340.00	1,660.00	P
SLOF700202	NA403147	ARGENTINAREP OPNTS	14,000,000.00	01/03/01	04/05/01	04/09/01	11,900.00	-974.00	12,024.00	P
SLOF700202	NA403147	ARGENTINAREP OPNTS	44,800,000.00	01/03/01	04/05/01	04/09/01	38,460.80	-41,038.80	2,376.00	P
SLOF700202	NA403147	ARGENTINAREP OPNTS	4,000,000.00	12/20/00	04/05/01	04/09/01	3,400.00	3,620.00	-220.00	P
SLOF700202	NA403147	ARGENTINAREP OPNTS	97,200,000.00	01/03/01	04/05/01	04/09/01	82,620.00	89,133.40	-6,512.40	P
SLOF700202	144502AG7	CLAR CHANNEL COMMS SR NT	1,230,000,000.00	07/10/00	04/05/01	04/10/01	1,237,826.50	1,463,760.50	-226,934.00	P
SLOF700202	23156FAA1	DEUTSCHE TELECOM INTL	1,230,000,000.00	07/10/00	04/05/01	04/10/01	1,233,539.70	1,263,823.20	-29,704.50	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	1,891,822,000.00	01/08/01	04/05/01	04/05/01	1,891,822.00	1,891,822.00	0.00	P
SLOF700202	NA2609264	REPUBLIC OF ARGENTINA	73,000,000.00	01/03/01	04/06/01	04/11/01	39,437.30	-63,363.30	-4,123.00	P
SLOF700202	NA5660199	ARGENTINA REP NTS	80,000,000.00	12/20/00	04/06/01	04/11/01	70,400.00	74,000.00	-3,600.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	266,304,000.00	01/08/01	04/06/01	04/06/01	266,304.00	266,304.00	0.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	147,707,000.00	01/11/01	04/06/01	04/06/01	147,707.00	147,707.00	0.00	P
SLOF700202	63278BA5	NEWS AMER HLDGS INC	1,637,358,000.00	01/12/01	04/06/01	04/06/01	1,637,358.00	1,637,358.00	0.00	P
SLOF700202	01F06451	COMMIT TO PUR RNMA SF MFG	843,000,000.00	02/16/01	04/07/01	04/12/01	731,500.75	772,068.03	20,567.30	P
SLOF700202	330715AD3	LIBERTY MEDIA CORP SR NT	913,000,000.00	02/26/01	04/10/01	05/17/01	3,293,518.75	3,293,518.75	2,068.73	P
SLOF700202	330715AD3	LIBERTY MEDIA CORP SR DEB	695,000,000.00	06/09/00	04/10/01	04/16/01	823,902.60	844,810.33	20,907.73	P
SLOF700202	912817674	U S TREASURY NOTES	330,000,000.00	02/16/01	04/11/01	04/17/01	608,533.90	-456,218.50	47,732.60	P
SLOF700202	912817674	U S TREASURY NOTES	120,000,000.00	03/03/01	04/11/01	04/17/01	533,031.33	-335,693.73	-462.30	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	117,237,000.00	01/12/01	04/12/01	04/17/01	118,873.00	-120,232.00	-1,350.00	P
SLOF700202	99610282	SLO CLIENT CASH INVESTMENT TR	1,326,000,000.00	01/12/01	04/12/01	04/17/01	1,173,373.00	1,173,373.00	0.00	P
SLOF700202	231319A4	FIRST NATIONWIDE 99-4 CL A 1	1,969,837,700.00	07/14/99	04/16/01	05/29/01	1,927,104.33	1,889,623.07	37,479.18	P
SLOF700202	231319A4	VODAFONE AIRTOUCH PLC NT	1,000,000,000.00	12/09/00	04/16/01	04/19/01	1,048,730.00	1,002,600.00	46,040.00	P
SLOF700202	NA23141093	ARGENTINA REP GLOBAL BD	80,000,000.00	01/22/01	04/17/01	04/23/01	71,200.00	77,600.00	6,200.00	P
SLOF700202	NA4320812	UNITEC MEXICAN STS MTR BC RR	75,000,000.00	03/26/01	04/17/01	04/23/01	74,330.00	74,137.50	412.30	P
SLOF700202	NA4320812	RUSSIAN FEDERATION BNS	103,000,000.00	12/20/00	04/17/01	04/23/01	43,706.33	39,434.37	3,871.88	P
SLOF700202	NA4320812	RUSSIAN FEDERATION BNS	30,000,000.00	01/02/01	04/17/01	04/23/01	12,487.30	11,231.23	1,256.23	P
SLOF700202	NA4320812	RUSSIAN FEDERATION BNS	15,000,000.00	01/04/01	04/17/01	04/23/01	6,243.73	5,373.50	306.23	P
SLOF700202	NA532728	PERU REP VAR RT NTS	40,000,000.00	12/19/00	04/17/01	04/23/01	23,330.00	23,330.00	0.00	P
SLOF700202	NA532728	PERU REP VAR RT NTS	35,000,000.00	01/04/01	04/17/01	04/23/01	33,131.23	-2,543.73	37,675.00	P

Alfred P Sloan Foundation  
Taxpayer Identification # 13-1623877

SLOF2002002	01F070437	COMMIT TO PUR FNMA SF MTG	4 433 000 0000 S	02/09/00	02/15/01	5 534 358.59	5 508 032.82	26,315.77 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	1,399,179 0000 S	02/12/01	02/12/01	1,399,179.00	1,399,179.00	0.00 P
SLOF2002002	01F066054	COMMIT TO PUR FNMA SF MTG	170 000 0000 S	02/14/01	02/13/01	165 006.33	-164 900.00	106.33 P
SLOF2002002	65740AJJ9	NEWS AMER INC GTD SR DEBS	1 440 000 0000 S	02/14/01	02/20/01	1 299 470.40	1 280 894.40	18,576.00 P
SLOF2002002	994101602	SLO CLIENT CASH INVESTMENT TR	30 132 0000 S	02/14/01	02/14/01	30 122.00	-30 122.00	0.00 P
SLOF2002002	71197BQ18	PHILLIPS PETE CO NT	1 900 000 0000 S	02/15/01	02/21/01	2 160 167.00	2 079 384.00	80,783.00 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	3,342 040 0000 S	02/15/01	02/15/01	3,342 040.00	3 342 040.00	0.00 P
SLOF2002002	879315AG6	TELEFONICA EUROPE B V US NT	1 005 000 0000 S	02/16/01	02/22/01	1 036 717.80	1 011 261.15	25 456.65 P
SLOF2002002	NA3716710	TURKEY REP BDS	55 000 0000 S	02/20/01	02/23/01	48 400.00	51,013.50	2,612.50 P
SLOF2002002	NA3716710	TURKEY REP BDS	15 000 0000 S	02/20/01	02/23/01	13 106.25	13 912.50	806.25 P
SLOF2002002	NA3716710	TURKEY REP BDS	40 000 0000 S	02/20/01	02/23/01	34 950.00	37,908.00	2,958.00 P
SLOF2002002	NA18204581	TURKEY (REPUBLIC OF) BDS	700 000 0000 S	02/20/01	02/23/01	572,235.00	-44 400.00	7 175.00 P
SLOF2002002	912827874	U S TREASURY NOTES	1 200 000 0000 S	02/21/01	02/27/01	1 184 625.00	1 182,750.00	1 875.00 P
SLOF2002002	912810772	U S TREASURY NOTES	555 000 0000 S	02/21/01	02/27/01	598 377.81	207,755.00	0.00 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	207 755 0000 S	02/26/01	02/26/01	207 755.00	207,755.00	0.00 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	384 151 0000 S	02/27/01	02/27/01	384 151.00	384 151.00	0.00 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	172,977 0000 S	02/28/01	02/28/01	172,977.00	172,977.00	0.00 P
SLOF2002002	912827874	U S TREASURY NOTES	700 000 0000 S	03/01/01	03/06/01	706,562.50	-489 937.50	16 625.00 P
SLOF2002002	912827874	U S TREASURY NOTES	2,280,214 0000 S	03/01/01	03/06/01	2,300 214.00	2,280 214.00	0.00 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	220 000 0000 S	03/01/01	03/01/01	3 000 000.00	-3 000 000.00	0.00 P
SLOF2002002	912827874	U S TREASURY NOTES	1 060 325 0000 S	03/02/01	03/13/01	219 089.06	217 763.63	1 325.43 P
SLOF2002002	01F072659	COMMIT TO PUR FNMA SF MTG	2,040 000 0000 S	03/03/01	03/13/01	1 060,325.00	1 060,325.00	0.00 P
SLOF2002002	01F072659	COMMIT TO PUR FNMA SF MTG	2 040 000 0000 S	03/03/01	03/13/01	2,080 000.13	2,075 062.50	4 940.63 P
SLOF2002002	01F072659	COMMIT TO PUR FNMA SF MTG	2 040 000 0000 S	03/03/01	03/13/01	2 079 385.63	2 072 312.50	6 833.13 P
SLOF2002002	16182A87	CHASE MANHATTAN BK 9% CL A 2	2 011 000 0000 S	03/05/01	03/13/01	2 059 354.45	1 045 050.31	7,384.14 P
SLOF2002002	912805A5	US TREAS BD STRIPPED	6 000 000 0000 S	03/05/01	03/05/01	6 391 406.28	-4 003 625.00	353 781.28 P
SLOF2002002	912805A5	US TREAS BD STRIPPED	7 715 000 0000 S	03/05/01	03/06/01	322 634.30	1 970 430.65	32 183.63 P
SLOF2002002	912805A5	US TREAS BD STRIPPED	4 910 000 0000 S	03/05/01	03/06/01	3 401 234.90	2 778 788.70	622 446.20 P
SLOF2002002	912805A5	US TREAS BD STRIPPED	2 000 000 0000 S	03/05/01	03/06/01	2 164 622.60	1 783 852.10	380 770.50 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	176 857 0000 S	03/05/01	03/06/01	881 720.00	725 500.00	156 220.00 P
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	610 000 0000 S	03/06/01	03/06/01	176 857.00	176 857.00	0.00 P
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	410 000 0000 S	03/06/01	03/13/01	6 156 710.94	-6 119 062.50	37 648.44 P
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	3 036 000 0000 S	03/06/01	03/13/01	612,266.02	-611 906.25	3,359.77 P
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	1 885 000 0000 S	03/06/01	03/13/01	1 901 935.94	1 893 835.94	8 099.61 P
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	6 100 000 0000 S	03/06/01	03/13/01	6 154 898.44	-6 128 593.75	24,304.69 P
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	2 709 000 0000 S	03/06/01	03/13/01	613 289.84	-612 859.38	2 430.46 P
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	1 885 000 0000 S	03/06/01	03/13/01	2,732,492.11	2,721 698.44	10 793.67 P
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	2,585 000 0000 S	03/06/01	03/13/01	2,608,234.61	2,597 117.19	11 097.42 P
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	4,594 000 0000 S	03/06/01	03/13/01	4 633,274.22	-4 608,356.25	26,917.97 P
SLOF2002002	01F062102	CHASE COML MTG SECS 99-1 A 2	2 000 000 0000 S	03/09/01	03/19/01	2 808 668.75	2 784,243.75	24,425.00 P
SLOF2002002	22340AF52	CREDIT SUISSE CTF 98-C1 A1B	1 000 000 0000 S	03/09/01	03/14/01	2 099 140.63	934 062.50	93,515.63 P
SLOF2002002	61743A5E8	MORGAN STANLEY CAP 98 WFI A2	1 000 000 0000 S	03/09/01	03/14/01	1 017 617.19	-921 502.50	96,034.69 P
SLOF2002002	6537361F1	NOMURA ASSET 1998 DK CL A 1B	1 645 000 0000 S	03/09/01	03/14/01	1 673 779.50	1 660 421.88	13,357.62 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	17,267 0000 S	03/09/01	03/09/01	17,267.00	17,267.00	0.00 P
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	5 435 000 0000 S	03/13/01	03/19/01	5,532 715.63	5,526 715.63	6 000.00 P
SLOF2002002	01F062140	COMMIT TO PUR FNMA SF MTG	2 780 000 0000 S	03/13/01	04/19/01	2 809,237.50	2,806 062.50	3 175.00 P
SLOF2002002	01N070634	COMMIT TO PUR FNMA SF MTG	220 000 0000 S	03/15/01	04/16/01	218 831.25	218 831.25	756.25 P
SLOF2002002	01F072647	COMMIT TO PUR FNMA SF MTG	4 665 000 0000 S	03/15/01	03/22/01	4 737 890.63	-4 720 396.88	17 493.75 P
SLOF2002002	01F072647	COMMIT TO PUR FNMA SF MTG	4 051 000 0000 S	03/20/01	04/16/01	4 143 413.44	-4 126 956.25	16 457.19 P
SLOF2002002	3134AVFK2	FNMA POOL 603131126	2 040 000 0000 S	03/20/01	04/16/01	2 086,537.50	2,077 612.50	8 925.00 P
SLOF2002002	01F060444	COMMIT TO PUR FNMA SF MTG	8 117 283 9000 S	03/20/01	03/20/01	8 569 498.74	8 086 643.89	482 854.85 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	3 310 000 0000 S	03/19/01	04/19/01	3 202 799.38	3 289 829.69	12,929.69 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	880 960 0000 S	03/19/01	03/19/01	880 960.00	-880 960.00	0.00 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	240 544 0000 S	03/22/01	03/22/01	240 544.00	240 544.00	0.00 P
SLOF2002002	NA3660199	ARGENTINA REP NTS	10 000 0000 S	03/23/01	03/23/01	8 350.00	9 300.00	950.00 P
SLOF2002002	NA3660199	ARGENTINA REP NTS	316 864 0000 S	03/23/01	03/23/01	316 864.00	-64 225.00	3 775.00 P
SLOF2002002	994102102	SLO CLIENT CASH INVESTMENT TR	132 793 0000 S	03/23/01	03/23/01	132 793.00	132 793.00	0.00 P
SLOF2002002	NA1541093	ARGENTINA REP GLOBAL BD	54 000 0000 S	03/26/01	03/26/01	91 875.00	101 232.00	-9 450.00 P
SLOF2002002	NA4023147	ARGENTINA(REF OF)NTS	105 000 0000 S	03/26/01	03/26/01	44 440.00	-48 634.00	2,214.00 P
SLOF2002002	NA4023147	ARGENTINA(REF OF)NTS	50 400 0000 S	03/26/01	03/26/01	43 596.00	-45 410.40	1 814.40 P

SLOF2003002	3139MFS7	FEDERAL NATL MTG ASSN DEBS	112,000,000 \$	09/29/00	01/11/01	01/18/01	121,883.13	114,956.80	6,926.33 P
SLOF2003002	3139MFS7	FEDERAL NATL MTG ASSN DEBS	438,000,000 \$	10/02/00	01/11/01	01/18/01	498,414.92	469,660.68	28,754.24 P
SLOF2003002	3139MFS7	FEDERAL NATL MTG ASSN DEBS	1,937,000,000 \$	06/11/00	01/11/01	01/12/01	2,132,977.11	1,994,515.69	138,461.42 P
SLOF2003002	3139MFS7	FEDERAL NATL MTG ASSN DEBS	103,000,000 \$	08/11/00	01/11/01	01/12/01	114,441.80	-106,980.30	7,461.30 P
SLOF2003002	3139MFS7	FEDERAL NATL MTG ASSN DEBS	1,008,000,000 \$	09/23/00	01/11/01	01/12/01	1,098,641.25	1,034,611.20	64,030.05 P
SLOF2003002	91210FC8	U S TREASURY BONDS	323,000,000 \$	09/03/00	01/12/01	01/16/01	492,023.44	-482,097.66	9,925.78 P
SLOF2003002	91210FC8	U S TREASURY BONDS	113,000,000 \$	09/03/00	01/12/01	01/16/01	107,776.56	103,629.30	2,147.26 P
SLOF2003002	91210FC8	U S TREASURY BONDS	610,000,000 \$	02/04/00	01/16/01	01/17/01	699,914.44	-641,810.16	57,104.28 P
SLOF2003002	91210FC8	U S TREASURY BONDS	2,420,000,000 \$	02/07/00	01/16/01	01/17/01	2,350,199.97	2,698,460.94	2,498,460.94 P
SLOF2003002	01F070419	COMMIT TO PUR FNMA SF MTG	8,930,000,000 \$	12/08/00	01/17/01	01/22/01	9,079,687.87	76,034.75 P	3,064.75 P
SLOF2003002	01F070419	COMMIT TO PUR FNMA SF MTG	4,665,000,000 \$	12/11/00	01/17/01	01/22/01	4,721,490.36	-4,664,637.81	56,852.55 P
SLOF2003002	912823H40	U S TREASURY NOTES	870,000,000 \$	07/31/00	01/17/01	01/18/01	898,003.12	863,963.23	33,039.89 P
SLOF2003002	912823H40	U S TREASURY NOTES	110,000,000 \$	09/15/00	01/17/01	01/18/01	113,540.62	-110,133.20	3,407.42 P
SLOF2003002	912823H40	U S TREASURY NOTES	160,000,000 \$	09/15/00	01/17/01	01/18/01	163,150.00	-160,400.00	4,750.00 P
SLOF2003002	912823H40	U S TREASURY NOTES	1,310,000,000 \$	11/15/00	01/17/01	01/18/01	1,357,487.30	1,313,669.94	44,826.56 P
SLOF2003002	912823H40	U S TREASURY NOTES	1,343,756,000 \$	11/16/00	01/17/01	01/17/01	1,343,756.00	1,343,756.00	0.00 P
SLOF2003002	3139MFS7	FEDERAL NATL MTG ASSN DEBS	1,122,000,000 \$	10/02/00	01/18/01	01/23/01	1,223,933.70	-1,150,564.12	73,367.58 P
SLOF2003002	3139MFS7	FEDERAL NATL MTG ASSN DEBS	2,460,000,000 \$	10/02/00	01/18/01	01/19/01	2,681,111.72	2,332,631.60	348,480.12 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	367,237,000 \$	11/16/00	01/18/01	01/18/01	367,237.00	367,237.00	0.00 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	116,776,000 \$	11/17/00	01/18/01	01/18/01	116,776.00	116,776.00	0.00 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	2,288,339,000 \$	11/21/00	01/18/01	01/18/01	2,288,339.00	2,288,339.00	0.00 P
SLOF2003002	996017094	BSDT LATE MONEY DEPOSIT ACCT	26,543,640 \$	01/18/01	01/19/01	01/19/01	26,543.64	26,543.64	0.00 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	170,000,000 \$	01/03/01	01/22/01	02/12/01	163,139.06	166,739.38	-4,599.40 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	4,934,000,000 \$	01/03/01	01/22/01	02/12/01	4,613,178.47	4,639,940.00	-26,761.53 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	2,585,000,000 \$	01/09/01	01/22/01	02/12/01	2,596,915.33	2,606,810.94	-9,895.61 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	1,885,000,000 \$	01/09/01	01/22/01	02/12/01	1,895,688.67	1,900,904.69	-5,216.02 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	610,000,000 \$	01/09/01	01/22/01	02/12/01	612,811.72	-613,146.88	2,335.16 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	4,666,000,000 \$	01/09/01	01/23/01	02/12/01	4,687,507.34	-4,703,369.37	17,862.03 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	1,885,000,000 \$	01/09/01	01/23/01	02/12/01	1,896,670.40	-1,900,904.69	4,232.89 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	6,100,000,000 \$	01/09/01	01/23/01	02/12/01	6,137,886.72	-6,151,468.78	13,582.06 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	610,000,000 \$	01/09/01	01/23/01	02/12/01	613,788.67	-613,146.88	642.79 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	1,079,000,000 \$	01/09/01	01/23/01	02/12/01	1,083,701.60	-1,088,104.06	2,402.46 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	3,315,000,000 \$	01/09/01	01/23/01	02/12/01	3,326,831.45	-3,344,637.81	17,606.36 P
SLOF2003002	01F070635	COMMIT TO PUR FNMA SF MTG	2,388,000,000 \$	01/09/01	01/23/01	02/12/01	2,606,934.30	-2,606,810.94	123.36 P
SLOF2003002	01F07621	COMMIT TO PUR FNMA SF MTG	4,031,000,000 \$	01/08/01	01/24/01	02/12/01	4,122,030.74	-4,133,817.81	11,787.07 P
SLOF2003002	23333A82	DAIMLER CHRYSLER NT	653,000,000 \$	01/11/01	01/24/01	01/29/01	656,434.10	-652,330.65	4,103.45 P
SLOF2003002	912810F72	U S TREASURY BDS	515,000,000 \$	01/12/01	01/24/01	01/29/01	609,330.32	-611,833.33	2,513.03 P
SLOF2003002	912810F72	U S TREASURY BDS	333,000,000 \$	01/16/01	01/24/01	01/29/01	354,995.31	-337,769.33	2,727.12 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	1,003,026,000 \$	11/21/00	01/24/01	01/24/01	1,003,026.00	-1,003,026.00	0.00 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	80,867,000 \$	11/21/00	01/25/01	01/25/01	80,867.00	80,867.00	0.00 P
SLOF2003002	N44230812	RUSSIAN FEDERATION STEP UP	80,000,000 \$	12/19/00	01/26/01	01/31/01	32,900.00	30,200.00	2,700.00 P
SLOF2003002	N44230812	RUSSIAN FEDERATION STEP UP	133,000,000 \$	12/20/00	01/26/01	01/31/01	53,318.73	51,213.63	4,203.12 P
SLOF2003002	01F07621	COMMIT TO PUR FNMA SF MTG	40,000,000 \$	12/19/00	01/26/01	01/31/01	16,430.00	14,930.00	1,500.00 P
SLOF2003002	01F07621	COMMIT TO PUR FNMA SF MTG	2,040,000,000 \$	01/08/01	01/26/01	02/12/01	2,078,339.69	-2,082,330.00	3,909.69 P
SLOF2003002	01F07621	COMMIT TO PUR FNMA SF MTG	84,748,000 \$	11/21/00	01/26/01	01/26/01	86,748.00	86,748.00	0.00 P
SLOF2003002	01F07621	COMMIT TO PUR FNMA SF MTG	3,333,000,000 \$	01/17/01	01/29/01	02/15/01	3,288,023.00	-3,382,501.56	94,478.56 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	156,913,000 \$	11/21/00	01/29/01	01/29/01	166,913.00	166,913.00	0.00 P
SLOF2003002	74388AA6	PROVIDENT FING TR (PROVIDENT	990,000,000 \$	06/20/00	01/30/01	02/02/01	467,598.60	-443,713.40	23,885.20 P
SLOF2003002	912817616	U S TREASURY NOTES	495,000,000 \$	01/24/01	01/30/01	02/06/01	514,267.97	511,242.19	3,025.78 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	3,318,232,000 \$	11/21/00	01/30/01	01/30/01	3,318,232.00	3,318,232.00	0.00 P
SLOF2003002	01N070636	COMMIT TO PUR FNMA SF MTG	4,663,000,000 \$	01/17/01	01/31/01	02/20/01	4,727,683.94	-4,718,939.06	8,744.88 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	432,370,000 \$	11/21/00	01/31/01	01/31/01	432,370.00	-432,370.00	0.00 P
SLOF2003002	33783A82	FIRST UNION LEHMAN 98-CZ CL A1	1,230,000,000 \$	05/17/00	02/01/01	02/06/01	1,281,230.00	1,148,291.02	132,938.98 P
SLOF2003002	912810F72	U S TREASURY BDS	600,000,000 \$	01/16/01	02/01/01	02/06/01	633,031.25	-640,781.33	14,250.00 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	403,710,000 \$	11/21/00	02/01/01	02/01/01	403,710.00	-403,710.00	0.00 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	183,803,000 \$	11/27/00	02/01/01	02/01/01	183,803.00	183,803.00	0.00 P
SLOF2003002	912810F72	U S TREASURY BDS	970,000,000 \$	01/16/01	02/02/01	02/07/01	1,031,389.06	1,033,929.69	-2,540.63 P
SLOF2003002	996017094	BSDT LATE MONEY DEPOSIT ACCT	24,469,630 \$	02/03/01	02/06/01	02/06/01	28,469.62	28,469.62	0.00 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	81,910,000 \$	11/27/00	02/06/01	02/06/01	81,910.00	81,910.00	0.00 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	491,132,000 \$	11/20/00	02/06/01	02/06/01	491,132.00	-491,132.00	0.00 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	91,914,000 \$	12/07/00	02/06/01	02/06/01	91,914.00	91,914.00	0.00 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	803,833,000 \$	12/07/00	02/07/01	02/07/01	803,833.00	803,833.00	0.00 P
SLOF2003002	912817616	U S TREASURY NOTES	176,563,75	01/17/01	02/08/01	02/09/01	176,564.77	176,047.27	518.50 P
SLOF2003002	912817616	U S TREASURY NOTES	4,833,000,000 \$	11/02/00	02/08/01	02/09/01	5,167,406.25	5,021,978.52	145,427.73 P
SLOF2003002	996102802	SLO CLIENT CASH INVESTMENT TR	302,320,000 \$	12/07/00	02/08/01	02/08/01	302,320.00	302,320.00	0.00 P

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Account ID	Account Name	Account Type	Account Balance	Account Date	Account Status	Account Description	Account Balance	Account Date	Account Status	Account Description
SLOF2002002	36309JKC4	GNMA POOL #047191	15 850 6500	06/20/01	12/01/01	12/01/01	15 850 65	12/01/01	15 850 65	32 229 P
SLOF2002002	34209JTL9	GNMA POOL #072499	2 080 3100 PD	06/20/01	12/01/01	12/01/01	2 080 31	12/01/01	2 072 38	2 901 P
SLOF2002002	34209K6G2	GNMA POOL #047319	2 753 9000 PD	06/20/01	12/01/01	12/01/01	2 753 59	12/01/01	2 749 72	3 817 P
SLOF2002002	34209QK6C	GNMA POOL #047321	10 581 8700 PD	06/20/01	12/01/01	12/01/01	10 581 87	12/01/01	-10 564 99	14 818 P
SLOF2002002	36209STQ4	GNMA POOL #040359	622 7100 PD	06/20/01	12/01/01	12/01/01	622 71	12/01/01	-621 83	6 881 P
SLOF2002002	36209T1E6	GNMA POOL #041521	12 463 7300 PD	06/20/01	12/01/01	12/01/01	12 463 73	12/01/01	12 446 20	17 531 P
SLOF2002002	36209WAK8	GNMA POOL #041310	327 1700 PD	06/20/01	12/01/01	12/01/01	327 17	12/01/01	318 28	6 081 P
SLOF2002002	36209XZ26	GNMA POOL #048560	7 086 5100 PD	06/20/01	12/01/01	12/01/01	7 086 51	12/01/01	7 078 56	9 977 P
SLOF2002002	3610N8ND7	GNMA POOL #049788	128 013 2700 PD	10/06/99	12/01/01	12/01/01	128 013 27	12/01/01	121 938 64	6 054 63 P
SLOF2002002	362259G04	GNMA POOL #071210	81 088 1800 PD	08/08/01	12/01/01	12/01/01	81 088 18	12/01/01	-81 088 18	-734 86 P
SLOF2002002	23183YAFJ	DAIMLERCHRYSLER AUTO 00-C A 2	469 878 4000 PD	03/22/01	12/06/01	12/06/01	469 878 40	12/06/01	-475 510 12	-5 671 58 P
SLOF2002002	64318SAU2	ONYX ACCEPT OWNER 99-B AJ	482 494 6800 PD	08/01/00	12/15/01	12/15/01	482 494 68	12/15/01	-478 442 49	4 052 19 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	4 351 0000 FDC	05/15/99	07/15/99	07/15/99	4 351 00	07/15/99	4 346 76	-4 64 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	4 376 1200 FDC	06/15/99	07/15/99	07/15/99	4 376 12	07/15/99	4 372 15	-4 69 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	4 402 3800 FDC	07/15/99	07/15/99	07/15/99	4 402 38	07/15/99	4 397 69	-4 69 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	4 428 1000 FDC	08/15/99	08/15/99	08/15/99	4 428 10	08/15/99	4 423 38	-4 72 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	215 787 1200 FDC	08/15/99	08/15/99	08/15/99	215 787 12	08/15/99	215 557 09	230 03 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 461 1600 FDC	10/15/99	10/15/99	10/15/99	3 461 06	10/15/99	3 457 37	3 69 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 481 3800 FDC	12/15/99	12/15/99	12/15/99	3 481 28	12/15/99	3 477 57	-3 71 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 522 0700 FDC	01/15/00	01/15/00	01/15/00	3 522 07	01/15/00	3 518 32	3 75 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 501 6200 FDC	01/15/00	01/15/00	01/15/00	3 501 62	01/15/00	3 497 89	3 73 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 542 6500 FDC	02/15/00	02/15/00	02/15/00	3 542 65	02/15/00	3 538 87	3 78 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 584 1600 FDC	04/15/00	04/15/00	04/15/00	3 584 16	04/15/00	3 580 34	3 82 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 563 3400 FDC	04/15/00	04/15/00	04/15/00	3 563 34	04/15/00	3 559 54	3 80 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 605 0900 FDC	05/15/00	05/15/00	05/15/00	3 605 09	05/15/00	3 601 25	3 84 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 626 1500 FDC	06/15/00	06/15/00	06/15/00	3 626 15	06/15/00	3 622 28	3 87 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 647 4200 FDC	07/15/00	07/15/00	07/15/00	3 647 42	07/15/00	3 643 45	3 89 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 668 6400 FDC	09/15/00	09/15/00	09/15/00	3 668 64	09/15/00	3 664 73	3 91 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 711 6300 FDC	10/15/00	10/15/00	10/15/00	3 711 63	10/15/00	3 707 67	3 96 P
SLOF2002002	78503JAA4	SWP MTG SECS 144A TR 93 A 93-1	3 690 0700 FDC	10/15/00	10/15/00	10/15/00	3 690 07	10/15/00	3 686 14	3 93 P
SLOF2002002	995724J00	BSDT LATE MONEY DEPOSIT ACCT	955 734 2300 FDC	12/15/00	12/15/00	12/15/00	955 734 06	12/15/00	947 182 36	8 541 70 P
SLOF2002002	995724J00	BSDT LATE MONEY DEPOSIT ACCT	53 565 1400 S	01/02/01	01/02/01	01/02/01	53 565 14	01/02/01	53 565 14	0 00 P
SLOF2002002	889 660 0000 S		889 660 0000 S	01/02/01	01/02/01	01/02/01	889 660 00	01/02/01	889 660 00	0 00 P
SLOF2002002	553 937 0000 S		553 937 0000 S	01/02/01	01/02/01	01/02/01	553 937 00	01/02/01	553 937 00	0 00 P
SLOF2002002	247 007 0000 S		247 007 0000 S	01/02/01	01/02/01	01/02/01	247 007 00	01/02/01	247 007 00	0 00 P
SLOF2002002	4 538 641 2300 S		4 538 641 2300 S	01/02/01	01/02/01	01/02/01	4 538 641 23	01/02/01	4 538 641 23	0 00 P
SLOF2002002	1 200 000 0000 S		1 200 000 0000 S	01/03/01	01/03/01	01/03/01	1 200 000 00	01/03/01	1 195 730 01	195 730 01 P
SLOF2002002	6 056 464 1900 S		6 056 464 1900 S	08/01/99	01/03/01	01/03/01	6 056 464 19	01/03/01	6 056 464 19	0 00 P
SLOF2002002	42 423 3100 S		42 423 3100 S	01/03/01	01/03/01	01/03/01	42 423 31	01/03/01	42 423 31	0 00 P
SLOF2002002	170 000 0000 S		170 000 0000 S	01/05/01	01/05/01	01/05/01	170 000 00	01/05/01	166 812 50	3 177 34 P
SLOF2002002	4 994 000 0000 S		4 994 000 0000 S	01/05/01	01/05/01	01/05/01	4 994 000 00	01/05/01	4 988 010 63	104 000 62 P
SLOF2002002	211 632 0000 S		211 632 0000 S	01/05/01	01/05/01	01/05/01	211 632 00	01/05/01	211 632 00	0 00 P
SLOF2002002	4 051 000 0000 S		4 051 000 0000 S	01/06/01	01/06/01	01/06/01	4 051 000 00	01/06/01	4 049 989 86	69 626 57 P
SLOF2002002	2 040 000 0000 S		2 040 000 0000 S	01/06/01	01/06/01	01/06/01	2 040 000 00	01/06/01	2 038 380 00	33 062 30 P
SLOF2002002	3 245 000 0000 S		3 245 000 0000 S	01/06/01	01/06/01	01/06/01	3 245 000 00	01/06/01	3 232 647 50	53 337 12 P
SLOF2002002	6 100 000 0000 S		6 100 000 0000 S	01/06/01	01/06/01	01/06/01	6 100 000 00	01/06/01	6 093 137 50	12 342 97 P
SLOF2002002	11 000 000 0000 S		11 000 000 0000 S	01/06/01	01/06/01	01/06/01	11 000 000 00	01/06/01	10 985 656 25	129 148 47 P
SLOF2002002	1 053 000 0000 S		1 053 000 0000 S	01/06/01	01/06/01	01/06/01	1 053 000 00	01/06/01	1 048 187 30	234 234 38 P
SLOF2002002	1 885 000 0000 S		1 885 000 0000 S	01/06/01	01/06/01	01/06/01	1 885 000 00	01/06/01	1 876 767 19	15 168 37 P
SLOF2002002	6 100 000 0000 S		6 100 000 0000 S	01/06/01	01/06/01	01/06/01	6 100 000 00	01/06/01	6 092 946 88	12 333 59 P
SLOF2002002	1 740 000 0000 S		1 740 000 0000 S	01/06/01	01/06/01	01/06/01	1 740 000 00	01/06/01	1 734 500 00	26 640 63 P
SLOF2002002	35 000 0000 S		35 000 0000 S	01/06/01	01/06/01	01/06/01	35 000 00	01/06/01	34 606 25	707 20 P
SLOF2002002	1 082 414 0000 S		1 082 414 0000 S	01/06/01	01/06/01	01/06/01	1 082 414 00	01/06/01	1 082 414 00	0 00 P
SLOF2002002	25 292 0000 S		25 292 0000 S	01/06/01	01/06/01	01/06/01	25 292 00	01/06/01	25 292 00	0 00 P
SLOF2002002	4 17 011 0000 S		4 17 011 0000 S	01/06/01	01/06/01	01/06/01	4 17 011 00	01/06/01	4 17 011 00	0 00 P
SLOF2002002	4 17 011 0000 S		4 17 011 0000 S	01/06/01	01/06/01	01/06/01	4 17 011 00	01/06/01	4 17 011 00	0 00 P
SLOF2002002	46 409 0000 S		46 409 0000 S	01/06/01	01/06/01	01/06/01	46 409 00	01/06/01	46 409 00	0 00 P
SLOF2002002	118 786 0000 S		118 786 0000 S	01/06/01	01/06/01	01/06/01	118 786 00	01/06/01	118 786 00	0 00 P
SLOF2002002	531 139 0000 S		531 139 0000 S	01/06/01	01/06/01	01/06/01	531 139 00	01/06/01	531 139 00	0 00 P
SLOF2002002	1 213 346 0000 S		1 213 346 0000 S	01/06/01	01/06/01	01/06/01	1 213 346 00	01/06/01	1 213 346 00	0 00 P
SLOF2002002	399 372 0000 S		399 372 0000 S	01/06/01	01/06/01	01/06/01	399 372 00	01/06/01	399 372 00	0 00 P
SLOF2002002	643 742 0000 S		643 742 0000 S	01/06/01	01/06/01	01/06/01	643 742 00	01/06/01	643 742 00	0 00 P
SLOF2002002	332 481 0000 S		332 481 0000 S	01/06/01	01/06/01	01/06/01	332 481 00	01/06/01	332 481 00	0 00 P

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Account ID	Account Name	Account Type	Balance	Check #	Check Date	Check Amount	Check Description
SLOF2002002	23181VAJ9	DAIMLERCHRYSLER AUTO 00-C.A.2	507,265.00	PD	03/22/01	09086001	507,265.08
SLOF2002002	6833ASAU1	ONYX ACCEP OWNER 99-B.A.3	576,970.74	PD	08/01/00	09115001	576,970.74
SLOF2002002	3128JHHH1	FILMCL GROUP FCO-1135	36,279.36	PD	11/07/00	1001/01	36,279.36
SLOF2002002	3129GZ54	FILMCL GROUP FCO-0785	14,263.65	PD	11/20/00	1001/01	14,263.65
SLOF2002002	3620JNMN9	GNMA POOL #0395154	74.89	PD	06/20/01	1001/01	74.89
SLOF2002002	36206YNM3	GNMA POOL #0413107	2,687.42	PD	06/20/01	1001/01	2,687.42
SLOF2002002	36207FKP5	GNMA POOL #0430602	280.66	PD	06/20/01	1001/01	280.66
SLOF2002002	36208NXX5	GNMA POOL #0436190	831.77	PD	06/20/01	1001/01	831.77
SLOF2002002	36208QV16	GNMA POOL #0457939	15,631.51	PD	06/20/01	1001/01	15,631.51
SLOF2002002	36208VZM8	GNMA POOL #0462357	927.67	PD	06/20/01	1001/01	927.67
SLOF2002002	36208XNN7	GNMA POOL #0463997	1,046.61	PD	06/20/01	1001/01	1,046.61
SLOF2002002	36208YU10	GNMA POOL #0465084	1,016.88	PD	06/20/01	1001/01	1,016.88
SLOF2002002	36209AJW1	GNMA POOL #0465677	120.59	PD	06/20/01	1001/01	120.59
SLOF2002002	36209AJM4	GNMA POOL #0465687	795.95	PD	06/20/01	1001/01	795.95
SLOF2002002	36209JKC4	GNMA POOL #0471291	11,617.17	PD	06/20/01	1001/01	11,617.17
SLOF2002002	36209JL9	GNMA POOL #0471499	944.68	PD	06/20/01	1001/01	944.68
SLOF2002002	36209KBC2	GNMA POOL #0473539	4,492.33	PD	06/20/01	1001/01	4,492.33
SLOF2002002	36209QHG3	GNMA POOL #0478231	3,730.16	PD	06/20/01	1001/01	3,730.16
SLOF2002002	36209STQ4	GNMA POOL #0480139	338.73	PD	06/20/01	1001/01	338.73
SLOF2002002	36209TAE6	GNMA POOL #0415321	14,343.09	PD	06/20/01	1001/01	14,343.09
SLOF2002002	36209WAK8	GNMA POOL #0413410	61.46	PD	06/20/01	1001/01	61.46
SLOF2002002	36209XZ26	GNMA POOL #0410860	224.55	PD	06/20/01	1001/01	224.55
SLOF2002002	36210NND7	GNMA POOL #0497288	11,878.23	PD	06/20/01	1001/01	11,878.23
SLOF2002002	36222BGD4	GNMA POOL #0781096	119,261.47	PD	06/20/01	1001/01	119,261.47
SLOF2002002	36222BKJ5	GNMA POOL #0781210	63,323.94	PD	03/02/01	1001/01	63,323.94
SLOF2002002	23181VAJ9	DAIMLERCHRYSLER AUTO 00-C.A.2	402,088.44	PD	08/02/01	10899001	402,088.44
SLOF2002002	19325AW9	COLUMBIA REP AMORTIZING INT	2,451.54	PD	04/02/01	10899001	2,451.54
SLOF2002002	6833ASAU1	ONYX ACCEP OWNER 99 B.A.3	489,747.78	PD	08/01/00	10159001	489,747.78
SLOF2002002	3128JHHH1	FILMCL GROUP FCO 1135	19,642.60	PD	11/20/00	1181/01	19,642.60
SLOF2002002	3129GZ54	FILMCL GROUP FCO-0785	71.89	PD	11/20/00	1181/01	71.89
SLOF2002002	3620JNMN9	GNMA POOL #0395154	1,520.85	PD	06/20/01	1181/01	1,520.85
SLOF2002002	36207FKP5	GNMA POOL #0430602	283.52	PD	06/20/01	1181/01	283.52
SLOF2002002	36208NXX5	GNMA POOL #0436190	19,210.62	PD	06/20/01	1181/01	19,210.62
SLOF2002002	36208QV16	GNMA POOL #0457939	845.65	PD	06/20/01	1181/01	845.65
SLOF2002002	36208VZM8	GNMA POOL #0462357	47,570.92	PD	06/20/01	1181/01	47,570.92
SLOF2002002	36208XNN7	GNMA POOL #0463997	100.56	PD	06/20/01	1181/01	100.56
SLOF2002002	36208YU10	GNMA POOL #0465084	1,181.62	PD	06/20/01	1181/01	1,181.62
SLOF2002002	36209AJW1	GNMA POOL #0465677	130.83	PD	06/20/01	1181/01	130.83
SLOF2002002	36209AJM4	GNMA POOL #0465687	74,969.64	PD	06/20/01	1181/01	74,969.64
SLOF2002002	36209JKC4	GNMA POOL #0471291	165.72	PD	06/20/01	1181/01	165.72
SLOF2002002	36209JL9	GNMA POOL #0471499	1,196.64	PD	06/20/01	1181/01	1,196.64
SLOF2002002	36209KBC2	GNMA POOL #0473539	4,013.99	PD	06/20/01	1181/01	4,013.99
SLOF2002002	36209QHG3	GNMA POOL #0478231	211.45	PD	06/20/01	1181/01	211.45
SLOF2002002	36209STQ4	GNMA POOL #0480139	939.26	PD	06/20/01	1181/01	939.26
SLOF2002002	36209TAE6	GNMA POOL #0481521	7,071.31	PD	06/20/01	1181/01	7,071.31
SLOF2002002	36209WAK8	GNMA POOL #0413410	2,989.97	PD	06/20/01	1181/01	2,989.97
SLOF2002002	36209XZ26	GNMA POOL #0410860	234.57	PD	06/20/01	1181/01	234.57
SLOF2002002	36210NND7	GNMA POOL #0497288	5,984.08	PD	06/20/01	1181/01	5,984.08
SLOF2002002	36222BGD4	GNMA POOL #0781096	126,233.85	PD	06/20/01	1181/01	126,233.85
SLOF2002002	36222BKJ5	GNMA POOL #0781210	80,168.91	PD	08/08/01	1181/01	80,168.91
SLOF2002002	23181VAJ9	DAIMLERCHRYSLER AUTO 00 C.A.2	531,638.10	PD	03/02/01	11866001	531,638.10
SLOF2002002	6833ASAU1	ONYX ACCEP OWNER 99 B.A.3	555,001.99	PD	08/01/00	11715001	555,001.99
SLOF2002002	3128JHHH1	FILMCL GROUP FCO-1135	29,014.13	PD	11/20/00	1201/01	29,014.13
SLOF2002002	3129GZ54	FILMCL GROUP FCO 0785	73,157.88	PD	11/20/00	1201/01	73,157.88
SLOF2002002	3620JNMN9	GNMA POOL #0395154	69.06	PD	06/20/01	1201/01	69.06
SLOF2002002	36207FKP5	GNMA POOL #0430602	90.58	PD	06/20/01	1201/01	90.58
SLOF2002002	36208NXX5	GNMA POOL #0436190	286.87	PD	06/20/01	1201/01	286.87
SLOF2002002	36208QV16	GNMA POOL #0457939	815.67	PD	06/20/01	1201/01	815.67
SLOF2002002	36208VZM8	GNMA POOL #0462357	867.88	PD	06/20/01	1201/01	867.88
SLOF2002002	36208XNN7	GNMA POOL #0463997	37,591.25	PD	06/20/01	1201/01	37,591.25
SLOF2002002	36208YU10	GNMA POOL #0465084	102.84	PD	06/20/01	1201/01	102.84
SLOF2002002	36209AJW1	GNMA POOL #0465677	49,597.15	PD	06/20/01	1201/01	49,597.15
SLOF2002002	36209AJM4	GNMA POOL #0465687	130.44	PD	06/20/01	1201/01	130.44
SLOF2002002	36209JKC4	GNMA POOL #0471291	724.01	PD	06/20/01	1201/01	724.01

6,122.83 P  
4,845.65 P  
1,218.60 P  
492.54 P  
0.11 P  
3.78 P  
0.39 P  
1.17 P  
21.98 P  
1.30 P  
1.43 P  
1.47 P  
0.17 P  
15,609.53  
926.37  
1,045.14  
1,015.45  
120.59  
794.82  
11,601.17  
16.34 P  
943.55  
-4,486.01  
3,724.91  
338.25  
0.48 P  
20.17 P  
0.09 P  
0.32 P  
16.70 P  
5,640.69 P  
573.87 P  
-4,853.33 P  
3.75 P  
4,113.12 P  
-45,566.00  
678.28 P  
0.10 P  
2.14 P  
0.40 P  
27.02 P  
1.19 P  
66.84 P  
0.14 P  
1.66 P  
0.18 P  
103.43 P  
0.23 P  
1.69 P  
5.64 P  
0.30 P  
1.32 P  
9.96 P  
4.20 P  
0.33 P  
8.42 P  
6,266.87 P  
726.53 P  
80,168.91  
538,635.14  
2,563.94 P  
1,001.89 P  
0.10 P  
0.13 P  
0.40 P  
1.15 P  
1.22 P  
52.86 P  
0.14 P  
69.73 P  
0.18 P  
1.02 P

SLOF7002002	11291234	FILMCL GROUP #C0-0715	13 150 2800 PD	11/2000	05/01/01	05/01/01	13 150 29	12,696.19	434.10 P
SLOF7002002	16218G04	GNMA POOL #071096	91 413 3700 PD	10/06/99	05/01/01	05/01/01	91 413 37	87,089.99	4,252.58 P
SLOF7002002	761109N05	RESIDENTIAL 00-K53 CL A 1 1	123 235 3700 PD	11/2000	05/01/01	05/01/01	123 235 73	3.13 P	
SLOF7002002	2311UYA05	DAIMLECRHSYSLER ALTO 00-C 2	411 667 6400 PD	03/22/01	05/06/01	05/06/01	411 667 86	-416 636.82	-4,968.96 P
SLOF7002002	64315A12	ONYX ACCEP OWNER 99-B A3	593 178 9300 PD	01/01/00	05/15/01	05/15/01	593 178 93	518 197.13	4,981.78 P
SLOF7002002	31231H811	FILMCL GROUP #C0-1135	44 709 9300 PD	11/17/00	06/01/01	06/01/01	44 709 05	-471 182.66	1,328.39 P
SLOF7002002	31291234	FILMCL GROUP #C0-0715	16 168 1700 PD	11/2000	06/01/01	06/01/01	16 168 17	15 669.86	538.31 P
SLOF7002002	36218G04	GNMA POOL #071096	120 901 3000 PD	10/06/99	06/01/01	06/01/01	120 901 28	113 113.12	5 718 26 P
SLOF7002002	761109N05	RESIDENTIAL 00-K53 CL A 1 1	193 420 9400 PD	11/2000	06/01/01	06/01/01	193 420 94	193 415.99	4.96 P
SLOF7002002	2311UYA05	DAIMLECRHSYSLER ALTO 00-C 2	522 333 1400 PD	03/22/01	06/06/01	06/06/01	522 333 14	-533 718.46	-6,366.32 P
SLOF7002002	64315A12	ONYX ACCEP OWNER 99-B A3	637 591 3100 PD	01/01/00	06/15/01	06/15/01	637 591 51	423 320.72	5,270.79 P
SLOF7002002	31231H811	FILMCL GROUP #C0-0715	21 733 3500 PD	11/17/00	07/01/01	07/01/01	21 733 35	56 648.86	54 714.83
SLOF7002002	36218G04	GNMA POOL #071096	96 420 3900 PD	10/06/99	07/01/01	07/01/01	96 420 39	20 914.80	1,924.03 P
SLOF7002002	761109N05	RESIDENTIAL 00-K53 CL A 1 1	210 787 6400 PD	11/2000	07/01/01	07/01/01	210 787 64	91 860.01	20 914.80
SLOF7002002	2311UYA05	DAIMLECRHSYSLER ALTO 00-C 2	492 340 4100 PD	03/22/01	07/06/01	07/06/01	492 340 14	210 787.29	4,560.38 P
SLOF7002002	64315A12	ONYX ACCEP OWNER 99-B A3	532 170 1800 PD	01/01/00	07/15/01	07/15/01	532 170 18	-698 282.84	5 335 P
SLOF7002002	N44169133	BILGABARNATIONAL REPUBLIC OF	1 100 0000 PD	01/09/01	07/28/01	07/28/01	1 100 00	527 700.78	3 944.70 P
SLOF7002002	31231H811	FILMCL GROUP #C0-1135	40 936 3700 PD	11/17/00	08/01/01	08/01/01	40 936 57	1,100.00	4 669 40 P
SLOF7002002	36218H09	GNMA POOL #039334	16 718 4400 PD	11/2000	08/01/01	08/01/01	16 718 44	39 538.29	239.62 P
SLOF7002002	36218H09	GNMA POOL #039334	17 3500 PD	06/20/01	08/01/01	08/01/01	17 3500	16 208 71	1,398 38 P
SLOF7002002	36218H09	GNMA POOL #039334	96 5000 PD	06/20/01	08/01/01	08/01/01	96 5000	87 23	5 79 73 P
SLOF7002002	36218H09	GNMA POOL #039334	6 292 3300 PD	06/20/01	08/01/01	08/01/01	6 292 33	96 36	0 12 P
SLOF7002002	36218H09	GNMA POOL #039334	11 016 4400 PD	06/20/01	08/01/01	08/01/01	11 016 44	-4,283 48	0 14 P
SLOF7002002	36218H09	GNMA POOL #039334	909 7300 PD	06/20/01	08/01/01	08/01/01	909 73	13 59 P	8 83 P
SLOF7002002	36218H09	GNMA POOL #039334	899 3000 PD	06/20/01	08/01/01	08/01/01	899 30	-908 45	13 59 P
SLOF7002002	36218H09	GNMA POOL #039334	99 1200 PD	06/20/01	08/01/01	08/01/01	99 12	-897 94	1 28 P
SLOF7002002	36218H09	GNMA POOL #039334	1 164 5100 PD	06/20/01	08/01/01	08/01/01	1 164 51	-98 98	0 14 P
SLOF7002002	36218H09	GNMA POOL #039334	119 2000 PD	06/20/01	08/01/01	08/01/01	119 20	1 163 21	0 14 P
SLOF7002002	36218H09	GNMA POOL #039334	786 7700 PD	06/20/01	08/01/01	08/01/01	786 77	119 03	1 64 P
SLOF7002002	36218H09	GNMA POOL #039334	193 7000 PD	06/20/01	08/01/01	08/01/01	193 70	785 66	0 17 P
SLOF7002002	36218H09	GNMA POOL #039334	2 480 3200 PD	06/20/01	08/01/01	08/01/01	2 480 38	197 43	1 11 P
SLOF7002002	36218H09	GNMA POOL #039334	1 331 3900 PD	06/20/01	08/01/01	08/01/01	1 331 39	2,476 89	0 27 P
SLOF7002002	36218H09	GNMA POOL #039334	201 3800 PD	06/20/01	08/01/01	08/01/01	201 39	-1,259 32	3 49 P
SLOF7002002	36218H09	GNMA POOL #039334	1 006 1300 PD	06/20/01	08/01/01	08/01/01	1 006 13	201 01	1 87 P
SLOF7002002	36218H09	GNMA POOL #039334	24 032 9100 PD	06/20/01	08/01/01	08/01/01	24 032 97	1 003 41	0 28 P
SLOF7002002	36218H09	GNMA POOL #039334	86 1100 PD	06/20/01	08/01/01	08/01/01	86 11	23 999 13	1 42 P
SLOF7002002	36218H09	GNMA POOL #039334	13 682 2300 PD	06/20/01	08/01/01	08/01/01	13 682 23	83 99	33 80 P
SLOF7002002	36218H09	GNMA POOL #039334	213 8900 PD	06/20/01	08/01/01	08/01/01	213 89	13 663 01	0 12 P
SLOF7002002	36218H09	GNMA POOL #039334	100 760 9200 PD	10/06/99	08/01/01	08/01/01	100 760 92	13 663 01	19 24 P
SLOF7002002	2311UYA05	DAIMLECRHSYSLER ALTO 00-C 2	489 2210 6600 PD	03/22/01	08/06/01	08/06/01	489 220 86	-98 833 35	4 907 57 P
SLOF7002002	64315A12	ONYX ACCEP OWNER 99-B A3	593 339 4800 PD	01/01/00	08/15/01	08/15/01	592 339 48	-951 133 91	5 903 03 P
SLOF7002002	31231H811	FILMCL GROUP #C0-1135	44 808 8000 PD	11/17/00	09/01/01	09/01/01	44 808 80	517 860 35	4 978 93 P
SLOF7002002	11291234	FILMCL GROUP #C0-0715	13 692 8200 PD	11/2000	09/01/01	09/01/01	13 692 82	-43 279 00	1,329 80 P
SLOF7002002	36218H09	GNMA POOL #039334	3 351 2200 PD	06/20/01	09/01/01	09/01/01	3 351 22	13 150 93	341 89 P
SLOF7002002	36218H09	GNMA POOL #039334	3 904 2700 PD	06/20/01	09/01/01	09/01/01	3 904 22	3 546 23	4 99 P
SLOF7002002	36218H09	GNMA POOL #039334	290 9300 PD	06/20/01	09/01/01	09/01/01	290 39	3 899 23	5 49 P
SLOF7002002	36218H09	GNMA POOL #039334	33 516 3700 PD	06/20/01	09/01/01	09/01/01	33 516 78	389 98	0 41 P
SLOF7002002	36218H09	GNMA POOL #039334	160 3300 PD	06/20/01	09/01/01	09/01/01	160 33	33 469 63	0 41 P
SLOF7002002	36218H09	GNMA POOL #039334	893 3200 PD	06/20/01	09/01/01	09/01/01	893 32	839 34	47 73 P
SLOF7002002	36218H09	GNMA POOL #039334	4 442 4300 PD	06/20/01	09/01/01	09/01/01	4 442 43	892 06	1 21 P
SLOF7002002	36218H09	GNMA POOL #039334	1 187 7800 PD	06/20/01	09/01/01	09/01/01	1 187 78	-4 436 30	6 23 P
SLOF7002002	36218H09	GNMA POOL #039334	118 3800 PD	06/20/01	09/01/01	09/01/01	118 38	1 186 11	1 63 P
SLOF7002002	36218H09	GNMA POOL #039334	791 0400 PD	06/20/01	09/01/01	09/01/01	791 04	118 41	0 17 P
SLOF7002002	36218H09	GNMA POOL #039334	11 269 9600 PD	06/20/01	09/01/01	09/01/01	11 269 96	-789 93	1 11 P
SLOF7002002	36218H09	GNMA POOL #039334	111 6300 PD	06/20/01	09/01/01	09/01/01	111 63	11 264 11	15 83 P
SLOF7002002	36218H09	GNMA POOL #039334	3 019 6600 PD	06/20/01	09/01/01	09/01/01	3 019 66	11 47	0 16 P
SLOF7002002	36218H09	GNMA POOL #039334	211 0700 PD	06/20/01	09/01/01	09/01/01	211 07	3 019 66	4 23 P
SLOF7002002	36218H09	GNMA POOL #039334	513 5300 PD	06/20/01	09/01/01	09/01/01	513 53	210 77	0 36 P
SLOF7002002	36218H09	GNMA POOL #039334	7 746 7700 PD	06/20/01	09/01/01	09/01/01	7 746 77	-524 78	0 36 P
SLOF7002002	36218H09	GNMA POOL #039334	61 2100 PD	06/20/01	09/01/01	09/01/01	61 21	7 733 88	10 89 P
SLOF7002002	36218H09	GNMA POOL #039334	274 1000 PD	06/20/01	09/01/01	09/01/01	274 10	4 11 12	0 09 P
SLOF7002002	36218H09	GNMA POOL #039334	6 238 9100 PD	06/20/01	09/01/01	09/01/01	6 238 93	273 71	0 39 P
SLOF7002002	36218H09	GNMA POOL #039334	108 101 9400 PD	10/06/99	09/01/01	09/01/01	108 101 94	-6,230 13	8 80 P
SLOF7002002	36218H09	GNMA POOL #039334	66 463 3100 PD	01/01/01	09/01/01	09/01/01	66 463 31	102 989 06	5 117 88 P
SLOF7002002	36218H09	GNMA POOL #039334		01/01/01	09/01/01	09/01/01		-47 065 63	-602 33 P







STOF2003002	425848108	SICOR INC COM	159 0000 S	02/28/01	07/03/01	07/03/01	3 427 92	00 00	3 427 92 P
STOF2003002 <td>892270100</td> <td>PAID AS A RESULT OF PROCEEDS</td> <td>0 0000 CD</td> <td>NA</td> <td>01/24/01</td> <td>01/24/01</td> <td>1 849 56</td> <td>00 00</td> <td>1 849 56 NA</td>	892270100	PAID AS A RESULT OF PROCEEDS	0 0000 CD	NA	01/24/01	01/24/01	1 849 56	00 00	1 849 56 NA
STOF2003002 <td>151158108</td> <td>PAID AS A RESULT OF PROCEEDS</td> <td>0 0000 CD</td> <td>NA</td> <td>01/24/01</td> <td>01/24/01</td> <td>357 98</td> <td>00 00</td> <td>357 98 NA</td>	151158108	PAID AS A RESULT OF PROCEEDS	0 0000 CD	NA	01/24/01	01/24/01	357 98	00 00	357 98 NA
<b>Grand Total</b>							<b>5,835 48</b>	<b>0 00</b>	<b>5,835 48</b>

Per Purchase

SLDF60100002	997016530	ENDOWMENT & FOUNDATION RLTY	0.00	CDC	n/a	11/16/00	11/16/00	-23,000.00	0.00	23,000.00	n/a
SLDF60160002	124998105	CHF II BUSINESS TR	0.00	AVG	n/a	11/06/01	11/29/01	0.00	0.00	292,179.75	n/a
SLDF60160002	124998105	CHF II BUSINESS TR	0.00	AVG	n/a	11/29/01	11/29/01	0.00	0.00	292,179.75	n/a
Grand Total			0.00						0.00	974,705.75	

P-Purchase



Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	11,900,000	5	11/2/2000	1/9/2001	1/12/2001	130,181.63	116,223.73	13,957.90	P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	1,200,000	5	11/15/2000	1/9/2001	1/12/2001	13,127.56	11,546.00	1,541.56	P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	2,000,000	5	11/21/2000	1/9/2001	1/12/2001	21,879.27	-18,832.60	3,026.67	P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	1,600,000	5	11/21/2000	1/11/2001	1/17/2001	17,509.41	-15,082.08	2,427.33	P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	209,000	5	11/21/2000	1/11/2001	1/17/2001	2,187.93	-1,885.26	302.67	P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	1,500,000	5	11/21/2000	1/11/2001	1/17/2001	16,409.43	-14,340.00	2,069.43	P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	4,300,000	5	11/21/2000	1/11/2001	1/17/2001	47,040.42	-41,110.13	5,930.27	P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	300,000	5	12/1/2000	1/11/2001	1/17/2001	3,281.89	2,876.23	405.64	P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	1,200,000	5	12/1/2000	1/11/2001	1/17/2001	13,127.56	12,336.00	791.56	P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	2,100,000	5	12/1/2000	1/11/2001	1/17/2001	22,979.23	22,244.23	728.08	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	160,217,000	5	12/28/2000	1/16/2001	1/16/2001	160,217.00	160,217.00	0.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	121,775,000	5	1/2/2001	1/16/2001	1/16/2001	121,775.00	-44,134.00	0.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	44,134,000	5	1/4/2001	1/16/2001	1/16/2001	44,134.00	-44,134.00	0.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	371,753,000	5	1/8/2001	1/16/2001	1/16/2001	371,753.00	-371,753.00	0.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	800,000	5	4/7/2000	1/17/2001	1/22/2001	16,303.85	14,498.00	1,855.85	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	100,000	5	6/21/2000	1/17/2001	1/22/2001	2,045.48	2,035.12	-9.64	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2,100,000	5	6/21/2000	1/17/2001	1/22/2001	42,955.11	-43,635.48	-680.37	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	300,000	5	7/6/2000	1/17/2001	1/22/2001	6,136.44	-6,513.75	-48.31	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	100,000	5	7/27/2000	1/17/2001	1/22/2001	2,045.48	2,182.25	-136.77	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	13,400,000	5	7/20/2000	1/17/2001	1/22/2001	274,094.54	281,869.00	7,774.46	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,100,000	5	9/12/2000	1/17/2001	1/22/2001	12,500.30	24,485.23	11,984.93	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2,000,000	5	11/15/2000	1/17/2001	1/22/2001	40,909.63	37,310.00	3,599.63	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,500,000	5	12/1/2000	1/17/2001	1/22/2001	30,682.22	29,107.50	1,574.72	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2,400,000	5	12/20/2000	1/17/2001	1/22/2001	49,091.56	-46,524.00	2,567.56	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	300,000	5	12/20/2000	1/17/2001	1/22/2001	6,136.44	5,784.00	352.44	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	300,000	5	1/10/2001	1/17/2001	1/22/2001	6,136.44	-6,149.64	-19.64	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	5,900,000	5	1/10/2001	1/17/2001	1/22/2001	227,527.67	203,541.23	21,986.42	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	600,000	5	1/9/2000	1/17/2001	1/22/2001	23,138.41	21,446.22	1,692.19	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8,900,000	5	1/9/2000	1/17/2001	1/22/2001	327,794.10	303,821.43	23,972.65	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	900,000	5	10/10/2000	1/17/2001	1/22/2001	34,707.61	32,049.09	2,658.52	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	16,000,000	5	12/1/2000	1/17/2001	1/22/2001	127,261.24	116,516.40	10,744.84	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2,200,000	5	10/1/2000	1/17/2001	1/22/2001	327,794.10	300,772.50	27,021.60	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8,900,000	5	10/1/2000	1/17/2001	1/22/2001	100,266.43	92,001.00	8,265.43	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2,600,000	5	10/1/2000	1/17/2001	1/22/2001	123,404.84	112,238.88	11,145.96	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	3,200,000	5	10/1/2000	1/17/2001	1/22/2001	123,404.84	124,200.00	-1,795.16	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	700,000	5	10/1/2000	1/17/2001	1/22/2001	36,994.81	24,233.60	12,761.21	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	16,000,000	5	12/1/2000	1/19/2001	1/24/2001	257,972.06	262,901.20	-4,929.14	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	600,000	5	12/1/2000	1/19/2001	1/24/2001	19,469.59	19,818.00	-348.41	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	4,600,000	5	12/13/2000	1/19/2001	1/24/2001	111,930.14	-114,432.36	2,502.22	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,900,000	5	12/19/2000	1/19/2001	1/24/2001	46,240.27	-48,507.00	-2,266.73	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	200,000	5	1/10/2001	1/19/2001	1/24/2001	4,837.40	-4,937.24	-99.84	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	6,000,000	5	6/9/2000	1/22/2001	1/25/2001	223,382.47	187,448.40	37,934.07	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,900,000	5	6/28/2000	1/22/2001	1/25/2001	71,371.12	-61,208.50	10,162.62	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,700,000	5	7/6/2000	1/22/2001	1/25/2001	63,838.37	54,426.69	9,411.68	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,400,000	5	7/7/2000	1/22/2001	1/25/2001	52,389.24	-45,614.66	6,774.58	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	441,731,000	5	1/8/2001	1/23/2001	1/23/2001	441,731.00	-441,731.00	0.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	144,310,000	5	1/10/2001	1/23/2001	1/23/2001	144,310.00	144,310.00	0.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	700,000	5	6/21/2000	1/24/2001	1/29/2001	32,632.42	29,131.50	3,480.92	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,000,000	5	7/7/2000	1/24/2001	1/29/2001	51,279.52	-47,572.23	3,707.27	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	300,000	5	9/1/2000	1/24/2001	1/29/2001	13,915.32	14,071.50	-16.18	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,700,000	5	10/2/2000	1/24/2001	1/29/2001	79,250.16	79,217.79	32.37	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2,400,000	5	10/2/2000	1/24/2001	1/29/2001	111,882.38	112,885.44	-1,002.84	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2,100,000	5	10/4/2000	1/24/2001	1/29/2001	97,897.26	97,169.31	727.95	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,000,000	5	11/15/2000	1/24/2001	1/29/2001	46,617.74	-45,997.50	620.24	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	200,000	5	13/1/2000	1/24/2001	1/29/2001	9,333.55	9,367.50	-43.95	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	700,000	5	12/1/2000	1/24/2001	1/29/2001	32,632.42	34,209.07	-1,576.65	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,300,000	5	12/20/2000	1/24/2001	1/29/2001	66,603.07	-64,720.50	1,882.57	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	73,000,000	5	1/10/2001	1/24/2001	1/24/2001	73,040.00	-73,040.00	0.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	431,169,000	5	1/11/2001	1/24/2001	1/24/2001	431,169.00	-431,169.00	0.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	200,000	5	10/3/2000	1/25/2001	1/30/2001	5,388.50	-4,927.00	461.50	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	400,000	5	10/2/2000	1/25/2001	1/30/2001	10,777.00	9,910.00	867.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	100,000	5	10/2/2000	1/25/2001	1/30/2001	2,694.23	2,471.23	223.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,900,000	5	10/4/2000	1/25/2001	1/30/2001	51,190.75	-46,963.23	4,227.50	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2,500,000	5	10/5/2000	1/25/2001	1/30/2001	67,336.25	-62,418.75	4,917.50	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2,100,000	5	10/6/2000	1/25/2001	1/30/2001	56,379.25	52,486.91	4,092.32	P

SLOF200402	124420100	GBL & ASSOC PRVTS INC COM	6 800 000 S	10/9/2000	12/31/2001	1/30/2001	183,209 00	170,333 88	12,875 12 P
SLOF200402	779273101	ROUSE CO COM	700 000 S	7/13/2000	1/25/2001	1/30/2001	19,545 84	-18,571 60	1 014 84 P
SLOF200402	779273101	ROUSE CO COM	300 000 S	9/12/2000	1/25/2001	1/30/2001	8,395 93	7,265 35	1 128 61 P
SLOF200402	779273101	ROUSE CO COM	10 900 000 S	9/26/2000	1/25/2001	1/30/2001	304 979 44	272 118 50	32 860 94 P
SLOF200402	037481101	APARTMENT INVT & MGMT CO CL A	300 000 S	10/5/2000	1/25/2001	1/30/2001	13 989 88	12 168 75	1 821 13 P
SLOF200402	037481101	APARTMENT INVT & MGMT CO CL A	4 600 000 S	1/21/2000	1/26/2001	1/31/2001	219,566 68	211 679 12	7 887 56 P
SLOF200402	037481101	APARTMENT INVT & MGMT CO CL A	100 000 S	12/12/2000	1/26/2001	1/31/2001	4 728 84	-4 823 75	-64 91 P
SLOF200402	037481101	APARTMENT INVT & MGMT CO CL A	200 000 S	12/20/2000	1/26/2001	1/31/2001	9 537 68	9 785 14	247 46 P
SLOF200402	037481101	APARTMENT INVT & MGMT CO CL A	100 000 S	1/10/2001	1/26/2001	1/31/2001	4 758 84	-4 727 38	31 46 P
SLOF200402	037481101	APARTMENT INVT & MGMT CO CL A	6 500 000 S	1/17/2001	1/26/2001	1/31/2001	309 974 63	301,280 20	8 694 43 P
SLOF200402	037481101	APARTMENT INVT & MGMT CO CL A	6 500 000 S	1/17/2001	1/26/2001	1/31/2001	309 974 63	301,280 20	8 694 43 P
SLOF200402	294741103	EQUITY OFFICE PRVTS TR COM	302 5000 S	9/24/1998	1/26/2001	1/31/2001	9 283 23	7 767 78	1 517 45 P
SLOF200402	294741103	EQUITY OFFICE PRVTS TR COM	1 700 000 S	10/27/1998	1/26/2001	1/31/2001	52 181 46	-40,523 75	11 657 71 P
SLOF200402	294741103	EQUITY OFFICE PRVTS TR COM	2 407 5000 S	11/24/1998	1/26/2001	1/31/2001	76 660 70	-61 182 51	15 478 19 P
SLOF200402	370021107	GENERAL GROWTH PRVTS INC	300 000 S	7/7/2000	1/26/2001	1/31/2001	11,390 62	-9 774 57	1 616 05 P
SLOF200402	370021107	GENERAL GROWTH PRVTS INC	300 000 S	7/7/2000	1/26/2001	1/31/2001	11,390 62	-9 774 57	1 616 05 P
SLOF200402	370021107	GENERAL GROWTH PRVTS INC	700 000 S	7/10/2000	1/26/2001	1/31/2001	18 914 37	16 119 40	2 794 97 P
SLOF200402	779273101	ROUSE CO COM	100 000 S	10/5/2000	1/26/2001	1/31/2001	2 697 06	-2,433 75	3 618 95 P
SLOF200402	779273101	ROUSE CO COM	4 200 000 S	10/6/2000	1/26/2001	1/31/2001	113,276 52	103 086 06	10 190 46 P
SLOF200402	779273101	ROUSE CO COM	600 000 S	10/9/2000	1/26/2001	1/31/2001	16,182 36	14 706 00	1 476 36 P
SLOF200402	779273101	ROUSE CO COM	1 500 000 S	10/9/2000	1/26/2001	1/31/2001	35 061 78	31 990 79	3 070 99 P
SLOF200402	966102802	SLO CLIENT CASH INVESTMENT TR	72 447 000 S	10/9/2000	1/26/2001	1/26/2001	72 447 00	72 447 00	0 00 P
SLOF200402	966102802	SLO CLIENT CASH INVESTMENT TR	151 837 000 S	1/11/2001	1/26/2001	1/26/2001	151 837 00	151 837 00	0 00 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	3 600 000 S	9/19/2000	1/30/2001	2/2/2001	107 780 40	109 791 00	2 010 60 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	1 708 000 S	7/6/2000	1/30/2001	2/2/2001	41 742 64	39 813 48	1 929 16 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	600 000 S	9/12/2000	1/30/2001	2/2/2001	14 663 69	-14 736 00	-72 31 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	9 200 000 S	10/7/2000	1/30/2001	2/2/2001	227,287 18	209 477 83	17 809 35 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	192 000 S	10/7/2000	1/30/2001	2/2/2001	4 692 38	-4 420 80	271 58 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	4 000 000 S	10/9/2000	1/30/2001	2/2/2001	165 733 66	98 433 20	7 350 46 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	5 500 000 S	10/10/2000	1/30/2001	2/2/2001	145 453 54	133 830 00	9 624 54 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	2 100 000 S	11/13/2000	1/30/2001	2/2/2001	53 536 42	52,653 00	2 973 42 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	900 000 S	12/1/2000	1/30/2001	2/2/2001	3 289 18	3 076 06	2 15 12 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	200 000 S	12/1/2000	1/30/2001	2/2/2001	22 801 32	-22 410 00	1,391 32 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	1 600 000 S	12/20/2000	1/30/2001	2/2/2001	42,313 47	-41,348 00	965 47 P
SLOF200402	779273101	ROUSE CO COM	400 000 S	1/10/2001	1/30/2001	2/2/2001	10 578 37	-10 824 48	246 11 P
SLOF200402	966102802	SLO CLIENT CASH INVESTMENT TR	219,248 000 S	1/11/2001	1/30/2001	1/30/2001	219,248 00	219,248 00	0 00 P
SLOF200402	966102802	SLO CLIENT CASH INVESTMENT TR	143,822 000 S	1/12/2001	1/30/2001	1/30/2001	143 822 00	-143 822 00	0 00 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	203 900 00 S	7/27/2000	1/31/2001	1/31/2001	508,542 68	515 910 29	-7,367 61 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	700 000 S	9/12/2000	1/31/2001	2/5/2001	17,535 95	18 133 50	-597 55 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	5 500 000 S	9/14/2000	1/31/2001	2/5/2001	137 782 50	139 210 60	1,528 10 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	100 000 S	9/15/2000	1/31/2001	2/5/2001	2 505 14	2,538 50	33 36 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	700 000 S	9/15/2000	1/31/2001	2/5/2001	142 792 77	-143,506 55	513 78 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	800 000 S	9/18/2000	1/31/2001	2/5/2001	17,233 95	17 415 38	120 37 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	3 700 000 S	4/1/2000	1/31/2001	2/5/2001	21 607 28	-19 124 00	2 483 28 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	13 700 000 S	5/11/2000	1/31/2001	2/5/2001	99 933 66	-91,334 50	8 599 16 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	600 000 S	6/28/2000	1/31/2001	2/5/2001	424 042 82	391,335 06	32,707 76 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	2 100 000 S	7/6/2000	1/31/2001	2/5/2001	56 719 10	-56,286 30	432 80 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	600 000 S	7/6/2000	1/31/2001	2/5/2001	16,203 46	16 099 50	105 96 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	500 000 S	7/6/2000	1/31/2001	2/5/2001	13,504 55	13 565 60	-61 05 P
SLOF200402	039581103	ARCHSTONE CHNTRY TR SH BEN INT	1 300 000 S	10/27/2000	1/31/2001	2/5/2001	31 419 95	29 003 00	2 416 95 P
SLOF200402	966102802	SLO CLIENT CASH INVESTMENT TR	133 748 000 S	1/12/2001	2/1/2001	2/1/2001	133 748 00	-133 748 00	0 00 P
SLOF200402	966102802	SLO CLIENT CASH INVESTMENT TR	133,748 000 S	1/12/2001	2/1/2001	2/1/2001	133,748 00	-133,748 00	0 00 P
SLOF200402	966102802	SLO CLIENT CASH INVESTMENT TR	531 770 000 S	1/22/2001	2/1/2001	2/1/2001	531 770 00	521 770 00	0 00 P
SLOF200402	264411503	DUKE RLTY INVT INC COM NEW	1 004 000 S	10/5/2000	2/2/2001	2/7/2001	24 846 79	23,209 20	1 637 59 P
SLOF200402	264411503	DUKE RLTY INVT INC COM NEW	4 692 000 S	10/5/2000	2/2/2001	2/7/2001	115 842 08	108 197 52	7 644 56 P
SLOF200402	264411503	DUKE RLTY INVT INC COM NEW	8 900 000 S	10/5/2000	2/2/2001	2/7/2001	293 401 20	267 334 00	26 067 20 P
SLOF200402	133131102	CANDDEN PRVY TR SHS BEN INT	5 700 000 S	7/24/2000	2/5/2001	2/8/2001	169 811 01	171 513 00	1 701 99 P
SLOF200402	133131102	CANDDEN PRVY TR SHS BEN INT	5 700 000 S	7/24/2000	2/5/2001	2/8/2001	169 811 01	171 513 00	1 701 99 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	12 500 000 S	9/20/2000	2/5/2001	2/8/2001	372 592 56	343 193 00	29 400 56 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	100 000 S	12/1/2000	2/5/2001	2/8/2001	2 979 14	2 952 50	26 64 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	1 800 000 S	9/19/2000	2/5/2001	2/8/2001	53 624 53	-54 893 50	1,270 97 P
SLOF200402	144418100	CARBAMERICA RLTY CORP COM	100 000 S	9/20/2000	2/5/2001	2/8/2001	2 979 14	3 034 50	-59 36 P
SLOF200402	264411503	DUKE RLTY INVT INC COM NEW	2 008 000 S	10/5/2000	2/5/2001	2/8/2001	48 524 53	-46 504 48	2,020 05 P
SLOF200402	264411503	DUKE RLTY INVT INC COM NEW	931 000 S	10/6/2000	2/5/2001	2/8/2001	22 838 86	23,583 38	-743 52 P
SLOF200402	264411503	DUKE RLTY INVT INC COM NEW	62 000 S	10/6/2000	2/5/2001	2/8/2001	1 099 73	1 426 62	-326 89 P
SLOF200402	264411503	DUKE RLTY INVT INC COM NEW	2,500 000 S	10/6/2000	2/5/2001	2/8/2001	60 472 98	57 690 50	2 782 48 P

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SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	1 418 0000 S	106/2000	2/6/2001	2/9/2001	34 784 06	33 250 16	1 533 90 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	903 0000 S	106/2000	2/6/2001	2/9/2001	21 935 35	20 879 62	1 075 73 P
SILOF2004002	715939102	REGENCY RLTY CORP	6 000 0000 S	104/2000	2/6/2001	2/9/2001	143 995 18	133 860 50	10 135 18 P
SILOF2004002	715939102	REGENCY RLTY CORP	2 700 0000 S	104/2000	2/6/2001	2/9/2001	64 797 83	60 068 35	4 729 58 P
SILOF2004002	715939102	REGENCY RLTY CORP	1 300 0000 S	104/2000	2/6/2001	2/9/2001	31 198 96	28 876 23	2 322 71 P
SILOF2004002	715939102	REGENCY RLTY CORP	400 0000 S	105/2000	2/6/2001	2/9/2001	9 599 88	-8 929 29	6 70 06 P
SILOF2004002	715939102	REGENCY RLTY CORP	7 400 0000 S	105/2000	2/6/2001	2/9/2001	177 594 06	164 368 80	13 225 26 P
SILOF2004002	715939102	REGENCY RLTY CORP	700 0000 S	105/2000	2/6/2001	2/9/2001	16 799 44	15 548 40	1 251 04 P
SILOF2004002	715939102	REGENCY RLTY CORP	300 0000 S	106/2000	2/6/2001	2/9/2001	7 199 76	-6 678 00	521 76 P
SILOF2004002	715939102	REGENCY RLTY CORP	1 800 0000 S	106/2000	2/6/2001	2/9/2001	43 198 53	-40 492 08	2 706 47 P
SILOF2004002	715939102	REGENCY RLTY CORP	640 0000 S	106/2000	2/6/2001	2/9/2001	14 399 52	-13 106 00	893 52 P
SILOF2004002	715939102	REGENCY RLTY CORP	3 200 0000 S	106/2000	2/6/2001	2/9/2001	76 797 43	-72 189 76	4 607 67 P
SILOF2004002	866239106	SUMMIT PRYS INC COM	5 100 0000 S	3/74/2000	2/6/2001	2/9/2001	130 457 98	-98 481 00	21 976 98 P
SILOF2004002	866239106	SUMMIT PRYS INC COM	800 0000 S	4/10/2000	2/6/2001	2/9/2001	18 893 37	16 018 72	2 876 65 P
SILOF2004002	866239106	SUMMIT PRYS INC COM	100 0000 S	4/10/2000	2/6/2001	2/9/2001	2 361 92	2 007 23	354 67 P
SILOF2004002	866239106	SUMMIT PRYS INC COM	200 0000 S	4/10/2000	2/6/2001	2/9/2001	4 723 84	-4 006 00	717 84 P
SILOF2004002	866239106	SUMMIT PRYS INC COM	2 000 0000 S	6/28/2000	2/6/2001	2/9/2001	47 238 42	-43 489 20	3 749 22 P
SILOF2004002	866239106	SUMMIT PRYS INC COM	12 100 0000 S	7/5/2000	2/6/2001	2/9/2001	285 792 45	270 213 57	15 578 88 P
SILOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	114 017 0000 S	1/23/2001	2/6/2001	2/6/2001	114 017 00	114 017 00	0 00 P
SILOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	333 643 0000 S	1/25/2001	2/6/2001	2/6/2001	332 683 00	332 683 00	0 00 P
SILOF2004002	124830100	CBL & ASSOC PRYS INC COM	1 600 0000 S	10/9/2000	2/7/2001	2/12/2001	43 834 53	-40 078 56	3 757 97 P
SILOF2004002	124830100	CBL & ASSOC PRYS INC COM	100 0000 S	11/13/2000	2/7/2001	2/12/2001	19 186 56	-16 142 00	3 044 56 P
SILOF2004002	124830100	CBL & ASSOC PRYS INC COM	100 0000 S	12/1/2000	2/7/2001	2/12/2001	2 740 91	2 302 50	438 41 P
SILOF2004002	124830100	CBL & ASSOC PRYS INC COM	900 0000 S	12/1/2000	2/7/2001	2/12/2001	13 704 54	-12 073 00	1 629 54 P
SILOF2004002	124830100	CBL & ASSOC PRYS INC COM	900 0000 S	12/20/2000	2/7/2001	2/12/2001	24 668 17	22 639 10	2 028 67 P
SILOF2004002	124830100	CBL & ASSOC PRYS INC COM	200 0000 S	1/10/2001	2/7/2001	2/12/2001	5 481 82	5 381 00	100 82 P
SILOF2004002	124830100	DUKE RLTY INVT INC COM NEW	1 319 0000 S	10/6/2000	2/7/2001	2/12/2001	32 792 39	-31 423 47	1 368 92 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	141 0000 S	10/6/2000	2/7/2001	2/12/2001	3 402 30	3 239 18	163 12 P
SILOF2004002	715939102	REGENCY RLTY CORP	4 800 0000 S	10/10/2000	2/7/2001	2/12/2001	115 287 35	107 688 00	7 599 35 P
SILOF2004002	715939102	REGENCY RLTY CORP	1 300 0000 S	10/11/2000	2/7/2001	2/12/2001	31 223 66	28 993 12	2 230 54 P
SILOF2004002	715939102	REGENCY RLTY CORP	1 000 0000 S	10/11/2000	2/7/2001	2/12/2001	24 018 20	22 302 20	1 716 00 P
SILOF2004002	715939102	REGENCY RLTY CORP	500 0000 S	11/15/2000	2/7/2001	2/12/2001	12 009 10	-10 777 15	1 231 95 P
SILOF2004002	715939102	REGENCY RLTY CORP	900 0000 S	11/16/2000	2/7/2001	2/12/2001	21 616 38	19 534 50	2 081 88 P
SILOF2004002	715939102	REGENCY RLTY CORP	300 0000 S	13/1/2000	2/7/2001	2/12/2001	7 203 46	-6 617 91	587 55 P
SILOF2004002	715939102	REGENCY RLTY CORP	400 0000 S	12/1/2000	2/7/2001	2/12/2001	9 607 28	9 428 48	178 80 P
SILOF2004002	715939102	REGENCY RLTY CORP	700 0000 S	12/20/2000	2/7/2001	2/12/2001	16 812 74	16 493 29	317 45 P
SILOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	18 772 0000 S	1/25/2001	2/7/2001	2/7/2001	18 772 00	-18 772 00	0 00 P
SILOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	74 179 0000 S	1/21/2001	2/7/2001	2/7/2001	74 179 00	74 179 00	0 00 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	300 0000 S	13/1/2000	2/6/2001	2/13/2001	7 157 61	-6 891 87	265 74 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	723 0000 S	12/22/1999	2/6/2001	2/13/2001	37 233 13	29 977 29	7 257 84 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	200 0000 S	3/28/1999	2/6/2001	2/13/2001	10 333 82	8 281 78	2 051 04 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	400 0000 S	4/28/1999	2/6/2001	2/13/2001	20 660 63	-17 926 24	2 735 39 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	2 800 0000 S	6/23/1999	2/6/2001	2/13/2001	144 639 41	124 043 64	20 615 77 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	400 0000 S	6/28/1999	2/6/2001	2/13/2001	20 665 63	-17 704 00	2 961 63 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	200 0000 S	6/29/1999	2/6/2001	2/13/2001	10 333 82	9 069 34	1 263 48 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	800 0000 S	6/29/1999	2/6/2001	2/13/2001	41 331 26	35 974 00	5 357 26 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	700 0000 S	6/30/1999	2/6/2001	2/13/2001	34 164 85	31 477 32	4 687 60 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	6 677 0000 S	7/1/1999	2/6/2001	2/13/2001	344 961 04	299 372 64	45 588 40 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	159 0000 S	13/1/2000	2/6/2001	2/14/2001	3 786 58	3 632 69	113 89 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	2 300 0000 S	12/19/2000	2/6/2001	2/14/2001	53 480 80	-54 906 75	1 435 95 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	4 000 0000 S	12/19/2000	2/6/2001	2/14/2001	93 010 09	96 240 00	3 229 91 P
SILOF2004002	264411505	DUKE RLTY INVT INC COM NEW	4 000 0000 S	1/1/2001	2/6/2001	2/14/2001	9 301 01	9 924 48	-623 47 P
SILOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	68 139 0000 S	2/2/2001	2/6/2001	2/6/2001	68 139 00	-48 139 00	0 00 P
SILOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	138 428 0000 S	2/2/2001	2/6/2001	2/12/2001	138 428 00	138 428 00	0 00 P
SILOF2004002	723461101	PINNACLE HLDGS INC COM	46 378 0000 S	2/2/2001	2/13/2001	2/13/2001	46 378 00	-46 378 00	0 00 P
SILOF2004002	723461101	PINNACLE HLDGS INC COM	6 300 0000 S	10/12/2000	2/13/2001	2/12/2001	71 933 57	60 963 06	29 009 49 P
SILOF2004002	723461101	PINNACLE HLDGS INC COM	2 200 0000 S	10/13/2000	2/13/2001	2/12/2001	41 593 27	76 223 60	5 369 67 P
SILOF2004002	723461101	PINNACLE HLDGS INC COM	200 0000 S	10/16/2000	2/13/2001	2/12/2001	7 417 75	-6 977 00	440 75 P
SILOF2004002	723461101	PINNACLE HLDGS INC COM	900 0000 S	10/16/2000	2/13/2001	2/12/2001	33 379 88	-31 913 37	1 466 51 P
SILOF2004002	723461101	POST PRYS INC COM	500 0000 S	10/17/2000	2/13/2001	2/12/2001	18 344 38	-17 498 35	1 046 03 P
SILOF2004002	723461101	POST PRYS INC COM	900 0000 S	10/18/2000	2/13/2001	2/12/2001	33 379 88	-31 574 32	1 803 56 P
SILOF2004002	723461101	POST PRYS INC COM	600 0000 S	10/19/2000	2/13/2001	2/12/2001	22 233 26	-21 133 30	1 117 96 P
SILOF2004002	723461101	POST PRYS INC COM	600 0000 S	10/20/2000	2/13/2001	2/12/2001	22 233 26	21 076 38	1 176 88 P



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SLOF2004002	731464107	POST PFTYS INC COM	1,000,000.00	10/23/2000	2/15/2001	2/21/2001	37,088.76	-35,946.90	1,041.86 P
SLOF2004002	731464101	PINNACLE HLDGS INC COM	5,100,000.00	10/12/2000	2/16/2001	2/22/2001	56,098.13	81,731.62	25,633.47 P
SLOF2004002	731464101	PINNACLE HLDGS INC COM	500,000.00	1/15/2000	2/16/2001	2/22/2001	5,499.82	2,906.25	2,593.57 P
SLOF2004002	731464101	PINNACLE HLDGS INC COM	100,000.00	1/21/2000	2/16/2001	2/22/2001	1,099.96	-835.68	264.28 P
SLOF2004002	731464101	PINNACLE HLDGS INC COM	400,000.00	1/21/2000	2/16/2001	2/22/2001	4,399.85	-3,773.00	624.85 P
SLOF2004002	731464101	PINNACLE HLDGS INC COM	600,000.00	1/20/2000	2/16/2001	2/22/2001	6,599.78	5,199.75	1,400.03 P
SLOF2004002	731464101	PINNACLE HLDGS INC COM	200,000.00	1/10/2001	2/16/2001	2/22/2001	2,199.93	1,906.24	293.69 P
SLOF2004002	731464107	POST PFTYS INC COM	200,000.00	10/23/2000	2/16/2001	2/22/2001	7,437.75	7,009.38	428.37 P
SLOF2004002	731464107	POST PFTYS INC COM	2,300,000.00	10/24/2000	2/16/2001	2/22/2001	83,534.14	-80,569.00	4,965.14 P
SLOF2004002	731464107	POST PFTYS INC COM	400,000.00	10/24/2000	2/16/2001	2/22/2001	14,875.30	14,088.68	786.62 P
SLOF2004002	731464107	POST PFTYS INC COM	600,000.00	10/24/2000	2/16/2001	2/22/2001	22,313.35	-21,018.00	1,295.35 P
SLOF2004002	731464107	POST PFTYS INC COM	1,000,000.00	10/25/2000	2/16/2001	2/22/2001	66,939.76	-62,658.00	4,281.76 P
SLOF2004002	731464107	POST PFTYS INC COM	900,000.00	10/25/2000	2/16/2001	2/22/2001	31,469.88	-31,321.08	148.80 P
SLOF2004002	731464107	POST PFTYS INC COM	1,100,000.00	10/26/2000	2/16/2001	2/22/2001	46,907.63	-38,136.67	2,770.96 P
SLOF2004002	731464107	POST PFTYS INC COM	600,000.00	10/27/2000	2/16/2001	2/22/2001	22,313.25	20,698.28	1,616.97 P
SLOF2004002	731464107	POST PFTYS INC COM	800,000.00	10/20/2000	2/16/2001	2/22/2001	29,751.01	27,452.16	2,298.85 P
SLOF2004002	731464107	POST PFTYS INC COM	1,600,000.00	10/21/2000	2/16/2001	2/22/2001	59,502.01	55,859.20	3,642.81 P
SLOF2004002	731464107	POST PFTYS INC COM	1,800,000.00	1/11/2000	2/16/2001	2/22/2001	66,939.76	-62,848.98	4,090.78 P
SLOF2004002	731464107	POST PFTYS INC COM	5,000,000.00	1/17/2000	2/16/2001	2/22/2001	181,943.79	171,404.50	14,539.29 P
SLOF2004002	731464107	POST PFTYS INC COM	600,000.00	1/15/2000	2/16/2001	2/22/2001	22,313.25	20,516.00	1,797.25 P
SLOF2004002	731464107	POST PFTYS INC COM	1,900,000.00	1/15/2000	2/16/2001	2/22/2001	70,638.64	-65,189.00	5,469.64 P
SLOF2004002	731464107	POST PFTYS INC COM	500,000.00	1/21/2000	2/16/2001	2/22/2001	18,594.38	-17,321.75	1,272.63 P
SLOF2004002	731464107	POST PFTYS INC COM	1,900,000.00	1/21/2000	2/16/2001	2/22/2001	70,638.64	-68,870.25	1,788.39 P
SLOF2004002	731464107	POST PFTYS INC COM	1,500,000.00	1/20/2000	2/16/2001	2/22/2001	55,783.14	55,608.75	174.39 P
SLOF2004002	731464107	POST PFTYS INC COM	800,000.00	1/20/2000	2/16/2001	2/22/2001	29,751.01	29,724.00	27.01 P
SLOF2004002	731464107	POST PFTYS INC COM	1,000,000.00	1/20/2000	2/16/2001	2/22/2001	37,188.76	37,155.00	33.76 P
SLOF2004002	731464107	POST PFTYS INC COM	800,000.00	1/10/2001	2/16/2001	2/22/2001	29,751.01	30,374.00	-622.99 P
SLOF2004002	731464107	POST PFTYS INC COM	9,700,000.00	2/5/2001	2/20/2001	2/23/2001	360,730.96	364,332.00	3,601.04 P
SLOF2004002	731464107	POST PFTYS INC COM	10,800,000.00	2/12/2001	2/20/2001	2/23/2001	401,638.38	395,928.00	5,710.39 P
SLOF2004002	731464107	POST PFTYS INC COM	1,600,000.00	7/5/2000	2/21/2001	2/26/2001	37,497.95	-35,720.72	1,767.23 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	3,900,000.00	7/7/2000	2/21/2001	2/26/2001	91,401.25	87,087.00	4,314.25 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	500,000.00	9/12/2000	2/21/2001	2/26/2001	11,718.11	11,841.15	-123.04 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	1,400,000.00	10/4/2000	2/21/2001	2/26/2001	33,810.70	32,605.16	2,005.54 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	1,900,000.00	10/5/2000	2/21/2001	2/26/2001	44,528.81	-43,172.12	-643.31 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	1,900,000.00	10/6/2000	2/21/2001	2/26/2001	44,528.81	-44,392.43	-63.38 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	1,900,000.00	10/9/2000	2/21/2001	2/26/2001	44,528.81	-44,943.74	-414.93 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	1,100,000.00	10/9/2000	2/21/2001	2/26/2001	25,783.14	26,020.06	-236.92 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	900,000.00	10/10/2000	2/21/2001	2/26/2001	21,995.29	24,477.76	-2,482.47 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	900,000.00	10/10/2000	2/21/2001	2/26/2001	20,942.21	21,335.76	-393.55 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2,101,500.00	1/17/2001	2/21/2001	2/26/2001	51,632.37	51,509.99	7,636.38 P
SLOF2004002	731464107	EQUITY OFFICE PFTYS TR COM	5,800,000.00	12/17/1998	2/23/2001	2/28/2001	163,206.55	144,363.74	18,842.81 P
SLOF2004002	731464107	EQUITY OFFICE PFTYS TR COM	4,297,500.00	12/21/1998	2/23/2001	2/28/2001	120,927.61	-104,859.00	16,068.61 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	130,356,000.00	2/22/2001	2/24/2001	2/24/2001	130,356.00	130,356.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,659,749,000.00	2/5/2001	2/24/2001	2/24/2001	1,659,749.00	1,659,749.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	32,837,000.00	2/8/2001	2/24/2001	2/24/2001	32,837.00	32,837.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	34,531,000.00	2/14/2001	2/24/2001	2/24/2001	34,531.00	-34,531.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	18,530,000.00	2/15/2001	2/24/2001	2/24/2001	18,530.00	18,530.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	292,484,000.00	2/21/2001	2/24/2001	2/24/2001	292,484.00	292,484.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	31,384,000.00	2/21/2001	3/1/2001	3/1/2001	31,384.00	-31,384.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	226,204,000.00	2/22/2001	3/1/2001	3/1/2001	226,204.00	226,204.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	433,372,000.00	2/22/2001	3/2/2001	3/2/2001	433,372.00	-433,372.00	0.00 P
SLOF2004002	231591103	DEVELOPERS DIVERSIFIED RLTY	7,000,000.00	10/02/2001	3/7/2001	3/12/2001	101,776.60	94,010.00	7,766.60 P
SLOF2004002	231591103	DEVELOPERS DIVERSIFIED RLTY	8,700,000.00	10/02/2001	3/7/2001	3/12/2001	127,190.62	-116,841.00	10,349.62 P
SLOF2004002	231591103	DEVELOPERS DIVERSIFIED RLTY	1,600,000.00	1/09/2001	3/7/2001	3/12/2001	123,728.66	113,499.00	10,229.66 P
SLOF2004002	929642109	VORNADO RLTY TR COM	900,000.00	2/4/2000	3/7/2001	3/12/2001	41,841.28	33,616.00	8,225.28 P
SLOF2004002	929642109	VORNADO RLTY TR COM	700,000.00	4/7/2000	3/7/2001	3/12/2001	34,233.78	29,227.14	5,006.64 P
SLOF2004002	929642109	VORNADO RLTY TR COM	400,000.00	4/10/2000	3/7/2001	3/12/2001	15,215.01	13,754.00	1,461.01 P
SLOF2004002	929642109	VORNADO RLTY TR COM	400,000.00	4/10/2000	3/7/2001	3/12/2001	15,215.01	13,188.76	1,986.25 P
SLOF2004002	929642109	VORNADO RLTY TR COM	7,500,000.00	5/26/2000	3/7/2001	3/12/2001	285,281.47	-262,687.50	22,593.97 P
SLOF2004002	929642109	VORNADO RLTY TR COM	900,000.00	5/01/2000	3/7/2001	3/12/2001	74,231.78	31,518.00	2,715.78 P
SLOF2004002	929642109	VORNADO RLTY TR COM	1,900,000.00	5/01/2000	3/7/2001	3/12/2001	26,626.27	-25,239.84	1,386.43 P
SLOF2004002	929642109	VORNADO RLTY TR COM	700,000.00	6/21/2000	3/7/2001	3/12/2001	26,626.27	26,626.27	0.00 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	19,900,000.00	7/21/2000	3/8/2001	3/13/2001	349,531.80	339,874.09	9,657.71 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	1,400,000.00	7/21/2000	3/8/2001	3/13/2001	24,590.18	23,434.32	1,155.86 P

SI.072004002	14911106	CATELLUS DEV CORP COM	200 0000 5	7/31/2000	3/8/2001	3/31/2001	3,212.88	3,489.50	22.38 P
SI.072004002	14911106	CATELLUS DEV CORP COM	2,100 0000 5	7/31/2000	3/8/2001	3/31/2001	36,885.26	-36,310.64	574.38 P
SI.072004002	03564E106	BRE PRYTS INC CL A	11,200 0000 5	1/29/2001	3/9/2001	3/14/2001	333,715.26	323,571.64	8,143.58 P
SI.072004002	03564E106	BRE PRYTS INC CL A	6,100 0000 5	1/23/2001	3/9/2001	3/14/2001	181,572.63	178,608.00	2,964.63 P
SI.072004002	03564E106	BRE PRYTS INC CL A	600 0000 5	1/23/2001	3/9/2001	3/14/2001	17,339.60	-17,436.00	473.60 P
SI.072004002	03564E106	BRE PRYTS INC CL A	4,200 0000 5	1/26/2001	3/9/2001	3/14/2001	123,017.22	121,773.54	3,243.68 P
SI.072004002	03564E106	BRE PRYTS INC CL A	1,100 0000 5	1/29/2001	3/9/2001	3/14/2001	32,742.61	-31,979.75	762.86 P
SI.072004002	03564E106	BRE PRYTS INC CL A	2,300 0000 5	1/29/2001	3/9/2001	3/14/2001	74,413.01	72,672.25	1,742.76 P
SI.072004002	03564E106	BRE PRYTS INC CL A	1,300 0000 5	1/29/2001	3/9/2001	3/14/2001	38,693.81	37,789.57	904.24 P
SI.072004002	36241105	GABLES RESIDENTIAL TR SIS BEN	300 0000 5	1/27/2000	3/8/2001	3/14/2001	8,606.71	-6,696.75	1,909.96 P
SI.072004002	36241105	GABLES RESIDENTIAL TR SIS BEN	1,400 0000 5	1/27/2000	3/9/2001	3/14/2001	40,164.66	-31,283.54	8,879.42 P
SI.072004002	36241105	GABLES RESIDENTIAL TR SIS BEN	300 0000 5	3/4/2000	3/9/2001	3/14/2001	14,244.52	11,363.53	2,880.97 P
SI.072004002	36241105	GABLES RESIDENTIAL TR SIS BEN	300 0000 5	3/29/2001	3/9/2001	3/14/2001	8,606.71	-6,698.31	1,908.40 P
SI.072004002	36241105	GABLES RESIDENTIAL TR SIS BEN	400 0000 5	4/7/2000	3/9/2001	3/14/2001	11,473.62	-9,187.00	2,286.62 P
SI.072004002	36241105	GABLES RESIDENTIAL TR SIS BEN	7,400 0000 5	5/19/2000	3/9/2001	3/14/2001	212,298.91	181,744.00	30,554.91 P
SI.072004002	36241105	GABLES RESIDENTIAL TR SIS BEN	1,300 0000 5	7/27/2000	3/9/2001	3/14/2001	74,744.52	-47,840.37	6,904.15 P
SI.072004002	25139103	DEVELOPERS DIVERSIFIED RLTY	6,700 0000 5	1/29/2001	3/12/2001	3/16/2001	100,094.65	-49,981.00	10,113.65 P
SI.072004002	44106M102	HOSPITALITY PRYTS TR COM SIS	2,600 0000 5	1/23/2001	3/12/2001	3/16/2001	67,555.10	-44,506.00	3,049.10 P
SI.072004002	44106M102	HOSPITALITY PRYTS TR COM SIS	1,600 0000 5	1/19/2001	3/12/2001	3/16/2001	67,555.10	-43,569.74	3,985.36 P
SI.072004002	44106M102	HOSPITALITY PRYTS TR COM SIS	1,600 0000 5	1/23/2001	3/12/2001	3/16/2001	41,372.37	-38,899.36	2,673.01 P
SI.072004002	44106M102	HOSPITALITY PRYTS TR COM SIS	4,200 0000 5	1/17/2001	3/12/2001	3/16/2001	109,127.47	100,818.90	8,308.57 P
SI.072004002	44106M102	HOSPITALITY PRYTS TR COM SIS	2,200 0000 5	1/14/2001	3/12/2001	3/16/2001	57,162.01	53,003.50	4,158.51 P
SI.072004002	844697103	SPEKER PRYTS INC COM	1,100 0000 5	7/27/2000	3/12/2001	3/16/2001	62,617.61	57,403.39	5,214.22 P
SI.072004002	844697103	SPEKER PRYTS INC COM	3,300 0000 5	8/1/2000	3/12/2001	3/16/2001	199,237.85	193,531.80	5,706.05 P
SI.072004002	844697103	SPEKER PRYTS INC COM	5,600 0000 5	9/8/2000	3/12/2001	3/16/2001	318,780.56	319,536.00	755.44 P
SI.072004002	876664103	TAUBMAN CENTERS INC	34,800 0000 5	1/23/2001	3/12/2001	3/16/2001	410,821.12	394,888.00	25,933.12 P
SI.072004002	876664103	TAUBMAN CENTERS INC	24,700 0000 5	1/17/2001	3/12/2001	3/16/2001	291,588.55	-47,558.00	18,480.59 P
SI.072004002	876664103	TAUBMAN CENTERS INC	4,300 0000 5	1/23/2001	3/12/2001	3/16/2001	50,762.38	-47,558.00	3,204.38 P
SI.072004002	996402102	SLO CLIENT CASH INVESTMENT TR	398,410 0000 5	2/23/2001	3/12/2001	3/16/2001	398,410.00	-398,410.00	0.00 P
SI.072004002	996402102	SLO CLIENT CASH INVESTMENT TR	193,343 0000 5	2/23/2001	3/12/2001	3/16/2001	193,342.00	-193,342.00	0.00 P
SI.072004002	14911106	CATELLUS DEV CORP COM	8,000 0000 5	7/31/2000	3/14/2001	3/19/2001	131,273.60	118,336.40	7,939.60 P
SI.072004002	14911106	CATELLUS DEV CORP COM	14,700 0000 5	9/12/2000	3/14/2001	3/19/2001	241,218.91	276,948.00	35,729.09 P
SI.072004002	14911106	CATELLUS DEV CORP COM	400 0000 5	9/12/2000	3/19/2001	3/19/2001	6,563.78	7,612.00	1,048.22 P
SI.072004002	14911106	CATELLUS DEV CORP COM	9,200 0000 5	9/26/2000	3/14/2001	3/19/2001	152,607.88	162,207.81	9,599.93 P
SI.072004002	14441100	CARRAMERICA RLTY CORP COM	1,300 0000 5	1/29/2001	3/15/2001	3/20/2001	43,404.05	-43,135.00	269.05 P
SI.072004002	14441100	CARRAMERICA RLTY CORP COM	3,200 0000 5	1/26/2000	3/15/2001	3/20/2001	92,393.31	96,491.52	3,898.21 P
SI.072004002	14441100	CARRAMERICA RLTY CORP COM	900 0000 5	1/21/2000	3/15/2001	3/20/2001	26,042.43	27,412.92	1,370.49 P
SI.072004002	14441100	CARRAMERICA RLTY CORP COM	1,300 0000 5	1/21/2000	3/15/2001	3/20/2001	43,404.05	-43,578.45	2,578.45 P
SI.072004002	14441100	CARRAMERICA RLTY CORP COM	4,900 0000 5	1/9/2001	3/15/2001	3/20/2001	141,786.56	148,033.50	6,246.94 P
SI.072004002	844697103	SPEKER PRYTS INC COM	600 0000 5	1/24/2000	3/15/2001	3/20/2001	33,729.67	-33,436.00	273.67 P
SI.072004002	844697103	SPEKER PRYTS INC COM	600 0000 5	1/27/2000	3/15/2001	3/20/2001	33,729.67	-33,302.50	427.17 P
SI.072004002	844697103	SPEKER PRYTS INC COM	1,100 0000 5	1/27/2000	3/15/2001	3/20/2001	61,837.74	-60,533.00	1,304.74 P
SI.072004002	844697103	SPEKER PRYTS INC COM	5,900 0000 5	1/23/2001	3/15/2001	3/20/2001	331,679.13	296,979.20	34,743.93 P
SI.072004002	844697103	SPEKER PRYTS INC COM	3,600 0000 5	9/8/2000	3/15/2001	3/20/2001	202,378.04	203,416.00	3,037.96 P
SI.072004002	844697103	SPEKER PRYTS INC COM	400 0000 5	9/12/2000	3/15/2001	3/20/2001	22,486.45	-23,362.00	875.55 P
SI.072004002	92904109	VORNADO RLTY TR COM	3,200 0000 5	1/27/2000	3/15/2001	3/20/2001	196,736.43	196,866.23	109.82 P
SI.072004002	92904109	VORNADO RLTY TR COM	200 0000 5	6/28/2000	3/15/2001	3/20/2001	11,096.63	-10,902.00	194.63 P
SI.072004002	101121101	SLO CLIENT CASH INVESTMENT TR	38,124 0000 5	2/23/2001	3/15/2001	3/21/2001	38,124.00	-38,124.00	0.00 P
SI.072004002	101121101	BOSTON PRYTS INC COM	2,300 0000 5	11/9/2000	3/16/2001	3/21/2001	90,662.97	-86,843.11	3,819.86 P
SI.072004002	101121101	BOSTON PRYTS INC COM	500 0000 5	1/21/2000	3/16/2001	3/21/2001	19,709.34	-21,223.75	1,514.41 P
SI.072004002	101121101	BOSTON PRYTS INC COM	9,000 0000 5	1/21/2000	3/16/2001	3/21/2001	354,708.15	381,978.00	27,269.85 P
SI.072004002	101121101	BOSTON PRYTS INC COM	400 0000 5	1/21/2000	3/16/2001	3/21/2001	15,767.47	-17,091.88	1,324.41 P
SI.072004002	101121101	BOSTON PRYTS INC COM	700 0000 5	1/22/2000	3/16/2001	3/21/2001	27,993.08	-31,070.41	3,077.33 P
SI.072004002	101121101	BOSTON PRYTS INC COM	100 0000 5	1/16/2001	3/16/2001	3/21/2001	3,941.87	-4,065.00	1,213.13 P
SI.072004002	101121101	BOSTON PRYTS INC COM	3,900 0000 5	2/23/2001	3/16/2001	3/21/2001	153,733.87	156,150.00	2,417.13 P
SI.072004002	14441100	CARRAMERICA RLTY CORP COM	14,000 0000 5	1/9/2001	3/16/2001	3/21/2001	401,994.78	-423,010.00	2,118.78 P
SI.072004002	14441100	CARRAMERICA RLTY CORP COM	600 0000 5	1/19/2001	3/16/2001	3/21/2001	17,211.20	-18,074.28	863.08 P
SI.072004002	14441100	CARRAMERICA RLTY CORP COM	3,100 0000 5	3/4/2001	3/16/2001	3/21/2001	88,924.56	93,631.00	4,716.44 P
SI.072004002	14911106	CATELLUS DEV CORP COM	4,700 0000 5	9/26/2000	3/16/2001	3/21/2001	77,203.85	81,975.99	4,772.14 P
SI.072004002	14911106	CATELLUS DEV CORP COM	1,400 0000 5	1/10/2000	3/16/2001	3/21/2001	22,996.89	-23,622.00	625.11 P
SI.072004002	14911106	CATELLUS DEV CORP COM	5,700 0000 5	1/16/2000	3/16/2001	3/21/2001	97,630.20	103,638.60	6,008.40 P
SI.072004002	14911106	CATELLUS DEV CORP COM	3,900 0000 5	1/17/2000	3/16/2001	3/21/2001	64,062.77	72,267.78	8,205.01 P
SI.072004002	14911106	CATELLUS DEV CORP COM	1,800 0000 5	1/14/2000	3/16/2001	3/21/2001	29,567.43	-33,814.62	4,247.19 P
SI.072004002	14911106	CATELLUS DEV CORP COM	3,100 0000 5	11/15/2000	3/16/2001	3/21/2001	50,921.69	56,781.00	5,859.31 P
SI.072004002	14911106	CATELLUS DEV CORP COM	600 0000 5	1/21/2000	3/16/2001	3/21/2001	9,853.81	-11,200.20	1,346.39 P

SLOF700402	149111106	CATELLUS DEV CORP COM	2,400,000.00	1/20/2000	3/16/2001	3/21/2001	39,423.24	-45,144.00	5,720.76 P
SLOF700402	149111106	CATELLUS DEV CORP COM	4,200,000.00	1/20/2000	3/16/2001	3/21/2001	64,990.67	78,004.50	9,013.83 P
SLOF700402	149111106	CATELLUS DEV CORP COM	1,000,000.00	1/10/2001	3/16/2001	3/21/2001	16,436.53	-228.38 P	1,643.80 P
SLOF700402	149111106	CATELLUS DEV CORP COM	19,400,000.00	2/6/2001	3/16/2001	3/21/2001	232,965.80	250,712.00	2,253.80 P
SLOF700402	313747206	FEDERAL RLTY INVT TR SHS BEN	900,000.00	7/2/2001	3/16/2001	3/21/2001	17,668.21	19,599.75	1,931.54 P
SLOF700402	313747206	FEDERAL RLTY INVT TR SHS BEN	1,200,000.00	9/12/2000	3/16/2001	3/21/2001	23,517.61	22,161.00	1,603.39 P
SLOF700402	313747206	FEDERAL RLTY INVT TR SHS BEN	1,900,000.00	1/11/5/2000	3/16/2001	3/21/2001	37,299.35	-3,679.50	373.05 P
SLOF700402	313747206	FEDERAL RLTY INVT TR SHS BEN	100,000.00	1/21/2/2000	3/16/2001	3/21/2001	1,963.13	1,938.75	4.38 P
SLOF700402	313747206	FEDERAL RLTY INVT TR SHS BEN	200,000.00	1/20/2/2000	3/16/2001	3/21/2001	3,976.27	3,917.50	8.77 P
SLOF700402	313747206	FEDERAL RLTY INVT TR SHS BEN	100,000.00	1/10/2/00	3/16/2001	3/21/2001	1,963.13	1,980.08	16.95 P
SLOF700402	437640104	INNKEEPERS USA TR COM	24,000,000.00	1/21/2/2000	3/16/2001	3/21/2001	277,814.64	260,515.20	17,299.44 P
SLOF700402	437640104	INNKEEPERS USA TR COM	200,000.00	1/21/2/2000	3/16/2001	3/21/2001	2,215.12	2,057.88	237.24 P
SLOF700402	437640104	INNKEEPERS USA TR COM	700,000.00	1/21/2/2000	3/16/2001	3/21/2001	8,102.93	7,714.33	388.58 P
SLOF700402	437640104	INNKEEPERS USA TR COM	1,300,000.00	1/21/2/2000	3/16/2001	3/21/2001	15,048.30	14,745.25	303.05 P
SLOF700402	437640104	INNKEEPERS USA TR COM	300,000.00	1/10/2/00	3/16/2001	3/21/2001	3,472.64	3,449.64	23.04 P
SLOF700402	437640104	INNKEEPERS USA TR COM	22,200,000.00	1/17/2/00	3/16/2001	3/21/2001	264,554.19	276,892.00	8,237.81 P
SLOF700402	531172104	LIBERTY PRTY TR SHS BEN INT	2,100,000.00	7/6/2000	3/16/2001	3/21/2001	61,332.05	-62,401.76	1,069.71 P
SLOF700402	531172104	LIBERTY PRTY TR SHS BEN INT	7,600,000.00	6/22/2000	3/16/2001	3/21/2001	202,662.42	2,788.50	-121.89 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	2,000,000.00	1/20/2/000	3/16/2001	3/21/2001	26,089.13	-15,620.00	10,469.13 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	4,800,000.00	1/20/2/000	3/16/2001	3/21/2001	60,333.98	37,488.00	22,845.98 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	1,500,000.00	1/21/2/2000	3/16/2001	3/21/2001	18,834.37	11,494.20	7,340.17 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	200,000.00	1/21/2/2000	3/16/2001	3/21/2001	2,513.92	1,535.00	958.82 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	400,000.00	1/21/2/2000	3/16/2001	3/21/2001	5,027.43	3,033.00	1,992.83 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	300,000.00	1/27/2/000	3/16/2001	3/21/2001	3,770.87	3,276.23	494.62 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	600,000.00	1/28/2/000	3/16/2001	3/21/2001	7,541.75	-4,575.60	2,966.15 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	100,000.00	1/28/2/000	3/16/2001	3/21/2001	1,256.96	762.60	494.36 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	500,000.00	2/1/2/000	3/16/2001	3/21/2001	6,284.79	-3,202.50	3,082.29 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	100,000.00	2/2/2/000	3/16/2001	3/21/2001	1,256.96	-777.50	479.21 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	100,000.00	2/22/2000	3/16/2001	3/21/2001	1,256.96	738.75	498.21 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	300,000.00	2/23/2/000	3/16/2001	3/21/2001	3,770.87	3,232.50	538.37 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	1,100,000.00	2/24/2/000	3/16/2001	3/21/2001	13,826.34	-8,532.50	5,224.04 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	300,000.00	2/24/2/000	3/16/2001	3/21/2001	3,770.87	8,547.00	5,279.34 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	200,000.00	4/7/2/000	3/16/2001	3/21/2001	2,513.92	1,803.70	710.22 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	2,000,000.00	6/28/2/000	3/16/2001	3/21/2001	25,139.16	19,870.50	5,268.66 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	800,000.00	7/7/2/000	3/16/2001	3/21/2001	10,035.66	8,424.00	1,631.66 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	22,200,000.00	7/18/2/000	3/16/2001	3/21/2001	279,044.65	235,413.46	43,629.19 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	2,900,000.00	1/2/2/001	3/16/2001	3/21/2001	14,022.02	13,817.50	14,602.82 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	400,000.00	1/5/2/001	3/16/2001	3/21/2001	297,267.04	237,871.50	35,395.58 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	6,600,000.00	1/5/2/001	3/16/2001	3/21/2001	370,181.65	317,608.50	32,573.15 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	300,000.00	1/5/2/001	3/16/2001	3/21/2001	16,883.44	14,436.75	2,446.69 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	400,000.00	1/9/2/001	3/16/2001	3/21/2001	22,511.25	-421,922.00	2,686.13 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	421,922,000.00	2/23/2/001	3/16/2001	3/21/2001	4,219,222.00	350,321.96	69,682.99 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	600,000.00	1/6/2/001	3/16/2001	3/21/2001	600,004.95	29,454.90	4,180.24 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	400,000.00	1/10/2/001	3/16/2001	3/21/2001	33,645.14	-29,454.90	31,210.80 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	189,203,000.00	1/24/2/001	3/16/2001	3/21/2001	314,021.28	282,790.48	0.00 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	353,893,000.00	2/23/2/001	3/16/2001	3/21/2001	189,203.00	189,203.00	0.00 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	42,314,000.00	2/26/2/001	3/16/2001	3/21/2001	62,184.00	-62,184.00	0.00 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	9,961,000.00	3/5/2/001	3/16/2001	3/21/2001	9,961.00	-9,961.00	0.00 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	212,348,000.00	3/12/2/001	3/16/2001	3/21/2001	212,348.00	212,348.00	0.00 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	162,448,000.00	3/14/2/001	3/16/2001	3/21/2001	162,448.00	162,448.00	0.00 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	3,100,000.00	9/18/2/000	3/16/2001	3/21/2001	76,021.86	77,126.14	1,104.28 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	3,400,000.00	9/19/2/000	3/16/2001	3/21/2001	83,378.81	84,439.00	1,060.19 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	3,600,000.00	9/20/2/000	3/16/2001	3/21/2001	84,383.45	-90,011.12	1,767.67 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	12,300,000.00	10/9/2/000	3/16/2001	3/21/2001	301,635.11	291,872.43	9,762.26 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	2,400,000.00	11/11/5/2000	3/16/2001	3/21/2001	58,835.63	56,472.00	2,363.63 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	400,000.00	1/21/2/2000	3/16/2001	3/21/2001	9,809.27	-46,854.00	9.39 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	1,800,000.00	1/20/2/2000	3/16/2001	3/21/2001	44,141.72	-46,854.00	2,712.28 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	3,100,000.00	1/10/2/001	3/16/2001	3/21/2001	76,021.86	81,353.39	5,333.53 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	100,000.00	1/10/2/001	3/16/2001	3/21/2001	2,482.32	2,465.00	12.68 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	4,200,000.00	1/10/2/001	3/16/2001	3/21/2001	102,997.36	104,202.00	1,204.64 P
SLOF700402	603203108	MISSION WEST PRTY'S INC MD COM	2,100,000.00	1/10/2/001	3/16/2001	3/21/2001	80,926.49	82,853.50	1,359.01 P

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SILOF2004002	0395181103	ARCHSTONE QMNTY'S TR SH BEN INT	1 000 0000 S	1/10/2001	3/26/2001	3/26/2001	24 523 18	-25 061 20	538 02 P
SILOF2004002	0395181103	ARCHSTONE QMNTY'S TR SH BEN INT	13 600 0000 S	1/17/2001	3/26/2001	3/26/2001	333 515 25	337 565 60	4 030 33 P
SILOF2004002	0395181103	ARCHSTONE QMNTY'S TR SH BEN INT	8 200 0000 S	2/22/2001	3/26/2001	3/26/2001	201 090 08	191 060 00	10 030 08 P
SILOF2004002	8662391106	SUMMIT PRYTS INC COM	900 0000 S	10/19/2000	3/26/2001	3/26/2001	21 608 82	21 315 76	277 06 P
SILOF2004002	8662391106	SUMMIT PRYTS INC COM	1 600 0000 S	1/11/2000	3/26/2001	3/26/2001	38 415 68	38 148 00	267 68 P
SILOF2004002	8662391106	SUMMIT PRYTS INC COM	300 0000 S	12/12/2000	3/26/2001	3/26/2001	7 202 94	7 249 23	146 31 P
SILOF2004002	8662391106	SUMMIT PRYTS INC COM	1 200 0000 S	12/02/2000	3/26/2001	3/26/2001	28 811 76	29 524 68	712 92 P
SILOF2004002	8662391106	SUMMIT PRYTS INC COM	1 011 612 0000 S	3/14/2001	3/27/2001	3/27/2001	1 011 612 00	1 011 612 00	0 00 P
SILOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	1 027 283 0000 S	3/16/2001	3/27/2001	3/27/2001	1 027 283 00	1 027 263 00	0 00 P
SILOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	253 131 0000 S	3/19/2001	3/27/2001	3/27/2001	253 138 00	-255 138 00	0 00 P
SILOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	414 165 0000 S	3/21/2001	3/27/2001	3/27/2001	414 163 00	-414 163 00	0 00 P
SILOF2004002	1011211101	BOSTON PRYTS INC COM	10 400 0000 S	2/23/2001	3/28/2001	4/22/2001	399 450 65	-416 002 48	16 951 83 P
SILOF2004002	1011211101	BOSTON PRYTS INC COM	11 100 0000 S	2/27/2001	3/28/2001	4/22/2001	436 236 75	-447 674 10	21 337 35 P
SILOF2004002	1011211101	BOSTON PRYTS INC COM	700 0000 S	3/22/2001	3/28/2001	4/22/2001	26 886 10	26 107 20	583 60 P
SILOF2004002	1011211101	BOSTON PRYTS INC COM	100 0000 S	3/27/2001	3/28/2001	4/22/2001	30 726 97	31 441 84	714 87 P
SILOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	189 928 0000 S	3/21/2001	3/28/2001	4/22/2001	189 928 00	189 928 00	0 00 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	700 5000 S	13/23/1998	3/29/2001	4/22/2001	19 541 49	17 141 00	2 400 49 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	200 0000 S	3/26/1999	3/29/2001	4/22/2001	13 908 54	12 780 00	1 128 54 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	197 5000 S	4/26/1999	3/29/2001	4/22/2001	5 493 67	5 372 93	120 92 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	2 902 5000 S	1/4/2000	3/29/2001	4/22/2001	80 739 03	-865 30	9 722 13 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	200 0000 S	1/4/2000	3/29/2001	4/22/2001	5 563 41	-4 865 30	697 91 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	100 0000 S	1/5/2000	3/29/2001	4/22/2001	2 781 71	2 443 30	338 21 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	200 0000 S	1/5/2000	3/29/2001	4/22/2001	5 563 41	-4 911 60	631 81 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	4 200 0000 S	1/14/2000	3/29/2001	4/22/2001	116 831 70	107 203 00	9 626 70 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	1 400 0000 S	1/26/2000	3/29/2001	4/22/2001	38 943 90	36 004 50	2 939 40 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	3 600 0000 S	2/4/2000	3/29/2001	4/22/2001	100 141 45	-92 583 00	7 518 45 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	1 300 0000 S	3/26/2000	3/29/2001	4/22/2001	36 182 19	32 838 13	3 324 06 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	2 000 0000 S	4/27/2000	3/29/2001	4/22/2001	55 634 14	52 370 00	3 264 14 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	5 297 5000 S	6/21/2000	3/29/2001	4/22/2001	147 360 95	-124 836 48	22 524 48 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	9 900 0000 S	6/21/2000	3/29/2001	4/22/2001	274 619 11	233 295 16	41 324 63 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	1 600 0000 S	6/21/2000	3/29/2001	4/22/2001	44 462 32	-37 704 27	6 758 23 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	1 733 232 0000 S	6/21/2000	3/29/2001	4/22/2001	223 376 53	188 521 34	35 053 19 P
SILOF2004002	2947411103	EQUITY OFFICE PRYTS TR COM	21 500 0000 S	6/21/2000	3/29/2001	4/22/2001	797 198 17	-651 607 28	133 590 89 P
SILOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	1 999 200 0000 S	3/21/2001	3/30/2001	3/20/2001	1 999 200 00	1 999 200 00	0 00 P
SILOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	18 265 0000 S	3/21/2001	4/27/2001	4/27/2001	18 265 00	18 265 00	0 00 P
SILOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	8 704 0000 S	3/26/2001	4/27/2001	4/27/2001	8 704 00	-8 704 00	0 00 P
SILOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	97 928 0000 S	3/26/2001	4/27/2001	4/27/2001	97 928 00	-97 928 00	0 00 P
SILOF2004002	7446011109	PUBLIC STORAGE INC COM	1 500 0000 S	3/26/2001	4/27/2001	4/27/2001	173 232 00	173 232 00	0 00 P
SILOF2004002	7446011109	PUBLIC STORAGE INC COM	2 200 0000 S	1/02/2000	4/27/2001	4/27/2001	59 048 23	50 105 00	8 943 23 P
SILOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	11 228 0000 S	3/26/2001	4/27/2001	4/27/2001	11 228 00	11 228 00	0 00 P
SILOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	815 727 0000 S	3/29/2001	4/27/2001	4/27/2001	815 727 00	815 727 00	0 00 P
SILOF2004002	1511931109	CENTERPOINT PRYTS TR COM	4 700 0000 S	4/23/1999	4/23/2001	4/30/2001	216 709 76	164 782 00	51 927 76 P
SILOF2004002	1511931109	CENTERPOINT PRYTS TR COM	300 0000 S	4/23/1999	4/23/2001	4/30/2001	13 832 34	10 738 00	3 074 34 P
SILOF2004002	1511931109	CENTERPOINT PRYTS TR COM	1 200 0000 S	10/29/1999	4/23/2001	4/30/2001	13 832 34	-9 793 00	4 037 34 P
SILOF2004002	1511931109	CENTERPOINT PRYTS TR COM	300 0000 S	11/21/1999	4/23/2001	4/30/2001	55 330 15	-40 342 00	14 988 15 P
SILOF2004002	1511931109	CENTERPOINT PRYTS TR COM	200 0000 S	1/21/1999	4/23/2001	4/30/2001	10 822 34	10 214 31	3 618 23 P
SILOF2004002	1511931109	CENTERPOINT PRYTS TR COM	200 0000 S	1/22/2000	4/23/2001	4/30/2001	75 117 49	-64 492 30	2 116 69 P
SILOF2004002	1511931109	CENTERPOINT PRYTS TR COM	200 0000 S	1/22/2000	4/23/2001	4/30/2001	122 272 00	-122 272 00	0 00 P
SILOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	122 272 0000 S	3/29/2001	4/23/2001	4/30/2001	122 272 00	122 272 00	0 00 P
SILOF2004002	2644113105	DUKE BLTY INVT'S INC COM NEW	23 800 0000 S	3/20/2001	4/26/2001	5/17/2001	529 294 31	549 542 00	-20 247 69 P
SILOF2004002	0374181103	APARTMENT INVT & MGMT CO CL A	500 0000 S	3/15/2001	5/19/2001	5/19/2001	22 271 36	21 490 50	770 86 P
SILOF2004002	0395181103	ARCHSTONE QMNTY'S TR SH BEN INT	1 100 0000 S	2/22/2001	4/30/2001	5/19/2001	28 141 02	-23 620 00	2 511 02 P
SILOF2004002	13430100	CBL & ASSOC PRYTS INC COM	200 0000 S	3/16/2001	4/30/2001	5/19/2001	5 534 81	5 341 30	293 51 P
SILOF2004002	1331311102	CAMDEN PRYTS TR SHS BEN INT	200 0000 S	7/24/2000	4/30/2001	5/19/2001	6 634 78	-4 012 00	632 78 P
SILOF2004002	1511931109	CENTERPOINT PRYTS TR COM	200 0000 S	1/27/2000	4/30/2001	5/19/2001	9 271 67	7 105 00	2 166 67 P
SILOF2004002	1511931109	CENTERPOINT PRYTS TR COM	200 0000 S	1/26/2000	4/30/2001	5/19/2001	9 271 67	-7 240 42	2 031 25 P
SILOF2004002	1511931109	CENTERPOINT PRYTS TR COM	200 0000 S	2/4/2000	4/30/2001	5/19/2001	13 907 51	10 848 81	3 023 70 P
SILOF2004002	163431106	CHELSEA PRYTS GROUP INC COM	500 0000 S	11/21/2000	4/30/2001	5/20/2001	21 873 42	-17 217 30	4 655 92 P
SILOF2004002	2227931106	COUSINS PRYTS INC COM	200 0000 S	7/26/1999	4/30/2001	5/20/2001	5 230 83	-4 841 33	409 50 P
SILOF2004002	2227931106	COUSINS PRYTS INC COM	900 0000 S	12/21/1999	4/30/2001	5/20/2001	23 638 71	21 240 00	2 398 71 P

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SLOF2004002	222795106	COUSINS PPTY'S INC COM	1/2/2000	4/30/2001	5/3/2001	10,591.63	-9,655.76	1,445.89 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	6/21/2000	4/30/2001	5/3/2001	62,732.91	51,843.37	10,990.54 P
SLOF2004002	294741107	EQUITY RESIDENTIAL PPTYS TR SH	7/1/1999	4/30/2001	5/3/2001	79,024.86	-67,234.60	11,790.26 P
SLOF2004002	32054K103	FIRST INDU. ALTY TR INC	3/29/2001	4/30/2001	5/3/2001	12,409.58	15,867.60	267.02 P
SLOF2004002	311807102	FRANCHISE FBN CORP AMER	3/16/2001	4/30/2001	5/3/2001	17,586.91	15,867.60	1,719.31 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	5/10/2000	4/30/2001	5/3/2001	31,885.19	27,016.00	4,869.19 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	7/10/2000	4/30/2001	5/3/2001	48,848.88	-42,638.44	4,210.44 P
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	10/31/2000	4/30/2001	5/3/2001	40,931.43	-34,396.00	6,535.43 P
SLOF2004002	432780101	HILTON HOTELS CORP COM	4/27/2001	4/30/2001	5/3/2001	7,682.24	7,504.43	377.81 P
SLOF2004002	431706103	HUME PPTYS N.Y. INC COM	1/31/2001	4/30/2001	5/3/2001	34,043.34	32,712.00	1,331.34 P
SLOF2004002	441064102	HOSPITALITY PPTYS TR COM SHS	3/16/2001	4/30/2001	5/3/2001	10,337.63	-10,356.00	181.63 P
SLOF2004002	46624A106	JP ALTY INC COM	1/21/2000	4/30/2001	5/3/2001	337,954.41	276,232.00	61,722.41 P
SLOF2004002	46624A106	JP ALTY INC COM	1/5/2001	4/30/2001	5/3/2001	191,463.99	145,432.00	46,031.99 P
SLOF2004002	46624A106	JP ALTY INC COM	1/10/2001	4/30/2001	5/3/2001	174,814.93	132,279.00	42,535.93 P
SLOF2004002	46624A106	JP ALTY INC COM	1/10/2001	4/30/2001	5/3/2001	8,324.32	-6,274.48	2,049.84 P
SLOF2004002	46624A106	JP ALTY INC COM	3/22/2001	4/30/2001	5/3/2001	22,892.43	20,725.54	2,166.89 P
SLOF2004002	46624A106	JP ALTY INC COM	3/27/2001	4/30/2001	5/3/2001	27,054.69	24,700.58	2,354.11 P
SLOF2004002	49446A109	KIMCO ALTY CORP COM	7/6/2000	4/30/2001	5/3/2001	33,043.87	33,648.00	1,395.87 P
SLOF2004002	49446A109	KIMCO ALTY CORP COM	8/9/2000	4/30/2001	5/3/2001	4,380.48	-4,133.09	247.39 P
SLOF2004002	511172104	LIBERTY PPTY TR SHS BEN INT	8/22/2000	4/30/2001	5/3/2001	23,601.64	25,276.60	333.04 P
SLOF2004002	554489104	MACK CALL ALTY CORP COM	3/24/2001	4/30/2001	5/3/2001	10,712.40	10,519.92	192.48 P
SLOF2004002	690861104	PAC PAC RETAIL PPTYS INC COM	1/21/2000	4/30/2001	5/3/2001	8,745.27	-8,253.57	489.70 P
SLOF2004002	740786106	PARENTS PPTYS TR SHS BEN INT	1/07/2000	4/30/2001	5/3/2001	30,364.62	30,912.00	547.38 P
SLOF2004002	740786106	PARENTS PPTYS TR SHS BEN INT	1/07/2000	4/30/2001	5/3/2001	7,591.16	7,533.14	161.98 P
SLOF2004002	743110102	PROLOGIS TR SHS BEN INT	7/6/2000	4/30/2001	5/3/2001	39,186.19	-42,926.13	3,739.94 P
SLOF2004002	743110102	PROLOGIS TR SHS BEN INT	9/12/2000	4/30/2001	5/3/2001	16,499.45	19,624.68	3,125.23 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	1/14/2000	4/30/2001	5/3/2001	24,351.29	21,791.25	2,560.04 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	2/00/000	4/30/2001	5/3/2001	3,411.40	-4,627.00	784.40 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	1/27/2000	4/30/2001	5/3/2001	16,234.20	13,779.12	2,455.08 P
SLOF2004002	7461K106	RECKSON ASSOC REALTY CORP COM	2/5/2001	4/30/2001	5/3/2001	23,232.21	23,900.00	-376.79 P
SLOF2004002	7584A103	REGENCY CTBS CORP COM	12/20/2000	4/30/2001	5/3/2001	7,288.13	-4,965.25	332.88 P
SLOF2004002	779273101	ROUSE CO COM	3/15/2001	4/30/2001	5/3/2001	10,629.64	-9,956.00	693.64 P
SLOF2004002	82806109	SIMON PPTY GROUP INC NEW COM	1/24/2000	4/30/2001	5/3/2001	103,777.63	-9,604.16	973.49 P
SLOF2004002	866239106	TAMM PPTYS INC COM	1/20/2000	4/30/2001	5/3/2001	4,859.08	-4,916.14	-57.06 P
SLOF2004002	87664A101	TAUBMAN CENTERS INC	4/30/2001	4/30/2001	5/3/2001	4,949.83	-4,424.00	525.83 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	2/6/2001	4/30/2001	5/3/2001	29,383.59	27,186.00	2,197.59 P
SLOF2004002	939042109	VORNADO RLTY TR COM	6/28/2000	4/30/2001	5/3/2001	29,259.02	29,072.00	187.02 P
SLOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	1/09/2000	4/30/2001	5/3/2001	38,182.24	36,783.25	1,378.99 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	3/29/2001	4/30/2001	4/30/2001	366,394.00	-366,394.00	0.00 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	5/10/2000	5/1/2001	5/4/2001	43,715.27	-39,298.00	4,417.27 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	6/20/2000	5/1/2001	5/4/2001	48,572.48	-43,993.30	4,579.18 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	6/21/2000	5/1/2001	5/4/2001	17,143.23	15,306.00	1,837.23 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	6/21/2000	5/1/2001	5/4/2001	22,857.64	20,455.52	2,402.12 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	6/23/2000	5/1/2001	5/4/2001	194,289.91	175,083.00	19,206.91 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	6/23/2000	5/1/2001	5/4/2001	125,717.00	113,243.32	12,473.68 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	6/25/2000	5/1/2001	5/4/2001	23,714.84	23,241.96	2,472.88 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	6/25/2000	5/1/2001	5/4/2001	103,716.57	-96,644.37	9,072.20 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	6/27/2000	5/1/2001	5/4/2001	5,714.41	-5,239.50	474.91 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	6/27/2000	5/1/2001	5/4/2001	20,000.43	18,249.07	1,751.36 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	6/27/2000	5/1/2001	5/4/2001	41,572.48	-44,233.00	4,219.48 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	7/5/2000	5/1/2001	5/4/2001	334,291.20	234,338.14	19,953.06 P
SLOF2004002	72346A101	PINNACLE HDGS INC COM	3/19/2001	5/1/2001	5/4/2001	3,579.88	3,751.32	173.32 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	3/29/2001	5/2/2001	5/2/2001	316,666.00	316,666.00	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	4/2/2001	5/2/2001	5/2/2001	3,341.00	0.00 P	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	4/4/2001	5/2/2001	5/2/2001	269,860.00	269,860.00	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	4/10/2001	5/2/2001	5/2/2001	17,936.00	17,936.00	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	4/12/2001	5/2/2001	5/2/2001	103,187.00	103,187.00	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	4/16/2001	5/2/2001	5/2/2001	157,108.00	157,108.00	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	4/17/2001	5/2/2001	5/2/2001	1,396.00	-8,394.00	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	4/20/2001	5/2/2001	5/2/2001	11,350.00	11,350.00	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	4/24/2001	5/2/2001	5/2/2001	16,415.00	16,415.00	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	5/1/2001	5/2/2001	5/2/2001	329,294.00	-529,294.00	0.00 P
SLOF2004002	4324A109	HILTON HOTELS CORP COM	4/27/2001	5/4/2001	5/9/2001	473,863.15	-432,004.86	41,860.27 P
SLOF2004002	133131102	CAMPDEN PPTY TR SHS BEN INT	1/15/2000	5/9/2001	5/11/2001	16,537.35	14,769.93	1,767.42 P
SLOF2004002	133131102	CAMPDEN PPTY TR SHS BEN INT	1/15/2000	5/9/2001	5/11/2001	46,170.46	-41,355.86	4,814.60 P

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SLOF700402	13131102	CAMDEN PRTY TR SHS BEN INT	100 0000 S	12/1/2000	5/8/2001	5/11/2001	3 297 89	3 115 00	112 89 P
SLOF700402	13131102	CAMDEN PRTY TR SHS BEN INT	500 0000 S	12/1/2000	5/8/2001	5/11/2001	16 489 45	-16,187 75	301 70 P
SLOF700402	13131102	CAMDEN PRTY TR SHS BEN INT	900 0000 S	12/20/2000	5/8/2001	5/11/2001	29 641 01	-29 277 00	404 01 P
SLOF700402	13131102	CAMDEN PRTY TR SHS BEN INT	200 0000 S	1/1/02/00	5/8/2001	5/11/2001	6 593 78	-6 511 00	64 78 P
SLOF700402	13131102	CAMDEN PRTY TR SHS BEN INT	300 0000 S	3/22/2001	5/8/2001	5/11/2001	9 893 67	9 653 50	238 17 P
SLOF700402	13131102	CAMDEN PRTY TR SHS BEN INT	300 0000 S	3/27/2001	5/8/2001	5/11/2001	9 893 67	-9 797 91	93 76 P
SLOF700402	13131102	CAMDEN PRTY TR SHS BEN INT	5 200 0000 S	7/8/2000	5/8/2001	5/11/2001	171 990 50	158,512 00	13 678 50 P
SLOF700402	13131102	CAMDEN PRTY TR SHS BEN INT	700 0000 S	9/12/2000	5/8/2001	5/11/2001	23 132 57	-21 546 00	1 606 57 P
SLOF700402	09581103	SLO CLIENT CASH INVESTMENT TR	406 801 0000 S	5/7/2001	5/8/2001	5/8/2001	406 801 00	-406 801 00	0 00 P
SLOF700402	09581103	ARCHSTONE CHARITY TR SH BEN INT	11 200 0000 S	2/22/2001	5/8/2001	5/14/2001	268 435 04	260 960 00	7 495 04 P
SLOF700402	09581103	ARCHSTONE CHARITY TR SH BEN INT	18 500 0000 S	2/22/2001	5/8/2001	5/14/2001	443 430 20	-431 050 00	12 280 20 P
SLOF700402	09581103	ARCHSTONE CHARITY TR SH BEN INT	100 0000 S	3/9/2001	5/8/2001	5/14/2001	2 396 92	2 310 00	66 92 P
SLOF700402	09581103	ARCHSTONE CHARITY TR SH BEN INT	9 200 0000 S	2/23/2001	5/8/2001	5/14/2001	222 913 54	-224 130 00	1 216 44 P
SLOF700402	09581103	ARCHSTONE CHARITY TR SH BEN INT	3 700 0000 S	2/23/2001	5/8/2001	5/14/2001	18 684 04	-18 120 00	564 04 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	400 0000 S	1/27/2000	5/10/2001	5/15/2001	10 673 24	9 186 08	1 487 16 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	3 000 0000 S	2/4/2000	5/10/2001	5/15/2001	80 049 32	-69 175 80	10 873 52 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	1 500 0000 S	3/20/2000	5/10/2001	5/15/2001	40 024 64	32,293 05	7 731 61 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	2 500 0000 S	4/7/2000	5/10/2001	5/15/2001	61 371 15	51 458 75	9 914 40 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	5 500 0000 S	7/7/2000	5/10/2001	5/15/2001	146 757 10	133 634 25	12 992 85 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	1 000 0000 S	9/12/2000	5/10/2001	5/15/2001	26 483 11	25 201 70	1 281 41 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	14 900 0000 S	10/12/2000	5/10/2001	5/15/2001	297 578 21	-240 202 76	57 275 53 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	500 0000 S	10/13/2000	5/10/2001	5/15/2001	13 341 55	11 411 25	1 930 30 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	4 900 0000 S	10/13/2000	5/10/2001	5/15/2001	130 747 23	113 990 17	16 757 06 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	2 800 0000 S	10/13/2000	5/10/2001	5/15/2001	74 712 70	-64 548 00	10 144 70 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	9 600 0000 S	10/16/2000	5/10/2001	5/15/2001	256 157 84	224 051 52	32 106 32 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	900 0000 S	11/15/2000	5/10/2001	5/15/2001	24 014 80	19 433 25	4 581 55 P
SLOF700402	996102102	SLO CLIENT CASH INVESTMENT TR	28 439 0000 S	5/9/2001	5/11/2001	5/11/2001	28 439 00	-28 439 00	0 00 P
SLOF700402	996102102	SLO CLIENT CASH INVESTMENT TR	14 878 0000 S	5/4/2001	5/11/2001	5/11/2001	19 878 00	15 878 00	4 000 00 P
SLOF700402	996102102	SLO CLIENT CASH INVESTMENT TR	14 200 0000 S	2/5/2001	5/13/2001	5/11/2001	304 097 02	339 380 00	35 342 98 P
SLOF700402	75621K106	RECKSON ASSOC REALTY CORP COM	700 0000 S	2/5/2001	5/13/2001	5/11/2001	14 990 70	14 672 50	1 271 80 P
SLOF700402	75621K106	RECKSON ASSOC REALTY CORP COM	7 400 0000 S	2/6/2001	5/13/2001	5/11/2001	158 479 10	178 845 20	18 372 10 P
SLOF700402	09581103	ARCHSTONE CHARITY TR SH BEN INT	2 100 0000 S	3/27/2001	5/13/2001	5/21/2001	49 433 82	51 712 50	2 278 68 P
SLOF700402	09581103	ARCHSTONE CHARITY TR SH BEN INT	9 700 0000 S	2/22/2001	5/13/2001	5/21/2001	228 337 16	203 770 00	5 432 84 P
SLOF700402	09581103	ARCHSTONE CHARITY TR SH BEN INT	4 600 0000 S	2/22/2001	5/13/2001	5/21/2001	108 233 60	107 058 00	837 60 P
SLOF700402	09581103	ARCHSTONE CHARITY TR SH BEN INT	3 700 0000 S	3/22/2001	5/13/2001	5/21/2001	87 097 48	91 094 74	3 997 26 P
SLOF700402	370021102	GENERAL GROWTH PRPTS INC	5 400 0000 S	7/1/02/00	5/16/2001	5/21/2001	197 849 39	177 113 52	20 735 87 P
SLOF700402	75621K106	RECKSON ASSOC REALTY CORP COM	3 500 0000 S	2/6/2001	5/16/2001	5/21/2001	74 183 17	-83 643 00	9 459 83 P
SLOF700402	75621K106	RECKSON ASSOC REALTY CORP COM	300 0000 S	2/6/2001	5/16/2001	5/21/2001	6 538 56	-7 129 50	770 94 P
SLOF700402	75621K106	RECKSON ASSOC REALTY CORP COM	9 000 0000 S	2/6/2001	5/16/2001	5/21/2001	190 756 73	212 040 00	21 283 27 P
SLOF700402	996102102	SLO CLIENT CASH INVESTMENT TR	14 823 0000 S	5/4/2001	5/16/2001	5/16/2001	14 823 00	0 00 P	0 00 P
SLOF700402	311807102	FRANCHISE FRN CORP AMER	23 400 0000 S	3/16/2001	5/17/2001	5/22/2001	627 569 83	573 867 20	51 802 63 P
SLOF700402	311807102	FRANCHISE FRN CORP AMER	800 0000 S	3/22/2001	5/17/2001	5/22/2001	19 763 98	-17 874 64	1 891 34 P
SLOF700402	311807102	FRANCHISE FRN CORP AMER	900 0000 S	3/27/2001	5/17/2001	5/22/2001	22 236 73	-20 517 50	1 919 23 P
SLOF700402	311807102	FRANCHISE FRN CORP AMER	4 100 0000 S	3/29/2001	5/17/2001	5/22/2001	101 500 64	4 164 26 P	4 164 26 P
SLOF700402	311807102	FRANCHISE FRN CORP AMER	7 000 0000 S	4/2/2001	5/17/2001	5/22/2001	172 952 32	175 253 00	2 299 68 P
SLOF700402	311807102	FRANCHISE FRN CORP AMER	4 000 0000 S	2/8/2001	5/17/2001	5/22/2001	84 357 11	-84 249 00	109 111 P
SLOF700402	75621K106	RECKSON ASSOC REALTY CORP COM	5 200 0000 S	2/9/2001	5/17/2001	5/22/2001	111 773 26	125 027 00	13 253 74 P
SLOF700402	75621K106	RECKSON ASSOC REALTY CORP COM	10 400 0000 S	3/16/2001	5/17/2001	5/22/2001	219 328 67	230 664 00	11 113 33 P
SLOF700402	75621K106	RECKSON ASSOC REALTY CORP COM	1 700 0000 S	3/22/2001	5/17/2001	5/22/2001	33 851 80	34 699 69	1 047 89 P
SLOF700402	75621K106	RECKSON ASSOC REALTY CORP COM	2 000 0000 S	3/27/2001	5/17/2001	5/22/2001	42 178 39	-45 676 20	3 497 81 P
SLOF700402	494448109	KIMCO RLTY CORP COM	4 400 0000 S	8/9/2000	5/17/2001	5/23/2001	274 862 50	264 517 76	10 344 74 P
SLOF700402	494448109	KIMCO RLTY CORP COM	13 100 0000 S	8/10/2000	5/17/2001	5/23/2001	562 609 18	541 161 00	21 448 18 P
SLOF700402	494448109	KIMCO RLTY CORP COM	1 500 0000 S	10/9/2000	5/17/2001	5/23/2001	17 178 91	16 649 00	529 91 P
SLOF700402	69806L104	PAN PAC RETAIL PRPTS INC COM	6 200 0000 S	10/9/2000	5/17/2001	5/23/2001	64 420 90	58 811 25	5 609 65 P
SLOF700402	69806L104	PAN PAC RETAIL PRPTS INC COM	900 0000 S	12/1/2000	5/17/2001	5/23/2001	143 021 16	129 281 78	13 739 38 P
SLOF700402	69806L104	PAN PAC RETAIL PRPTS INC COM	6 700 0000 S	12/1/2000	5/17/2001	5/23/2001	20 761 14	18 910 26	1 850 88 P
SLOF700402	69806L104	PAN PAC RETAIL PRPTS INC COM	6 700 0000 S	12/1/2000	5/17/2001	5/23/2001	154 553 13	139 849 75	14 709 38 P
SLOF700402	69806L104	PAN PAC RETAIL PRPTS INC COM	200 0000 S	12/1/2000	5/17/2001	5/23/2001	4 613 39	-4 203 00	401 39 P
SLOF700402	69806L104	PAN PAC RETAIL PRPTS INC COM	1 500 0000 S	12/1/2000	5/17/2001	5/23/2001	34 601 89	31 571 50	3 064 39 P
SLOF700402	69806L104	PAN PAC RETAIL PRPTS INC COM	300 0000 S	12/1/2000	5/17/2001	5/23/2001	6 920 31	-6 392 50	612 88 P
SLOF700402	69806L104	PAN PAC RETAIL PRPTS INC COM	200 0000 S	1/11/02/00	5/17/2001	5/23/2001	4 613 39	-4 393 50	220 89 P
SLOF700402	69806L104	PAN PAC RETAIL PRPTS INC COM	500 0000 S	3/22/2001	5/17/2001	5/23/2001	11 533 96	10 728 45	805 51 P
SLOF700402	69806L104	PAN PAC RETAIL PRPTS INC COM	600 0000 S	3/27/2001	5/17/2001	5/23/2001	13 840 76	-13 572 66	548 10 P
SLOF700402	878664103	TAUBMAN CENTERS INC	19 200 0000 S	1/23/2001	5/17/2001	5/23/2001	247 834 10	212 352 00	35 502 10 P
SLOF700402	878664103	TAUBMAN CENTERS INC	1 300 0000 S	3/22/2001	5/17/2001	5/23/2001	16 781 79	15 643 50	1 138 29 P

SLOF700402	17664103	TAUBMAN CENTERS INC	1,500,000 S	5/17/2001	5/17/2001	5/17/2001	19,363.60	11,430.80	972.80 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	451,728,000 S	5/4/2001	5/18/2001	5/18/2001	631,728.00	-451,728.00	0.00 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	203,421,000 S	5/18/2001	5/18/2001	5/18/2001	203,421.00	-203,421.00	0.00 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	333,827,000 S	5/18/2001	5/18/2001	5/18/2001	333,827.00	-333,827.00	0.00 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,233,000 S	4/7/2000	5/23/2001	5/29/2001	19,234.42	-47,199.69	12,334.79 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	200,000 S	6/28/2000	5/23/2001	5/29/2001	10,602.75	9,422.76	1,179.99 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,900,000 S	5/29/2001	5/29/2001	5/29/2001	100,726.09	90,302.32	10,423.74 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,377,000 S	6/30/2000	5/23/2001	5/29/2001	72,999.91	-63,471.02	9,528.89 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,723,000 S	7/1/1999	5/23/2001	5/29/2001	91,315.95	-77,233.12	14,082.83 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,277,000 S	10/26/1999	5/23/2001	5/29/2001	67,678.74	51,661.54	16,017.20 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	2,823,000 S	10/26/1999	5/23/2001	5/29/2001	149,359.32	114,203.97	35,155.35 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,400,000 S	10/26/1999	5/23/2001	5/29/2001	74,133.53	54,204.50	17,901.03 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	4,000,000 S	10/26/1999	5/23/2001	5/29/2001	211,872.92	161,746.00	50,132.92 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	100,000 S	10/27/1999	5/23/2001	5/29/2001	5,386.82	-4,030.94	1,355.84 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,300,000 S	10/28/1999	5/23/2001	5/29/2001	68,858.70	52,686.96	16,171.74 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,000,000 S	12/21/1999	5/23/2001	5/29/2001	52,968.23	-40,400.00	12,568.23 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,400,000 S	1/21/2000	5/23/2001	5/29/2001	74,133.53	59,010.00	15,143.53 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,700,000 S	1/26/2000	5/23/2001	5/29/2001	37,077.76	29,669.96	7,416.80 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,800,000 S	2/4/2000	5/23/2001	5/29/2001	93,342.82	73,369.96	19,972.86 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	900,000 S	3/20/2000	5/23/2001	5/29/2001	47,671.41	33,899.43	11,771.98 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	277,000 S	4/7/2000	5/23/2001	5/29/2001	14,672.20	11,642.31	3,029.89 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	2,300,000 S	4/7/2000	5/23/2001	5/29/2001	63,034.00	-66,610.98	2,443.02 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	1,000,000 S	7/17/2000	5/23/2001	5/29/2001	2,741.48	2,651.00	90.48 P
SLOF700402	294761107	EQUITY RESIDENTIAL TR SHS BEN	3,300,000 S	7/17/2000	5/23/2001	5/29/2001	90,468.78	88,069.50	2,408.28 P
SLOF700402	362411105	GABLES RESIDENTIAL TR SHS BEN	900,000 S	9/12/2000	5/23/2001	5/29/2001	24,673.30	23,591.50	1,081.80 P
SLOF700402	362411105	GABLES RESIDENTIAL TR SHS BEN	900,000 S	11/15/2000	5/23/2001	5/29/2001	24,673.30	22,919.94	1,753.36 P
SLOF700402	362411105	GABLES RESIDENTIAL TR SHS BEN	400,000 S	12/11/2000	5/23/2001	5/29/2001	10,963.91	10,479.24	486.67 P
SLOF700402	362411105	GABLES RESIDENTIAL TR SHS BEN	10,700,000 S	12/11/2000	5/23/2001	5/29/2001	293,318.18	289,863.00	3,475.18 P
SLOF700402	362411105	GABLES RESIDENTIAL TR SHS BEN	1,800,000 S	12/12/2000	5/23/2001	5/29/2001	49,346.61	-49,346.61	-113.07 P
SLOF700402	362411105	GABLES RESIDENTIAL TR SHS BEN	300,000 S	7/6/2000	5/23/2001	5/29/2001	8,381.72	7,905.78	475.94 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	238,216,000 S	5/17/2001	5/23/2001	5/23/2001	238,216.00	238,216.00	0.00 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	17,341,000 S	5/15/2001	5/23/2001	5/23/2001	17,341.00	-17,341.00	0.00 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	33,334,000 S	5/17/2001	5/23/2001	5/23/2001	33,334.00	-33,334.00	0.00 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	10,770,000 S	5/21/2001	5/23/2001	5/23/2001	10,770.00	10,770.00	0.00 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	93,333,000 S	5/21/2001	5/23/2001	5/23/2001	93,333.00	-93,333.00	0.00 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	1,800,000 S	12/12/2000	5/17/2001	6/7/2001	49,570.34	-42,064.02	7,506.32 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	3,100,000 S	12/20/2000	5/17/2001	6/7/2001	83,371.13	75,261.00	10,010.13 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	7,200,000 S	12/21/2000	5/17/2001	6/7/2001	199,281.38	-175,190.40	23,090.98 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	200,000 S	11/15/2000	5/17/2001	6/7/2001	5,307.82	-4,318.50	1,189.32 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	2,300,000 S	11/15/2000	5/17/2001	6/7/2001	60,385.98	-47,503.50	13,082.48 P
SLOF700402	74460D109	PUBLIC STORAGE INC COM	400,000 S	12/1/2000	5/17/2001	6/7/2001	11,015.63	-8,817.88	2,197.75 P
SLOF700402	779273101	ROUTE CO COM	13,000,000 S	3/15/2001	5/31/2001	6/9/2001	362,517.89	322,920.00	39,597.89 P
SLOF700402	929042109	VORNADO RLTY TR COM	300,000 S	6/28/2000	5/31/2001	6/9/2001	11,227.66	10,902.00	325.66 P
SLOF700402	929042109	VORNADO RLTY TR COM	3,500,000 S	7/6/2000	5/31/2001	6/9/2001	130,989.42	128,833.00	2,156.42 P
SLOF700402	929042109	VORNADO RLTY TR COM	900,000 S	9/12/2000	5/31/2001	6/9/2001	33,642.99	33,134.00	510.99 P
SLOF700402	929042109	VORNADO RLTY TR COM	7,800,000 S	10/6/2000	5/31/2001	6/9/2001	291,919.29	-274,443.00	17,476.29 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	48,136,000 S	5/21/2001	5/31/2001	5/31/2001	48,136.00	-48,136.00	0.00 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	427,334,000 S	5/22/2001	5/31/2001	5/31/2001	427,334.00	-427,334.00	0.00 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	11,339,000 S	5/22/2001	6/1/2001	6/1/2001	11,339.00	11,339.00	0.00 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	36,959,000 S	5/24/2001	6/1/2001	6/1/2001	36,959.00	36,959.00	0.00 P
SLOF700402	996102402	SLO CLIENT CASH INVESTMENT TR	278,762,000 S	5/29/2001	6/1/2001	6/1/2001	278,762.00	278,762.00	0.00 P
SLOF700402	129477900	COLONIAL PRYTS TR COM SHS BEN	12,947,790 S	5/20/2001	6/1/2001	6/1/2001	12,947.79	-12,947.79	0.00 P
SLOF700402	136241105	GABLES RESIDENTIAL TR SHS BEN	3,300,000 S	5/10/2001	6/4/2001	6/7/2001	403,372.31	-422,404.50	11,672.11 P
SLOF700402	136241105	GABLES RESIDENTIAL TR SHS BEN	200,000 S	1/10/2001	6/4/2001	6/7/2001	97,166.67	92,532.46	4,634.21 P
SLOF700402	136241105	GABLES RESIDENTIAL TR SHS BEN	200,000 S	1/10/2001	6/4/2001	6/7/2001	5,688.95	5,499.76	189.19 P
SLOF700402	136241105	GABLES RESIDENTIAL TR SHS BEN	100,000 S	4/10/2001	6/4/2001	6/7/2001	2,444.47	2,347.76	96.71 P
SLOF700402	136241105	GABLES RESIDENTIAL TR SHS BEN	100,000 S	4/10/2001	6/4/2001	6/7/2001	1,163.96	1,033.00	130.96 P
SLOF700402	136241105	GABLES RESIDENTIAL TR SHS BEN	1,200,000 S	5/22/2001	6/4/2001	6/4/2001	17,083.37	16,499.28	584.09 P
SLOF700402	136241105	GABLES RESIDENTIAL TR SHS BEN	200,000 S	4/12/2001	6/4/2001	6/4/2001	37,012.23	36,092.30	920.93 P
SLOF700402	136241105	GABLES RESIDENTIAL TR SHS BEN	300,000 S	4/12/2001	6/4/2001	6/4/2001	2,313.92	2,066.00	247.92 P
SLOF700402	136241105	GABLES RESIDENTIAL TR SHS BEN	500,000 S	5/22/2001	6/4/2001	6/11/2001	14,235.22	13,881.55	353.67 P
SLOF700402	136241105	GABLES RESIDENTIAL TR SHS BEN	2,100,000 S	3/22/2001	6/4/2001	6/11/2001	59,787.94	-60,331.33	553.39 P
SLOF700402	136241105	GABLES RESIDENTIAL TR SHS BEN	1,200,000 S	4/20/2001	6/6/2001	6/11/2001	13,841.06	12,372.00	1,469.06 P
SLOF700402	43760D104	INNKEEPERS USA TR COM	13,300,000 S	4/18/2001	6/6/2001	6/11/2001	129,267.67	-116,729.00	12,538.67 P

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SILOF2004002	437610104	INNKEEPERS USA TR COM	3 700 000 5	42027001	6662001	6112001	423258 38	38 147 00	4 179 34 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	17091 2100 5	53027001	6662001	6662001	17 091 21	17 091 21	0 00 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	47379 4700 5	65027001	6662001	6662001	47 379 47	47 379 47	0 00 P
SILOF2004002	294761107	EQUITY RESIDENTIAL PRTYS TR SH	4 677 000 5	82120001	6122001	6152001	261 649 77	216 891 43	24 738 32 P
SILOF2004002	294761107	EQUITY RESIDENTIAL PRTYS TR SH	8 923 000 5	63020001	6152001	6152001	499 187 71	-411 294 09	87 893 62 P
SILOF2004002	431284108	HIGHWOODS RESIDENTIAL PRTYS TR SH	4 000 000 5	70620001	6152001	6152001	223 775 73	191 996 00	31 783 73 P
SILOF2004002	531172104	LIBERTY PRTY TR SHS BEN INT	3 800 000 5	10312000	6152001	6152001	137 848 39	113 926 75	23 911 64 P
SILOF2004002	531172104	LIBERTY PRTY TR SHS BEN INT	1 000 000 5	91220001	6152001	6152001	112 366 04	-106 719 20	5 646 84 P
SILOF2004002	531172104	LIBERTY PRTY TR SHS BEN INT	300 000 5	12107000	6152001	6152001	79 570 01	27 330 00	2 040 01 P
SILOF2004002	531172104	LIBERTY PRTY TR SHS BEN INT	300 000 5	12107000	6152001	6152001	8 871 00	8 024 75	836 25 P
SILOF2004002	531172104	LIBERTY PRTY TR SHS BEN INT	1 200 000 5	12107000	6152001	6152001	35 484 01	31 232 00	3 162 01 P
SILOF2004002	531172104	LIBERTY PRTY TR SHS BEN INT	1 700 000 5	12107000	6152001	6152001	50 249 02	-47 863 50	2 405 52 P
SILOF2004002	531172104	LIBERTY PRTY TR SHS BEN INT	400 000 5	12202000	6152001	6152001	11 838 00	11 204 00	624 00 P
SILOF2004002	534489104	MACK CALL RLTY CORP COM	1 300 000 5	11027001	6152001	6152001	14 785 01	13 718 10	1 066 91 P
SILOF2004002	779273101	ROUSE CO COM	1 400 000 5	32227001	6152001	6152001	8 871 00	-8 063 50	805 50 P
SILOF2004002	779273101	ROUSE CO COM	500 000 5	32227001	6152001	6152001	8 871 00	-8 063 50	805 50 P
SILOF2004002	779273101	ROUSE CO COM	500 000 5	32227001	6152001	6152001	8 871 00	-8 063 50	805 50 P
SILOF2004002	779273101	ROUSE CO COM	10 200 000 5	40927001	6152001	6152001	290 588 29	262 538 80	27 999 49 P
SILOF2004002	779273101	ROUSE CO COM	1 100 000 5	51027001	6152001	6152001	230 761 29	216 091 80	14 669 49 P
SILOF2004002	534489104	MACK CALL RLTY CORP COM	2 600 000 5	42527001	6152001	6152001	141 910 62	134 888 00	7 222 62 P
SILOF2004002	534489104	MACK CALL RLTY CORP COM	500 000 5	32827001	6152001	6152001	72 648 07	-68 379 48	4 268 59 P
SILOF2004002	534489104	MACK CALL RLTY CORP COM	500 000 5	32827001	6152001	6152001	14 019 33	13 149 90	869 63 P
SILOF2004002	758449103	REGENCY CTMS CORP COM	1 100 000 5	12207000	6152001	6152001	27 873 07	23 539 23	2 333 82 P
SILOF2004002	758449103	REGENCY CTMS CORP COM	1 500 000 5	12222000	6152001	6152001	38 008 73	34 912 30	3 096 23 P
SILOF2004002	758449103	REGENCY CTMS CORP COM	1 200 000 5	12222000	6152001	6152001	30 226 99	27 920 00	2 206 99 P
SILOF2004002	758449103	REGENCY CTMS CORP COM	7 400 000 5	12267000	6152001	6152001	186 399 77	173 639 32	12 760 32 P
SILOF2004002	758449103	REGENCY CTMS CORP COM	1 500 000 5	12278000	6152001	6152001	37 783 74	-33 230 00	2 503 20 P
SILOF2004002	758449103	REGENCY CTMS CORP COM	400 000 5	11097001	6152001	6152001	15 113 50	-13 799 94	1 313 56 P
SILOF2004002	758449103	REGENCY CTMS CORP COM	400 000 5	32227001	6152001	6152001	10 073 66	9 400 16	673 50 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	500 000 5	32777001	6152001	6152001	12 594 38	-12 170 00	424 38 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	114 692 6100 5	65027001	6152001	6152001	114 692 61	114 692 61	0 00 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	400 000 5	10927000	6152001	6152001	18 292 99	16 549 00	1 943 99 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	823 838 9200 5	67027001	6152001	6152001	823 838 92	823 838 92	0 00 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	301 324 8800 5	67027001	6152001	6152001	301 324 88	301 324 88	0 00 P
SILOF2004002	037484101	APARTMENT INVT & MGMT CO CL A	6 200 000 5	31527001	6182001	6212001	292 390 29	266 482 20	22 908 09 P
SILOF2004002	737464107	POST PRTYS INC COM	6 100 000 5	51027001	6182001	6212001	230 712 60	226 099 88	4 702 72 P
SILOF2004002	737464107	POST PRTYS INC COM	2 000 000 5	52327001	6182001	6212001	73 643 47	72 492 80	3 150 67 P
SILOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	400 000 5	10927000	6182001	6212001	18 371 62	-15 349 00	2 222 62 P
SILOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	1 100 000 5	10927000	6182001	6212001	30 759 13	-44 959 73	5 799 13 P
SILOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	1 300 000 5	10927000	6182001	6212001	69 216 99	-61 308 73	7 908 24 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	12 742 0100 5	6112001	6182001	6182001	12 742 01	12 742 01	0 00 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	400 626 1000 5	6172001	6182001	6182001	400 626 80	-400 626 80	0 00 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	56 407 7200 5	6422001	6182001	6182001	56 407 72	56 407 72	0 00 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	180 000 5	12202000	6192001	6192001	22 872 44	20 436 23	2 436 19 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	500 000 5	10927000	6192001	6192001	46 231 00	-46 231 00	0 00 P
SILOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	590 000 5	11112000	6192001	6222001	22 872 44	20 905 23	1 967 19 P
SILOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	180 000 5	12107000	6192001	6222001	4 374 49	-4 208 75	365 74 P
SILOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	400 000 5	12122000	6192001	6222001	18 297 93	-17 110 00	1 187 93 P
SILOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	180 000 5	12202000	6192001	6192001	4 374 49	-4 403 00	171 49 P
SILOF2004002	996102102	SILO CLIENT CASH INVESTMENT TR	46 231 0000 5	6112001	6192001	6192001	46 231 00	-46 231 00	0 00 P
SILOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	600 000 5	12202000	6202001	6252001	27 261 89	-26 418 00	843 89 P
SILOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	180 000 5	17102001	6202001	6252001	4 343 63	-4 478 00	63 63 P
SILOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	8 600 000 5	12427001	6202001	6252001	390 753 73	366 812 30	27 941 23 P
SILOF2004002	72346N101	PINNACLE HLDGS INC COM	700 000 5	32727001	6252001	6252001	2 406 03	-6 693 55	4 087 51 P
SILOF2004002	72346N101	PINNACLE HLDGS INC COM	19 100 000 5	31927001	6252001	6252001	63 630 24	179 310 80	113 680 56 P
SILOF2004002	72346N101	PINNACLE HLDGS INC COM	600 000 5	3222001	6212001	6262001	2 062 21	5 202 98	-3 141 67 P
SILOF2004002	44106M102	HOSPITALITY PRTYS TR COM SHS	6 600 000 5	31627001	6272001	6272001	189 003 17	170 874 00	18 129 17 P
SILOF2004002	437640104	INNKEEPERS USA TR COM	6 600 000 5	42027001	6272001	6272001	104 362 06	88 666 00	15 596 06 P
SILOF2004002	517942108	LASALLE HOTEL PRTYS CLW SH BEN	16 400 000 5	12202000	6272001	6272001	283 751 16	231 412 00	32 341 16 P
SILOF2004002	517942108	MINISTAR HOSPITALITY CORP COM	1 100 000 5	3182001	6272001	6272001	25 112 16	24 560 49	551 47 P
SILOF2004002	51994Y103	MINISTAR HOSPITALITY CORP COM	4 200 000 5	3182001	6222001	6272001	93 882 80	-95 231 80	631 00 P



SL07204002	58947103	MERISTAR HOSPITALITY CORP COM	600 0000 5	5/18/2001	6/27/2001	6/27/2001	11 697 34	13 278 00	419 34 P
SL07204002	4410M4102	HOSPITALITY PRPTS TR COM SHS	3 700 0000 5	3/16/2001	6/25/2001	6/28/2001	104,909 97	-5 793 00	9 146 97 P
SL07204002	4410M4104	RNKKEEPERS USA TR COM	500 0000 5	4/20/2001	6/21/2001	6/28/2001	6 019 80	5 153 00	864 80 P
SL07204002	4576B0104	RNKKEEPERS USA TR COM	2 900 0000 5	4/20/2001	6/25/2001	6/28/2001	34 914 83	29 899 00	5 015 83 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	4 100 0000 5	4/20/2001	6/25/2001	6/28/2001	49 136 86	-42 271 00	6 865 86 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	194,571 1100 5	6/11/2001	6/25/2001	6/25/2001	194,571 11	-94,571 11	0 00 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	282,651 2000 5	6/21/2001	6/26/2001	6/26/2001	283 651 20	283 651 20	0 00 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	5 894 3600 5	6/11/2001	6/26/2001	6/26/2001	5 894 36	5 894 36	0 00 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	18 292 9900 5	6/26/2001	6/26/2001	6/26/2001	18 292 99	-18 292 99	0 00 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	5 200 0000 5	12/6/2000	6/28/2001	7/2/2001	150,222 98	124 834 08	25,388 90 P
SL07204002	29476L107	EQUITY RESIDENTIAL PRPTS TR SH	1 200 0000 5	8/29/2000	7/2/2001	7/6/2001	67 753 46	56,261 00	11,492 46 P
SL07204002	29476L107	EQUITY RESIDENTIAL PRPTS TR SH	4 477 0000 5	8/30/2000	7/2/2001	7/6/2001	253,776 87	211 664 05	41 112 82 P
SL07204002	29476L107	EQUITY RESIDENTIAL PRPTS TR SH	21 0000 5	12/6/2000	7/2/2001	7/6/2001	1 298 61	1 164 96	133 65 P
SL07204002	821806109	SIMON PRTY GROUP INC NEW COM	10 700 0000 5	12/6/2000	7/2/2001	7/6/2001	312 428 49	356,911 28	55,512 79 P
SL07204002	821806109	SIMON PRTY GROUP INC NEW COM	2 300 0000 5	12/20/2000	7/2/2001	7/6/2001	67 187 53	55 637 47	11,500 06 P
SL07204002	821806109	SIMON PRTY GROUP INC NEW COM	1 400 0000 5	12/20/2000	7/2/2001	7/6/2001	40 878 49	34 024 00	6 854 49 P
SL07204002	821806109	SIMON PRTY GROUP INC NEW COM	64,564 1300 5	6/21/2001	7/2/2001	7/2/2001	64 348 23	-44 348 23	0 00 P
SL07204002	821806109	SIMON PRTY GROUP INC NEW COM	49 318 6300 5	6/21/2001	7/2/2001	7/2/2001	49 318 63	-49 318 63	0 00 P
SL07204002	821806109	SIMON PRTY GROUP INC NEW COM	73,191 8000 5	6/22/2001	7/2/2001	7/2/2001	73 191 80	73 191 80	0 00 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	121 407 9900 5	6/27/2001	7/2/2001	7/2/2001	121 407 99	121 407 99	0 00 P
SL07204002	127072106	CARBOT INDL TR COM SH BEN INT	204,331 5100 5	6/27/2001	7/9/2001	7/9/2001	208 331 55	208,331 53	0 00 P
SL07204002	32054K103	FIRST INDL RLTY TR INC	16 000 0000 5	3/18/2001	7/11/2001	7/16/2001	311 442 18	292 112 52	19 329 66 P
SL07204002	294741103	EQUITY OFFICE PRPTS TR COM	1 784 0000 5	3/29/2001	7/12/2001	7/17/2001	509 902 97	507 064 00	2 838 97 P
SL07204002	294741103	EQUITY OFFICE PRPTS TR COM	900 0000 5	6/28/2000	7/12/2001	7/17/2001	53 082 43	50 038 52	3 043 91 P
SL07204002	294741103	EQUITY OFFICE PRPTS TR COM	3 800 0000 5	7/6/2000	7/12/2001	7/17/2001	84 067 19	79 275 80	4 791 39 P
SL07204002	294741103	EQUITY OFFICE PRPTS TR COM	7 200 0000 5	7/6/2000	7/12/2001	7/17/2001	216 172 78	203 581 60	12 591 18 P
SL07204002	294741103	EQUITY OFFICE PRPTS TR COM	2 600 0000 5	9/12/2000	7/12/2001	7/17/2001	78 062 39	-81 779 88	-3 717 49 P
SL07204002	294741103	EQUITY OFFICE PRPTS TR COM	3 800 0000 5	10/10/2000	7/12/2001	7/17/2001	14 091 19	17 183 08	3 090 89 P
SL07204002	294741103	EQUITY OFFICE PRPTS TR COM	2 132 0000 5	10/11/2000	7/12/2001	7/17/2001	64 011 16	-65 820 17	1 809 01 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	331 971 3300 5	6/27/2001	7/12/2001	7/17/2001	331 971 37	331 971 37	0 00 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	204 218 4600 5	6/28/2001	7/17/2001	7/17/2001	204 218 46	204 218 46	0 00 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	10 533 3000 5	6/29/2001	7/17/2001	7/17/2001	10 533 30	10 533 30	0 00 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	10 584 9900 5	7/6/2001	7/17/2001	7/17/2001	10 584 99	10 584 99	0 00 P
SL07204002	996102802	SLO CLIENT CASH INVESTMENT TR	3 400 0000 5	12/01/2000	7/17/2001	7/23/2001	60 266 31	52 122 00	8 144 31 P
SL07204002	313747206	FEDERAL RLTY INVT TR SHS BEN	7 200 0000 5	4/18/2001	7/17/2001	7/24/2001	153 562 90	-164 271 20	11 291 70 P
SL07204002	354481910	MACC CALL RLTY CORP COM	800 0000 5	9/16/2001	7/19/2001	7/24/2001	22,487 23	12,264 16	10,087 09 P
SL07204002	354481910	MACC CALL RLTY CORP COM	20 700 0000 5	3/28/2001	7/19/2001	7/24/2001	578 233 17	544 405 16	33 829 31 P
SL07204002	354481910	MACC CALL RLTY CORP COM	3 500 0000 5	3/16/2001	7/19/2001	7/24/2001	97 769 23	-92 785 00	4 984 23 P
SL07204002	779272101	ROUTE CO COM	8 100 0000 5	3/10/2001	7/19/2001	7/24/2001	226 274 04	216 091 80	10 182 24 P
SL07204002	494468109	KIMCO RLTY CORP COM	6 200 0000 5	11/21/2000	7/20/2001	7/25/2001	363 143 75	228 171 00	36 972 75 P
SL07204002	494468109	KIMCO RLTY CORP COM	1 400 0000 5	10/27/2000	7/20/2001	7/25/2001	288 401 97	243 086 50	45 315 47 P
SL07204002	494468109	KIMCO RLTY CORP COM	1 400 0000 5	11/13/2000	7/20/2001	7/25/2001	63 123 03	56 084 00	9 039 03 P
SL07204002	222793106	COUSINS PRPTS INC COM	930 0000 5	1/27/2000	7/23/2001	7/26/2001	24 630 54	21,307 43	3 343 11 P
SL07204002	222793106	COUSINS PRPTS INC COM	1 930 0000 5	1/14/2000	7/23/2001	7/26/2001	50 598 47	-46 282 47	4 316 00 P
SL07204002	222793106	COUSINS PRPTS INC COM	730 0000 5	12/6/2000	7/23/2001	7/26/2001	18 676 80	18 236 83	452 02 P
SL07204002	222793106	COUSINS PRPTS INC COM	1 630 0000 5	2/4/2000	7/23/2001	7/26/2001	42 814 09	-40 898 25	2 424 84 P
SL07204002	222793106	COUSINS PRPTS INC COM	730 0000 5	3/28/2000	7/23/2001	7/26/2001	19 460 95	18 512 50	948 43 P
SL07204002	222793106	COUSINS PRPTS INC COM	1 030 0000 5	4/7/2000	7/23/2001	7/26/2001	27 243 23	26 420 10	823 23 P
SL07204002	222793106	COUSINS PRPTS INC COM	2 100 0000 5	6/28/2000	7/23/2001	7/26/2001	34 490 66	55 513 50	1 022 84 P
SL07204002	222793106	COUSINS PRPTS INC COM	3 300 0000 5	7/7/2000	7/23/2001	7/26/2001	83 628 18	-87 060 60	4 567 58 P
SL07204002	222793106	COUSINS PRPTS INC COM	7 800 0000 5	8/21/2000	7/23/2001	7/26/2001	202 397 87	-213 513 00	11 118 13 P
SL07204002	222793106	COUSINS PRPTS INC COM	6 800 0000 5	4/18/2001	7/23/2001	7/27/2001	144 087 18	133 622 80	10 664 38 P
SL07204002	313747206	FEDERAL RLTY INVT TR SHS BEN	5 700 0000 5	4/18/2001	7/24/2001	7/27/2001	78 400 31	70 635 60	7 764 71 P
SL07204002	313747206	FEDERAL RLTY INVT TR SHS BEN	3 600 0000 5	4/18/2001	7/24/2001	7/27/2001	76 281 45	70 635 60	5 645 85 P
SL07204002	313747206	FEDERAL RLTY INVT TR SHS BEN	1 200 0000 5	3/19/2001	7/25/2001	7/30/2001	57 226 09	51 336 40	5 889 69 P
SL07204002	07348R101	APARTMENT INVT & MGMT CO CL A	8 000 0000 5	3/13/2001	7/25/2001	7/30/2001	381 507 27	343 848 00	37 659 27 P
SL07204002	294741103	EQUITY OFFICE PRPTS TR COM	4 468 0000 5	6/21/2000	7/25/2001	7/30/2001	133 990 83	102 289 17	28 701 64 P
SL07204002	294741103	EQUITY OFFICE PRPTS TR COM	13 500 0000 5	6/22/2000	7/25/2001	7/30/2001	398 833 64	340 280 23	18 573 41 P
SL07204002	294741103	EQUITY OFFICE PRPTS TR COM	1 432 0000 5	6/28/2000	7/25/2001	7/30/2001	42 944 23	-40 227 32	2 416 93 P
SL07204002	29476L107	EQUITY RESIDENTIAL PRPTS TR SH	1 623 0000 5	8/20/2000	7/25/2001	7/30/2001	91 433 32	76 723 36	14 701 16 P
SL07204002	29476L107	EQUITY RESIDENTIAL PRPTS TR SH	2 100 0000 5	9/12/2000	7/25/2001	7/30/2001	61 969 73	54 883 99	7 085 74 P
SL07204002	29476L107	EQUITY RESIDENTIAL PRPTS TR SH	2 100 0000 5	10/24/2000	7/25/2001	7/30/2001	137 741 14	127 484 00	30 257 14 P
SL07204002	29476L107	EQUITY RESIDENTIAL PRPTS TR SH	2 477 0000 5	10/23/2000	7/25/2001	7/30/2001	139 544 37	112 172 86	27 411 71 P
SL07204002	313747206	FEDERAL RLTY INVT TR SHS BEN	13 600 0000 5	4/20/2001	7/25/2001	7/30/2001	285 223 26	265 328 48	19 896 78 P

SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	569 838 5400 S	7/6/2001	7/25/2001	7/25/2001	569 838 54	569 838 54	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	22,352,000 S	7/12/2001	7/25/2001	7/25/2001	22,352,000	22,352,000	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	18 423 7100 S	7/12/2001	7/25/2001	7/25/2001	18 423 72	48 425 72	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	6,700 3100 S	7/12/2001	7/27/2001	7/27/2001	6 700 31	6 700 31	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	31 006 2400 S	7/12/2001	7/27/2001	7/27/2001	31 006 24	-31 006 24	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	435 281 8100 S	7/12/2001	7/12/2001	7/12/2001	435 281 83	-432 312 83	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	16 732 0000 S	7/12/2001	7/12/2001	7/12/2001	16 732 00	-16 732 00	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	61 660 6000 S	7/12/2001	7/12/2001	7/12/2001	61 660 60	61 660 60	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	66 481 7100 S	7/12/2001	7/12/2001	7/12/2001	66 481 73	-66 481 73	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	608 023 6100 S	7/12/2001	7/12/2001	7/12/2001	608 023 61	-608 023 61	0.00 P
SLO7204002	294761107	EQUITY RESIDENTIAL PRPTS TR SH	3 021 0000 S	10/25/2000	6/22/01	6/22/01	171 628 12	136 841 34	34 786 28 P
SLO7204002	294761107	EQUITY RESIDENTIAL PRPTS TR SH	2,277 0000 S	11/15/2000	6/22/01	6/22/01	134 932 05	115 367 70	19 564 35 P
SLO7204002	294761107	EQUITY RESIDENTIAL PRPTS TR SH	700 0000 S	12/12/00	6/22/01	6/22/01	40 360 65	4 949 40 P	0.00 P
SLO7204002	131172104	LIBERTY PRTY TR SHS BEN INT	8,100 0000 S	4/23/2001	6/22/01	6/22/01	246 700 95	212 898 00	13 802 95 P
SLO7204002	112900105	BROOKFIELD PRPTS CORP COM	10 600 0000 S	5/12/2001	6/22/01	6/22/01	212 777 28	212 898 00	0.00 P
SLO7204002	294761107	EQUITY RESIDENTIAL PRPTS TR SH	377 0000 S	12/12/2000	6/22/01	6/22/01	21 737 10	186 230 34	26 546 94 P
SLO7204002	294761107	EQUITY RESIDENTIAL PRPTS TR SH	1,232 0000 S	11/15/2000	6/22/01	6/22/01	87 813 25	20 620 28	1 116 82 P
SLO7204002	294761107	EQUITY RESIDENTIAL PRPTS TR SH	700 0000 S	12/12/00	6/22/01	6/22/01	40 360 65	73 918 80	13 894 43 P
SLO7204002	131172104	LIBERTY PRTY TR SHS BEN INT	8,100 0000 S	4/23/2001	6/22/01	6/22/01	246 700 95	-35 411 25	4 949 40 P
SLO7204002	744801109	PUBLIC STORAGE INC COM	10 200 0000 S	12/21/2000	6/22/01	6/22/01	315 280 70	212 898 00	13 802 95 P
SLO7204002	03564E106	BRE PRPTS INC CL A	14 600 0000 S	5/23/2001	6/22/01	6/22/01	434 196 83	230 619 60	64 970 10 P
SLO7204002	112900105	BROOKFIELD PRPTS CORP COM	1,200 0000 S	5/12/2001	6/22/01	6/22/01	24 143 19	-441 201 32	12 995 31 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	33,218 1600 S	7/24/2001	6/22/01	6/22/01	35 283 16	-21 012 68	3 060 31 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	191 991 2900 S	7/20/2001	6/22/01	6/22/01	191 991 29	191 991 29	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	430 999 8100 S	7/20/2001	6/22/01	6/22/01	430 999 81	430 999 81	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	105 514 6600 S	7/12/2001	6/22/01	6/22/01	105 514 66	105 514 66	0.00 P
SLO7204002	941741103	WEINGARTER RLTY INV'S SH BEN	1,200 0000 S	1/24/2001	6/12/01	6/12/01	62 210 92	-54 643 75	7 437 17 P
SLO7204002	941741103	WEINGARTER RLTY INV'S SH BEN	2 000 0000 S	2/6/2001	6/12/01	6/12/01	95 816 80	-43 964 00	11 832 80 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	267 743 6100 S	7/21/2001	6/12/2001	6/12/2001	267 743 63	267 743 63	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	145 511 5000 S	7/21/2001	6/12/2001	6/12/2001	145 511 50	145 511 50	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	4 766 1600 S	6/22/01	6/12/2001	6/12/2001	4 766 16	-4 766 16	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	33 333 6100 S	6/22/01	6/12/2001	6/12/2001	33 333 61	33 333 61	0.00 P
SLO7204002	131747206	FEDERAL RLTY INVT TR SHS BEN	8,600 0000 S	4/9/2001	6/12/2001	6/12/2001	197 229 25	167 779 98	29 447 27 P
SLO7204002	131747206	FEDERAL RLTY INVT TR SHS BEN	1,500 0000 S	5/1/2001	6/12/2001	6/12/2001	34 400 45	29 445 00	4 953 45 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	201 791 7100 S	6/22/01	6/12/2001	6/12/2001	201 791 78	201 791 78	0.00 P
SLO7204002	112900105	BROOKFIELD PRPTS CORP COM	3,100 0000 S	5/17/2001	6/12/2001	6/12/2001	73 489 34	-67 180 20	6 309 34 P
SLO7204002	112900105	BROOKFIELD PRPTS CORP COM	8,000 0000 S	5/18/2001	6/12/2001	6/12/2001	134 110 63	13 613 23 P	13 613 23 P
SLO7204002	112900105	BROOKFIELD PRPTS CORP COM	9,200 0000 S	5/18/2001	6/12/2001	6/12/2001	154 030 61	154 030 61	0.00 P
SLO7204002	112900105	BROOKFIELD PRPTS CORP COM	8,600 0000 S	5/22/2001	6/12/2001	6/12/2001	166 318 44	13 152 60	13 152 60 P
SLO7204002	112900105	BROOKFIELD PRPTS CORP COM	200 0000 S	5/15/2001	6/12/2001	6/12/2001	3 101 81	5 270 67	531 14 P
SLO7204002	124310100	CEL & ASSOC PRPTS INC COM	3 700 0000 S	3/16/2001	6/12/2001	6/22/2001	114 911 16	-96 964 05	17 994 11 P
SLO7204002	124310100	CEL & ASSOC PRPTS INC COM	100 0000 S	3/22/2001	6/12/2001	6/22/2001	3 100 90	2 371 30	532 40 P
SLO7204002	494468109	KIMCO RLTY CORP COM	6 400 0000 S	3/22/2001	6/12/2001	6/22/2001	198 777 26	168 289 92	30 487 44 P
SLO7204002	494468109	KIMCO RLTY CORP COM	2,700 0000 S	11/21/2000	6/12/2001	6/22/2001	133 694 34	108 081 00	25 413 34 P
SLO7204002	494468109	KIMCO RLTY CORP COM	300 0000 S	12/1/2000	6/12/2001	6/22/2001	14 833 70	12 592 73	2 439 97 P
SLO7204002	494468109	KIMCO RLTY CORP COM	300 0000 S	12/1/2000	6/12/2001	6/22/2001	14 833 70	12 633 40	2 179 30 P
SLO7204002	494468109	KIMCO RLTY CORP COM	5 100 0000 S	12/1/2000	6/20/2001	6/23/2001	232 900 56	215 107 10	37 792 76 P
SLO7204002	494468109	KIMCO RLTY CORP COM	600 0000 S	12/1/2000	6/20/2001	6/23/2001	29 735 01	25 431 78	4 211 23 P
SLO7204002	494468109	KIMCO RLTY CORP COM	700 0000 S	12/1/2000	6/20/2001	6/23/2001	34 739 49	3 069 69	5 069 69 P
SLO7204002	494468109	KIMCO RLTY CORP COM	1 800 0000 S	12/20/2000	6/20/2001	6/23/2001	89 310 12	78 721 64	10 591 48 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	18 071 9100 S	6/27/2001	6/20/2001	6/20/2001	18 078 91	18 078 91	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	277 121 0900 S	6/12/2001	6/20/2001	6/20/2001	277 121 09	277 121 09	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	660 0000 S	12/20/2000	6/21/2001	6/24/2001	29 497 23	26 243 88	3 253 35 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	660 0000 S	1/10/2001	6/21/2001	6/24/2001	4 916 21	-4 338 00	5 661 21 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	100 0000 S	6/12/2001	6/22/2001	6/22/2001	236 713 83	236 713 83	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	16,900 0000 S	5/8/2001	6/22/2001	6/22/2001	210 228 86	152 841 91	37 387 95 P
SLO7204002	922176100	VENTAS INC	100 0000 S	10/21/2000	6/29/2001	6/29/2001	2 843 90	2 594 38	279 52 P
SLO7204002	740706106	PRENTISS PRPTS TR SH BEN INT	200 0000 S	10/21/2000	6/29/2001	6/29/2001	5 727 81	5 601 21	1 126 60 P
SLO7204002	740706106	PRENTISS PRPTS TR SH BEN INT	6 400 0000 S	10/21/2000	6/29/2001	6/29/2001	183 289 88	162 784 00	20 505 88 P
SLO7204002	740706106	PRENTISS PRPTS TR SH BEN INT	144 843 3700 S	10/21/2000	6/29/2001	6/29/2001	144 843 37	144 843 37	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	24 671 8100 S	6/14/2001	6/29/2001	6/29/2001	24 671 80	24 678 80	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	130 271 8100 S	6/17/2001	6/29/2001	6/29/2001	150 271 83	150 271 83	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	32 060 5400 S	6/17/2001	6/29/2001	6/29/2001	32 060 54	32 060 54	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	29 297 3100 S	6/17/2001	6/29/2001	6/29/2001	29 297 33	29 297 33	0.00 P
SLO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	109 636 0700 S	6/21/2001	6/29/2001	6/29/2001	109 636 07	109 636 07	0.00 P
SLO7204002	029311103	ARCHSTONE CMNTS TR SH BEN INT	1 600 0000 S	7/20/2001	6/29/2001	6/29/2001	43 204 93	-40 405 12	2 799 83 P

SLOF7004002	03911103	ARCHSTONE CHARITY TR SH BEN INT	700 0000 5	7/30/2001	9/4/2001	9/10/2001	18,900.17	17,672.20	1,229.97 P
SLOF7004002	996102102	SLO CLIENT CASH INVESTMENT TR	179 627 5100 5	8/21/2001	9/5/2001	9/5/2001	179 627 52	179 627 52	0 00 P
SLOF7004002	996102102	MERISTAR HOSPITALITY CORP COM	14 700 0000 5	5/18/2001	9/11/2001	9/11/2001	300 016 95	333 381 10	-33 364 15 P
SLOF7004002	996102102	SLO CLIENT CASH INVESTMENT TR	28 957 6600 5	8/21/2001	9/6/2001	9/6/2001	28 957 66	28 957 66	0 00 P
SLOF7004002	996102102	SLO CLIENT CASH INVESTMENT TR	4 133 1400 5	8/21/2001	9/11/2001	9/11/2001	4 133 14	-4 133 14	0 00 P
SLOF7004002	996102102	SLO CLIENT CASH INVESTMENT TR	2 374 5000 8	8/21/2001	9/11/2001	9/11/2001	2 374 50	-2 374 50	0 00 P
SLOF7004002	441064102	HOSPITALITY PRPTS TR COM SHS	800 0000 5	3/27/2001	9/17/2001	9/20/2001	19 816 62	21 501 28	-1 684 66 P
SLOF7004002	441064102	HOSPITALITY PRPTS TR COM SHS	2 200 0000 5	5/25/2001	9/17/2001	9/20/2001	54 495 70	-61 712 42	7 216 72 P
SLOF7004002	441064102	HOSPITALITY PRPTS TR COM SHS	3 200 0000 5	8/27/2001	9/17/2001	9/20/2001	128 808 02	-149 968 00	21 159 98 P
SLOF7004002	441064102	HOSPITALITY PRPTS TR COM SHS	11 800 0000 5	3/16/2001	9/17/2001	9/20/2001	292 293 12	303 502 00	-11 208 88 P
SLOF7004002	441064102	HOSPITALITY PRPTS TR COM SHS	700 0000 5	3/22/2001	9/17/2001	9/20/2001	17 339 54	18 143 79	-804 25 P
SLOF7004002	517942108	LASALLE HOTEL PRPTS CUM SH BEN	3 000 0000 5	12/20/2000	9/17/2001	9/20/2001	37 948 73	-45 590 00	8 041 27 P
SLOF7004002	517942108	LASALLE HOTEL PRPTS CUM SH BEN	9 400 0000 5	12/20/2000	9/17/2001	9/20/2001	118 906 01	-141 564 00	22 657 99 P
SLOF7004002	517942108	LASALLE HOTEL PRPTS CUM SH BEN	4 100 0000 5	12/21/2000	9/17/2001	9/20/2001	51 863 36	-62 187 98	10 324 72 P
SLOF7004002	517942108	BECKSON ASSOC REALTY CORP COM	1 600 0000 5	8/17/2001	9/17/2001	9/20/2001	37 979 37	3 672 00	-1 297 37 P
SLOF7004002	73421K106	BECKSON ASSOC REALTY CORP COM	30 500 0000 5	8/17/2001	9/17/2001	9/20/2001	717 079 83	-699 973 00	17 104 83 P
SLOF7004002	910197102	UNITED DOMINION RLTY TR INC	13 300 0000 5	2/6/2001	9/17/2001	9/20/2001	190 883 61	-139 570 00	31 313 61 P
SLOF7004002	929042109	VORNADO RLTY TR COM	600 0000 5	12/1/2000	9/17/2001	9/20/2001	23 711 21	22 327 50	1 313 71 P
SLOF7004002	929042109	VORNADO RLTY TR COM	1 900 0000 5	12/1/2000	9/17/2001	9/20/2001	73 085 49	72 019 50	3 063 99 P
SLOF7004002	929042109	VORNADO RLTY TR COM	1 800 0000 5	12/1/2000	9/17/2001	9/20/2001	71 133 62	-69 804 00	1 329 62 P
SLOF7004002	929042109	VORNADO RLTY TR COM	3 300 0000 5	12/22/2000	9/17/2001	9/20/2001	154 122 83	148 084 56	6 038 29 P
SLOF7004002	929042109	VORNADO RLTY TR COM	1 700 0000 5	12/26/2000	9/17/2001	9/20/2001	67 181 76	-64 627 71	2 554 05 P
SLOF7004002	929042109	VORNADO RLTY TR COM	100 0000 5	12/27/2000	9/17/2001	9/20/2001	3 951 87	-3 817 10	134 07 P
SLOF7004002	929042109	VORNADO RLTY TR COM	600 0000 5	10/5/2000	9/17/2001	9/20/2001	23 711 21	21 111 00	2 600 21 P
SLOF7004002	1111512000	SECURITY CAP GROUP INC CL B	3 200 0000 5	11/15/2000	9/17/2001	9/20/2001	130 411 64	116 424 00	13 987 64 P
SLOF7004002	1111512000	SECURITY CAP GROUP INC CL B	13 100 0000 5	11/9/2001	9/18/2001	9/21/2001	237 236 11	231 148 60	-6 087 51 P
SLOF7004002	166239106	SUMMIT PRPTS INC COM	700 0000 5	12/20/2000	9/18/2001	9/21/2001	18 436 98	17 220 49	1 250 49 P
SLOF7004002	166239106	SUMMIT PRPTS INC COM	500 0000 5	1/1/2001	9/18/2001	9/21/2001	13 183 36	13 183 36	0 00 P
SLOF7004002	166239106	SUMMIT PRPTS INC COM	11 000 0000 5	3/15/2001	9/18/2001	9/21/2001	290 038 30	262 733 00	27 305 30 P
SLOF7004002	166239106	SUMMIT PRPTS INC COM	500 0000 5	3/22/2001	9/18/2001	9/21/2001	13 183 36	11 779 10	1 404 46 P
SLOF7004002	166239106	SUMMIT PRPTS INC COM	400 0000 5	3/27/2001	9/18/2001	9/21/2001	10 566 83	9 703 00	841 83 P
SLOF7004002	166239106	SUMMIT PRPTS INC COM	4 000 0000 5	5/23/2001	9/18/2001	9/21/2001	105 468 47	98 344 00	7 124 47 P
SLOF7004002	149111106	CATELLUS DEV CORP COM	1 500 0000 5	5/9/2001	9/19/2001	9/24/2001	23 911 63	-23 669 20	242 43 P
SLOF7004002	149111106	CATELLUS DEV CORP COM	700 0000 5	6/1/2001	9/19/2001	9/24/2001	12 092 10	-11 991 00	101 10 P
SLOF7004002	149111106	CATELLUS DEV CORP COM	1 600 0000 5	6/1/2001	9/19/2001	9/24/2001	27 639 08	27 361 28	277 80 P
SLOF7004002	149111106	CATELLUS DEV CORP COM	300 0000 5	6/4/2001	9/19/2001	9/24/2001	5 182 33	5 124 00	58 33 P
SLOF7004002	32092001	FIRST INDL RLTY TR INC	8 200 0000 5	3/30/2001	9/19/2001	9/24/2001	26 693 11	28 523 35	-1 829 24 P
SLOF7004002	32092001	FIRST INDL RLTY TR INC	4 600 0000 5	5/15/2001	9/19/2001	9/24/2001	136 431 44	143 566 00	7 134 56 P
SLOF7004002	32092001	FIRST INDL RLTY TR INC	4 000 0000 5	5/16/2001	9/19/2001	9/24/2001	118 636 03	124 240 00	5 603 97 P
SLOF7004002	32092001	FIRST INDL RLTY TR INC	3 700 0000 5	8/20/2001	9/19/2001	9/24/2001	169 036 35	179 627 52	10 571 17 P
SLOF7004002	32092001	FIRST INDL RLTY TR INC	7 200 0000 5	9/6/2001	9/19/2001	9/24/2001	219 424 83	204 142 09	14 282 74 P
SLOF7004002	319013102	MARBLOTT INTL INC NEW CL A	18 100 0000 5	5/18/2001	9/19/2001	9/24/2001	251 762 35	-410 489 90	158 722 35 P
SLOF7004002	319013102	MARBLOTT INTL INC NEW CL A	3 200 0000 5	5/21/2001	9/19/2001	9/24/2001	43 901 46	77 731 63	31 830 17 P
SLOF7004002	319013102	MARBLOTT INTL INC NEW CL A	34 500 0000 5	7/1/2001	9/20/2001	9/25/2001	860 194 32	888 268 03	28 073 70 P
SLOF7004002	033444101	AVALONBAY CHARTY INC COM	14 200 0000 5	6/1/2001	9/20/2001	9/25/2001	652 638 50	-660 437 42	7 999 12 P
SLOF7004002	32932102	AVALONBAY CHARTY INC COM	17 200 0000 5	5/15/2001	9/20/2001	9/25/2001	271 011 32	258 000 00	15 011 32 P
SLOF7004002	033444101	AVALONBAY CHARTY INC COM	10 400 0000 5	6/1/2001	9/21/2001	9/26/2001	464 367 39	-483 715 44	19 348 05 P
SLOF7004002	149111106	CATELLUS DEV CORP COM	2 400 0000 5	6/21/2001	9/21/2001	9/26/2001	38 732 79	-44 030 32	5 317 53 P
SLOF7004002	131893109	CENTERPOINT PRPTS TR COM	200 0000 5	2/4/2000	9/21/2001	9/26/2001	8 877 70	7 213 34	1 664 36 P
SLOF7004002	131893109	CENTERPOINT PRPTS TR COM	100 0000 5	4/27/2000	9/21/2001	9/26/2001	4 438 83	3 609 33	829 50 P
SLOF7004002	131893109	CENTERPOINT PRPTS TR COM	300 0000 5	4/10/2000	9/21/2001	9/26/2001	13 316 36	10 840 30	2 476 06 P
SLOF7004002	131893109	CENTERPOINT PRPTS TR COM	5 100 0000 5	5/1/2000	9/21/2001	9/26/2001	228 381 44	194 743 30	31 637 94 P
SLOF7004002	131893109	CENTERPOINT PRPTS TR COM	700 0000 5	5/1/2000	9/21/2001	9/26/2001	31 071 96	4 438 83	4 387 40 P
SLOF7004002	131893109	CENTERPOINT PRPTS TR COM	100 0000 5	6/14/2000	9/21/2001	9/26/2001	4 632 66	3 781 00	851 66 P
SLOF7004002	131893109	CENTERPOINT PRPTS TR COM	6 000 0000 5	12/21/2000	9/21/2001	9/26/2001	46 727 64	-91 006 10	44 279 16 P
SLOF7004002	517942108	LASALLE HOTEL PRPTS CUM SH BEN	800 0000 5	1/5/2001	9/21/2001	9/26/2001	6 230 33	-12 620 00	6 389 67 P
SLOF7004002	517942108	LASALLE HOTEL PRPTS CUM SH BEN	500 0000 5	1/10/2001	9/21/2001	9/26/2001	3 893 97	8 061 90	-4 167 93 P
SLOF7004002	517942108	LASALLE HOTEL PRPTS CUM SH BEN	2 700 0000 5	1/17/2001	9/21/2001	9/26/2001	21 027 44	-43 364 43	22 336 99 P

SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	400 0000 S	1/18/2001	9/21/2001	9/26/2001	3 115 18	-4,229 00	3 113 82 P
SI0F72004002	601148109	MILLS CORP COM	1 800 0000 S	6/13/2001	9/21/2001	9/26/2001	31 644 38	-42 444 00	-10 799 62 P
SI0F72004002	601148109	MILLS CORP COM	13 500 0000 S	6/13/2001	9/21/2001	9/26/2001	237 332 86	331 688 23	594 355 39 P
SI0F72004002	740706106	PRENTISS PRTYS TR SH BEN INT	12 300 0000 S	6/14/2001	9/21/2001	9/26/2001	216 235 61	295 200 00	-78 963 39 P
SI0F72004002	740706106	PRENTISS PRTYS TR SH BEN INT	400 0000 S	10/4/2000	9/21/2001	9/26/2001	10 447 65	10 174 00	273 63 P
SI0F72004002	740706106	PRENTISS PRTYS TR SH BEN INT	3 600 0000 S	10/4/2000	9/21/2001	9/26/2001	31 342 95	-30 543 18	797 67 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	97 013 5500 S	10/5/2000	9/21/2001	9/26/2001	94 028 86	90 016 00	2 012 86 P
SI0F72004002	149111106	CATELLUS DEV CORP COM	11 100 0000 S	6/21/2001	9/24/2001	9/27/2001	97 013 55	97 013 55	0 00 P
SI0F72004002	149111106	CATELLUS DEV CORP COM	1 500 0000 S	6/21/2001	9/24/2001	9/27/2001	179 436 59	203 732 73	24 276 14 P
SI0F72004002	149111106	CATELLUS DEV CORP COM	1 100 0000 S	6/21/2001	9/24/2001	9/27/2001	24 230 89	-200 466 00	3 139 11 P
SI0F72004002	149111106	CATELLUS DEV CORP COM	200 0000 S	7/11/2001	9/24/2001	9/27/2001	3 219 59	-3 670 86	21 009 41 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	138 406 1600 S	6/21/2001	9/24/2001	9/27/2001	138 406 16	-158 406 16	0 00 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	229 747 6800 S	6/21/2001	9/24/2001	9/27/2001	229 747 68	229 747 68	0 00 P
SI0F72004002	948741103	WENGGARTEN RLTYS SH BEN	4 300 0000 S	2/6/2001	9/26/2001	10/1/2001	204 122 36	180 522 60	22 599 76 P
SI0F72004002	948741103	WENGGARTEN RLTYS SH BEN	2 400 0000 S	6/12/2001	9/27/2001	10/1/2001	113 928 76	100 756 80	13 171 96 P
SI0F72004002	033484101	AVALLONBAY CANTYS INC COM	1 600 0000 S	6/12/2001	9/27/2001	10/2/2001	74 537 35	74 417 76	119 59 P
SI0F72004002	033484101	AVALLONBAY CANTYS INC COM	4 500 0000 S	6/13/2001	9/27/2001	10/2/2001	209 636 30	208 730 00	2 906 30 P
SI0F72004002	131193109	CENTERPOINT PRTYS TR COM	1 700 0000 S	6/14/2000	9/27/2001	10/2/2001	81 971 37	-64 377 00	17 694 37 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	188 817 6000 S	6/23/2001	9/27/2001	9/27/2001	188 817 60	-188 817 60	0 00 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	43 309 4400 S	6/24/2001	9/27/2001	9/27/2001	43 309 44	-43 309 44	0 00 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	40 185 0000 S	6/24/2001	9/27/2001	9/27/2001	40 185 00	-40 185 00	0 00 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	16 190 7100 S	6/24/2001	9/27/2001	9/27/2001	16 190 71	16 190 71	0 00 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	42 107 1300 S	6/24/2001	9/27/2001	9/27/2001	62 187 12	-62 187 12	0 00 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	34 216 0000 S	9/14/2001	9/27/2001	9/27/2001	34 216 00	34 216 00	0 00 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	78 300 2200 S	9/20/2001	9/27/2001	9/27/2001	78 300 22	78 300 22	0 00 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	500 0000 S	1/10/2001	9/27/2001	10/5/2001	23 969 20	21 640 00	2 329 20 P
SI0F72004002	494468109	KIMCO RLTYS CORP COM	1 500 0000 S	3/22/2001	9/28/2001	10/5/2001	71 907 60	63 751 75	9 155 85 P
SI0F72004002	494468109	KIMCO RLTYS CORP COM	1 700 0000 S	3/27/2001	9/28/2001	10/5/2001	81 493 28	71 692 74	9 802 54 P
SI0F72004002	494468109	KIMCO RLTYS CORP COM	2 400 0000 S	6/12/2001	9/28/2001	10/5/2001	115 032 16	-105 504 00	9 541 16 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	200 0000 S	1/23/2001	9/28/2001	10/5/2001	4 618 99	3 046 36	1 596 66 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	500 0000 S	1/23/2001	9/28/2001	10/5/2001	7 981 32	7 981 32	0 00 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	7 100 0000 S	3/13/2001	9/28/2001	10/5/2001	65 589 73	-114 973 00	-49 341 50 P
SI0F72004002	948741103	WENGGARTEN RLTYS SH BEN	3 000 0000 S	2/6/2001	9/28/2001	10/5/2001	146 874 50	125 973 00	20 901 50 P
SI0F72004002	948741103	WENGGARTEN RLTYS SH BEN	600 0000 S	2/6/2001	9/28/2001	10/5/2001	29 374 90	23 189 20	4 185 70 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	300 0000 S	1/18/2001	10/1/2001	10/4/2001	2 647 71	-4 621 75	-2 024 04 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	1 500 0000 S	1/18/2001	10/1/2001	10/4/2001	13 238 56	23 039 40	-9 800 84 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	4 700 0000 S	1/19/2001	10/1/2001	10/4/2001	41 480 81	71 111 94	29 631 13 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	1 300 0000 S	1/22/2001	10/1/2001	10/4/2001	11 473 41	19 800 69	8 327 28 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	4 000 0000 S	3/13/2001	10/1/2001	10/4/2001	33 302 81	-64 730 00	-29 447 19 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	262 433 8100 S	9/2/2001	10/1/2001	10/1/2001	262 433 81	262 433 81	0 00 P
SI0F72004002	43706103	HOMER PRTYS N Y INC COM	7 600 0000 S	1/31/2001	10/2/2001	10/5/2001	240 607 96	207 176 00	33 431 96 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	647 537 2000 S	3/13/2001	10/2/2001	10/5/2001	14 786 98	37 518 75	12 721 77 P
SI0F72004002	966102102	SLO CLIENT CASH INVESTMENT TR	5 600 0000 S	6/6/2001	10/2/2001	10/5/2001	847 537 20	-847 537 20	0 00 P
SI0F72004002	222795106	COUSINS PRTYS INC COM	5 100 0000 S	6/31/2000	10/2/2001	10/5/2001	162 786 96	173 293 92	10 509 36 P
SI0F72004002	431284108	HIGHWOODS PRTYS INC COM	6 000 0000 S	10/31/2000	10/2/2001	10/5/2001	122 093 02	139 604 00	17 508 98 P
SI0F72004002	431284108	HIGHWOODS PRTYS INC COM	200 0000 S	11/1/2000	10/2/2001	10/5/2001	4 986 03	-4 342 50	20 596 00 P
SI0F72004002	431284108	HIGHWOODS PRTYS INC COM	1 300 0000 S	11/1/2000	10/2/2001	10/5/2001	4 986 03	-4 342 50	643 53 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	4 000 0000 S	3/13/2001	10/2/2001	10/5/2001	32 409 22	21 028 00	4 381 22 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	4 000 0000 S	3/13/2001	10/2/2001	10/5/2001	34 078 86	-64 730 00	30 671 14 P
SI0F72004002	511172104	LIBERTY PRTY TR SHS BEN INT	1 500 0000 S	4/25/2001	10/2/2001	10/5/2001	33 751 02	36 478 91	738 98 P
SI0F72004002	511172104	LIBERTY PRTY TR SHS BEN INT	8 100 0000 S	4/25/2001	10/2/2001	10/5/2001	222 756 32	239 176 91	10 370 59 P
SI0F72004002	43706103	HOMER PRTYS N Y INC COM	900 0000 S	1/31/2001	10/4/2001	10/10/2001	28 500 79	24 534 00	3 966 79 P
SI0F72004002	43706103	HOMER PRTYS N Y INC COM	1 000 0000 S	1/31/2001	10/4/2001	10/10/2001	31 667 94	-27 260 00	4 407 94 P
SI0F72004002	494468109	KIMCO RLTYS CORP COM	3 100 0000 S	6/12/2001	10/4/2001	10/10/2001	150 445 73	136 578 00	14 869 73 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	1 600 0000 S	3/13/2001	10/4/2001	10/10/2001	13 302 76	-33 900 00	12 597 24 P
SI0F72004002	517942108	LASALLE HOTEL PRTYS CUM SH BEN	2 300 0000 S	3/22/2001	10/4/2001	10/10/2001	19 122 71	33 574 00	16 231 29 P
SI0F72004002	740706106	PRENTISS PRTYS TR SH BEN INT	1 500 0000 S	3/27/2001	10/4/2001	10/10/2001	12 671 33	-23 260 00	12 788 67 P
SI0F72004002	740706106	PRENTISS PRTYS TR SH BEN INT	400 0000 S	10/5/2000	10/4/2001	10/10/2001	10 581 00	10 508 76	542 24 P
SI0F72004002	740706106	PRENTISS PRTYS TR SH BEN INT	500 0000 S	10/5/2000	10/4/2001	10/10/2001	13 540 75	12 780 00	783 75 P
SI0F72004002	740706106	PRENTISS PRTYS TR SH BEN INT	2 400 0000 S	10/5/2000	10/4/2001	10/10/2001	63 105 99	-63 344 00	3 741 99 P
SI0F72004002	743410142	PROLOGIS TR SH BEN INT	900 0000 S	9/12/2000	10/4/2001	10/10/2001	18 707 68	12 078 89	3 371 21 P
SI0F72004002	743410142	PROLOGIS TR SH BEN INT	7 000 0000 S	9/19/2000	10/4/2001	10/10/2001	143 504 14	168 441 00	22 936 86 P
SI0F72004002	779273101	ROUSE CO COM	2 300 0000 S	7/27/2000	10/4/2001	10/10/2001	59 039 03	-43 203 15	-4 164 12 P
SI0F72004002	82806109	SIMON PRTY GROUP INC NEW COM	2 600 0000 S	12/20/2000	10/4/2001	10/10/2001	71 022 35	-63 206 00	7 816 35 P

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SLOF2004002	821866.09	SIMON PPTY GROUP INC NEW COM	1/10/2001	104/2001	10/10/2001	8,194.89	7,574.64	620.25 P
SLOF2004002	821866.09	SIMON PPTY GROUP INC NEW COM	3/27/2001	104/2001	10/10/2001	19,121.40	17,447.30	1,673.90 P
SLOF2004002	821866.09	SIMON PPTY GROUP INC NEW COM	3/27/2001	104/2001	10/10/2001	21,837.03	20,540.00	1,297.03 P
SLOF2004002	947411.03	WEINGARTEN RLTY INVS SH BEN	2/4/2001	104/2001	10/10/2001	117,812.07	100,778.40	17,033.67 P
SLOF2004002	5179421.08	LASALLE HOTEL PPTYS CUM SH BEN	3/27/2001	105/2001	10/11/2001	9,454.95	18,524.00	-9,069.05 P
SLOF2004002	5179421.08	LASALLE HOTEL PPTYS CUM SH BEN	4/27/2001	105/2001	10/12/2001	12,053.58	-23,556.26	11,522.68 P
SLOF2004002	9227461.00	VENTAS INC	5/8/2001	105/2001	10/12/2001	110,934.79	80,490.71	30,444.08 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	9/20/2001	105/2001	10/5/2001	122,926.07	-122,926.07	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	9/26/2001	105/2001	10/5/2001	310,108.89	310,108.89	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	9/26/2001	105/2001	10/5/2001	548,532.66	548,532.66	0.00 P
SLOF2004002	5179421.08	LASALLE HOTEL PPTYS CUM SH BEN	4/27/2001	104/2001	10/12/2001	9,497.08	-18,508.49	9,011.41 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	9/19/2001	109/2001	10/12/2001	101,153.26	104,360.20	3,104.94 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	9/19/2001	109/2001	10/12/2001	73,567.46	75,233.14	2,233.14 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	9/19/2001	109/2001	10/12/2001	439,107.78	-452,966.05	13,160.27 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	9/19/2001	109/2001	10/12/2001	206,908.48	213,439.50	-6,531.02 P
SLOF2004002	5179421.08	LASALLE HOTEL PPTYS CUM SH BEN	4/27/2001	109/2001	10/12/2001	3,465.48	-5,730.36	3,266.88 P
SLOF2004002	5179421.08	LASALLE HOTEL PPTYS CUM SH BEN	4/20/2001	109/2001	10/12/2001	31,171.56	-61,341.48	30,170.12 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	9/26/2001	109/2001	10/12/2001	398,200.83	391,200.83	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	9/26/2001	109/2001	10/12/2001	50,512.00	50,512.00	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	9/26/2001	109/2001	10/12/2001	264,513.52	264,513.52	0.00 P
SLOF2004002	4370861.03	HOME PPTYS N Y INC COM	1/5/2001	101/2001	10/15/2001	169,781.61	-147,204.00	22,583.61 P
SLOF2004002	4370861.03	HOME PPTYS N Y INC COM	2/12/2001	101/2001	10/15/2001	53,451.65	-46,458.28	6,993.37 P
SLOF2004002	5179421.08	LASALLE HOTEL PPTYS CUM SH BEN	4/20/2001	101/2001	10/15/2001	16,354.08	32,374.67	16,020.59 P
SLOF2004002	9101971.02	UNITED DOMINION RLTY TR INC	5/8/2001	101/2001	10/15/2001	198,699.00	-169,026.00	29,673.00 P
SLOF2004002	9227461.00	VENTAS INC	5/8/2001	101/2001	10/15/2001	4,915.83	3,617.56	1,348.27 P
SLOF2004002	5179421.08	LASALLE HOTEL PPTYS CUM SH BEN	4/20/2001	101/2001	10/16/2001	46,924.43	92,012.22	-45,087.79 P
SLOF2004002	1100000.00	SLO CLIENT CASH INVESTMENT TR	4/30/2001	101/2001	10/16/2001	9,955.22	-18,743.23	-8,788.01 P
SLOF2004002	1100000.00	SLO CLIENT CASH INVESTMENT TR	5/8/2001	101/2001	10/16/2001	13,711.04	9,948.29	3,762.75 P
SLOF2004002	1100000.00	SLO CLIENT CASH INVESTMENT TR	5/8/2001	101/2001	10/16/2001	318,697.35	301,531.23	17,166.12 P
SLOF2004002	7407961.06	PRENTISS PPTYS TR SH BEN INT	10/10/2000	101/2001	10/17/2001	30,934.00	0.00 P	30,934.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	10/10/2001	101/2001	10/17/2001	225,816.92	225,816.92	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	10/10/2001	101/2001	10/16/2001	433,376.52	-432,249.20	1,126.82 P
SLOF2004002	974481.01	APARTMENT INVT & MGMT CO CL A	3/19/2001	101/2001	10/22/2001	59,773.48	30,389.28	29,384.20 P
SLOF2004002	947411.03	WEINGARTEN RLTY INVS SH BEN	2/4/2001	101/2001	10/23/2001	114,563.85	-96,232.00	18,333.85 P
SLOF2004002	947411.03	WEINGARTEN RLTY INVS SH BEN	3/8/2001	101/2001	10/23/2001	3,283.49	-4,124.00	838.51 P
SLOF2004002	4576101.04	INNKEEPERS USA TR COM	4/20/2001	101/2001	10/23/2001	20,534.31	37,416.00	-16,881.69 P
SLOF2004002	4576101.04	INNKEEPERS USA TR COM	4/27/2001	101/2001	10/23/2001	30,390.77	-42,442.70	12,051.93 P
SLOF2004002	3700000.00	SLO CLIENT CASH INVESTMENT TR	4/30/2001	101/2001	10/23/2001	54,687.06	34,687.06	0.00 P
SLOF2004002	5476101.03	DUKE REALTY CORPORATION	10/23/2001	101/2001	10/18/2001	20,580.94	20,580.94	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	10/4/2001	101/2001	10/18/2001	145,057.70	-149,211.63	-4,223.93 P
SLOF2004002	74411303	DUKE REALTY CORPORATION	9/19/2001	101/2001	10/24/2001	169,316.33	122,997.04	46,319.29 P
SLOF2004002	9227461.00	VENTAS INC	5/8/2001	101/2001	10/24/2001	80,116.41	-80,116.41	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	9/19/2001	102/2001	10/25/2001	11,484.62	-11,847.75	363.13 P
SLOF2004002	264411505	MISSION WEST PPTYS INC MD COM	7/18/2000	102/2001	10/25/2001	20,213.32	18,057.31	2,156.01 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	8/24/2000	102/2001	10/25/2001	4,755.84	-4,817.04	-61.20 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	8/29/2000	102/2001	10/25/2001	4,755.84	-4,860.00	-104.16 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	8/29/2000	102/2001	10/25/2001	1,188.96	1,218.75	-29.79 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	8/31/2000	102/2001	10/25/2001	8,322.72	8,588.30	-265.58 P
SLOF2004002	264411505	MISSION WEST PPTYS INC MD COM	9/11/2000	102/2001	10/25/2001	29,724.00	31,275.00	-3,551.00 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	7/20/2001	102/2001	10/26/2001	234,639.27	239,837.00	-5,197.73 P
SLOF2004002	2100000.00	ARCHSTONE CHARITY TR SH BEN INT	7/24/2001	102/2001	10/26/2001	51,872.05	51,903.41	-31.36 P
SLOF2004002	1617261.04	ARCHSTONE CHARITY TR SH BEN INT	8/2/2001	102/2001	10/26/2001	62,808.90	-61,524.12	1,284.78 P
SLOF2004002	1617261.04	ARCHSTONE CHARITY TR SH BEN INT	8/2/2001	102/2001	10/26/2001	35,896.80	-35,283.16	605.64 P
SLOF2004002	1617261.04	CHATEAU CHARITY INC COM	8/2/2001	102/2001	10/26/2001	203,381.20	201,008.00	2,373.20 P
SLOF2004002	1617261.04	CHATEAU CHARITY INC COM	8/6/2001	102/2001	10/26/2001	5,981.80	76.80	5,905.00 P
SLOF2004002	4370861.03	HOME PPTYS N Y INC COM	2/6/2001	102/2001	10/26/2001	54,736.17	-49,191.12	5,545.05 P
SLOF2004002	4370861.03	HOME PPTYS N Y INC COM	2/6/2001	102/2001	10/26/2001	1,004.01	1,804.01	-800.00 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	9/11/2000	102/2001	10/26/2001	15,498.99	-17,303.00	3,804.01 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	9/11/2000	102/2001	10/26/2001	30,997.98	34,513.00	-3,515.02 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	9/13/2000	102/2001	10/26/2001	7,153.38	7,989.42	-836.04 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	10/2/2000	102/2001	10/26/2001	50,073.66	52,512.10	-2,438.44 P
SLOF2004002	364411505	DUKE REALTY CORPORATION	9/19/2001	102/2001	10/29/2001	13,481.55	14,217.30	-735.75 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	7/10/2000	102/2001	10/29/2001	180,658.97	-163,994.00	16,664.97 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	7/11/2000	102/2001	10/29/2001	63,077.23	51,833.50	6,181.73 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	7/11/2000	102/2001	10/29/2001	3,613.18	3,271.23	341.95 P

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SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	4 800 0000 \$	7/12/2000	10/29/2001	10/29/2001	175,432.61	156,574.40	18 858.21 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	2 500 0000 \$	7/13/2000	10/29/2001	10/29/2001	90,239.48	-41 118.75	9 210.73 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	1 800 0000 \$	7/13/2000	10/29/2001	10/29/2001	65 037.23	58 761.34	6,275.69 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	7 100 0000 \$	7/21/2000	10/29/2001	10/29/2001	256,533.73	-234,513.00	22,022.73 P
SLOF2004002	379302102	GLIMCHER RUTY TR SHS BEN INT	8 600 0000 \$	9/15/2001	10/29/2001	10/29/2001	137 436.31	129 000.00	8 436.31 P
SLOF2004002	379323101	ROUSE CO COM	3 600 0000 \$	9/27/2001	10/29/2001	10/29/2001	94 100.86	-88 416.00	5 684.86 P
SLOF2004002	779273101	ROUSE CO COM	8 600 0000 \$	7/27/2001	10/29/2001	10/29/2001	224 796.49	236,332.30	11 535.81 P
SLOF2004002	779273101	ROUSE CO COM	200 0000 \$	9/24/2001	10/29/2001	10/29/2001	5,227.83	-4 817.00	0 000 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	1 890 9100 \$	10/4/2001	10/24/2001	10/24/2001	1 890.95	1 890.95	0 000 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	191,396 4000 \$	10/10/2001	10/24/2001	10/24/2001	191,396.08	191,396.08	0 000 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	174 896 4000 \$	10/11/2001	10/24/2001	10/24/2001	174 896.40	174 896.40	0 000 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	571 770 3100 \$	10/12/2001	10/24/2001	10/24/2001	571 770.52	571 770.52	0 000 P
SLOF2004002	037481101	APARTMENT INVT & MGMT CO CL A	3 900 0000 \$	3/19/2001	10/30/2001	10/30/2001	158 626.97	162,628.60	-4 001.63 P
SLOF2004002	037481101	APARTMENT INVT & MGMT CO CL A	8 000 0000 \$	3/22/2001	10/25/2001	10/25/2001	37 522.18	37 161.27	360.91 P
SLOF2004002	037481101	APARTMENT INVT & MGMT CO CL A	1 000 0000 \$	3/27/2001	10/30/2001	10/30/2001	65 860.44	-46 601.17	740.73 P
SLOF2004002	037481101	APARTMENT INVT & MGMT CO CL A	10 400 0000 \$	9/19/2001	10/30/2001	10/30/2001	433 389.60	-416,716.88	53 127.28 P
SLOF2004002	1248310100	CBL & ASSOC PPTYS INC COM	1 600 0000 \$	3/22/2001	10/25/2001	10/25/2001	46 128.06	-42,072.48	4 055.58 P
SLOF2004002	1248310100	CBL & ASSOC PPTYS INC COM	400 0000 \$	3/27/2001	10/25/2001	10/25/2001	11 572.01	-10 828.52	703.49 P
SLOF2004002	1248310100	CBL & ASSOC PPTYS INC COM	8 600 0000 \$	3/18/2001	10/25/2001	10/25/2001	247 938.32	237 016.00	10 922.32 P
SLOF2004002	1248310100	CBL & ASSOC PPTYS INC COM	200 0000 \$	9/24/2001	10/25/2001	10/25/2001	5 766.01	5,295.00	471.01 P
SLOF2004002	222795106	COUSINS PPTYS INC COM	1 050 0000 \$	9/12/2000	10/25/2001	10/25/2001	25 451.15	30 518.11	5 066.96 P
SLOF2004002	222795106	COUSINS PPTYS INC COM	1 000 0000 \$	10/11/2000	10/25/2001	10/25/2001	24 239.19	26 476.80	2,237.61 P
SLOF2004002	222795106	COUSINS PPTYS INC COM	2 000 0000 \$	10/12/2000	10/25/2001	10/25/2001	48 478.38	52,977.60	-4 499.22 P
SLOF2004002	222795106	COUSINS PPTYS INC COM	7 250 0000 \$	10/13/2000	10/25/2001	10/25/2001	175 734.13	189 841.25	14 107.12 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	100 0000 \$	9/19/2001	10/25/2001	10/25/2001	2,246.92	2,369.55	122.63 P
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	1 100 0000 \$	9/19/2001	10/25/2001	10/25/2001	21 906.87	26 409.30	4,502.43 P
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	11 900 0000 \$	10/24/2000	10/25/2001	10/25/2001	236 993.46	264 661.95	27 669.49 P
SLOF2004002	82886109	SIMON PPTY GROUP INC NEW COM	4 100 0000 \$	5/25/2001	10/25/2001	10/25/2001	110 491.31	111 294.91	-803.60 P
SLOF2004002	82886109	SIMON PPTY GROUP INC NEW COM	6 900 0000 \$	5/25/2001	10/25/2001	10/25/2001	185 941.79	187 437.81	-1 495.02 P
SLOF2004002	82886109	SIMON PPTY GROUP INC NEW COM	7 300 0000 \$	9/21/2001	10/25/2001	10/25/2001	196 728.43	-183 858.00	10 870.43 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	440,348 7000 \$	10/12/2001	10/25/2001	10/25/2001	440 348.70	-440,348.70	0 000 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	101,348 2300 \$	10/15/2001	10/25/2001	10/25/2001	101 348.22	108 338.22	6 990.00 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	171 041 7600 \$	10/15/2001	10/26/2001	10/26/2001	171 041.76	171 041.76	0 000 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	2 900 0000 \$	9/19/2001	10/29/2001	10/29/2001	65 073.82	-68 716.95	3 643.13 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	11 000 0000 \$	9/20/2001	10/29/2001	10/29/2001	246 131.75	260 179.70	13 347.95 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	1 200 0000 \$	9/21/2001	10/29/2001	10/29/2001	26 937.10	26 708.64	218.46 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	1 500 0000 \$	9/24/2001	10/29/2001	10/29/2001	29 171.02	29 412.30	241.28 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	24 200 0000 \$	10/3/2001	10/29/2001	10/29/2001	543 029.85	-572,572.00	29,542.15 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	1 600 0000 \$	7/21/2000	10/29/2001	10/29/2001	58 414.05	52 848.00	5,566.05 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	900 0000 \$	9/12/2000	10/29/2001	10/29/2001	32 857.90	-29 893.39	2,962.51 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	4 900 0000 \$	9/26/2000	10/29/2001	10/29/2001	-162 753.50	16 139.52	16 139.52 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	600 0000 \$	11/2/2000	10/29/2001	10/29/2001	21 903.27	17 965.80	3 937.47 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	2 500 0000 \$	10/24/2000	10/29/2001	10/29/2001	49 933.33	-55 601.25	5 677.92 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	6 600 0000 \$	4/20/2001	10/29/2001	10/29/2001	45 922.58	-68 046.00	22,123.42 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	20 000 0000 \$	4/20/2001	10/29/2001	10/29/2001	139 159.32	229 420.00	-90,260.68 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	30 300 0000 \$	5/10/2001	10/29/2001	10/29/2001	210 826.37	338 148.00	127,321.63 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	1 300 0000 \$	5/11/2001	10/29/2001	10/29/2001	9 045.36	14 825.59	5 780.23 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	7 500 0000 \$	5/17/2001	10/29/2001	10/29/2001	52 184.75	84 450.00	32,265.25 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	5 300 0000 \$	7/18/2001	10/29/2001	10/29/2001	36 877.22	-59 084.40	22,207.18 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	11 200 0000 \$	7/25/2001	10/29/2001	10/29/2001	15 307.53	129 801.90	5 187.78 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	2 200 0000 \$	8/7/2001	10/29/2001	10/29/2001	5,566.37	34 781.46	9 473.93 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	800 0000 \$	8/8/2001	10/29/2001	10/29/2001	5,566.37	9 028.00	-3 461.63 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	400 0000 \$	8/10/2001	10/29/2001	10/29/2001	2,783.19	-4 490.00	1 706.81 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	21 400 0000 \$	8/10/2001	10/29/2001	10/29/2001	148 900.47	240 964.00	92,063.53 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	2 900 0000 \$	10/24/2000	10/29/2001	10/29/2001	57 969.07	-64 497.45	6,528.38 P
SLOF2004002	437610104	INNKEEPERS USA TR COM	10 600 0000 \$	9/21/2001	10/29/2001	10/29/2001	282,027.57	-269 876.00	12,551.57 P
SLOF2004002	82886109	SIMON PPTY GROUP INC NEW COM	304,523 3300 \$	10/15/2001	10/31/2001	10/31/2001	304 523.33	-304,523.33	0 000 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	247 984 0400 \$	10/17/2001	10/31/2001	10/31/2001	247 984.04	-247 984.04	0 000 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	449 124 8500 \$	10/22/2001	10/31/2001	10/31/2001	449 124.85	-449 124.85	0 000 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	108 460 7500 \$	10/23/2001	10/31/2001	10/31/2001	108 460.75	-108 460.75	0 000 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	270 350 0600 \$	10/29/2001	10/31/2001	10/31/2001	270 350.06	-270 350.06	0 000 P
SLOF2004002	961021002	SLO CLIENT CASH INVESTMENT TR	217 950 9700 \$	10/30/2001	10/31/2001	10/31/2001	217 950.97	-217 950.97	0 000 P
SLOF2004002	222795106	COUSINS PPTYS INC COM	2 850 0000 \$	10/13/2000	11/17/2001	11/17/2001	68 296.54	74 627.25	-6,330.71 P
SLOF2004002	222795106	COUSINS PPTYS INC COM	2 850 0000 \$	10/13/2000	11/17/2001	11/17/2001	68 296.54	74 627.25	-6,330.71 P
SLOF2004002	40648109	KIMCO RLTY CO RT COM	10 700 0000 \$	6/12/2001	11/17/2001	11/17/2001	327 182.10	-470,372.00	56 810.10 P

SLOF7004002	743410102	PROLOGIS TR SH BEN INT	4,200,000.00	10/24/2000	11/1/2001	11/6/2001	83,938.40	-93,410.10	9,471.70	P
SLOF7004002	743410102	PROLOGIS TR SH BEN INT	900,000.00	12/01/2000	11/7/2001	11/6/2001	17,986.80	18,988.23	-997.43	P
SLOF7004002	743410102	PROLOGIS TR SH BEN INT	1,400,000.00	12/12/2000	11/7/2001	11/6/2001	27,979.47	29,872.50	-1,893.03	P
SLOF7004002	743410102	PROLOGIS TR SH BEN INT	900,000.00	12/20/2000	11/7/2001	11/6/2001	17,986.80	20,202.75	-2,215.95	P
SLOF7004002	035481109	ARCHSTONE SMITH TR COM	1,500,000.00	12/20/2000	11/7/2001	11/6/2001	29,978.00	33,590.55	-3,612.55	P
SLOF7004002	035481101	AVALONBAY CANTYS INC COM	0.0000	5/16/2001	11/9/2001	11/6/2001	11.44	11.73	-0.29	P
SLOF7004002	035481101	AVALONBAY CANTYS INC COM	2,900,000.00	6/18/2001	11/9/2001	11/6/2001	131,684.60	133,226.00	-1,541.40	P
SLOF7004002	494468109	AVALONBAY CANTYS INC COM	200,000.00	6/18/2001	11/9/2001	11/6/2001	9,081.70	9,344.68	-262.98	P
SLOF7004002	494468109	AVALONBAY CANTYS INC COM	400,000.00	6/18/2001	11/9/2001	11/6/2001	19,672.66	17,584.00	2,088.66	P
SLOF7004002	996102802	KIMCO RLTY CORP COM	412,434.0000	10/30/2000	11/9/2001	11/9/2001	412,434.10	-412,434.10	0.00	P
SLOF7004002	494468109	KIMCO RLTY CORP COM	5,600,000.00	6/12/2001	11/6/2001	11/9/2001	272,434.43	246,176.00	26,258.43	P
SLOF7004002	494468109	KIMCO RLTY CORP COM	2,000,000.00	6/12/2001	11/6/2001	11/9/2001	97,988.53	87,920.00	10,068.53	P
SLOF7004002	494468109	KIMCO RLTY CORP COM	5,200,000.00	6/13/2001	11/6/2001	11/9/2001	234,770.18	230,810.32	3,959.86	P
SLOF7004002	494468109	KIMCO RLTY CORP COM	200,000.00	6/13/2001	11/6/2001	11/9/2001	9,798.85	-8,877.32	18,676.17	P
SLOF7004002	494468109	KIMCO RLTY CORP COM	7,400,000.00	6/13/2001	11/6/2001	11/9/2001	362,337.86	-329,662.60	69,675.46	P
SLOF7004002	494468109	KIMCO RLTY CORP COM	900,000.00	9/24/2001	11/6/2001	11/9/2001	44,904.84	-40,783.50	8,121.34	P
SLOF7004002	494468109	KIMCO RLTY CORP COM	1,200,000.00	10/24/2001	11/6/2001	11/9/2001	58,793.12	57,579.60	1,213.52	P
SLOF7004002	996102802	KIMCO RLTY CORP COM	826,941.3400	10/30/2001	11/7/2001	11/7/2001	826,941.34	826,941.34	0.00	P
SLOF7004002	996102802	KIMCO RLTY CORP COM	82,816.9100	11/1/2001	11/7/2001	11/7/2001	82,816.91	82,816.91	0.00	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	3,846,000.00	12/01/2000	11/6/2001	11/14/2001	101,647.15	105,179.43	-3,532.28	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	3,934,000.00	12/30/2000	11/6/2001	11/14/2001	104,542.64	108,665.80	-4,123.16	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	616,812.6300	11/1/2001	11/6/2001	11/6/2001	616,812.63	-616,812.63	0.00	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	505,703.1100	11/2/2001	11/6/2001	11/6/2001	505,703.11	502,703.11	3,000.00	P
SLOF7004002	033448101	AVALONBAY CANTYS INC COM	3,000,000.00	7/19/2001	11/9/2001	11/15/2001	138,413.38	142,380.00	-3,966.62	P
SLOF7004002	033448101	AVALONBAY CANTYS INC COM	2,600,000.00	6/28/2001	11/9/2001	11/15/2001	119,960.80	121,480.84	-1,520.04	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	3,400,000.00	7/2/2001	11/9/2001	11/15/2001	156,870.76	160,337.12	-3,466.36	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	120,702.0000	11/2/2001	11/13/2001	11/13/2001	120,702.00	-120,702.00	0.00	P
SLOF7004002	374297109	GETTY RLTY CORP NEW	8,000,000.00	10/24/2001	11/14/2001	11/19/2001	572,209.79	561,401.10	10,808.69	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	170,219,900.00	7/26/2001	11/15/2001	11/15/2001	170,319.90	-170,219.90	99.00	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	194,606,010.00	11/8/2001	11/15/2001	11/15/2001	194,606.01	194,606.01	0.00	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	219,946,260.00	11/6/2001	11/16/2001	11/15/2001	219,946.26	219,946.26	0.00	P
SLOF7004002	351000E104	FOUR SEASONS HOTELS LTD YTG	9,400,000.00	11/13/2001	11/26/2001	11/26/2001	391,481.90	376,681.96	14,800.00	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	324,713.2400	11/6/2001	11/26/2001	11/26/2001	324,713.24	324,713.24	0.00	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	102,390,370.00	11/6/2001	11/21/2001	11/21/2001	102,390.57	102,390.57	0.00	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	474,069,430.00	11/9/2001	11/21/2001	11/21/2001	474,069.43	-474,069.43	0.00	P
SLOF7004002	374297109	GETTY RLTY CORP NEW	4,300,000.00	7/26/2001	11/26/2001	11/29/2001	82,789.44	-88,800.00	6,010.56	P
SLOF7004002	996087094	BSDT LATE MONEY DEPOSIT ACCT	44,919,000.00	11/23/2001	11/26/2001	11/26/2001	44,919.00	-44,919.00	0.00	P
SLOF7004002	1444181100	CARRAMERICA RLTY CORP COM	400,000.00	9/24/2001	11/29/2001	12/4/2001	11,615.61	-11,302.00	2,313.61	P
SLOF7004002	1444181100	CARRAMERICA RLTY CORP COM	100,000.00	10/31/2001	11/29/2001	12/4/2001	2,903.90	-2,844.40	59.50	P
SLOF7004002	1444181100	CARRAMERICA RLTY CORP COM	200,000.00	11/2/2001	11/29/2001	12/4/2001	5,807.81	5,734.34	73.47	P
SLOF7004002	1444181100	CARRAMERICA RLTY CORP COM	4,400,000.00	8/6/2001	11/29/2001	12/4/2001	127,771.73	136,161.08	-8,389.35	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	7,700,000.00	8/6/2001	11/29/2001	12/4/2001	223,600.53	229,152.76	-5,552.23	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	212,348,060.00	11/9/2001	11/29/2001	12/5/2001	212,348.06	-212,348.06	0.00	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	4,246,000.00	12/20/2000	11/30/2001	12/5/2001	121,922.79	-116,690.70	5,232.09	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	9,400,000.00	11/8/2001	11/30/2001	12/5/2001	269,918.57	-247,907.61	22,010.96	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	2,200,000.00	11/9/2001	11/30/2001	12/5/2001	63,172.43	-58,092.32	5,080.11	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	4,800,000.00	3/22/2001	11/30/2001	12/5/2001	137,830.76	124,692.00	13,138.76	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	13,400,000.00	3/27/2001	11/30/2001	12/5/2001	442,207.02	-400,862.00	41,345.02	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	4,354,000.00	5/3/2001	11/30/2001	12/5/2001	125,023.98	112,101.78	12,922.20	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	11,406,000.00	5/3/2001	11/30/2001	12/5/2001	328,668.93	294,698.45	33,970.48	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	1,406,000.00	9/24/2001	11/30/2001	12/5/2001	40,200.64	-39,941.51	259.13	P
SLOF7004002	294761107	EQUITY RESIDENTIAL PRYTS TR SH	22,034,000.00	10/27/2001	11/30/2001	12/5/2001	661,989.64	-679,238.45	17,250.81	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	281,933,720.00	11/9/2001	12/3/2001	12/3/2001	281,933.72	281,933.72	0.00	P
SLOF7004002	996102802	SLO CLIENT CASH INVESTMENT TR	8,054,810.00	11/14/2001	12/3/2001	12/3/2001	8,054.83	8,054.83	0.00	P
SLOF7004002	039583109	ARCHSTONE SMITH TR COM	12,100,000.00	5/16/2001	12/5/2001	12/1/02/2001	29,393.46	25,815.25	3,578.21	P
SLOF7004002	039583104	ARCHSTONE SMITH TR COM	400,000.00	7/19/2001	12/6/2001	12/1/02/2001	10,377.25	9,854.40	522.85	P
SLOF7004002	033448101	AVALONBAY CANTYS INC COM	100,000.00	11/19/2001	12/6/2001	12/1/02/2001	4,921.23	-4,766.00	155.23	P
SLOF7004002	096613104	BOARDWALK EQUITIES INC COM	300,000.00	8/21/2001	12/6/2001	12/1/02/2001	2,215.12	-2,258.00	42.88	P
SLOF7004002	101121101	BOSTON PRYTS INC COM	400,000.00	10/26/2001	12/6/2001	12/1/02/2001	15,222.09	-13,944.00	1,278.09	P
SLOF7004002	131895109	CENTERPOINT PRYTS TR COM	300,000.00	6/14/2000	12/6/2001	12/1/02/2001	15,143.19	-11,343.00	3,800.19	P

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SILO7204002	163421100	CHELSEA PARTY GROUP INC COM	400 0000 S	11/21/2000	12/6/2001	12/10/2001	19 794 94	13 774 00	6 020 94 P
SILO7204002	222793106	COUSINS PRTYS INC COM	600 0000 S	10/11/2000	12/6/2001	12/10/2001	14 701 91	15 711 00	1 009 09 P
SILO7204002	294741103	EQUITY OFFICE PRTYS TR COM	2 000 0000 S	6/28/2000	12/6/2001	12/10/2001	59 168 60	56 602 40	3 213 60 P
SILO7204002	294741103	EQUITY OFFICE PRTYS TR COM	200 0000 S	10/11/2000	12/6/2001	12/10/2001	5 988 60	-6 174 30	-1 853 90 P
SILO7204002	294761107	EQUITY RESIDENTIAL PRTYS TR SH	600 0000 S	10/27/2001	12/6/2001	12/10/2001	17 416 81	17 678 28	261 47 P
SILO7204002	376021107	GENERAL GROWTH PRTYS INC	700 0000 S	11/27/2000	12/6/2001	12/10/2001	28 057 86	20 960 10	7 097 76 P
SILO7204002	37621107	GENERAL GROWTH PRTYS INC	6 700 0000 S	11/27/2000	12/6/2001	12/10/2001	260 298 00	200 618 10	68 779 90 P
SILO7204002	376297109	GETTY RLTY CORP NEW	500 0000 S	7/6/2001	12/6/2001	12/10/2001	9 246 69	8 000 00	1 246 69 P
SILO7204002	379302102	GLINCHEER RLTY TR SHS BEN INT	400 0000 S	5/11/2001	12/6/2001	12/10/2001	7 509 33	6 000 00	1 509 33 P
SILO7204002	431241108	HIGHWOODS PRTYS INC COM	900 0000 S	11/17/2000	12/6/2001	12/10/2001	23 600 81	19 404 00	4 196 81 P
SILO7204002	457610104	INNKEPERS USA TR COM	100 0000 S	11/13/2001	12/6/2001	12/10/2001	9 18 37	7 30 30	1 87 07 P
SILO7204002	457610104	INNKEPERS USA TR COM	100 0000 S	11/9/2001	12/6/2001	12/10/2001	1 233 36	1 109 00	116 36 P
SILO7204002	463441106	JP RLTY INC COM	100 0000 S	11/14/2001	12/6/2001	12/10/2001	2 245 32	2 248 60	3 62 72 P
SILO7204002	463475108	KILROY RLTY CORP COM	400 0000 S	3/11/2001	12/6/2001	12/10/2001	10 245 32	-10 024 00	261 32 P
SILO7204002	494468109	KIMCO RLTY CORP COM	200 0000 S	10/24/2001	12/6/2001	12/10/2001	10 178 46	9 396 60	581 86 P
SILO7204002	531172104	LIBERTY PRTY TR SHS BEN INT	300 0000 S	4/27/2001	12/6/2001	12/10/2001	8 922 90	8 634 33	288 57 P
SILO7204002	665303108	MISSION WEST PRTYS INC MD COM	1 200 0000 S	10/6/2000	12/6/2001	12/10/2001	14 308 32	13 003 48	1 304 84 P
SILO7204002	737664107	POST PRTYS INC COM	700 0000 S	5/31/2001	12/6/2001	12/10/2001	30 893 70	21 747 84	8 145 86 P
SILO7204002	740706106	PRENTISS PRTYS TR SH BEN INT	700 0000 S	10/10/2000	12/6/2001	12/10/2001	18 999 16	18 036 30	962 86 P
SILO7204002	744601109	PUBLIC STORAGE INC COM	600 0000 S	12/21/2000	12/6/2001	12/10/2001	20 503 71	14 399 20	5 904 51 P
SILO7204002	749531108	RES HOTEL INVS INC COM	200 0000 S	11/7/2001	12/6/2001	12/10/2001	2 292 72	-1 971 56	361 16 P
SILO7204002	814137204	SECURITY CAP GROUP INC CL B	600 0000 S	11/9/2001	12/6/2001	12/10/2001	17 010 63	15 764 80	1 245 83 P
SILO7204002	866239106	SLMANT PRTYS INC COM	400 0000 S	5/23/2001	12/6/2001	12/10/2001	9 639 67	9 834 40	194 73 P
SILO7204002	922367109	VENTAS INC	1 400 0000 S	3/8/2001	12/6/2001	12/10/2001	17 267 02	12 661 46	4 605 56 P
SILO7204002	929042109	VORNADO RLTY TR COM	500 0000 S	12/27/2000	12/6/2001	12/10/2001	20 111 33	19 089 00	1 022 33 P
SILO7204002	948741103	WENGMARTEN RLTY INVS SH BEN	300 0000 S	3/8/2001	12/6/2001	12/10/2001	14 238 72	12 352 00	1 686 72 P
SILO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	165 189 6100 S	11/26/2001	12/7/2001	12/7/2001	165 189 61	165 189 61	0 00 P
SILO7204002	294741103	EQUITY OFFICE PRTYS TR COM	5 932 0000 S	10/11/2000	12/10/2001	12/10/2001	177 004 97	180 488 81	369 482 80 P
SILO7204002	294741103	EQUITY OFFICE PRTYS TR COM	11 968 0000 S	10/11/2000	12/10/2001	12/10/2001	337 113 19	-123 667 60	4 313 84 P
SILO7204002	294141103	EQUITY OFFICE PRTYS TR COM	4 000 0000 S	5/01/2000	12/10/2001	12/10/2001	139 535 01	-20 240 00	120 634 88 P
SILO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	100 634 8800 S	11/26/2001	12/10/2001	12/10/2001	100 634 88	30 240 00	70 394 88 P
SILO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	30 240 0000 S	11/27/2001	12/10/2001	12/10/2001	30 240 00	0 00 00	0 00 P
SILO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	11 030 1700 S	11/26/2001	12/10/2001	12/10/2001	11 030 17	11 030 17	0 00 P
SILO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	883 314 7200 S	12/5/2001	12/10/2001	12/10/2001	883 314 72	883 314 72	0 00 P
SILO7204002	039343109	ARCHSTONE SMLTR TR COM	9 100 0000 S	5/1/2001	12/10/2001	12/10/2001	242 748 98	213 362 49	29 206 49 P
SILO7204002	101121101	BOSTON PRTYS INC COM	6 600 0000 S	10/26/2001	12/10/2001	12/10/2001	248 679 70	230 076 00	18 603 70 P
SILO7204002	151891109	CENTERPOINT PRTYS TR COM	4 300 0000 S	6/14/2000	12/10/2001	12/10/2001	215 575 89	163 583 00	52 992 89 P
SILO7204002	494275108	KILROY RLTY CORP COM	7 600 0000 S	5/1/2001	12/10/2001	12/10/2001	193 237 48	190 456 00	2 781 48 P
SILO7204002	531172104	LIBERTY PRTY TR SHS BEN INT	6 900 0000 S	4/27/2001	12/10/2001	12/10/2001	202 274 23	196 489 39	4 194 84 P
SILO7204002	101121101	BOSTON PRTYS INC COM	7 300 0000 S	10/26/2001	12/10/2001	12/10/2001	272 572 90	-24 478 00	18 094 90 P
SILO7204002	431241108	HIGHWOODS PRTYS INC COM	4 500 0000 S	11/1/2000	12/10/2001	12/10/2001	117 718 56	97 020 00	20 718 56 P
SILO7204002	374297109	GETTY RLTY CORP NEW	9 400 0000 S	7/6/2001	12/10/2001	12/10/2001	181 146 04	150 400 00	30 746 04 P
SILO7204002	374297109	GETTY RLTY CORP NEW	1 900 0000 S	7/6/2001	12/10/2001	12/10/2001	36 614 62	39 400 00	6 214 62 P
SILO7204002	374297109	GETTY RLTY CORP NEW	1 200 0000 S	9/18/2001	12/10/2001	12/10/2001	23 123 03	20 224 20	2 900 83 P
SILO7204002	379302102	GLINCHEER RLTY TR SHS BEN INT	16 200 0000 S	5/15/2001	12/10/2001	12/10/2001	299 577 98	243 000 00	56 577 98 P
SILO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	299 805 0000 S	12/9/2001	12/10/2001	12/10/2001	299 805 00	299 805 00	0 00 P
SILO7204002	441077104	HOST MARLBOROUGH CORP NEW COM	14 300 0000 S	11/2/2001	12/10/2001	12/10/2001	124 266 71	102 445 20	23 821 51 P
SILO7204002	441077104	HOST MARLBOROUGH CORP NEW COM	200 0000 S	11/2/2001	12/10/2001	12/10/2001	1 799 94	1 433 00	360 94 P
SILO7204002	441077104	HOST MARLBOROUGH CORP NEW COM	2 800 0000 S	11/14/2001	12/10/2001	12/10/2001	25 115 16	21 756 00	3 359 16 P
SILO7204002	603303108	MISSION WEST PRTYS INC MD COM	1 600 0000 S	10/10/2000	12/10/2001	12/10/2001	20 573 23	21 507 68	934 45 P
SILO7204002	603303108	MISSION WEST PRTYS INC MD COM	700 0000 S	10/9/2000	12/10/2001	12/10/2001	9 000 79	8 752 03	248 76 P
SILO7204002	665303108	MISSION WEST PRTYS INC MD COM	1 800 0000 S	10/9/2000	12/10/2001	12/10/2001	23 144 89	24 287 24	1 142 35 P
SILO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	55 083 5600 S	12/5/2001	12/10/2001	12/10/2001	55 083 56	53 083 56	2 000 00 P
SILO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	1 512 3100 S	12/11/2001	12/10/2001	12/10/2001	1 512 31	-1 512 31	0 00 P
SILO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	857 704 5000 S	12/14/2001	12/10/2001	12/10/2001	857 704 50	-857 704 50	0 00 P
SILO7204002	996102802	SLO CLIENT CASH INVESTMENT TR	533 424 1700 S	12/15/2001	12/10/2001	12/10/2001	633 474 17	-633 474 17	0 00 P
SILO7204002	437610104	INNKEPERS USA TR COM	5 100 0000 S	11/13/2001	12/10/2001	12/10/2001	48 539 98	37 791 00	10 739 98 P
SILO7204002	437610104	INNKEPERS USA TR COM	2 800 0000 S	11/13/2001	12/10/2001	12/10/2001	26 643 91	20 434 00	6 189 91 P
SILO7204002	603303108	MISSION WEST PRTYS INC MD COM	2 700 0000 S	10/9/2000	12/10/2001	12/10/2001	34 477 83	33 757 83	720 02 P
SILO7204002	814137204	SECURITY CAP GROUP INC CL B	200 0000 S	11/9/2001	12/10/2001	12/10/2001	3 051 63	3 941 20	1 110 43 P
SILO7204002	814137204	SECURITY CAP GROUP INC CL B	12 700 0000 S	2/2/2001	12/10/2001	12/10/2001	330 778 58	234 312 42	66 466 16 P
SILO7204002	814137204	SECURITY CAP GROUP INC CL B	800 0000 S	3/22/2001	12/10/2001	12/10/2001	20 206 52	16 422 72	3 783 80 P
SILO7204002	814137204	SECURITY CAP GROUP INC CL B	1 000 0000 S	3/27/2001	12/10/2001	12/10/2001	23 258 16	20 535 00	4 723 16 P



Alfred P. Sloan Foundation  
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SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	12,600,000.00	4/18/2001	12/21/2001	12/27/2001	318,252.77	244,937.06	63,315.71	P
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	14,200,000.00	4/25/2001	12/21/2001	12/27/2001	538,665.82	-291,440.80	67,223.02	P
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	13,200,000.00	4/20/2001	12/21/2001	12/27/2001	383,923.97	313,764.80	64,159.17	P
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	3,700,000.00	8/7/2001	12/21/2001	12/27/2001	93,455.18	-76,837.53	16,617.65	P
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	1,100,000.00	8/8/2001	12/21/2001	12/27/2001	27,783.97	22,797.61	4,986.36	P
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	13,500,000.00	8/8/2001	12/21/2001	12/27/2001	340,985.11	280,964.70	60,020.41	P
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	1,700,000.00	9/24/2001	12/21/2001	12/27/2001	42,938.87	30,226.00	12,712.87	P
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	1,200,000.00	10/12/2001	12/21/2001	12/27/2001	30,309.79	22,596.00	7,713.79	P
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	600,000.00	10/21/2001	12/21/2001	12/27/2001	15,154.89	11,028.72	4,126.17	P
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	1,000,000.00	11/22/2001	12/21/2001	12/27/2001	24,238.16	18,169.00	7,069.16	P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	200,000.00	10/2/2000	12/24/2001	12/28/2001	2,553.91	-2,500.58	53.33	P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	500,000.00	10/2/2000	12/26/2001	12/31/2001	6,584.79	-4,231.45	133.34	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	330,241,330.00	12/18/2001	12/26/2001	12/26/2001	330,241.33	3,500,241.33	0.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,443,030.00	12/21/2001	12/26/2001	12/26/2001	1,443.03	1,443.03	0.00	P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	600,000.00	10/2/2000	12/27/2001	1/2/2002	5,107.83	5,001.16	106.67	P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	300,000.00	10/2/2000	12/28/2001	1/2/2002	3,827.94	3,750.87	77.07	P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	1,300,000.00	10/10/2000	12/28/2001	1/2/2002	16,587.73	17,474.99	887.24	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7,030,200.00	12/21/2001	12/28/2001	12/28/2001	7,030.20	7,030.20	0.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	204,504,730.00	12/24/2001	12/28/2001	12/28/2001	204,504.72	204,504.72	0.00	P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,016,536,010.00	12/27/2001	12/28/2001	12/28/2001	1,016,536.01	-1,016,536.01	0.00	P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	100,000.00	10/10/2000	12/31/2001	1/4/2002	1,276.98	1,344.23	-67.25	P

Grand Total 146,417,494.75 142,928,716.44 4,388,778.31

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SLOF6007002	999029820	LONG TERM CAPITAL GAIN ON CASH	00 CD	0/0	11/28/2001	11/28/2001	290,262.10	0.00	290,262.10 0/0
SLOF6007002	999029820	LONG TERM CAP GAIN ON CASH	00 CD	0/0	4/13/2001	4/13/2001	394,786.04	0.00	394,786.04 0/0
SLOF6007002	999029820	CAPITAL GAIN ON CASH DISTRIBUTN	00 CD	0/0	3/2/2001	3/2/2001	436,163.22	0.00	436,163.22 0/0
SLOF6007002	999029820	CAP GAIN ON CASH DISTRIBUTION	00 CD	0/0	1/31/2001	1/31/2001	447,766.48	0.00	447,766.48 0/0
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	0/0	5/21/2001	6/4/2001	435,796.25	0.00	435,796.25 0/0
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	0/0	5/16/2001	5/28/2001	267,135.97	0.00	267,135.97 0/0
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	0/0	5/10/2001	5/21/2001	156,317.93	0.00	156,317.93 0/0
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	0/0	5/2/2001	5/11/2001	164,967.91	0.00	164,967.91 0/0
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	0/0	3/2/2001	4/18/2001	113,692.27	0.00	113,692.27 0/0
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	0/0	3/2/2001	4/18/2001	520,237.91	0.00	520,237.91 0/0
SLOF6008002	45811KQ8	INTEGRATED CIRCUIT SYS INC	22,862.00 S	12/19/01	12/11/01	12/12/01	485,568.79	-486,959.44	1,398.65 P
SLOF6008002	999047673	BAIN CAPITAL FUND VI L P	00 AVG	0/0	12/10/01	12/20/01	483,960.77	0.00	483,960.77 0/0
SLOF6008002	999047673	BAIN CAPITAL FUND VI L P	00 AVG	0/0	08/27/01	09/20/01	454,317.94	0.00	454,317.94 0/0
SLOF6008002	999047673	BAIN CAPITAL FUND VI L P	00 AVG	0/0	08/09/01	08/23/01	428,779.44	0.00	428,779.44 0/0
SLOF6008002	999047673	LONG TERM CAPITAL GAIN ON CASH	00 CD	0/0	11/29/01	11/29/01	306,649.86	0.00	306,649.86 0/0
SLOF6008002	999047673	LONG TERM CAPITAL GAIN ON CASH	00 CD	0/0	11/09/01	11/09/01	1,045,819.77	0.00	1,045,819.77 0/0
SLOF6008002	999047673	LT CAPITAL GAIN ON 65601	00 CD	0/0	06/06/01	06/06/01	1,622,942.31	0.00	1,622,942.31 0/0
SLOF6008002	999047673	CAP GAIN ON 5222001 CASH	00 CD	0/0	05/22/01	05/22/01	447,023.58	0.00	447,023.58 0/0
SLOF60140002	999033871	GAIN ON CASH DISTRIBUTION	00 CD	0/0	11/20/01	11/20/01	416,080.20	0.00	416,080.20 0/0
SLOF60140002	999033871	INCOME/GAIN ON CASH DISTRIB	00 CD	0/0	06/08/01	06/08/01	29,003.05	0.00	29,003.05 0/0
<b>Grand Total</b>									<b>8,541,273.79</b>
									<b>8,541,273.79</b>

P-Purchase

ACCOUNT	EXTRN	SYMBOL	ISSUE	AMOUNT	CURRENT	STOCK	SECURITY	DATE	PRICE	MARKET	VALUE
SLOF2009002	65688102	NORTEL NETWORKS CORP NEW COM	3 124 0000 S	10/15/00	11/10/00	11/15/00		-122 164 39	200 928 62	78 758 23	P
SLOF2009002	656969102	SIO CLIENT CASH INVESTMENT TR	1 171 233 0000 S	11/15/00	01/02/01	01/02/01		171 233 00	200 928 62	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	273 402 0000 S	11/15/00	01/05/01	01/05/01		273 402 00	200 928 62	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	418 098 0000 S	11/15/00	01/05/01	01/05/01		418 098 00	200 928 62	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	547 773 0000 S	11/15/00	01/05/01	01/05/01		547 773 00	200 928 62	0 00 P	
SLOF2009002	431078102	HOME DEPOT INC COM	3 182 0000 S	03/16/99	01/12/01	01/16/01		157 045 22	135 442 04	21 603 18 P	
SLOF2009002	431078102	HOME DEPOT INC COM	2 366 0000 S	03/16/99	01/12/01	01/16/01		118 248 30	101 560 25	17 688 05 P	
SLOF2009002	431078102	HOME DEPOT INC COM	2 386 0000 S	03/16/99	01/12/01	01/16/01		118 708 60	101 560 25	17 148 35 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	299 098 0000 S	11/15/00	01/12/01	01/12/01		299 098 00	200 928 62	0 00 P	
SLOF2009002	221806105	COSTCO WHSL CORP NEW COM	2 783 0000 S	03/31/00	01/17/01	01/17/01		117 332 25	89 143 34	28 188 91 P	
SLOF2009002	221806105	COSTCO WHSL CORP NEW COM	8 015 0000 S	03/31/00	01/17/01	01/17/01		378 714 74	282 662 98	66 051 78 P	
SLOF2009002	431078102	HOME DEPOT INC COM	2 634 0000 S	03/16/99	01/17/01	01/22/01		123 738 44	112 206 65	11 531 79 P	
SLOF2009002	617448448	MORGAN STANLEY DEAN WITTER & CO	7 786 0000 S	03/16/90	01/17/01	01/22/01		637 078 76	480 704 82	153 373 94 P	
SLOF2009002	654802204	NORQA CORP SPON ADR COM	23 947 0000 S	12/08/00	01/17/01	01/22/01		956 420 83	1,647 631 00	696 042 18 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	1 647 631 0000 S	11/15/00	01/17/01	01/17/01		1,647 631 00	1,647 631 00	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	456 258 0000 S	11/16/00	01/17/01	01/17/01		456 258 00	456 258 00	0 00 P	
SLOF2009002	48925H100	J P MORGAN CHASE & CO COM	8 662 0000 S	12/14/00	01/23/01	01/23/01		448 340 81	367 421 37	78 918 24 P	
SLOF2009002	48925H100	J P MORGAN CHASE & CO COM	16 828 0000 S	12/14/00	01/23/01	01/23/01		863 778 85	712 201 80	152 878 35 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	15 828 0000 S	11/16/00	01/23/01	01/23/01		15 828 00	15 828 00	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	643 290 0000 S	11/17/00	01/23/01	01/23/01		643 290 00	643 290 00	0 00 P	
SLOF2009002	401888105	GUIDANT CORP COM	4 0000 S	08/29/00	01/24/01	01/24/01		4 00	4 00	0 00 P	
SLOF2009002	401888105	GUIDANT CORP COM	11 468 0000 S	08/29/00	01/24/01	01/24/01		550 124 53	744 058 80	184 655 37 P	
SLOF2009002	654802204	NORQA CORP SPON ADR COM	2 557 0000 S	12/08/00	01/23/01	01/23/01		122 860 31	188 208 74	65 640 43 P	
SLOF2009002	654802204	NORQA CORP SPON ADR COM	13 400 0000 S	12/08/00	01/23/01	01/23/01		486 863 85	695 756 82	188 784 87 P	
SLOF2009002	401888105	GUIDANT CORP COM	7 222 0000 S	08/29/00	01/24/01	02/01/01		340 442 10	409 045 79	128 563 89 P	
SLOF2009002	401888105	GUIDANT CORP COM	6 138 0000 S	08/29/00	01/24/01	02/01/01		288 378 78	400 530 28	111 153 49 P	
SLOF2009002	654802204	NORQA CORP SPON ADR COM	7 700 0000 S	12/08/00	01/24/01	02/01/01		286 468 55	389 801 71	118 303 16 P	
SLOF2009002	654802204	NORQA CORP SPON ADR COM	1 200 0000 S	12/08/00	01/24/01	02/01/01		43 418 51	82 308 78	38 888 25 P	
SLOF2009002	654802204	NORQA CORP SPON ADR COM	200 0000 S	12/08/00	01/24/01	02/01/01		7 312 75	10 384 46	3 071 71 P	
SLOF2009002	654802204	NORQA CORP SPON ADR COM	1 800 0000 S	12/08/00	01/24/01	02/01/01		68 213 92	86 652 37	28 436 45 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	2 665 0000 S	11/17/00	01/24/01	01/24/01		2 665 00	2 665 00	0 00 P	
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	1 640 0000 S	01/11/00	02/07/01	02/12/01		66 468 98	53 177 00	13 308 99 P	
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	5 771 0000 S	12/08/00	02/07/01	02/12/01		180 225 20	298 643 59	119 418 38 P	
SLOF2009002	654802204	NORQA CORP SPON ADR COM	18 528 0000 S	12/18/00	02/07/01	02/12/01		578 650 81	884 628 29	315 877 88 P	
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	2 564 0000 S	01/11/01	02/08/01	02/13/01		84 517 42	83 137 70	11 378 72 P	
SLOF2009002	17275R102	CISCO SYS INC COM	17 556 0000 S	01/11/01	02/08/01	02/13/01		530 772 93	602 803 97	132 031 04 P	
SLOF2009002	218350105	CORNING INC COM	15 866 0000 S	02/03/00	02/13/01	02/13/01		684 818 54	781 618 39	99 788 65 P	
SLOF2009002	218350105	CORNING INC COM	710 0000 S	02/15/00	02/08/01	02/13/01		30 894 41	41 917 89	11 083 58 P	
SLOF2009002	654802204	NORQA CORP SPON ADR COM	2 841 0000 S	12/18/00	02/08/01	02/13/01		88 511 53	137 719 87	51 659 94 P	
SLOF2009002	654802204	NORQA CORP SPON ADR COM	7 674 0000 S	01/09/01	02/08/01	02/13/01		230 860 45	288 068 75	68 118 30 P	
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	12 060 0000 S	01/11/00	02/08/01	02/14/01		432 214 78	581 045 50	168 28 P	
SLOF2009002	17275R102	CISCO SYS INC COM	830 0000 S	01/11/01	02/08/01	02/14/01		23 904 78	31 332 00	7 427 22 P	
SLOF2009002	218350105	CORNING INC COM	34 800 0000 S	01/11/01	02/08/01	02/14/01		1 005 343 20	1 360 867 43	355 484 23 P	
SLOF2009002	17275R102	CISCO SYS INC COM	1 004 0000 S	01/11/01	02/08/01	02/14/01		28 274 10	39 140 34	10 988 24 P	
SLOF2009002	218350105	CORNING INC COM	7 692 0000 S	02/15/00	02/09/01	02/14/01		331 775 20	472 518 48	140 743 28 P	
SLOF2009002	288848102	EMC CORP MASS	7 474 0000 S	10/15/99	02/09/01	02/14/01		436 280 76	258 742 44	177 518 32 P	
SLOF2009002	580031201	MCDATA CORP CL A	460 0130 S	10/15/99	02/09/01	02/14/01		14 814 74	8 391 10	5 523 84 P	
SLOF2009002	580031201	MCDATA CORP CL A	1 092 8870 S	10/15/99	02/09/01	02/14/01		35 637 28	22 205 82	13 231 36 P	
SLOF2009002	17275R102	CISCO SYS INC COM	230 0000 S	01/11/01	02/13/01	02/16/01		7 223 81	9 748 10	2 522 49 P	
SLOF2009002	17275R102	CISCO SYS INC COM	4 438 0000 S	01/16/01	02/13/01	02/16/01		128 233 51	184 852 48	66 618 95 P	
SLOF2009002	17275R102	CISCO SYS INC COM	18 991 0000 S	01/16/01	02/13/01	02/16/01		551 122 46	774 356 05	223 173 59 P	
SLOF2009002	17275R102	CISCO SYS INC COM	2 795 0000 S	01/28/01	02/13/01	02/16/01		80 187 33	101 808 56	21 498 23 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	167 931 0000 S	11/17/00	02/13/01	02/13/01		167 931 00	167 931 00	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	15 182 0000 S	01/28/01	02/14/01	02/28/01		440 538 43	598 522 83	128 984 20 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	1 185 181 0000 S	11/17/00	02/14/01	02/14/01		1 185 181 00	1 185 181 00	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	375 123 0000 S	11/22/00	02/14/01	02/14/01		375 123 00	375 123 00	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	560 513 0000 S	12/08/00	02/14/01	02/14/01		560 513 00	560 513 00	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	184 452 0000 S	12/08/00	02/15/01	02/15/01		184 452 00	184 452 00	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	8 137 0000 S	12/12/00	02/15/01	02/15/01		8 137 00	8 137 00	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	640 362 0000 S	12/15/00	02/15/01	02/15/01		640 362 00	640 362 00	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	407 375 0000 S	12/15/00	02/15/01	02/15/01		407 375 00	407 375 00	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	80 517 0000 S	12/27/00	02/15/01	02/15/01		80 517 00	80 517 00	0 00 P	
SLOF2009002	998102802	SIO CLIENT CASH INVESTMENT TR	244 335 0000 S	01/18/01	02/15/01	02/15/01		244 335 00	244 335 00	0 00 P	

SLOF2009002	00724F101	ADOBE SYS INC DEL COM	1 725 0000 S	01111800	0218001	0222201	83 847 27	-55 933 12	7 714 13 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	6 217 0000 S	0209000	0218001	0222201	229 388 46	-265 038 48	-35 650 02 P
SLOF2009002	219350105	CORNING INC COM	4 532 0000 S	0221500	0221601	0222201	146 466 95	-263 610 99	-117 344 04 P
SLOF2009002	219350105	CORNING INC COM	3 810 0000 S	0508000	0216001	0222201	181 787 09	-329 576 53	-147 789 44 P
SLOF2009002	219350105	CORNING INC COM	1 124 0000 S	0708000	0216001	0222201	128 347 33	-322 194 17	-183 649 64 P
SLOF2009002	219350105	CORNING INC COM	20 184 0000 S	1127100	0216001	0222201	662 547 95	-42 620 52	-85 724 77 P
SLOF2009002	219350105	CORNING INC COM	11 146 0000 S	0117101	0216001	0222201	365 671 95	726 408 34	-622 519 07 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	150 867 0000 S	0118001	0216001	0222201	150 867 00	150 867 00	-360 337 39 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	199 015 0000 S	0122201	0216001	0222201	199 015 00	199 015 00	0 00 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	5 885 0000 S	0209000	0220001	0222201	48 265 40	-59 641 12	-10 975 72 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	0 7300 S	1015900	0221001	0221001	207 239 86	-354 330 87	-47 992 21 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	11 954 0000 S	0222201	0222201	0222201	27 88	-14 83	13 63 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	854 0000 S	0222201	0222201	0222201	390 895 98	-455 302 73	264 607 64 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	10 962 0000 S	0222201	0222201	0222201	28 620 25	-48 815 17	-17 894 62 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	12 809 0000 S	0222201	0222201	0222201	338 899 94	-602 018 96	-263 318 02 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	648 861 0000 S	0112201	0226001	0226001	322 466 55	702 172 72	319 708 17 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	448 786 0000 S	0128001	0226001	0226001	848 861 00	-848 861 00	0 00 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	10 073 0000 S	0128001	0226001	0226001	446 796 00	-446 796 00	0 00 P
SLOF2009002	46623H100	J P MORGAN CHASE & CO COM	935 0000 S	1214600	0227101	0227101	478 008 33	-428 288 35	51 718 86 P
SLOF2009002	46623H100	J P MORGAN CHASE & CO COM	835 0000 S	1215000	0227101	0227101	45 318 07	-41 422 74	3 889 23 P
SLOF2009002	46623H100	J P MORGAN CHASE & CO COM	6 732 0000 S	1215000	0227101	0227101	328 630 46	281 987 81	36 632 65 P
SLOF2009002	46623H100	J P MORGAN CHASE & CO COM	1 622 0000 S	1215000	0227101	0227101	88 943 00	-79 028 52	9 814 54 P
SLOF2009002	46623H100	J P MORGAN CHASE & CO COM	4 810 0000 S	1216000	0227101	0227101	236 607 40	220 128 05	19 536 35 P
SLOF2009002	46623H100	J P MORGAN CHASE & CO COM	2 980 0000 S	1216000	0227101	0227101	135 782 14	133 801 74	2 180 40 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	864 732 0000 S	0128001	0228001	0228001	864 732 00	-864 732 00	0 00 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	229 489 0000 S	0128001	0228001	0228001	229 489 00	229 489 00	0 00 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	287 471 0000 S	0128001	0228001	0228001	287 471 00	287 471 00	0 00 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	150 654 0000 S	0201001	0302001	0302001	150 654 00	-150 654 00	0 00 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	3 032 0000 S	0808000	0302001	0302001	129 758 28	128 800 82	2 637 47 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	7 622 0000 S	0808000	0302001	0302001	326 345 62	-318 756 52	7 587 10 P
SLOF2009002	035229103	AUTOMATIC DATA PROCESSING INC	2 518 0000 S	0101700	0302001	0302001	148 162 29	150 627 64	2 465 35 P
SLOF2009002	22160K108	COSTCO WHSL CORP NEW COM	5 000 0000 S	0503100	0302001	0302001	198 348 79	-181 498 50	34 651 29 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	3 665 0000 S	0302001	0302001	0302001	245 737 45	205 180 80	40 556 63 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	291 0000 S	0425900	0302001	0302001	18 405 98	17 029 32	2 378 27 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	504 0000 S	0425900	0302001	0302001	20 272 51	17 029 32	2 378 27 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	11 669 0000 S	0430500	0302001	0302001	527 604 82	-410 850 89	118 754 32 P
SLOF2009002	369604103	GENERAL ELEC CO COM	10 797 0000 S	1222289	0302001	0302001	487 006 43	-664 931 43	-77 622 00 P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	255 0000 S	0301000	0302001	0302001	15 781 27	22 621 33	-40 006 00 P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	4 861 0000 S	0301600	0302001	0302001	308 260 81	-392 263 22	-84 002 41 P
SLOF2009002	717081103	PRIZER INC COM STK USD0 05	1 350 0000 S	0724600	0302001	0302001	58 484 17	-68 878 23	-4 215 08 P
SLOF2009002	717081103	PRIZER INC COM STK USD0 05	12 115 0000 S	0724600	0302001	0302001	533 635 82	-568 873 81	-35 137 99 P
SLOF2009002	717081103	PRIZER INC COM STK USD0 05	7 267 0000 S	0724600	0302001	0302001	320 093 40	-347 068 29	28 874 89 P
SLOF2009002	717081103	PRIZER INC COM STK USD0 05	16 018 0000 S	0725000	0302001	0302001	705 553 33	705 378 66	178 67 P
SLOF2009002	M22465104	CHECKPOINT SOFTWARE TECH	980 0000 S	0302001	0309001	0314601	46 681 81	-44 052 31	1 828 50 P
SLOF2009002	M22465104	CHECKPOINT SOFTWARE TECH	2 782 0000 S	0302001	0309001	0314601	165 134 33	162 868 99	7 474 46 P
SLOF2009002	M22465104	CHECKPOINT SOFTWARE TECH	6 850 0000 S	0302001	0309001	0314601	166 108 28	187 357 41	11 249 13 P
SLOF2009002	219350105	MORGAN STANLEY DEAN WITTER & CO	4 417 0000 S	0301600	0309001	0314601	271 936 34	-347 847 14	-75 810 80 P
SLOF2009002	219350105	MORGAN STANLEY DEAN WITTER & CO	455 0000 S	0302100	0309001	0314601	28 012 48	-38 684 76	-10 662 30 P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	882 0000 S	0302100	0309001	0314601	54 563 90	75 396 01	20 832 11 P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	11 294 0000 S	0302001	0309001	0314601	183 682 41	182 798 81	9 044 40 P
SLOF2009002	747535103	QUALCOMM INC	2 600 0000 S	0302001	0309001	0314601	136 746 34	-163 018 22	28 272 68 P
SLOF2009002	747535103	QUALCOMM INC	3 510 0000 S	0302001	0309001	0314601	144 232 88	-201 947 48	-97 714 48 P
SLOF2009002	828170102	SIEBEL SYS INC	8 120 0000 S	0302001	0309001	0314601	104 078 87	-145 999 88	-41 622 89 P
SLOF2009002	828170102	SIEBEL SYS INC	3 456 0000 S	0302001	0309001	0314601	93 688 99	-132 434 81	-39 765 62 P
SLOF2009002	828170102	SIEBEL SYS INC	2 868 0000 S	0302001	0309001	0314601	77 878 04	-102 032 47	24 024 43 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	44 817 0000 S	0201001	0309001	0309001	44 817 00	44 817 00	0 00 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	625 363 0000 S	0212001	0309001	0309001	625 363 00	-625 363 00	0 00 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	289 136 0000 S	0220001	0309001	0309001	289 136 00	289 136 00	0 00 P
SLOF2009002	999102802	SLO CLIENT CASH INVESTMENT TR	471 615 0000 S	0222001	0309001	0309001	471 615 00	-471 615 00	0 00 P
SLOF2009002	M22465104	CHECKPOINT SOFTWARE TECH	3 018 0000 S	0302001	0309001	0315001	194 713 35	208 948 21	14 234 86 P
SLOF2009002	M22465104	CHECKPOINT SOFTWARE TECH	362 0000 S	0302001	0309001	0315001	23 948 30	25 082 71	1 113 41 P
SLOF2009002	219350105	CORNING INC COM	842 0000 S	0302001	0309001	0315001	21 545 22	24 258 11	2 713 89 P
SLOF2009002	219350105	CORNING INC COM	9 820 0000 S	0302001	0309001	0315001	253 885 58	-312 896 21	59 012 63 P
SLOF2009002	219350105	CORNING INC COM	8 189 0000 S	0308001	0312001	0315001	148 785 77	189 395 82	-46 610 03 P

SLOF2009002	210350105	CORNING INC COM	22 600 0000 S	03/06/01	03/12/01	03/15/01	542 347 98	-712 709 06	-170 561 10 P
SLOF2009002	206648102	EMC CORP MASS	22 241 0000 S	10/15/99	03/12/01	03/15/01	690 306 45	769 061 27	79 654 62 P
SLOF2009002	269648102	EMC CORP MASS	12 458 0000 S	10/15/99	03/12/01	03/15/01	387 907 47	-434 259 45	-46 650 96 P
SLOF2009002	269648102	EMC CORP MASS	10 853 0000 S	03/02/01	03/12/01	03/15/01	336 850 66	-439 364 57	102 513 49 P
SLOF2009002	437076102	HOME DEPOT INC COM	1 304 0000 S	03/16/99	03/12/01	03/15/01	58 173 86	58 059 59	115 13 P
SLOF2009002	437076102	HOME DEPOT INC COM	1 790 0000 S	03/16/99	03/12/01	03/15/01	75 947 70	-78 191 47	543 77 P
SLOF2009002	617446446	MORGAN STANLEY DEAN WITTER & CO	4 077 0000 S	03/21/00	03/12/01	03/15/01	233 964 70	-348 514 19	114 549 49 P
SLOF2009002	617446446	MORGAN STANLEY DEAN WITTER & CO	8 900 0000 S	03/23/00	03/12/01	03/15/01	514 182 91	-817 199 49	-303 018 56 P
SLOF2009002	617446446	MORGAN STANLEY DEAN WITTER & CO	2 485 0000 S	06/29/00	03/12/01	03/15/01	143 178 28	214 178 03	-70 999 75 P
SLOF2009002	663893105	ORACLE CORPORATION COM	12 614 0000 S	03/02/01	03/12/01	03/15/01	107 754 43	216 092 33	19 237 90 P
SLOF2009002	747523103	ORACLE CORPORATION COM	14 718 0000 S	03/02/01	03/12/01	03/15/01	228 054 46	233 186 40	24 131 92 P
SLOF2009002	747523103	ORACLE CORPORATION COM	5 850 0000 S	03/02/01	03/12/01	03/15/01	366 321 88	-366 793 24	-81 471 35 P
SLOF2009002	747523103	ORACLE CORPORATION COM	3 210 0000 S	03/02/01	03/12/01	03/15/01	159 734 88	201 268 04	-41 531 18 P
SLOF2009002	210350105	CORNING INC COM	13 904 0000 S	03/06/01	03/12/01	03/15/01	313 307 91	-410 091 54	66 783 63 P
SLOF2009002	209648102	EMC CORP MASS	2 153 0000 S	03/02/01	03/12/01	03/15/01	71 094 21	-87 160 33	18 066 12 P
SLOF2009002	209648102	EMC CORP MASS	4 339 0000 S	03/02/01	03/12/01	03/15/01	143 179 04	175 535 18	32 158 12 P
SLOF2009002	437076102	HOME DEPOT INC COM	27 650 0000 S	03/16/99	03/12/01	03/15/01	1 178 987 38	1 185 437 10	-5 449 71 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	426 287 0000 S	02/22/01	03/12/01	03/15/01	428 287 00	-428 287 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	142 786 0000 S	02/22/01	03/12/01	03/15/01	142 786 00	-142 786 00	0 00 P
SLOF2009002	617446446	MORGAN STANLEY DEAN WITTER & CO	14 205 0000 S	06/20/00	03/12/01	03/15/01	766 093 27	-1 226 271 54	-460 178 27 P
SLOF2009002	617446446	MORGAN STANLEY DEAN WITTER & CO	2 307 0000 S	08/14/00	03/12/01	03/15/01	123 722 59	-239 918 77	116 196 18 P
SLOF2009002	617446446	MORGAN STANLEY DEAN WITTER & CO	2 859 0000 S	11/29/00	03/12/01	03/15/01	158 886 83	-189 473 31	29 754 68 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	772 282 0000 S	02/22/01	03/12/01	03/15/01	772 282 00	-772 282 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	311 814 0000 S	02/27/01	03/12/01	03/15/01	311 814 00	-311 814 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	186 424 0000 S	03/02/01	03/12/01	03/15/01	186 424 00	186 424 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	303 347 0000 S	03/02/01	03/12/01	03/15/01	303 347 00	303 347 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	169 647 0000 S	03/02/01	03/12/01	03/15/01	169 647 00	169 647 00	0 00 P
SLOF2009002	590188108	MERRILL LYNCH & CO INC	12 800 0000 S	09/20/00	03/12/01	04/04/01	707 077 06	754 759 37	-47 662 31 P
SLOF2009002	097023105	BOEING CO COM	4 444 0000 S	09/21/00	03/12/01	04/04/01	248 738 38	283 689 21	39 850 83 P
SLOF2009002	097023105	BOEING CO COM	3 388 0000 S	09/23/00	03/12/01	04/04/01	189 886 10	214 239 62	24 552 72 P
SLOF2009002	097023105	BOEING CO COM	2 612 0000 S	09/26/00	03/12/01	04/04/01	146 239 68	-169 142 67	22 802 98 P
SLOF2009002	097023105	BOEING CO COM	1 204 0000 S	08/26/00	03/12/01	04/04/01	67 389 96	-77 986 23	10 876 27 P
SLOF2009002	172867101	CITIGROUP INC COM	7 034 0000 S	12/06/00	03/12/01	04/04/01	312 667 94	-296 284 72	18 342 32 P
SLOF2009002	172867101	CITIGROUP INC COM	18 577 3300 S	03/17/00	03/12/01	04/04/01	825 772 62	755 459 30	30 327 32 P
SLOF2009002	172867101	CITIGROUP INC COM	8 336 6670 S	03/20/00	03/12/01	04/04/01	370 571 86	-353 196 22	17 365 44 P
SLOF2009002	172867101	CITIGROUP INC COM	126 0000 S	03/20/00	03/12/01	04/04/01	5 628 34	5 336 04	288 30 P
SLOF2009002	381410104	GOULDMAN SACHS GROUP INC COM	3 968 0000 S	08/01/00	03/12/01	04/04/01	346 440 73	-398 800 50	52 159 77 P
SLOF2009002	437076102	HOME DEPOT INC COM	6 380 0000 S	03/17/99	03/12/01	04/04/01	360 728 52	-357 828 00	2 802 52 P
SLOF2009002	437076102	HOME DEPOT INC COM	3 888 0000 S	03/16/99	03/12/01	04/04/01	156 754 89	-156 979 97	1 715 02 P
SLOF2009002	590188108	MERRILL LYNCH & CO INC	1 898 0000 S	03/16/99	03/12/01	04/04/01	71 715 24	70 813 40	601 84 P
SLOF2009002	590188108	MERRILL LYNCH & CO INC	1 632 0000 S	09/20/00	03/12/01	04/04/01	89 296 41	97 756 72	-9 460 31 P
SLOF2009002	590188108	MERRILL LYNCH & CO INC	9 182 0000 S	06/20/00	03/12/01	04/04/01	489 315 18	550 001 34	-50 888 13 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	215 621 0000 S	03/02/01	03/12/01	03/15/01	215 621 00	215 621 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	98 515 0000 S	03/05/01	03/12/01	03/15/01	98 515 00	98 515 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	39 287 0000 S	03/05/01	04/05/01	04/05/01	39 287 00	-39 287 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	358 181 0000 S	03/07/01	04/05/01	04/05/01	358 181 00	358 181 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	270 665 0000 S	03/07/01	04/05/01	04/05/01	270 665 00	-270 665 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	23 692 0000 S	03/07/01	04/05/01	04/05/01	23 692 00	23 692 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	241 220 0000 S	03/14/01	04/05/01	04/05/01	241 220 00	241 220 00	0 00 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	988 0000 S	10/17/00	04/10/01	04/18/01	52 334 44	58 028 75	-6 695 31 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 858 0000 S	10/18/00	04/10/01	04/18/01	88 511 89	-112 283 98	13 751 60 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	5 089 0000 S	10/18/00	04/11/01	04/17/01	256 020 67	-306 422 70	-60 402 03 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	2 912 0000 S	10/18/00	04/11/01	04/17/01	147 353 64	-178 137 85	28 164 21 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	2 021 0000 S	10/18/00	04/11/01	04/17/01	102 287 07	123 194 10	-20 927 03 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	1 127 344 0000 S	03/14/01	04/11/01	04/11/01	1 127 344 00	1 127 344 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	560 436 0000 S	03/15/01	04/11/01	04/11/01	560 436 00	-560 436 00	0 00 P
SLOF2009002	035228103	ANHEUSER BUSCH COS INC COM	1 190 0000 S	06/04/00	04/12/01	04/18/01	33 992 33	-37 220 56	-1 228 21 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	236 0000 S	10/24/00	04/12/01	04/18/01	11 876 40	15 126 30	-3 149 90 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	3 937 649 0000 S	03/15/01	04/18/01	04/18/01	3 937 649 00	-3 937 649 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	469 044 0000 S	03/16/01	04/17/01	04/17/01	469 044 00	-469 044 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	293 506 0000 S	03/16/01	04/17/01	04/17/01	293 506 00	-293 506 00	0 00 P
SLOF2009002	035228103	ANHEUSER BUSCH COS INC COM	8 618 0000 S	06/04/00	04/18/01	04/23/01	344 031 13	-350 412 08	18 380 95 P
SLOF2009002	035228103	ANHEUSER BUSCH COS INC COM	472 0000 S	06/04/00	04/18/01	04/23/01	18 642 27	-19 836 11	-893 84 P
SLOF2009002	035228103	ANHEUSER BUSCH COS INC COM	4 570 0000 S	06/06/00	04/18/01	04/23/01	182 434 70	182 786 26	10 331 56 P

SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	194 0000 S	0609000	04/18/01	04/23/01	7 741 31	0 183 06	-441 77 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	2 320 0000 S	0609000	04/18/01	04/23/01	82 662 34	-67 859 45	-5 107 11 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	386 0000 S	0610000	04/18/01	04/23/01	19 417 10	16 253 19	-308 09 P
SLOF2009002	055622104	BP AMOCO PLC SPONSORED ADR	6 710 0000 S	05/18/00	04/18/01	04/23/01	443 663 72	-476 740 11	-33 178 39 P
SLOF2009002	055622104	BP AMOCO PLC SPONSORED ADR	3 338 0000 S	05/18/00	04/18/01	04/23/01	180 175 46	193 651 72	-13 478 24 P
SLOF2009002	381415104	GOLDMAN SACHS GROUP INC COM	2 532 0000 S	06/01/00	04/18/01	04/23/01	255 225 44	252 567 00	2 658 44 P
SLOF2009002	48203R104	JUNIPER NETWORKS INC COM	4 270 0000 S	04/11/01	04/18/01	04/23/01	282 658 59	200 501 69	82 156 90 P
SLOF2009002	48203R104	JUNIPER NETWORKS INC COM	2 594 0000 S	04/11/01	04/18/01	04/23/01	159 563 55	127 164 82	32 398 83 P
SLOF2009002	717081103	PEZZER INC COM STK USD0 05	4 350 0000 S	07/25/00	04/18/01	04/23/01	178 334 04	-191 556 77	13 224 73 P
SLOF2009002	717081103	PEZZER INC COM STK USD0 05	4 350 0000 S	07/25/00	04/18/01	04/23/01	178 334 04	-19 759 70	1 131 28 P
SLOF2009002	717081103	PEZZER INC COM STK USD0 05	4 387 0000 S	07/25/00	04/18/01	04/23/01	180 280 87	191 828 79	11 567 92 P
SLOF2009002	717081103	PEZZER INC COM STK USD0 05	1 950 0000 S	07/26/00	04/18/01	04/23/01	43 046 15	-49 690 36	-3 634 23 P
SLOF2009002	717081103	PEZZER INC COM STK USD0 05	6 988 0000 S	07/26/00	04/18/01	04/23/01	288 400 37	-309 876 50	-23 576 13 P
SLOF2009002	717081103	PEZZER INC COM STK USD0 05	2 508 0000 S	07/26/00	04/18/01	04/23/01	102 818 80	-108 232 74	-5 413 94 P
SLOF2009002	717081103	PEZZER INC COM STK USD0 05	4 175 0000 S	07/26/00	04/18/01	04/23/01	171 159 68	-165 249 34	-14 089 68 P
SLOF2009002	808837108	SCHLUMBERGER LTD COM	6 394 0000 S	07/25/01	04/18/01	04/23/01	403 158 43	-512 666 35	-108 527 92 P
SLOF2009002	808837108	SCHLUMBERGER LTD COM	2 094 0000 S	07/25/01	04/18/01	04/23/01	128 021 21	-162 803 06	-34 781 65 P
SLOF2009002	808837108	SCHLUMBERGER LTD COM	104 0000 S	02/12/01	04/18/01	04/23/01	6 358 28	-7 321 79	983 53 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	174 175 0000 S	03/18/01	04/18/01	04/24/01	174 175 00	174 175 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	1 140 0000 S	06/10/00	04/18/01	04/24/01	48 205 73	-48 001 64	1 795 81 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	7 278 0000 S	06/10/00	04/18/01	04/24/01	294 508 08	-308 368 35	11 462 27 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	2 840 0000 S	07/26/00	04/18/01	04/24/01	114 840 48	127 194 77	12 948 29 P
SLOF2009002	717081103	PEZZER INC COM STK USD0 05	1 232 0000 S	07/27/00	04/18/01	04/24/01	48 126 21	-54 789 63	5 663 42 P
SLOF2009002	717081103	PEZZER INC COM STK USD0 05	4 754 0000 S	07/24/00	04/20/01	04/25/01	353 626 52	-328 819 86	24 806 66 P
SLOF2009002	589331107	MERCK & CO INC COM	2 045 0000 S	07/24/00	04/20/01	04/25/01	150 201 87	142 044 06	8 157 81 P
SLOF2009002	589331107	MERCK & CO INC COM	448 0000 S	07/24/00	04/20/01	04/25/01	32 787 98	31 089 82	1 658 34 P
SLOF2009002	589331107	MERCK & CO INC COM	8 860 0000 S	07/25/00	04/20/01	04/25/01	489 827 04	-463 810 87	26 218 17 P
SLOF2009002	589331107	MERCK & CO INC COM	4 361 0000 S	10/27/00	04/20/01	04/25/01	320 308 25	-310 552 48	9 755 77 P
SLOF2009002	589331107	MERCK & CO INC COM	1 173 0000 S	10/27/00	04/20/01	04/25/01	123 817 82	-150 501 85	-24 664 93 P
SLOF2009002	589331107	MERCK & CO INC COM	5 094 0000 S	10/31/00	04/20/01	04/25/01	374 145 89	-457 009 74	-82 863 85 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	474 960 0000 S	03/18/01	04/20/01	04/26/01	474 960 00	-474 960 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	285 344 0000 S	03/18/01	04/24/01	04/24/01	285 344 00	285 344 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	67 395 0000 S	04/01/00	04/24/01	04/24/01	67 395 00	-67 395 00	0 00 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	5 660 0000 S	06/10/00	04/20/01	05/03/01	203 424 84	213 059 90	9 634 96 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	7 558 0000 S	06/20/00	04/20/01	05/03/01	307 871 18	-300 368 35	7 501 84 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	3 388 0000 S	06/20/00	05/01/01	05/04/01	135 282 43	132 808 91	2 473 52 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	65 0000 S	04/03/01	05/01/01	05/01/01	65 000	-65 000	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	18 0000 S	02/25/00	05/01/01	05/01/01	18 000	18 000	0 00 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	8 068 0000 S	06/20/00	05/02/01	05/07/01	36 118 11	35 457 55	660 56 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	3 430 0000 S	06/20/00	05/02/01	05/07/01	323 789 03	-317 235 22	6 553 81 P
SLOF2009002	035015103	AUTOMATIC DATA PROCESSING INC	6 090 0000 S	10/24/00	05/02/01	05/07/01	181 884 72	217 980 74	-38 102 82 P
SLOF2009002	035015103	BP PLC SPONSORED ADR	828 0000 S	05/18/00	05/02/01	05/07/01	318 287 17	-333 334 84	-14 037 77 P
SLOF2009002	035015103	BP PLC SPONSORED ADR	1 608 0000 S	05/23/00	05/02/01	05/07/01	48 787 87	-50 793 89	2 005 82 P
SLOF2009002	035015103	BP PLC SPONSORED ADR	3 188 0000 S	06/01/00	05/02/01	05/07/01	84 307 04	-86 642 56	2 335 54 P
SLOF2009002	589331107	MERCK & CO INC COM	2 552 0000 S	10/31/00	05/02/01	05/07/01	187 670 34	-176 572 77	-9 802 43 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	99 203 0000 S	04/03/01	05/02/01	05/07/01	213 789 31	255 068 03	-42 068 72 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	412 148 0000 S	04/03/01	05/02/01	05/07/01	99 203 00	99 203 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	9 545 0000 S	04/04/01	05/03/01	05/08/01	412 848 00	-412 848 00	0 00 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 485 0000 S	10/24/00	05/03/01	05/08/01	9 585 00	-9 585 00	0 00 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 231 0000 S	10/25/00	05/04/01	05/09/01	61 808 49	75 313 74	-13 405 25 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	673 0000 S	10/25/00	05/04/01	05/09/01	64 311 69	78 149 12	-14 837 43 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	879 0000 S	11/08/00	05/04/01	05/09/01	33 098 14	-40 635 43	-7 538 31 P
SLOF2009002	055622104	BP PLC SPONSORED ADR	3 338 0000 S	06/01/00	05/04/01	05/09/01	45 882 96	56 964 03	-10 981 37 P
SLOF2009002	055622104	BP PLC SPONSORED ADR	1 960 0000 S	06/01/00	05/04/01	05/09/01	189 490 54	-200 966 71	11 378 17 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	245 958 0000 S	04/04/01	05/04/01	05/04/01	56 774 24	-60 182 72	3 408 48 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	2 382 0000 S	04/04/01	05/07/01	05/10/01	126 206 60	154 562 48	29 336 89 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	2 618 0000 S	04/04/01	05/07/01	05/10/01	2 692 878 00	2 692 878 00	0 00 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 624 0000 S	11/06/00	05/08/01	05/11/01	137 782 78	-188 184 53	-31 401 75 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 534 0000 S	12/05/00	05/08/01	05/11/01	85 522 51	-105 363 88	-18 841 47 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	66 773 0000 S	04/04/01	05/08/01	05/11/01	80 782 96	-99 138 43	-18 355 47 P
SLOF2009002	055622104	BP PLC SPONSORED ADR	2 654 0000 S	06/01/00	05/10/01	05/13/01	88 773 00	-88 773 00	0 00 P
SLOF2009002	218350105	CORNING INC COM	438 0000 S	05/02/01	05/10/01	05/15/01	139 451 89	146 536 63	-7 084 74 P
							9 954 55	-10 801 80	-847 35 P

SLOF2009002	219350105	CORNING INC COM	3 494 0000 S	05/02/01	05/10/01	05/15/01	79 545 06	-84 629 50	5 094 42 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	874 754 0000 S	04/04/01	05/10/01	05/10/01	674 754 00	-874 754 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	18 990 0000 S	04/23/01	05/10/01	05/10/01	18 990 00	-18 990 00	0 00 P
SLOF2009002	059622104	BP PLC SPONSORED ADR	790 587 0000 S	04/23/01	05/10/01	05/10/01	790 587 00	-790 587 00	0 00 P
SLOF2009002	219350105	CORNING INC COM	8 054 0000 S	06/01/00	05/11/01	05/16/01	418 582 21	-444 689 53	-26 107 32 P
SLOF2009002	219350105	CORNING INC COM	17 774 0000 S	05/02/01	05/11/01	05/16/01	394 187 49	-431 746 46	-37 558 97 P
SLOF2009002	654108103	NIKE INC CL B COM	6 888 0000 S	05/02/01	05/11/01	05/16/01	187 115 92	-215 887 52	-18 781 60 P
SLOF2009002	654108103	NIKE INC CL B COM	2 434 0000 S	01/02/01	05/11/01	05/16/01	93 752 36	-131 591 95	-37 539 19 P
SLOF2009002	654108103	NIKE INC CL B COM	610 0000 S	01/02/01	05/11/01	05/16/01	31 199 42	-43 791 76	12 592 34 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	608 0000 S	01/02/01	05/11/01	05/16/01	23 847 37	-32 870 85	9 223 48 P
SLOF2009002	219350105	CORNING INC COM	161 251 0000 S	04/25/01	05/15/01	05/22/01	161 251 00	161 251 00	0 00 P
SLOF2009002	219350105	CORNING INC COM	4 656 0000 S	05/02/01	05/17/01	05/22/01	99 630 28	113 098 43	13 459 17 P
SLOF2009002	219350105	CORNING INC COM	7 544 0000 S	05/02/01	05/17/01	05/22/01	162 768 95	154 222 18	-21 452 23 P
SLOF2009002	219350105	CORNING INC COM	6 666 0000 S	05/02/01	05/17/01	05/22/01	143 498 62	162 408 96	18 912 14 P
SLOF2009002	652061506	SPRINT CORP PCS COM SER 1	2 342 0000 S	04/10/01	05/17/01	05/22/01	54 385 37	56 861 99	1 316 62 P
SLOF2009002	652061506	SPRINT CORP PCS COM SER 1	1 638 0000 S	04/10/01	05/17/01	05/22/01	37 878 84	38 408 66	521 84 P
SLOF2009002	652061506	SPRINT CORP PCS COM SER 1	17 474 0000 S	04/10/01	05/17/01	05/22/01	405 627 88	-416 494 54	10 868 66 P
SLOF2009002	652061506	SPRINT CORP PCS COM SER 1	304 0000 S	04/10/01	05/17/01	05/22/01	7 056 64	7 245 87	187 23 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	13 964 0000 S	02/25/00	05/17/01	05/17/01	15 664 00	15 664 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	23 0000 S	02/28/00	05/17/01	05/17/01	23 00	23 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	24 466 0000 S	03/03/00	05/17/01	05/17/01	34 466 00	24 466 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	18 875 0000 S	03/08/00	05/17/01	05/17/01	18 875 00	-18 875 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	9 427 0000 S	03/10/00	05/17/01	05/17/01	9 427 00	-9 427 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	3 021 0000 S	03/15/00	05/17/01	05/17/01	3 021 00	-3 021 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	3 571 0000 S	03/23/00	05/17/01	05/17/01	3 571 00	-3 571 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	7 508 0000 S	03/31/00	05/17/01	05/17/01	7 508 00	7 508 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	22 554 0000 S	04/05/00	05/17/01	05/17/01	22 554 00	22 554 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	8 997 0000 S	04/10/00	05/17/01	05/17/01	6 997 00	-6 997 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	2 545 0000 S	04/14/00	05/17/01	05/17/01	2 545 00	2 545 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	5 448 0000 S	04/25/00	05/17/01	05/17/01	5 448 00	-5 448 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	12 878 0000 S	04/28/00	05/17/01	05/17/01	12 878 00	12 878 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	10 596 0000 S	05/03/00	05/17/01	05/17/01	10 596 00	10 596 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	850 0000 S	05/22/00	05/17/01	05/17/01	850 00	-850 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	34 574 0000 S	05/25/00	05/17/01	05/17/01	34 574 00	-34 574 00	0 00 P
SLOF2009002	996103902	SLO CLIENT INCOME CASH INV	7 136 0000 S	05/26/00	05/17/01	05/17/01	7 136 00	7 136 00	0 00 P
SLOF2009002	219350105	CORNING INC COM	8 970 0000 S	05/02/01	05/18/01	05/23/01	208 081 90	242 180 27	-34 098 37 P
SLOF2009002	652061506	SPRINT CORP PCS COM SER 1	12 466 0000 S	04/10/01	05/18/01	05/23/01	208 274 72	297 605 06	-8 330 34 P
SLOF2009002	652061506	SPRINT CORP PCS COM SER 1	6 538 0000 S	04/10/01	05/18/01	05/23/01	151 471 90	153 853 52	-2 381 62 P
SLOF2009002	652061506	SPRINT CORP PCS COM SER 1	6 418 0000 S	04/11/01	05/18/01	05/23/01	148 687 75	-154 013 39	-5 321 64 P
SLOF2009002	652061506	SPRINT CORP PCS COM SER 1	8 456 0000 S	04/11/01	05/18/01	05/23/01	155 807 98	202 919 48	-7 011 50 P
SLOF2009002	652061506	SPRINT CORP PCS COM SER 1	2 872 0000 S	04/11/01	05/21/01	05/24/01	88 112 37	-86 918 67	-807 30 P
SLOF2009002	652061506	SPRINT CORP PCS COM SER 1	1 062 0000 S	05/02/01	05/21/01	05/24/01	39 418 00	-44 775 28	-5 359 28 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	194 897 0000 S	04/25/01	05/22/01	05/23/01	194 897 00	-194 897 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	899 990 0000 S	04/25/01	05/23/01	05/23/01	899 990 00	-899 990 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	238 052 0000 S	05/11/01	05/23/01	05/23/01	238 052 00	-238 052 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	1 112 0000 S	02/12/01	05/28/01	06/01/01	70 384 47	-76 288 80	7 602 33 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	1 800 0000 S	02/12/01	05/28/01	06/01/01	113 931 89	-126 723 24	12 781 55 P
SLOF2009002	266648102	EMC CORP MASS	1 868 0000 S	04/17/01	05/31/01	06/05/01	52 773 92	-52 670 27	103 65 P
SLOF2009002	266648102	EMC CORP MASS	1 890 0000 S	04/17/01	05/31/01	06/05/01	53 153 59	-53 048 19	104 40 P
SLOF2009002	266648102	EMC CORP MASS	3 840 0000 S	04/17/01	05/31/01	06/05/01	122 759 48	122 440 78	318 71 P
SLOF2009002	266648102	EMC CORP MASS	4 840 0000 S	04/17/01	05/31/01	06/05/01	156 298 87	174 793 50	-16 488 63 P
SLOF2009002	266648102	EMC CORP MASS	5 022 0000 S	04/17/01	05/31/01	06/05/01	156 891 27	154 897 56	3 993 71 P
SLOF2009002	266648102	EMC CORP MASS	44 840 0000 S	05/02/01	05/31/01	06/05/01	2 063 754 86	-2 193 382 05	128 607 07 P
SLOF2009002	266648102	EMC CORP MASS	1 144 0000 S	04/17/01	06/01/01	06/05/01	35 783 35	-36 101 09	-317 74 P
SLOF2009002	266648102	EMC CORP MASS	3 738 0000 S	04/19/01	06/01/01	06/05/01	116 921 48	-157 656 13	-40 734 64 P
SLOF2009002	266648102	EMC CORP MASS	1 878 0000 S	04/18/01	06/01/01	06/05/01	58 742 25	-70 207 68	20 463 41 P
SLOF2009002	266648102	EMC CORP MASS	8 988 0000 S	05/02/01	06/01/01	06/05/01	272 003 53	-303 418 80	-113 415 36 P
SLOF2009002	069457106	AUTOMATIC DATA PROCESSING INC	839 0000 S	12/05/00	06/08/01	06/13/01	51 875 37	-60 620 50	-8 845 13 P
SLOF2009002	069457106	SCHLUMBERGER LTD COM	504 0000 S	02/12/01	06/08/01	06/13/01	30 523 94	-35 482 51	-4 958 67 P
SLOF2009002	069457106	SCHLUMBERGER LTD COM	4 70 0000 S	02/12/01	06/08/01	06/13/01	28 454 68	-33 066 65	-4 624 16 P
SLOF2009002	069457106	SCHLUMBERGER LTD COM	2 686 0000 S	12/05/00	06/11/01	06/14/01	148 957 70	173 589 20	-28 631 50 P
SLOF2009002	069457106	AUTOMATIC DATA PROCESSING INC	366 0000 S	12/05/00	06/11/01	06/14/01	20 078 08	-23 853 63	-3 575 54 P
SLOF2009002	069457106	SCHLUMBERGER LTD COM	4 784 0000 S	02/12/01	06/11/01	06/14/01	287 944 13	-336 802 21	-48 858 08 P
SLOF2009002	069457106	SCHLUMBERGER LTD COM	294 0000 S	02/12/01	06/11/01	06/14/01	17 133 11	-19 994 11	2 961 00 P
SLOF2009002	069457106	AUTOMATIC DATA PROCESSING INC	2 362 0000 S	12/05/00	06/12/01	06/15/01	128 663 72	-153 942 46	25 278 74 P

SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	66 047 0000 S	05/11/01	06/12/01	06/12/01	66 047 00	-66 047 00	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	204 671 6300 S	05/18/01	06/12/01	06/12/01	204 671 93	-204 671 93	0 00 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	224 0000 S	12/05/00	06/13/01	06/18/01	12 004 23	14 476 54	-2 412 31 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	908 0000 S	12/05/00	06/13/01	06/18/01	48 740 80	58 681 68	-9 831 88 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	473 0000 S	12/06/00	06/13/01	06/18/01	25 394 99	-30 784 02	-5 389 03 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 341 0000 S	12/06/00	06/13/01	06/18/01	11 997 23	87 732 78	-15 735 55 P
SLOF2009002	097023105	BOEING CO COM	1 002 0000 S	09/27/00	06/13/01	06/18/01	65 963 96	-64 413 07	1 548 89 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	669 0000 S	04/25/00	06/13/01	06/18/01	52 487 89	-40 643 61	11 844 08 P
SLOF2009002	594918104	MICROSOFT CORP COM	1 572 0000 S	03/23/01	06/13/01	06/18/01	111 611 57	-86 784 53	24 826 64 P
SLOF2009002	806857108	SCHLUMBERGER LTD COM	6 988 0000 S	02/12/01	06/13/01	06/18/01	423 941 05	-491 967 77	-68 326 72 P
SLOF2009002	806857108	SCHLUMBERGER LTD COM	192 0000 S	02/13/01	06/13/01	06/18/01	11 639 82	12 848 78	-1 008 97 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	2 818 0000 S	12/06/00	06/14/01	06/19/01	145 886 81	164 363 14	-38 474 23 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	590 0000 S	12/06/00	06/14/01	06/19/01	30 803 87	-38 599 81	-7 793 94 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	2 818 0000 S	12/06/00	06/14/01	06/19/01	145 941 66	154 232 28	-8 290 62 P
SLOF2009002	087023105	BOEING CO COM	6 112 0000 S	09/27/00	06/14/01	06/19/01	390 076 21	-392 819 09	-2 742 88 P
SLOF2009002	087023105	BOEING CO COM	3 848 0000 S	09/27/00	06/14/01	06/19/01	248 026 63	-247 374 45	1 652 18 P
SLOF2009002	087023105	BOEING CO COM	520 0000 S	09/28/00	06/14/01	06/19/01	33 632 85	-33 727 82	74 87 P
SLOF2009002	594918104	MICROSOFT CORP COM	4 292 0000 S	03/23/01	06/14/01	06/19/01	298 280 49	236 947 18	81 343 33 P
SLOF2009002	594918104	MICROSOFT CORP COM	1 916 0000 S	03/23/01	06/14/01	06/19/01	133 160 43	107 452 15	25 708 28 P
SLOF2009002	806857108	SCHLUMBERGER LTD COM	9 338 0000 S	02/13/01	06/14/01	06/19/01	532 829 98	-615 178 04	-82 348 06 P
SLOF2009002	806857108	SCHLUMBERGER LTD COM	3 794 0000 S	02/13/01	06/14/01	06/19/01	215 816 84	248 286 51	-33 369 67 P
SLOF2009002	806857108	SCHLUMBERGER LTD COM	3 634 0000 S	02/13/01	06/14/01	06/19/01	207 397 46	239 404 65	-32 047 17 P
SLOF2009002	806857108	SCHLUMBERGER LTD COM	1 732 0000 S	02/14/01	06/14/01	06/19/01	98 828 61	-113 518 74	-14 690 13 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 571 0000 S	12/06/00	06/15/01	06/20/01	82 173 75	102 780 16	-20 606 41 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 036 0000 S	12/06/00	06/15/01	06/20/01	54 189 69	-67 778 64	-13 588 95 P
SLOF2009002	806857108	SCHLUMBERGER LTD COM	578 0000 S	02/14/01	06/15/01	06/20/01	33 247 35	-37 883 28	-4 635 93 P
SLOF2009002	806857108	SCHLUMBERGER LTD COM	1 314 0000 S	03/09/01	06/15/01	06/20/01	75 363 09	-89 739 69	-14 156 80 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	1 046 0000 S	04/25/00	06/19/01	06/22/01	78 089 06	-61 810 91	17 158 15 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	7 492 0000 S	06/01/00	06/19/01	06/22/01	663 379 49	-747 327 90	-83 947 51 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	920 0000 S	06/01/00	06/19/01	06/22/01	81 421 66	-91 770 00	10 348 12 P
SLOF2009002	247023109	DELL COMPUTER CORP COM	10 530 0000 S	06/07/01	06/20/01	06/25/01	243 020 06	270 718 83	27 698 83 P
SLOF2009002	594918104	MICROSOFT CORP COM	10 514 0000 S	03/23/01	06/20/01	06/25/01	17 115 85	-13 291 94	3 823 91 P
SLOF2009002	594918104	MICROSOFT CORP COM	3 738 0000 S	03/23/01	06/20/01	06/25/01	159 824 04	-119 845 03	39 878 01 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	4 110 63 8700 S	05/18/01	06/20/01	06/25/01	75 835 45	-58 957 15	16 880 30 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	998 0000 S	04/25/00	06/20/01	06/25/01	180 235 64	-182 343 00	-22 087 96 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	1 828 0000 S	06/01/00	06/20/01	06/25/01	257 813 84	-401 194 50	-143 380 66 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	4 022 0000 S	06/01/00	06/20/01	06/25/01	332 878 61	-401 194 50	-88 316 89 P
SLOF2009002	594918104	MICROSOFT CORP COM	10 514 0000 S	03/23/01	06/20/01	06/25/01	717 370 48	-589 640 90	127 729 58 P
SLOF2009002	594918104	MICROSOFT CORP COM	3 738 0000 S	03/23/01	06/20/01	06/25/01	236 285 25	-210 754 28	45 510 97 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	4 443 0000 S	04/26/00	06/21/01	06/26/01	410 053 87	-410 053 87	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	3 420 0000 S	04/26/00	06/21/01	06/26/01	287 813 84	-185 063 30	82 530 54 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	1 330 0000 S	04/26/00	06/21/01	06/26/01	99 710 63	-75 965 73	23 644 90 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	543 759 4000 S	05/18/01	06/21/01	06/26/01	543 759 40	-543 759 40	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	4 893 7800 S	05/24/01	06/21/01	06/26/01	4 993 78	-4 993 78	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	1 487 0000 S	11/03/00	06/22/01	06/27/01	304 872 56	-399 502 23	94 629 67 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7 935 0000 S	11/03/00	06/22/01	06/27/01	101 739 87	130 177 63	-28 437 96 P
SLOF2009002	599331107	MERCK & CO INC COM	510 0000 S	11/08/00	06/22/01	06/27/01	542 809 66	-488 338 23	-145 478 57 P
SLOF2009002	599331107	MERCK & CO INC COM	11 247 0000 S	11/08/00	06/22/01	06/27/01	34 884 00	-45 873 65	-11 079 65 P
SLOF2009002	599331107	MERCK & CO INC COM	152 0000 S	11/08/00	06/22/01	06/27/01	768 516 44	1 010 585 88	241 070 25 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	98 308 3300 S	05/24/01	06/22/01	06/27/01	10 895 55	-13 657 78	-2 862 23 P
SLOF2009002	369550108	GOLDMAN SACHS GROUP INC COM	6 190 0000 S	06/01/00	06/24/01	06/29/01	547 963 65	-617 452 30	-89 488 65 P
SLOF2009002	654108103	NIKE INC CL B COM	1 242 0000 S	01/02/01	06/24/01	07/03/01	51 719 37	-67 147 37	-15 428 00 P
SLOF2009002	654108103	NIKE INC CL B COM	8 112 0000 S	01/03/01	06/24/01	07/03/01	234 516 96	-331 043 65	-78 527 69 P
SLOF2009002	654108103	NIKE INC CL B COM	1 564 0000 S	01/04/01	06/24/01	07/03/01	67 543 34	-67 832 22	-20 306 86 P
SLOF2009002	654108103	NIKE INC CL B COM	8 227 8100 S	05/24/01	06/24/01	06/29/01	65 126 10	-88 471 41	23 343 31 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	169 625 4100 S	06/01/01	06/24/01	06/29/01	8 227 81	-8 227 81	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	150 0000 S	06/01/00	06/24/01	06/29/01	189 625 41	-189 625 41	0 00 P
SLOF2009002	369550108	GOLDMAN SACHS GROUP INC COM	880 0000 S	06/01/00	06/24/01	07/05/01	12 848 32	-14 982 30	2 077 18 P
SLOF2009002	369550108	GOLDMAN SACHS GROUP INC COM	3 569 0000 S	06/01/00	06/24/01	07/05/01	75 409 19	-87 780 90	12 378 81 P
SLOF2009002	369550108	GOLDMAN SACHS GROUP INC COM	360 0000 S	06/02/00	06/24/01	07/05/01	305 725 68	-362 300 79	-56 575 13 P
SLOF2009002	369550108	GOLDMAN SACHS GROUP INC COM	1 537 0000 S	06/03/00	06/24/01	07/05/01	30 848 76	-37 222 85	-6 378 09 P
SLOF2009002	369550108	GOLDMAN SACHS GROUP INC COM	2 453 0000 S	06/07/00	06/24/01	07/05/01	131 698 52	-174 298 57	-42 800 05 P
SLOF2009002	654108103	NIKE INC CL B COM	5 751 0000 S	06/08/00	06/29/01	07/05/01	241 458 12	-277 944 47	-89 171 78 P
SLOF2009002	654108103	NIKE INC CL B COM	1 481 0000 S	01/17/01	06/29/01	07/05/01	82 178 60	-83 785 20	21 606 96 P



854108103	SLF02009022	554108103	NIKE INC CL B COM	01/17/01	838 0000 S	02/29/01	07/05/01	35,253.48	-47,408.51	12,155.03 P
654106103	SLF02009022	654106103	NIKE INC CL B COM	01/17/01	3,508 0000 S	06/29/01	07/05/01	147,280.56	-198,458.49	-51,178.93 P
898102802	SLF02009022	898102802	SLO CLIENT CASH INVESTMENT TR	06/29/01	89,666 3000 S	06/29/01	06/29/01	89,666.30	0.00 P	0.00 P
898102802	SLF02009022	898102802	SLO CLIENT CASH INVESTMENT TR	06/29/01	81,661 8700 S	06/29/01	06/29/01	81,661.87	-61,661.87	0.00 P
38141G104	SLF02009022	38141G104	GOLDMAN SACHS GROUP INC COM	08/08/00	837 0000 S	07/02/01	07/02/01	817,216.95	-95,515.18	24,288.23 P
38141G104	SLF02009022	38141G104	GOLDMAN SACHS GROUP INC COM	08/08/00	675 0000 S	07/02/01	07/02/01	77,028.57	-77,028.57	19,585.35 P
38141G104	SLF02009022	38141G104	GOLDMAN SACHS GROUP INC COM	06/29/01	285,200 8900 S	07/02/01	07/02/01	285,200.69	-285,200.69	0.00 P
38141G104	SLF02009022	38141G104	GOLDMAN SACHS GROUP INC COM	06/29/01	311 0000 S	07/03/01	07/03/01	26,177.55	-37,510.98	-11,333.31 P
38141G104	SLF02009022	38141G104	GOLDMAN SACHS GROUP INC COM	06/29/01	864,400 S	07/03/01	07/03/01	71,630.53	-102,628.47	-30,997.94 P
38141G104	SLF02009022	38141G104	GOLDMAN SACHS GROUP INC COM	06/29/01	2,959 0000 S	07/03/01	07/03/01	249,085.51	430,430.43	7,635.08 P
38141G104	SLF02009022	38141G104	GOLDMAN SACHS GROUP INC COM	06/29/01	321 0000 S	07/03/01	07/03/01	36,631.27	-36,631.27	9,612.00 P
998102802	SLF02009022	998102802	SLO CLIENT CASH INVESTMENT TR	06/29/01	368,734 5700 S	07/09/01	07/09/01	368,734.57	-368,734.57	0.00 P
998102802	SLF02009022	998102802	SLO CLIENT CASH INVESTMENT TR	06/29/01	238,284 1700 S	07/09/01	07/09/01	238,284.17	-238,284.17	0.00 P
00184A105	SLF02009022	00184A105	ADL TIME WARNER INC COM	06/18/01	2,740 0000 S	07/11/01	07/11/01	133,368.68	-133,368.68	-1,622.39 P
00184A105	SLF02009022	00184A105	ADL TIME WARNER INC COM	03/29/00	2,468 0000 S	07/11/01	07/11/01	121,368.15	-115,613.88	5,775.27 P
172987101	SLF02009022	172987101	CTIGROUP INC COM	03/29/00	2,540 0000 S	07/11/01	07/11/01	121,368.15	-115,613.88	5,775.27 P
172987101	SLF02009022	172987101	CTIGROUP INC COM	03/29/00	10,518 0000 S	07/11/01	07/11/01	502,780.52	-478,658.67	24,120.85 P
368710406	SLF02009022	368710406	GENERAL ELEC CO COM	01/24/00	478 0000 S	07/11/01	07/11/01	19,729.73	-38,478.16	-18,748.43 P
368710406	SLF02009022	368710406	GENERAL ELEC CO COM	12/22/99	2,848 0000 S	07/11/01	07/11/01	128,251.41	149,016.90	-20,764.49 P
368710406	SLF02009022	368710406	GENERAL ELEC CO COM	12/22/99	3,858 0000 S	07/11/01	07/11/01	173,733.83	201,862.14	28,128.31 P
590188108	SLF02009022	590188108	GENERAL ELEC CO COM	12/22/99	1,838 0000 S	07/11/01	07/11/01	82,769.00	96,169.67	-13,400.67 P
590188108	SLF02009022	590188108	GENERAL ELEC CO COM	06/21/00	6,370 0000 S	07/11/01	07/11/01	331,936.62	-343,726.68	-51,790.27 P
590188108	SLF02009022	590188108	MERRILL LYNCH & CO INC	06/21/00	722 0000 S	07/11/01	07/11/01	37,622.96	-43,247.79	-5,624.80 P
590188108	SLF02009022	590188108	MERRILL LYNCH & CO INC	06/21/00	14,338 0000 S	07/11/01	07/11/01	747,144.02	-858,845.48	-111,701.46 P
717081103	SLF02009022	717081103	PFIZER INC COM STK USD0 05	07/27/00	18,286 0000 S	07/11/01	07/11/01	713,985.08	-812,216.82	-98,221.73 P
717081103	SLF02009022	717081103	PFIZER INC COM STK USD0 05	06/29/00	808 0000 S	07/11/01	07/11/01	23,737.87	28,042.90	-4,302.93 P
717081103	SLF02009022	717081103	PFIZER INC COM STK USD0 05	06/29/00	12,224,232 2500 S	07/11/01	07/11/01	688,453.17	-875,995.37	-12,548.60 P
717081103	SLF02009022	717081103	PFIZER INC COM STK USD0 05	06/29/00	640 0000 S	07/11/01	07/11/01	38,389.26	-35,389.26	1,554.41 P
898102802	SLF02009022	898102802	SLO CLIENT CASH INVESTMENT TR	06/29/01	205,344 9900 S	07/11/01	07/11/01	205,344.99	-205,344.99	0.00 P
898102802	SLF02009022	898102802	SLO CLIENT CASH INVESTMENT TR	06/29/01	184 0000 S	07/12/01	07/12/01	12,074.39	-15,574.60	-3,500.21 P
898102802	SLF02009022	898102802	MERCK & CO INC COM	05/17/01	198 0000 S	07/12/01	07/12/01	12,074.39	-15,574.60	-3,500.21 P
898102802	SLF02009022	898102802	MERCK & CO INC COM	05/17/01	4,184 0000 S	07/12/01	07/12/01	255,147.71	-328,147.71	-73,004.06 P
898102802	SLF02009022	898102802	MERCK & CO INC COM	05/17/01	4,918 0000 S	07/12/01	07/12/01	299,788.38	-350,744.20	-50,957.84 P
898102802	SLF02009022	898102802	MERCK & CO INC COM	06/13/01	2,448 0000 S	07/12/01	07/12/01	149,181.40	-178,882.60	-30,821.40 P
898102802	SLF02009022	898102802	MERCK & CO INC COM	06/13/01	1,434 0000 S	07/12/01	07/12/01	87,447.85	104,842.57	-17,194.72 P
898102802	SLF02009022	898102802	MERCK & CO INC COM	06/14/01	2,274 0000 S	07/12/01	07/12/01	138,872.53	187,839.38	-29,169.86 P
898102802	SLF02009022	898102802	MERCK & CO INC COM	06/14/01	7,028 0000 S	07/12/01	07/12/01	485,046.94	-685,225.08	-220,178.14 P
898102802	SLF02009022	898102802	MERCK & CO INC COM	06/21/00	10,084 0000 S	07/12/01	07/12/01	545,470.74	-607,457.13	-61,986.38 P
898102802	SLF02009022	898102802	MERRILL LYNCH & CO INC	06/21/00	8,646 0000 S	07/12/01	07/12/01	467,665.44	-520,832.45	-53,147.01 P
717081103	SLF02009022	717081103	PFIZER INC COM STK USD0 05	06/29/00	15,992 0000 S	07/12/01	07/12/01	804,210.37	-739,284.58	-135,074.21 P
717081103	SLF02009022	717081103	PFIZER INC COM STK USD0 05	06/29/00	4,222 2500 S	07/12/01	07/12/01	158,062.38	-194,654.82	-35,592.44 P
031182100	SLF02009022	031182100	AMGEN INC	02/09/01	8,324 0000 S	07/13/01	07/13/01	524,740.94	-682,905.63	-138,164.69 P
031182100	SLF02009022	031182100	AMGEN INC	02/09/01	1,328 0000 S	07/13/01	07/13/01	73,900.73	94,416.42	-20,515.69 P
031182100	SLF02009022	031182100	AMGEN INC	01/24/00	8,586 0000 S	07/13/01	07/13/01	298,808.83	-539,331.51	-268,522.68 P
031182100	SLF02009022	031182100	AMGEN INC	01/24/00	542 0000 S	07/13/01	07/13/01	21,917.31	-43,811.11	-21,893.80 P
031182100	SLF02009022	031182100	AMGEN INC	03/27/00	4,224 0000 S	07/13/01	07/13/01	170,809.48	-443,318.15	-272,508.67 P
031182100	SLF02009022	031182100	AMGEN INC	03/27/00	7,068 0000 S	07/13/01	07/13/01	285,814.72	-576,042.00	-290,227.28 P
031182100	SLF02009022	031182100	AMGEN INC	03/27/00	3,962 0000 S	07/13/01	07/13/01	18,882.29	-37,672.36	-18,990.07 P
031182100	SLF02009022	031182100	AMGEN INC	06/14/01	3,066 0000 S	07/13/01	07/13/01	181,185.55	180,048.42	-31,358.57 P
031182100	SLF02009022	031182100	MERCK & CO INC COM	06/14/01	2,602 0000 S	07/13/01	07/13/01	180,878.85	192,048.42	-31,358.57 P
031182100	SLF02009022	031182100	MERCK & CO INC COM	06/15/01	8,420 0000 S	07/13/01	07/13/01	518,955.54	-622,382.82	-102,427.28 P
031182100	SLF02009022	031182100	MERCK & CO INC COM	06/15/01	442 0000 S	07/13/01	07/13/01	27,284.58	32,884.73	-5,570.15 P
031182100	SLF02009022	031182100	MERCK & CO INC COM	06/18/01	6,004 0000 S	07/13/01	07/13/01	370,781.85	-448,983.38	-78,201.53 P
031182100	SLF02009022	031182100	MERCK & CO INC COM	06/18/01	2,544 0000 S	07/13/01	07/13/01	157,098.21	189,571.50	-32,473.28 P
031182100	SLF02009022	031182100	PFIZER INC COM STK USD0 05	06/29/00	3,518 0000 S	07/13/01	07/13/01	135,250.27	30,932.09	5,212.24 P
031182100	SLF02009022	031182100	PFIZER INC COM STK USD0 05	06/29/00	16,928 0000 S	07/13/01	07/13/01	650,800.83	781,115.04	-110,314.41 P
031182100	SLF02009022	031182100	PFIZER INC COM STK USD0 05	06/29/00	2,296 0000 S	07/13/01	07/13/01	86,732.41	-448,760.88	-14,338.65 P
031182100	SLF02009022	031182100	PFIZER INC COM STK USD0 05	06/29/00	179 0144 44 S	07/13/01	07/13/01	179,014.44	179,014.44	0.00 P
031182100	SLF02009022	031182100	PFIZER INC COM STK USD0 05	06/29/00	310 0000 S	07/13/01	07/13/01	16,740.98	-586,874.35	-141,869.32 P

SLOF200902	031162100	AMGEN INC	220 0000 S	02/21/01	07/16/01	07/16/01	11 636 18	-15 605 46	3 747 30 P
SLOF200902	031162100	AMGEN INC	1 078 6000 S	02/21/01	07/16/01	07/16/01	59 139 72	-76 466 55	-17 310 13 P
SLOF200902	366710406	GENENTECH INC	6 504 0000 S	03/24/00	07/16/01	07/16/01	236 428 72	-536 502 71	282 073 09 P
SLOF200902	031162100	AMGEN INC	7 424 0000 S	02/21/01	07/17/01	07/20/01	410 388 00	-526 614 02	118 226 02 P
SLOF200902	031162100	AMGEN INC	1 666 0000 S	02/22/01	07/17/01	07/20/01	92 094 07	119 488 02	27 394 95 P
SLOF200902	031162100	AMGEN INC	2 934 0000 S	03/22/01	07/17/01	07/20/01	162 408 40	147 322 48	15 065 52 P
SLOF200902	031162100	AMGEN INC	682 0000 S	03/22/01	07/17/01	07/20/01	36 408 78	-33 195 20	3 213 58 P
SLOF200902	366710406	GENENTECH INC	8 318 0000 S	03/24/00	07/17/01	07/20/01	324 838 72	-678 102 44	-353 263 72 P
SLOF200902	590181106	MERRILL LYNCH & CO INC	6 096 0000 S	03/24/00	07/17/01	07/20/01	310 082 07	-365 414 02	-55 321 35 P
SLOF200902	366710406	GENENTECH INC	8 772 0000 S	03/24/00	07/16/01	07/20/01	350 157 76	715 285 54	-365 127 76 P
SLOF200902	366710406	GENENTECH INC	1 182 0000 S	04/04/00	07/16/01	07/20/01	47 182 66	-72 904 23	-25 811 55 P
SLOF200902	366710406	GENENTECH INC	2 864 0000 S	04/04/00	07/16/01	07/20/01	107 139 02	165 730 02	-58 811 00 P
SLOF200902	366710406	GENENTECH INC	8 242 0000 S	04/27/00	07/16/01	07/20/01	328 001 42	-452 387 20	-123 595 78 P
SLOF200902	366710406	GENENTECH INC	4 596 0000 S	04/28/00	07/16/01	07/20/01	163 541 42	238 823 49	-75 282 05 P
SLOF200902	366710406	GENENTECH INC	6 220 0000 S	05/09/00	07/16/01	07/20/01	38 560 47	-61 872 30	-23 311 83 P
SLOF200902	366710406	GENENTECH INC	9 200 0000 S	05/09/00	07/16/01	07/24/01	248 322 63	-390 031 50	150 708 87 P
SLOF200902	366710406	GENENTECH INC	2 862 0000 S	05/09/00	07/16/01	07/24/01	115 272 72	182 232 60	-69 858 88 P
SLOF200902	366710406	GENENTECH INC	22 0000 S	11/10/00	07/16/01	07/24/01	878 50	-1 753 31	-878 41 P
SLOF200902	366710406	GENENTECH INC	813 751 0000 S	06/05/01	07/16/01	07/20/01	613 751 06	-413 751 08	0 00 P
SLOF200902	366710406	GENENTECH INC	1 445 0000 S	11/10/00	07/20/01	07/25/01	37 183 10	-115 160 43	-57 877 33 P
SLOF200902	366710406	GENENTECH INC	1 618 0000 S	12/06/00	07/20/01	07/25/01	64 029 24	-123 048 06	-59 018 82 P
SLOF200902	366710406	GENENTECH INC	308 0000 S	12/06/00	07/20/01	07/25/01	12 043 86	-23 423 43	-11 378 73 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	36 563 1000 S	06/05/01	07/20/01	07/20/01	36 563 10	-36 563 10	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	483 450 8200 S	06/05/01	07/20/01	07/20/01	483 450 82	-483 450 82	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	110 963 6000 S	06/13/01	07/20/01	07/20/01	110 963 60	-110 963 60	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	472 113 0000 S	06/14/01	07/20/01	07/20/01	472 113 03	-472 113 03	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	128 863 7200 S	06/15/01	07/20/01	07/20/01	128 863 72	-128 863 72	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	538 923 1700 S	06/19/01	07/20/01	07/20/01	538 923 17	-538 923 17	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	1 312 428 5600 S	06/19/01	07/20/01	07/20/01	1 312 428 56	1 312 428 56	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	487 428 0000 S	06/22/01	07/20/01	07/20/01	487 428 90	-487 428 90	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	52 961 5400 S	06/22/01	07/23/01	07/23/01	52 961 54	-52 961 54	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	1 041 618 8100 S	06/23/01	07/23/01	07/23/01	1 041 618 81	1 041 618 81	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	1 492 459 3400 S	06/27/01	07/23/01	07/23/01	1 492 459 34	1 492 459 34	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	182 690 5600 S	07/02/01	07/24/01	07/24/01	182 690 58	-182 690 58	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	100 646 7400 S	07/02/01	07/24/01	07/24/01	100 646 74	-100 646 74	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	215 741 4500 S	07/05/01	07/24/01	07/24/01	215 741 45	-215 741 45	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	760 960 4400 S	07/16/01	07/24/01	07/24/01	760 960 74	760 960 74	0 00 P
SLOF200902	996102802	SLO CLIENT CASH INVESTMENT TR	1 509 823 8600 S	07/16/01	07/25/01	07/25/01	1 509 823 56	-1 509 823 56	0 00 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	200 0000 S	06/23/01	07/26/01	07/26/01	18 417 67	17 107 00	-689 33 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	942 0000 S	06/23/01	07/26/01	07/26/01	77 327 24	-90 923 17	-3 656 93 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	1 756 0000 S	06/23/01	07/26/01	07/26/01	144 147 16	151 298 53	-7 141 37 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	968 6000 S	06/23/01	07/26/01	07/26/01	78 297 38	-83 225 92	-3 928 57 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	2 030 0000 S	06/23/01	07/27/01	08/01/01	239 442 76	252 951 67	-13 506 89 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	4 610 0000 S	06/23/01	07/27/01	08/01/01	375 964 30	-394 648 38	-18 684 08 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	686 0000 S	06/23/01	07/27/01	08/01/01	56 761 64	-59 627 78	-2 866 14 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	2 204 0000 S	06/23/01	07/27/01	08/01/01	179 745 18	189 540 66	-9 795 51 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	298 0000 S	07/02/01	07/27/01	08/01/01	18 983 25	17 911 88	-948 63 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	3 042 0000 S	07/02/01	07/28/01	08/02/01	250 517 06	261 861 22	11 444 14 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	3 372 0000 S	07/03/01	07/28/01	08/02/01	277 663 46	-292 836 62	-15 143 14 P
SLOF200902	026874107	SLO CLIENT CASH INVESTMENT TR	25 970 1500 S	07/16/01	07/29/01	07/29/01	25 970 15	-25 970 15	0 00 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	1 234 0000 S	07/03/01	07/31/01	08/03/01	102 732 62	-107 165 00	-4 432 38 P
SLOF200902	026874107	AMERICAN INTL GROUP INC COM	458 0000 S	07/03/01	07/31/01	08/03/01	38 129 29	-38 648 06	1 519 77 P
SLOF200902	369604103	GENERAL ELEC CO COM	7 011 0000 S	12/22/99	08/01/01	08/06/01	300 591 33	-368 636 56	-68 275 21 P
SLOF200902	369604103	GENERAL ELEC CO COM	1 803 0000 S	01/20/00	08/01/01	08/06/01	77 294 55	10 632 35 P	0 00 P
SLOF200902	369604103	GENERAL ELEC CO COM	120 0000 S	06/01/00	08/01/01	08/06/01	5 144 40	-6 128 90	-885 50 P
SLOF200902	369604103	GENERAL ELEC CO COM	344 0000 S	06/01/00	08/01/01	08/06/01	16 442 07	-19 615 66	-3 153 61 P
SLOF200902	369604103	GENERAL ELEC CO COM	7 022 0000 S	06/01/00	08/01/01	08/06/01	301 032 92	-362 418 76	-61 385 84 P
SLOF200902	369604103	GENERAL ELEC CO COM	3 628 0000 S	06/01/00	08/02/01	08/07/01	155 433 38	-181 247 36	-31 812 60 P
SLOF200902	369604103	GENERAL ELEC CO COM	27 990 0000 S	06/01/00	08/02/01	08/07/01	157 634 60	-190 138 24	-32 503 64 P
SLOF200902	748121109	QWEST COMMUNICATIONS INTL INC	5 930 0000 S	07/20/01	08/02/01	08/07/01	64 758 22	-839 596 04	181 538 82 P
SLOF200902	748121109	QWEST COMMUNICATIONS INTL INC	1 018 0000 S	07/20/01	08/02/01	08/07/01	23 548 33	-30 529 31	-6 978 38 P
SLOF200902	986102802	SLO CLIENT CASH INVESTMENT TR	5 390 0000 S	07/20/01	08/03/01	08/08/01	127 193 28	181 643 41	-34 450 13 P
SLOF200902	986102802	SLO CLIENT CASH INVESTMENT TR	187 413 3400 S	07/16/01	08/08/01	08/08/01	187 413 34	187 413 34	0 00 P
SLOF200902	131347106	CALPINE CORP COM	7 960 0000 S	02/05/01	08/07/01	08/10/01	264 047 46	-360 054 66	96 007 22 P
SLOF200902	131347106	CALPINE CORP COM	418 0000 S	02/05/01	08/07/01	08/10/01	13 799 47	19 615 64	-5 816 47 P

SLOF2009002	131347106	CALPINE CORP COM	84 0000 S	02/09/01	06/07/01	06/10/01	2 833 33	-3 960 91	-1 127 58 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	319 399 1300 S	02/09/01	06/07/01	06/10/01	319 399 13	-510 599 13	0 00 P
SLOF2009002	131347106	CALPINE CORP COM	302 0000 S	02/09/01	06/08/01	06/13/01	9 313 51	-14 240 42	-4 828 91 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	3 852 0000 S	02/09/01	06/08/01	06/13/01	113 838 33	172 205 31	-56 369 98 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	738 078 0000 S	07/16/01	06/08/01	06/08/01	738 078 00	0 00 P	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	251 5600 S	07/16/01	06/08/01	06/08/01	251 59	251 59	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	515 220 6000 S	07/17/01	06/09/01	06/09/01	515 220 66	-515 220 66	0 00 P
SLOF2009002	131347106	CALPINE CORP COM	2 278 0000 S	02/09/01	06/13/01	06/16/01	71 425 21	-107 418 13	35 990 92 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	193 218 5400 S	07/17/01	06/13/01	06/13/01	193 218 54	-193 218 54	0 00 P
SLOF2009002	131347106	CALPINE CORP COM	498 0000 S	02/09/01	06/14/01	06/17/01	15 722 67	-23 368 23	-7 665 56 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	1290 0000 S	02/09/01	06/14/01	06/17/01	40 381 63	-60 358 74	-19 975 11 P
SLOF2009002	131347106	CALPINE CORP COM	169 274 1700 S	07/17/01	06/14/01	06/14/01	169 274 17	169 274 17	0 00 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	2 546 0000 S	04/16/01	06/15/01	06/20/01	101 599 81	-123 168 23	21 619 92 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	16 182 0000 S	04/16/01	06/15/01	06/20/01	635 067 29	770 250 25	135 182 96 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	8 760 0000 S	04/16/01	06/15/01	06/20/01	343 868 74	-433 719 66	-60 831 12 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	1 448 0000 S	04/16/01	06/15/01	06/20/01	58 627 18	71 692 51	-14 865 33 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	14 488 0000 S	04/16/01	06/15/01	06/20/01	659 639 79	708 722 49	-150 080 70 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	7 038 0000 S	04/16/01	06/15/01	06/20/01	278 208 35	344 094 15	-67 885 80 P
SLOF2009002	131347106	CALPINE CORP COM	3 454 0000 S	02/09/01	06/15/01	06/20/01	106 363 90	161 923 90	-55 561 90 P
SLOF2009002	131347106	CALPINE CORP COM	52 0000 S	02/09/01	06/15/01	06/20/01	1 628 48	-2 451 99	-823 50 P
SLOF2009002	131347106	CALPINE CORP COM	3 218 0000 S	02/09/01	06/16/01	06/21/01	88 081 69	151 740 61	-53 658 92 P
SLOF2009002	131347106	CALPINE CORP COM	866 0000 S	02/09/01	06/16/01	06/21/01	28 455 94	-40 828 41	-14 473 57 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	924 377 4200 S	02/09/01	06/16/01	06/16/01	924 377 42	924 377 42	0 00 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	3 594 0000 S	04/30/01	06/17/01	06/22/01	142 821 94	-185 339 39	-42 517 45 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	810 0000 S	04/30/01	06/17/01	06/22/01	24 261 94	-31 544 93	-7 282 98 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	1 740 0000 S	04/30/01	06/17/01	06/22/01	70 797 13	-66 130 29	-17 335 16 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	236 0000 S	06/28/00	06/17/01	06/22/01	13 636 33	2 768 03	2 768 03 P
SLOF2009002	097023105	BOEING CO COM	1 434 0000 S	09/28/00	06/17/01	06/22/01	77 333 32	93 010 39	-15 677 07 P
SLOF2009002	097023105	BOEING CO COM	6 442 0000 S	02/09/01	06/17/01	06/22/01	191 802 85	-303 784 13	-111 981 28 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	760 950 2000 S	07/17/01	06/17/01	06/17/01	760 950 20	760 950 20	0 00 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	8 420 0000 S	04/30/01	06/20/01	06/23/01	336 760 13	-433 423 46	-90 663 33 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	2 858 0000 S	04/30/01	06/20/01	06/23/01	114 308 47	-147 875 75	-33 489 28 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	2 594 0000 S	04/30/01	06/20/01	06/23/01	103 347 76	133 626 39	-30 278 63 P
SLOF2009002	097023105	BOEING CO COM	3 844 0000 S	09/28/00	06/20/01	06/23/01	205 659 86	251 619 35	-46 359 49 P
SLOF2009002	097023105	BOEING CO COM	680 0000 S	09/28/00	06/20/01	06/23/01	38 588 84	-44 735 95	-6 185 31 P
SLOF2009002	131347106	CALPINE CORP COM	202 0000 S	02/09/01	06/20/01	06/23/01	5 750 08	-9 525 05	-3 774 87 P
SLOF2009002	131347106	CALPINE CORP COM	6 286 0000 S	04/06/01	06/20/01	06/23/01	178 423 31	-291 339 77	-112 918 46 P
SLOF2009002	994918104	MICROSOFT CORP COM	242 0000 S	03/23/01	06/20/01	06/23/01	14 865 88	13 571 72	1 394 17 P
SLOF2009002	994918104	MICROSOFT CORP COM	7 084 0000 S	04/02/01	06/20/01	06/23/01	439 092 54	-397 447 82	40 644 72 P
SLOF2009002	594918104	MICROSOFT CORP COM	6 804 0000 S	04/10/01	06/20/01	06/23/01	420 778 63	-408 857 42	13 919 21 P
SLOF2009002	668610104	SUN MICROSYSTEMS INC COM	774 0000 S	06/01/01	06/20/01	06/23/01	11 073 17	13 534 09	2 300 92 P
SLOF2009002	668610104	SUN MICROSYSTEMS INC COM	5 646 0000 S	06/01/01	06/20/01	06/23/01	90 774 06	87 325 75	16 551 69 P
SLOF2009002	668610104	SUN MICROSYSTEMS INC COM	500 0000 S	06/01/01	06/20/01	06/23/01	7 150 21	6 819 00	1 468 79 P
SLOF2009002	668610104	SUN MICROSYSTEMS INC COM	4 232 0000 S	06/01/01	06/20/01	06/23/01	60 710 24	-72 851 22	12 340 98 P
SLOF2009002	131347106	CALPINE CORP COM	9 164 0000 S	04/06/01	06/21/01	06/24/01	279 661 11	-426 878 91	147 015 80 P
SLOF2009002	131347106	CALPINE CORP COM	4 572 0000 S	04/06/01	06/22/01	06/27/01	140 319 19	212 508 65	-72 185 66 P
SLOF2009002	668610104	SUN MICROSYSTEMS INC COM	10 614 0000 S	06/07/01	06/22/01	06/27/01	144 619 42	182 964 13	-36 344 71 P
SLOF2009002	668610104	SUN MICROSYSTEMS INC COM	7 038 0000 S	06/02/01	06/22/01	06/27/01	142 221 35	185 881 99	-43 860 84 P
SLOF2009002	668610104	SUN MICROSYSTEMS INC COM	7 236 0000 S	06/02/01	06/22/01	06/27/01	100 513 06	-130 640 96	-30 127 90 P
SLOF2009002	668610104	SUN MICROSYSTEMS INC COM	8 944 0000 S	06/06/01	06/22/01	06/27/01	82 810 92	106 188 24	-23 377 32 P
SLOF2009002	668610104	SUN MICROSYSTEMS INC COM	8 944 0000 S	06/06/01	06/22/01	06/27/01	136 931 23	-171 985 75	-35 054 52 P
SLOF2009002	131347106	CALPINE CORP COM	1 890 0000 S	06/07/01	06/22/01	06/27/01	25 695 54	32 464 53	-6 566 99 P
SLOF2009002	131347106	CALPINE CORP COM	4 610 0000 S	06/06/01	06/24/01	06/29/01	147 818 13	214 275 11	-68 555 98 P
SLOF2009002	097023105	BOEING CO COM	2 110 0000 S	09/28/00	06/28/01	06/31/01	114 838 90	143 342 37	-28 505 77 P
SLOF2009002	097023105	BOEING CO COM	96 0000 S	09/28/00	06/28/01	06/31/01	5 009 49	-6 228 54	-1 217 15 P
SLOF2009002	99102802	SLO CLIENT CASH INVESTMENT TR	289 633 2900 S	07/17/01	06/28/01	06/29/01	289 633 29	289 633 29	0 00 P
SLOF2009002	097023105	BOEING CO COM	1 434 0000 S	06/28/00	06/29/01	06/30/01	73 842 65	93 010 38	19 167 73 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	74 996 1000 S	07/17/01	06/29/01	06/29/01	74 996 53	74 996 53	0 00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	128 774 8400 S	07/16/01	06/29/01	06/29/01	128 774 94	-128 774 94	0 00 P
SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	1 568 0000 S	05/01/00	06/30/01	06/30/01	80 078 70	50 683 72	9 394 88 P
SLOF2009002	594918104	MICROSOFT CORP COM	1 550 0000 S	04/10/01	06/30/01	06/30/01	90 987 23	92 885 04	-1 097 81 P
SLOF2009002	594918104	MICROSOFT CORP COM	362 0000 S	04/10/01	06/30/01	06/30/01	21 047 78	21 646 44	-598 66 P
SLOF2009002	594918104	MICROSOFT CORP COM	1 542 0000 S	04/10/01	06/30/01	06/30/01	88 246 49	92 206 87	-3 960 16 P
SLOF2009002	594918104	MICROSOFT CORP COM	15 400 0000 S	04/10/01	06/30/01	06/30/01	661 320 32	617 238 49	35 819 08 P
SLOF2009002	602802103	AMDOCS LTD COM	206 0000 S	06/02/01	09/06/01	09/11/01	6 742 90	9 567 13	2 824 33 P

SLOF200902	747525103	QUALCOMM INC	4,364,000	S	02/20/01	09/06/01	09/11/01	227,089.77	242,278.57	-15,189.80	P
SLOF200902	091023105	BOEING CO COM	2,926,000	S	09/28/00	09/07/01	09/12/01	134,439.65	189,782.70	-55,343.05	P
SLOF200902	091023105	BOEING CO COM	475,000	S	09/28/00	09/07/01	09/12/01	21,824.62	-30,839.99	-8,015.37	P
SLOF200902	091023105	BOEING CO COM	601,000	S	09/12/01	09/07/01	09/12/01	27,613.89	36,849.19	-11,335.30	P
SLOF200902	091023105	BOEING CO COM	3,108,000	S	09/28/00	09/07/01	09/12/01	142,801.93	201,421.09	-58,619.16	P
SLOF200902	091023105	BOEING CO COM	21,000	S	09/07/01	09/07/01	09/12/01	964.88	-1,902.08	-387.20	P
SLOF200902	091023105	BOEING CO COM	875,000	S	10/18/00	09/07/01	09/12/01	40,203.25	-52,900.14	-12,696.89	P
SLOF200902	184502102	CLEAR CHANNEL COMMUNICATIONS	8,036,000	S	11/18/99	09/07/01	09/12/01	363,674.72	-873,933.38	-509,960.66	P
SLOF200902	184502102	CLEAR CHANNEL COMMUNICATIONS	3,167,000	S	09/11/99	09/07/01	09/12/01	143,324.77	-265,480.74	-122,155.97	P
SLOF200902	184502102	CLEAR CHANNEL COMMUNICATIONS	8,999,000	S	01/10/00	09/07/01	09/12/01	366,525.83	726,482.57	-369,956.74	P
SLOF200902	431078102	HOME DEPOT INC COM	2,870,000	S	02/17/99	09/07/01	09/12/01	118,660.49	122,549.00	-3,889.51	P
SLOF200902	431078102	HOME DEPOT INC COM	3,900,000	S	02/18/99	09/07/01	09/12/01	161,245.97	169,798.79	-7,552.79	P
SLOF200902	431078102	HOME DEPOT INC COM	3,150,000	S	02/18/99	09/07/01	09/12/01	130,237.13	132,536.25	-2,299.12	P
SLOF200902	431078102	HOME DEPOT INC COM	1,350,000	S	09/19/99	09/07/01	09/12/01	55,815.91	-58,107.51	-2,291.60	P
SLOF200902	431078102	HOME DEPOT INC COM	1,150,000	S	04/07/99	09/07/01	09/12/01	47,546.88	-48,857.96	-1,311.09	P
SLOF200902	590189108	MERRILL LYNCH & CO INC	12,408,000	S	09/02/00	09/07/01	09/12/01	596,017.73	747,454.20	-161,436.47	P
SLOF200902	590189108	MERRILL LYNCH & CO INC	5,588,000	S	11/21/00	09/07/01	09/12/01	293,915.78	-328,770.54	-64,854.76	P
SLOF200902	931142103	WAL MART STORES INC COM	1,408,000	S	09/17/99	09/07/01	09/12/01	65,090.36	-85,574.64	-484.28	P
SLOF200902	998102802	SLO CLIENT CASH INVESTMENT TR	1,039,653	2000	07/18/01	09/07/01	09/13/01	1,039,653.20	1,039,653.20	0.00	P
SLOF200902	602802103	AMDOCS LTD COM	4,786,000	S	09/02/01	09/10/01	09/13/01	150,585.03	220,135.90	-69,550.87	P
SLOF200902	602802103	AMDOCS LTD COM	324,000	S	09/02/01	09/10/01	09/13/01	10,194.22	14,902.64	-4,708.42	P
SLOF200902	602802103	AMDOCS LTD COM	3,190,000	S	09/02/01	09/10/01	09/13/01	109,389.04	-148,728.80	-48,337.56	P
SLOF200902	602802103	AMDOCS LTD COM	820,000	S	09/03/01	09/10/01	09/13/01	23,800.19	-38,914.43	-15,114.24	P
SLOF200902	602802103	AMDOCS LTD COM	1,170,000	S	09/03/01	09/10/01	09/13/01	36,812.47	-53,131.10	-18,318.63	P
SLOF200902	602802103	AMDOCS LTD COM	1,274,000	S	09/08/01	09/10/01	09/13/01	40,084.89	-57,319.94	-17,235.15	P
SLOF200902	602802103	AMDOCS LTD COM	1,878,000	S	09/07/01	09/10/01	09/13/01	52,799.00	-75,785.56	-22,989.56	P
SLOF200902	602802103	AMDOCS LTD COM	4,868,000	S	09/08/01	09/10/01	09/13/01	153,165.04	-218,134.11	-64,969.07	P
SLOF200902	602802103	AMDOCS LTD COM	1,310,000	S	09/08/01	09/10/01	09/13/01	41,217.36	-58,992.80	-15,775.48	P
SLOF200902	607023105	BOEING CO COM	3,452,000	S	10/18/00	09/10/01	09/13/01	151,847.38	-206,688.80	-56,851.22	P
SLOF200902	607023105	BOEING CO COM	13,318,000	S	10/18/00	09/10/01	09/13/01	666,635.27	-772,461.31	-186,826.04	P
SLOF200902	607023105	BOEING CO COM	3,275,000	S	10/18/00	09/10/01	09/13/01	144,081.46	-189,954.28	-45,872.82	P
SLOF200902	607023105	BOEING CO COM	4,753,000	S	10/20/00	09/10/01	09/13/01	209,078.07	278,634.11	-67,556.04	P
SLOF200902	607023105	BOEING CO COM	10,315,000	S	11/21/00	09/10/01	09/13/01	453,728.81	-898,987.72	-445,258.91	P
SLOF200902	607023105	BOEING CO COM	2,786,000	S	11/28/00	09/10/01	09/13/01	122,551.21	188,651.13	-64,099.92	P
SLOF200902	607023105	BOEING CO COM	8,946,000	S	11/28/00	09/10/01	09/13/01	393,518.72	-817,711.46	-424,192.74	P
SLOF200902	131347106	CALPINE CORP COM	4,570,000	S	04/06/01	09/10/01	09/13/01	132,788.79	212,415.89	-79,627.10	P
SLOF200902	131347106	CALPINE CORP COM	7,108,000	S	04/06/01	09/10/01	09/13/01	208,534.52	-330,303.39	-123,768.87	P
SLOF200902	131347106	CALPINE CORP COM	3,532,000	S	07/17/01	09/10/01	09/13/01	103,209.15	153,154.43	-49,945.28	P
SLOF200902	184502102	CLEAR CHANNEL COMMUNICATIONS	2,878,000	S	01/10/00	09/10/01	09/13/01	126,908.47	201,529.00	-134,620.59	P
SLOF200902	184502102	CLEAR CHANNEL COMMUNICATIONS	5,087,000	S	09/01/00	09/10/01	09/13/01	223,590.13	387,244.19	-173,654.06	P
SLOF200902	184502102	CLEAR CHANNEL COMMUNICATIONS	8,960,000	S	10/31/00	09/10/01	09/13/01	42,361.99	-57,543.55	-15,181.59	P
SLOF200902	184502102	CLEAR CHANNEL COMMUNICATIONS	654,000	S	12/09/00	09/10/01	09/13/01	28,838.88	-34,230.36	-5,371.48	P
SLOF200902	184502102	CLEAR CHANNEL COMMUNICATIONS	2,878,000	S	12/09/00	09/10/01	09/13/01	131,321.14	-153,793.84	-24,442.70	P
SLOF200902	184502102	CLEAR CHANNEL COMMUNICATIONS	1,702,000	S	01/17/01	09/10/01	09/13/01	73,103.86	109,345.84	-34,242.15	P
SLOF200902	590189108	MERRILL LYNCH & CO INC	9,978,000	S	11/21/00	09/10/01	09/13/01	489,078.17	587,115.46	-118,037.29	P
SLOF200902	590189108	MERRILL LYNCH & CO INC	248,000	S	11/21/00	09/10/01	09/13/01	11,657.82	14,830.24	-2,872.82	P
SLOF200902	998102802	SLO CLIENT CASH INVESTMENT TR	442,925	8200	07/18/01	09/10/01	09/10/07	442,925.82	-442,925.82	0.00	P
SLOF200902	998102802	SLO CLIENT CASH INVESTMENT TR	89,587	7100	07/31/01	09/10/01	09/10/01	89,587.71	-89,587.71	0.00	P
SLOF200902	998102802	SLO CLIENT CASH INVESTMENT TR	436,868	2600	09/01/01	09/10/01	09/10/01	436,868.28	-436,868.28	0.00	P
SLOF200902	998102802	SLO CLIENT CASH INVESTMENT TR	248,198	4800	09/01/01	09/11/01	09/11/01	248,198.48	-248,198.48	0.00	P
SLOF200902	998102802	SLO CLIENT CASH INVESTMENT TR	500,880	8200	09/02/01	09/11/01	09/11/01	500,880.82	-500,880.82	0.00	P
SLOF200902	998102802	SLO CLIENT CASH INVESTMENT TR	95,535	2000	09/03/01	09/11/01	09/11/01	-95,535.20	-95,535.20	0.00	P
SLOF200902	998102802	SLO CLIENT CASH INVESTMENT TR	82,546	7500	09/10/01	09/11/01	09/11/01	82,546.75	-82,546.75	0.00	P
SLOF200902	998102802	SLO CLIENT CASH INVESTMENT TR	812,918	2000	09/20/01	09/11/01	09/11/01	812,918.20	-812,918.20	0.00	P
SLOF200902	832110100	SMITH INTL INC COM	648,000	S	02/12/01	09/17/01	09/20/01	29,047.90	51,795.87	-22,747.97	P
SLOF200902	913017109	UNITED TECHNOLOGIES CORP COM	850,000	S	05/18/01	09/17/01	09/20/01	40,494.80	-72,980.43	-32,821.63	P
SLOF200902	913017109	UNITED TECHNOLOGIES CORP COM	12,042,000	S	05/18/01	09/17/01	09/20/01	596,863.93	-1,031,169.71	-435,105.78	P
SLOF200902	028674107	AMERICAN INTL GROUP INC COM	122,000	S	09/08/01	09/18/01	09/21/01	8,540.93	-9,177.27	-636.34	P
SLOF200902	028674107	AMERICAN INTL GROUP INC COM	2,746,000	S	09/08/01	09/18/01	09/21/01	192,128.48	-208,583.73	-14,435.27	P
SLOF200902	028674107	AMERICAN INTL GROUP INC COM	842,000	S	09/16/01	09/18/01	09/21/01	33,723.93	-36,257.73	-2,533.80	P
SLOF200902	028674107	AMERICAN INTL GROUP INC COM	6,546,000	S	09/08/01	09/18/01	09/21/01	598,075.05	-643,635.42	-44,558.42	P
SLOF200902	844741108	SOUTHWEST AIRLS CO COM	29,536,500	S	11/27/00	09/18/01	09/21/01	402,105.31	-601,644.10	-199,578.79	P
SLOF200902	844741108	SOUTHWEST AIRLS CO COM	5,361,500	S	11/28/00	09/18/01	09/21/01	72,990.93	109,121.18	-36,130.55	P
SLOF200902	844741108	SOUTHWEST AIRLS CO COM	3,470,000	S	11/28/00	09/18/01	09/21/01	46,322.95	70,823.98	-24,501.03	P
SLOF200902	941061109	WASTE MGMT INC DEL COM	13,458,000	S	07/17/01	09/18/01	09/21/01	364,171.78	-421,214.51	-57,042.73	P

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1623877

SILOF2009002	941104L109	WASTE MGMT INC DEL COM	07/17/01	09/18/01	09/27/01	09/27/01	09/27/01	09/27/01	849,808.33	982,817.34	133,111.01	P
SILOF2009002	912827783	UNITED STATES TREASURY NOTES	09/19/01	09/27/01	09/27/01	09/27/01	09/27/01	2,593,000.00	2,584,785.26	-2,652,063.13	1,802.13	P
SILOF2009002	912827835	U.S. TREASURY NOTES	09/19/01	09/27/01	09/27/01	09/27/01	09/27/01	2,599,000.00	2,677,172.72	-2,668,748.07	11,573.35	P
SILOF2009002	941104L109	WASTE MGMT INC DEL COM	07/17/01	09/27/01	09/27/01	09/27/01	09/27/01	40,304.00	273,025.32	-327,242.61	54,217.20	P
SILOF2009002	941104L109	WASTE MGMT INC DEL COM	07/17/01	09/27/01	09/27/01	09/27/01	09/27/01	423,118.50	1,106,508.82	-1,335,576.81	54,217.20	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	124,537.53	423,118.50	-423,118.50	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	520,653.10	124,537.53	-520,653.10	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	1,651,886.74	1,651,886.74	0.00	0.00	P
SILOF2009002	459200101	IBM CORP COM	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	821,753.37	203,661.79	-1,003,031.97	181,278.90	P
SILOF2009002	459200101	IBM CORP COM	07/15/01	10/02/01	09/27/01	09/27/01	09/27/01	173,309.44	362,480.26	-362,480.26	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	207,877.12	207,877.12	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	649,239.64	649,239.64	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	118,846.09	118,846.09	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	155,971.34	155,971.34	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	846,072.93	846,072.93	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	82,593.53	82,593.53	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	140,445.12	140,445.12	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	49,057.03	98,316.24	-49,269.21	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	98,559.82	-139,890.82	148,450.64	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	19,584.19	-38,117.70	57,701.89	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	110,298.80	218,324.59	-108,025.79	106,102.99	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	72,569.94	72,569.94	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	101,022.37	101,022.37	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	1,491,191.71	1,491,191.71	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	886,133.46	-886,133.46	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	09/27/01	09/27/01	09/27/01	09/27/01	1,141,558.91	1,141,558.91	0.00	0.00	P
SILOF2009002	313598109	FANNIE MAE	02/08/01	10/15/01	10/15/01	10/15/01	10/15/01	48,943.81	-48,943.81	0.00	0.00	P
SILOF2009002	313598109	FANNIE MAE	02/08/01	10/15/01	10/15/01	10/15/01	10/15/01	292,197.74	292,197.74	0.00	0.00	P
SILOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/10/01	10/15/01	10/15/01	10/15/01	10/15/01	43,771.14	43,771.14	0.00	0.00	P
SILOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/15/01	10/15/01	10/15/01	10/15/01	10/15/01	114,077.79	114,077.79	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/13/01	10/15/01	10/15/01	10/15/01	10/15/01	385,951.54	385,951.54	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/13/01	10/15/01	10/15/01	10/15/01	10/15/01	160,810.46	-160,810.46	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/13/01	10/15/01	10/15/01	10/15/01	10/15/01	60,460.59	-60,460.59	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/13/01	10/15/01	10/15/01	10/15/01	10/15/01	811,765.90	-811,765.90	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/15/01	10/15/01	10/15/01	10/15/01	198,847.91	-198,847.91	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/15/01	10/15/01	10/15/01	10/15/01	249,666.35	-249,666.35	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/15/01	10/15/01	10/15/01	10/15/01	155,970.98	-155,970.98	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/15/01	10/15/01	10/15/01	10/15/01	98,620.65	-98,620.65	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/15/01	10/15/01	10/15/01	10/15/01	42,539.64	-42,539.64	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/15/01	10/15/01	10/15/01	10/15/01	37,087.96	-37,087.96	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/15/01	10/15/01	10/15/01	10/15/01	43,353.05	-43,353.05	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/15/01	10/15/01	10/15/01	10/15/01	117,821.06	-117,821.06	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/15/01	10/15/01	10/15/01	10/15/01	182,295.47	-182,295.47	0.00	0.00	P
SILOF2009002	369804103	GENERAL ELEC CO COM	06/07/00	10/17/01	10/17/01	10/17/01	10/17/01	134,227.43	-186,112.51	320,340.94	-51,865.06	P
SILOF2009002	369804103	GENERAL ELEC CO COM	06/27/00	10/17/01	10/17/01	10/17/01	10/17/01	250,997.10	-309,202.18	559,201.28	138,285.06	P
SILOF2009002	369804103	GENERAL ELEC CO COM	06/27/00	10/17/01	10/17/01	10/17/01	10/17/01	441,431.79	-685,240.29	1,126,672.08	-243,808.50	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	10/17/01	10/17/01	10/17/01	10/17/01	135,483.84	-135,483.84	0.00	0.00	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	10/17/01	10/17/01	10/17/01	10/17/01	180,793.85	-201,124.13	381,917.98	-40,330.18	P
SILOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/15/01	10/18/01	10/18/01	10/18/01	10/18/01	27,873.55	-34,814.80	69,688.35	-9,941.05	P
SILOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/16/01	10/18/01	10/18/01	10/18/01	10/18/01	187,468.01	237,023.78	-59,556.77	-49,589.56	P
SILOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/17/01	10/18/01	10/18/01	10/18/01	10/18/01	123,500.25	-159,398.61	381,917.98	-35,896.56	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	10/18/01	10/18/01	10/18/01	10/18/01	36,544.08	-48,453.21	113,909.13	11,909.13	P
SILOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	09/27/01	10/18/01	10/18/01	10/18/01	10/18/01	429,461.20	-429,461.20	0.00	0.00	P
SILOF2009002	369804103	GENERAL ELEC CO COM	09/25/00	10/22/01	10/22/01	10/22/01	10/22/01	464,441.81	713,149.15	-248,704.34	248,704.34	P
SILOF2009002	369804103	GENERAL ELEC CO COM	10/24/00	10/22/01	10/22/01	10/22/01	10/22/01	119,403.94	-153,872.71	44,508.77	-44,508.77	P
SILOF2009002	369804103	GENERAL ELEC CO COM	10/24/00	10/22/01	10/22/01	10/22/01	10/22/01	50,182.45	-68,986.11	18,803.66	18,803.66	P
SILOF2009002	369804103	GENERAL ELEC CO COM	10/22/01	10/22/01	10/22/01	10/22/01	10/22/01	323,818.93	-469,288.44	55,828.49	55,828.49	P
SILOF2009002	369804103	GENERAL ELEC CO COM	10/24/00	10/22/01	10/22/01	10/22/01	10/22/01	471,855.26	-450,102.95	178,207.69	178,207.69	P
SILOF2009002	89398X109	ORACLE CORPORATION COM	10/17/01	10/28/01	10/28/01	10/28/01	10/28/01	177,827.04	191,031.75	-13,804.71	13,804.71	P

SLOF2009002	6638X105	ORACLE CORPORATION COM	6 430 0000 S	10/11/01	10/28/01	11/01/01	96 619.49	55 003.25	-4 383.76 P
SLOF2009002	6638X105	ORACLE CORPORATION COM	5 396 0000 S	10/12/01	10/28/01	11/01/01	72 717.28	79 205.39	-4 488.13 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	450 590 8600 S	09/27/01	10/28/01	10/28/01	490 556.86	-490 556.86	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	239 623 7800 S	09/27/01	10/28/01	10/28/01	239 623.78	-239 623.78	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	206 774 1000 S	09/27/01	10/31/01	10/31/01	206 774.10	-206 774.10	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	903 070 1400 S	09/27/01	11/01/01	11/01/01	903 670.14	-903 670.14	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	632 957 0600 S	10/02/01	11/01/01	11/01/01	632 957.06	-632 957.06	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	232 536 0500 S	10/22/01	11/01/01	11/01/01	232 536.05	-232 536.05	0.00 P
SLOF2009002	071813109	BAXTER INTL INC COM	14 828 0000 S	11/27/00	11/06/01	11/06/01	669 646.52	-628 674.10	58 774.42 P
SLOF2009002	071813109	BAXTER INTL INC COM	930 0000 S	11/27/00	11/06/01	11/06/01	42 715.24	-39 127.43	3 587.81 P
SLOF2009002	071813109	BAXTER INTL INC COM	3 290 0000 S	01/04/01	11/06/01	11/06/01	151 110.91	-133 983.11	17 127.80 P
SLOF2009002	071813109	BAXTER INTL INC COM	4 050 0000 S	10/02/01	11/06/01	11/06/01	198 017.99	-216 356.18	-22 340.19 P
SLOF2009002	22180X105	COSTO WHSL CORP NEW COM	2 180 0000 S	05/31/00	11/06/01	11/06/01	91 191.36	-69 789.91	21 411.45 P
SLOF2009002	632110100	SMITH INTL INC COM	3 320 0000 S	03/27/01	11/06/01	11/06/01	143 316.06	-235 671.14	92 353.08 P
SLOF2009002	632110100	SMITH INTL INC COM	1 872 0000 S	04/18/01	11/06/01	11/06/01	83 082.36	-143 516.88	-60 434.52 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	208 0000 S	07/17/01	11/06/01	11/06/01	6 280.73	-6 531.08	-250.35 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	6 952 0000 S	07/17/01	11/06/01	11/06/01	272 300.00	-370 729.17	96 429.17 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	6 344 0000 S	07/18/01	11/06/01	11/06/01	192 970.42	-207 234.66	-74 264.24 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	320 000 1000 S	10/22/01	11/06/01	11/06/01	320 096.10	-320 096.10	0.00 P
SLOF2009002	071813109	BAXTER INTL INC COM	5 346 0000 S	10/02/01	11/07/01	11/13/01	250 636.35	-288 340.63	-37 704.28 P
SLOF2009002	632110100	SMITH INTL INC COM	7 698 0000 S	04/18/01	11/07/01	11/13/01	358 296.10	-580 013.84	-37 717.74 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	2 488 0000 S	07/18/01	11/07/01	11/13/01	77 014.71	-104 804.51	-27 789.80 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	1 444 0000 S	07/19/01	11/07/01	11/13/01	44 686.25	-60 044.99	-15 348.74 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	7 170 0000 S	08/13/01	11/07/01	11/13/01	221 943.53	-301 500.85	-79 557.12 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	1 964 0000 S	08/13/01	11/07/01	11/13/01	38 126.45	-43 527.11	-5 406.66 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	5 182 0000 S	08/14/01	11/07/01	11/13/01	180 408.05	-218 874.73	-58 466.68 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	1 092 0000 S	08/14/01	11/07/01	11/13/01	33 802.28	-45 823.78	-12 023.50 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	1 842 0000 S	08/15/01	11/07/01	11/13/01	57 018.13	-77 491.65	-20 473.52 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	760 0000 S	08/15/01	11/07/01	11/13/01	24 454.03	-33 172.10	-8 718.07 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	4 300 0000 S	08/15/01	11/07/01	11/13/01	133 104.21	-160 897.99	-47 793.78 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	32 538 7500 S	10/22/01	11/07/01	11/07/01	-32 538.75	-32 538.75	0.00 P
SLOF2009002	632110100	SMITH INTL INC COM	3 712 0000 S	04/18/01	11/08/01	11/14/01	181 794.32	-294 580.48	-102 786.16 P
SLOF2009002	632110100	SMITH INTL INC COM	1 316 0000 S	05/01/01	11/08/01	11/14/01	64 548.74	-108 855.17	-42 406.43 P
SLOF2009002	632110100	SMITH INTL INC COM	3 360 0000 S	05/01/01	11/08/01	11/14/01	168 320.52	-274 285.65	-104 969.13 P
SLOF2009002	632110100	SMITH INTL INC COM	1 040 0000 S	06/14/01	11/08/01	11/15/01	152 289.27	-218 291.01	-67 002.74 P
SLOF2009002	254887106	DISNEY WALT CO COM	1 148 0000 S	10/03/01	11/13/01	11/13/01	22 061.53	-22 604.12	-542.59 P
SLOF2009002	254887106	DISNEY WALT CO COM	23 930 0000 S	10/03/01	11/13/01	11/18/01	459 871.37	-460 786.51	918.14 P
SLOF2009002	254887106	DISNEY WALT CO COM	18 178 0000 S	10/03/01	11/13/01	11/18/01	397 397.44	-598 128.96	-731.12 P
SLOF2009002	539830108	LOCKHEED MARTIN CORP COM	5 814 0000 S	07/17/01	11/13/01	11/16/01	181 911.52	-143 682.82	36 028.70 P
SLOF2009002	931142103	WAL MART STORES INC COM	185 263 9000 S	08/17/99	11/13/01	11/13/01	318 405.87	-270 774.84	47 631.03 P
SLOF2009002	254887106	DISNEY WALT CO COM	28 934 0000 S	10/03/01	11/14/01	11/18/01	590 835.27	-597 141.53	3 713.74 P
SLOF2009002	931142103	WAL MART STORES INC COM	9 872 0000 S	08/17/99	11/14/01	11/19/01	553 501.32	-664 424.96	-89 078.36 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	26 187 5200 S	10/22/01	11/14/01	11/14/01	26 187.52	-26 187.52	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	535 878 6400 S	10/24/01	11/14/01	11/14/01	535 979.84	-535 979.84	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	1 088 987 4200 S	10/25/01	11/14/01	11/14/01	1 088 667.42	-1 088 667.42	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	471 805 2600 S	10/26/01	11/14/01	11/14/01	471 895.26	-471 895.26	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	30 632 8800 S	11/09/01	11/14/01	11/14/01	30 832.89	-30 832.89	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	78 0000 S	05/26/00	11/14/01	11/14/01	78.00	-78.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	13 0000 S	05/31/00	11/14/01	11/14/01	13.00	-13.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	17 452 0000 S	06/01/00	11/14/01	11/14/01	17 452.00	-17 452.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	33 274 0000 S	06/05/00	11/14/01	11/14/01	33 274.00	-33 274.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	4 470 0000 S	06/12/00	11/14/01	11/14/01	4 470.00	-4 470.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	3 021 0000 S	06/15/00	11/14/01	11/14/01	3 021.00	-3 021.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	4 081 0000 S	06/22/00	11/14/01	11/14/01	4 081.00	-4 081.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	3 571 0000 S	06/28/00	11/14/01	11/14/01	3 571.00	-3 571.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7 287 0000 S	06/30/00	11/14/01	11/14/01	7 287.00	-7 287.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	5 271 0000 S	07/03/00	11/14/01	11/14/01	5 271.00	-5 271.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	31 695 0000 S	07/06/00	11/14/01	11/14/01	31 695.00	-31 695.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	4 905 0000 S	07/10/00	11/14/01	11/14/01	4 905.00	-4 905.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	5 964 0000 S	07/11/00	11/14/01	11/14/01	5 964.00	-5 964.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	2 366 0000 S	07/17/00	11/14/01	11/14/01	2 366.00	-2 366.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	3 185 0000 S	07/20/00	11/14/01	11/14/01	3 185.00	-3 185.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	13 216 0000 S	07/25/00	11/14/01	11/14/01	13 216.00	-13 216.00	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	18 034 0000 S	07/28/00	11/14/01	11/14/01	18 034.00	-18 034.00	0.00 P

SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	11/430 0000 S	08/04/00	11/14/01	11/29/01	11/430 00	11/430 00	0 00 P
SLOF2009002	234687106	DISNEY WALT CO COM	16 556 0000 S	10/03/01	11/15/01	11/29/01	325 028 11	-319 595 71	6 232 40 P
SLOF2009002	946628106	DISNEY WALT CO COM	6 890 0000 S	10/03/01	11/15/01	11/29/01	135 264 78	-138 977 33	1 712 55 P
SLOF2009002	946628106	WEIGHT WATCHERS INTL INC	2 502 0000 S	11/14/01	11/15/01	11/29/01	66 166 69	-53 246 00	12 620 69 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	623 356 0200 S	11/09/01	11/15/01	11/15/01	623 356 82	-823 356 82	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	20 940 0000 S	06/04/00	11/15/01	11/15/01	20 940 00	-20 940 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	10 906 0000 S	06/11/00	11/15/01	11/15/01	10 906 00	-10 906 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	9 510 0000 S	06/21/00	11/15/01	11/15/01	9 510 00	9 510 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	14 333 0000 S	06/24/00	11/15/01	11/15/01	14 333 00	-14 333 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	32 743 0000 S	06/25/00	11/15/01	11/15/01	32 743 00	32 743 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	3 048 0000 S	06/29/00	11/15/01	11/15/01	3 048 00	-3 048 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	249 0000 S	06/31/00	11/15/01	11/15/01	249 00	249 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	116 312 0000 S	06/01/00	11/15/01	11/15/01	116 312 00	-116 312 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	58 121 0000 S	06/06/00	11/15/01	11/15/01	58 121 00	-58 121 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	9 429 0000 S	06/07/00	11/15/01	11/15/01	9 429 00	9 429 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	11 652 0000 S	09/11/00	11/15/01	11/15/01	11 652 00	-11 652 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	5 244 0000 S	06/14/00	11/15/01	11/15/01	5 244 00	-5 244 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	2 321 0000 S	06/15/00	11/15/01	11/15/01	2 321 00	-2 321 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	7 224 0000 S	06/29/00	11/15/01	11/15/01	7 224 00	7 224 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	7 466 0000 S	10/02/00	11/15/01	11/15/01	7 466 00	7 466 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	4 113 6200 S	10/03/00	11/15/01	11/15/01	4 113 82	-4 113 82	0 00 P
SLOF2009002	361410104	GOLDMAN SACHS GROUP INC COM	898 0000 S	10/02/01	11/16/01	11/27/01	78 665 65	-65 542 87	13 322 78 P
SLOF2009002	361410104	GOLDMAN SACHS GROUP INC COM	394 0000 S	10/02/01	11/16/01	11/27/01	33 724 28	-27 868 98	6 725 31 P
SLOF2009002	361410104	GOLDMAN SACHS GROUP INC COM	2 946 0000 S	10/02/01	11/16/01	11/27/01	170 904 99	-142 033 87	28 670 99 P
SLOF2009002	361410104	GOLDMAN SACHS GROUP INC COM	2 546 0000 S	10/02/01	11/16/01	11/27/01	229 018 06	-185 828 43	43 192 63 P
SLOF2009002	361410104	GOLDMAN SACHS GROUP INC COM	5 172 0000 S	11/07/01	11/16/01	11/23/01	492 220 08	-478 275 24	13 944 84 P
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	4 094 0000 S	07/17/01	11/18/01	11/23/01	338 968 21	-314 814 57	24 053 64 P
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	864 0000 S	07/17/01	11/20/01	11/26/01	73 321 94	-68 767 43	6 554 51 P
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	864 0000 S	07/18/01	11/20/01	11/26/01	74 673 48	-68 404 54	6 268 95 P
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	192 0000 S	07/19/01	11/20/01	11/26/01	16 218 66	-15 302 63	918 05 P
SLOF2009002	502424104	SLO CLIENT CASH INVESTMENT TR	140 956 3000 S	11/16/01	11/16/01	11/26/01	140 956 36	-140 956 36	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	1 878 1800 S	10/03/00	11/27/01	11/27/01	1 878 18	-1 878 18	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	56 450 0000 S	10/04/00	11/27/01	11/27/01	56 450 00	-56 450 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	7 706 0000 S	10/10/00	11/27/01	11/27/01	7 706 00	7 706 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	628 0000 S	10/24/00	11/27/01	11/27/01	628 00	-628 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	12 196 0000 S	10/25/00	11/27/01	11/27/01	12 196 00	-12 196 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	16 496 0000 S	10/27/00	11/27/01	11/27/01	16 496 00	-16 496 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	160 0000 S	10/31/00	11/27/01	11/27/01	160 00	160 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	74 233 0000 S	11/03/00	11/27/01	11/27/01	74 233 00	74 233 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	14 599 0000 S	11/10/00	11/27/01	11/27/01	14 599 00	-14 499 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	4 660 0000 S	11/20/00	11/27/01	11/27/01	4 660 00	-4 660 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	25 319 0000 S	11/22/00	11/27/01	11/27/01	25 319 00	25 319 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	781 0000 S	11/30/00	11/27/01	11/27/01	781 00	781 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	9 231 0000 S	12/01/00	11/27/01	11/27/01	9 231 00	9 231 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	119 724 0000 S	12/05/00	11/27/01	11/27/01	119 724 00	119 724 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	9 428 0000 S	12/07/00	11/27/01	11/27/01	9 428 00	9 428 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	23 155 0000 S	12/11/00	11/27/01	11/27/01	23 155 00	-23 155 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	6 663 0000 S	12/14/00	11/27/01	11/27/01	6 663 00	-6 063 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	3 651 0000 S	12/29/00	11/27/01	11/27/01	3 651 00	-3 651 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	28 023 0000 S	01/02/01	11/27/01	11/27/01	28 023 00	-28 023 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	513 0000 S	01/03/01	11/27/01	11/27/01	513 00	-513 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	70 663 0000 S	01/04/01	11/27/01	11/27/01	70 663 00	-70 663 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	13 394 0000 S	01/06/01	11/27/01	11/27/01	13 394 00	-13 394 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	3 745 0000 S	01/10/01	11/27/01	11/27/01	3 745 00	-3 745 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	1 475 0000 S	01/16/01	11/27/01	11/27/01	1 475 00	-1 475 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	851 0000 S	01/19/01	11/27/01	11/27/01	851 00	851 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	17 342 0000 S	01/23/01	11/27/01	11/27/01	17 342 00	17 342 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	12 386 0000 S	01/30/01	11/27/01	11/27/01	12 386 00	-12 386 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	16 866 0000 S	01/31/01	11/27/01	11/27/01	16 866 00	-16 866 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	34 894 0000 S	02/05/01	11/27/01	11/27/01	34 894 00	34 894 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	16 257 0000 S	02/09/01	11/27/01	11/27/01	16 257 00	16 257 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	5 024 0000 S	02/21/01	11/27/01	11/27/01	5 024 00	-5 024 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	17 287 0000 S	02/26/01	11/27/01	11/27/01	17 287 00	17 287 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	17 674 0000 S	02/26/01	11/27/01	11/27/01	17 674 00	17 674 00	0 00 P
SLOF2009002	996103602	SLO CLIENT INCOME CASH INV	14 957 0000 S	03/02/01	11/27/01	11/27/01	14 957 00	-14 957 00	0 00 P





Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

Account	Description	Code	Amount	Date	Balance	Balance	Balance	Balance	Balance
SLOF2009002	GENERAL ELEC CO COM	10438	0000 S	12/03/01	384,915.88	-428,287.18	-43,371.30	P	
SLOF2009002	GENERAL ELEC CO COM	12430	0000 S	12/03/01	458,481.51	-584,607.78	-126,146.25	P	
SLOF2009002	HOME DEPOT INC COM	1988	5000 S	12/03/01	84,330.04	84,330.04	7,833.19	P	
SLOF2009002	HOME DEPOT INC COM	4815	0000 S	12/03/01	223,765.18	190,979.59	32,815.58	P	
SLOF2009002	HOME DEPOT INC COM	3184	5000 S	12/03/01	148,011.58	131,562.10	16,449.48	P	
SLOF2009002	HOME DEPOT INC COM	798	0000 S	12/03/01	37,189.54	-32,967.99	4,221.55	P	
SLOF2009002	SLO CLIENT CASH INVESTMENT TR	247	655.6700 S	12/03/01	247,655.67	247,655.67	0.00	P	
SLOF2009002	GENERAL ELEC CO COM	15366	0000 S	12/04/01	572,379.78	-534,564.70	37,815.08	P	
SLOF2009002	GENERAL ELEC CO COM	650	0000 S	12/04/01	24,344.93	22,612.72	1,732.21	P	
SLOF2009002	GENERAL ELEC CO COM	3450	0000 S	12/04/01	128,511.86	182,260.40	-53,748.74	P	
SLOF2009002	GENERAL ELEC CO COM	5708	0000 S	12/04/01	212,547.11	284,287.08	-71,739.97	P	
SLOF2009002	GENERAL ELEC CO COM	20718	7400 S	12/04/01	771,665.98	-648,588.88	128,078.10	P	
SLOF2009002	SLO CLIENT CASH INVESTMENT TR	90	718.7400 S	12/04/01	90,718.74	90,718.74	0.00	P	
SLOF2009002	GENERAL ELEC CO COM	24028	0000 S	12/05/01	899,196.23	-835,905.29	63,290.96	P	
SLOF2009002	GENERAL ELEC CO COM	7024	0000 S	12/05/01	284,882.17	244,356.53	20,325.64	P	
SLOF2009002	HOME DEPOT INC COM	1710	0000 S	12/05/01	85,270.41	70,645.68	14,624.73	P	
SLOF2009002	HOME DEPOT INC COM	1488	0000 S	12/05/01	74,200.21	-89,829.32	-15,629.31	P	
SLOF2009002	HOME DEPOT INC COM	732	0000 S	12/05/01	37,485.94	-45,397.71	-7,911.77	P	
SLOF2009002	SLO CLIENT CASH INVESTMENT TR	179	309.8800 S	12/05/01	179,309.89	-179,309.89	0.00	P	
SLOF2009002	SLO CLIENT CASH INVESTMENT TR	481	509.5500 S	12/05/01	481,509.55	-481,509.55	0.00	P	
SLOF2009002	SLO CLIENT CASH INVESTMENT TR	71	424.5500 S	12/16/01	71,424.55	-71,424.55	0.00	P	
SLOF2009002	SLO CLIENT CASH INVESTMENT TR	28	309.0600 S	12/16/01	28,309.06	28,309.06	0.00	P	
SLOF2009002	SLO CLIENT CASH INVESTMENT TR	54	805.5500 S	12/16/01	54,805.55	-54,805.55	0.00	P	
SLOF2009002	SLO CLIENT CASH INVESTMENT TR	372	134.8500 S	12/24/01	372,134.85	-372,134.85	0.00	P	
SLOF2009002	SLO CLIENT CASH INVESTMENT TR	18	184.1200 S	12/27/01	18,184.12	18,184.12	0.00	P	
SLOF2009002	SLO CLIENT CASH INVESTMENT TR	84	486.6200 S	12/27/01	84,486.62	-84,486.62	0.00	P	
SLOF2009002	IBM CORP COM	12218	0000 S	12/28/01	151,274.07	-128,267.30	23,006.77	P	
SLOF2009002	IBM CORP COM	6814	0000 S	12/28/01	814,781.14	-690,840.83	123,914.29	P	
SLOF2009002	CISCO SYS INC COM	6734	0000 S	01/04/02	125,796.08	-123,183.68	2,612.40	P	
SLOF2009002	CISCO SYS INC COM	12328	0000 S	01/04/02	228,708.85	227,558.39	1,150.46	P	
SLOF2009002	CISCO SYS INC COM	24084	0000 S	01/04/02	450,783.07	-444,739.10	6,023.97	P	
<b>Total</b>					<b>189,853,174.52</b>	<b>-223,788,288.18</b>	<b>-23,844,771.84</b>		
Realized Gain/loss FFX Contracts					6,416.68	0.00	6,416.68		
Realized Settlement C/L ID cost					9,837.24	0.00	-9,837.24	Per Purchase	
Realized Currency G/L - Non Run					18.31	0.00	18.31		
Realized Currency G/L - Dividend					0.00	0.00	0.00		
Realized Currency G/L - Interest					9.00	0.00	9.00		
Journal Entries on Futures Contract					0.00	0.00	0.00		
<b>Grand Total</b>					<b>199,951,714.19</b>	<b>(23,847,571.97)</b>	<b>13,847,571.37</b>		

SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	14,000,000	5	03/18/99	04/03/01	04/06/01	21,727.00	229,263.20	241,991.20
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	17,700,000	5	03/18/99	04/03/01	04/06/01	17,963.18	315,579.30	333,542.48
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	4,200,000	5	03/19/99	10/27/01	10/29/01	5,963.79	74,811.80	80,775.59
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	5,400,000	5	03/19/99	10/27/01	11/02/01	6,932.82	96,276.60	103,209.42
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	6,100,000	5	03/19/99	10/27/01	11/01/01	6,200.56	101,756.90	107,957.46
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,000,000	5	03/19/99	10/27/01	10/29/01	4,141.51	53,448.70	57,590.21
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,500,000	5	03/19/99	10/27/01	10/27/01	4,450.79	62,401.50	66,852.29
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	4,800,000	5	03/19/99	10/27/01	11/05/01	6,008.91	85,379.20	91,388.11
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,800,000	5	03/19/99	11/01/01	11/06/01	4,722.09	67,750.20	72,472.29
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	4,600,000	5	03/19/99	11/02/01	11/07/01	5,838.58	82,013.40	87,851.98
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,700,000	5	03/19/99	11/06/01	11/09/01	4,812.05	65,967.30	70,779.35
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	100,000	5	03/22/99	11/06/01	11/09/01	130.06	1,731.61	1,861.67
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,700,000	5	03/19/99	11/03/01	11/03/01	4,739.88	65,967.30	70,707.18
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	2,900,000	5	03/22/99	11/03/01	11/04/01	3,711.87	50,216.69	53,928.56
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,000,000	5	03/22/99	11/03/01	11/04/01	3,409.57	51,548.30	54,957.87
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	5,100,000	5	03/22/99	11/07/01	11/13/01	6,939.33	88,212.11	95,144.44
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,700,000	5	04/03/99	11/15/01	11/20/01	4,631.90	58,668.31	63,300.21
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	5,600,000	5	04/13/99	11/15/01	11/20/01	7,021.04	97,610.24	104,631.28
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	2,000,000	5	04/03/99	11/14/01	11/19/01	2,421.31	31,712.60	34,133.91
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	4,400,000	5	04/03/99	11/15/01	11/16/01	5,517.83	69,767.72	75,285.55
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,300,000	5	03/22/99	11/15/01	11/15/01	1,627.15	22,310.93	23,938.08
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	4,100,000	5	04/03/99	11/15/01	11/20/01	5,118.97	72,569.40	77,688.37
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	4,300,000	5	07/09/99	11/20/01	11/20/01	5,118.97	72,569.40	77,688.37
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,400,000	5	08/18/99	11/27/01	11/28/01	2,227.18	25,718.30	27,945.48
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,900,000	5	03/03/99	11/28/01	11/28/01	4,971.41	63,800.00	68,771.41
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	200,000	5	03/03/99	11/27/01	11/27/01	243.89	3,605.84	3,849.73
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	2,800,000	5	07/07/99	11/27/01	11/27/01	3,414.48	53,340.00	56,754.48
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	4,100,000	5	07/09/99	11/28/01	11/29/01	4,966.98	78,247.80	83,214.78
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,000,000	5	04/13/99	11/27/01	11/27/01	3,927.22	50,222.95	54,150.17
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	5,800,000	5	04/13/99	11/16/01	11/21/01	7,679.51	113,228.18	120,907.69
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,900,000	5	03/03/99	11/16/01	11/21/01	2,515.70	36,110.17	38,625.87
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,100,000	5	03/03/99	11/16/01	11/21/01	1,436.46	19,103.12	20,539.58
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,500,000	5	03/03/99	11/19/01	11/23/01	2,024.63	27,043.80	29,068.43
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,600,000	5	12/10/99	12/02/01	12/06/01	3,411.34	47,099.36	50,510.70
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	800,000	5	12/13/99	12/06/01	12/06/01	1,703.62	13,216.72	14,920.34
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,300,000	5	11/10/99	11/30/01	12/03/01	4,475.75	55,443.63	59,919.38
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	2,100,000	5	12/10/99	11/30/01	12/03/01	4,548.86	35,847.91	38,396.77
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	4,300,000	5	11/03/99	11/30/01	12/03/01	5,379.62	84,590.35	89,969.97
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,100,000	5	11/03/99	11/29/01	12/04/01	1,381.99	18,481.21	19,863.20
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	900,000	5	11/01/99	11/29/01	12/03/01	1,830.99	14,037.75	15,868.74
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	2,200,000	5	11/02/99	11/28/01	12/03/01	4,475.75	34,081.74	36,457.49
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,200,000	5	11/03/99	11/28/01	12/03/01	4,679.19	56,854.35	61,533.54
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,700,000	5	12/14/99	12/03/01	12/06/01	7,888.90	99,545.99	107,434.89
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	400,000	5	12/14/99	12/03/01	12/07/01	860.29	6,480.28	6,940.57
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,900,000	5	12/15/99	12/04/01	12/07/01	4,086.38	50,865.31	54,951.69
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,800,000	5	12/15/99	12/04/01	12/07/01	4,087.84	29,260.82	31,348.66
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,600,000	5	12/15/99	12/04/01	12/07/01	4,633.64	27,000.00	28,633.64
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,000,000	5	12/21/99	12/05/01	12/10/01	2,271.02	16,978.40	18,249.42
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	2,800,000	5	12/22/99	12/05/01	12/10/01	6,538.88	87,163.16	93,702.04
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	200,000	5	12/22/99	12/06/01	12/11/01	439.24	3,368.94	3,808.18
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	600,000	5	03/02/00	12/11/01	12/11/01	1,022.11	10,508.28	11,530.39
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,700,000	5	05/03/00	12/11/01	12/21/01	3,475.19	47,812.53	51,287.72
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	500,000	5	05/03/00	12/11/01	12/21/01	1,022.11	10,508.28	11,530.39
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	1,300,000	5	06/19/00	12/11/01	12/21/01	2,657.50	34,724.44	37,381.94
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,600,000	5	07/06/00	12/11/01	12/21/01	7,239.72	92,570.63	99,800.35
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	3,700,000	5	07/07/00	12/11/01	12/21/01	7,563.65	25,270.63	27,834.28
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	7,500,000	5	07/28/00	12/11/01	12/21/01	15,331.72	211,157.75	226,489.47
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	2,900,000	5	08/02/00	12/11/01	12/21/01	5,958.27	16,820.00	18,778.27
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	2,100,000	5	01/03/00	12/11/01	12/21/01	4,292.88	13,550.93	14,843.81
SLOF2010002	G5642107	LOREAL SPACE & COMMUNICATIONS	2,400,000	5	08/03/00	12/11/01	12/24/01	4,441.77	15,463.92	16,905.69

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SLOF7010002	G36462107	LOREAL SPACE & COMMUNICATIONS	5,500,000.5	09/04/00	12/19/01	12/24/01	10,179.03	-38,897.63	28,718.60 P
SLOF7010002	G36462107	LOREAL SPACE & COMMUNICATIONS	3,500,000.5	10/04/00	12/19/01	12/24/01	6,477.38	-19,331.13	-13,933.57 P
SLOF7010002	G36462107	LOREAL SPACE & COMMUNICATIONS	3,600,000.5	10/04/00	12/20/01	12/26/01	6,515.06	-20,091.24	13,576.18 P
SLOF7010002	G36462107	LOREAL SPACE & COMMUNICATIONS	7,000,000.5	07/10/01	12/20/01	12/26/01	12,664.16	-30,938.90	18,290.74 P
SLOF7010002	G36462107	LOREAL SPACE & COMMUNICATIONS	6,000,000.5	07/10/01	12/20/01	12/26/01	10,838.43	-25,612.80	14,754.37 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	4,500,000.5	02/23/01	01/20/01	01/26/01	7,783.87	16,849.12	9,667.25 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	2,800,000.5	03/11/99	01/20/01	01/26/01	3,438.51	37,883.63	-3,282.34 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	4,500,000.5	03/11/99	01/20/01	01/26/01	63,013.83	-66,296.39	5,546.16 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	5,600,000.5	03/11/99	01/20/01	01/26/01	83,497.36	-73,767.30	7,690.06 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	4,800,000.5	03/11/99	01/20/01	01/26/01	69,982.61	-64,943.40	5,039.21 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	6,000,000.5	03/11/99	01/20/01	01/26/01	84,986.33	81,179.23	3,807.30 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	3,400,000.5	03/11/99	01/20/01	01/26/01	48,032.63	-46,001.37	2,031.06 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	3,100,000.5	03/11/99	01/20/01	01/26/01	42,481.28	-41,942.61	538.67 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	1,900,000.5	03/11/99	01/20/01	01/26/01	116,162.43	106,186.01	9,276.46 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	4,900,000.5	03/11/99	01/11/01	01/17/01	76,670.67	-66,796.39	10,374.28 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	6,300,000.5	03/11/99	01/11/01	01/17/01	92,931.97	-85,238.22	7,693.75 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	3,100,000.5	03/11/99	01/10/01	01/12/01	43,588.37	-41,942.61	1,645.96 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	1,600,000.5	03/11/99	01/10/01	01/16/01	22,231.23	-21,647.80	607.43 P
SLOF7010002	00195720A	AT&T CORP COM LIBERTY MEDIA A	5,700,000.5	03/11/99	01/10/01	01/16/01	90,530.49	-77,180.29	13,450.30 P
SLOF7010002	000093103	ALLTEL CORP	400,000.5	10/29/01	12/20/01	12/26/01	23,083.80	-23,316.96	1,568.84 P
SLOF7010002	000093103	ALLTEL CORP	2,000,000.5	10/31/01	12/20/01	12/26/01	123,429.02	114,268.60	11,060.42 P
SLOF7010002	000093103	ALLTEL CORP	900,000.5	10/31/01	12/20/01	12/26/01	36,443.06	-34,724.08	4,718.98 P
SLOF7010002	000093103	ALLTEL CORP	200,000.5	11/04/01	12/20/01	12/26/01	56,443.06	-54,083.50	2,359.56 P
SLOF7010002	000093103	ALLTEL CORP	800,000.5	11/28/01	12/20/01	12/26/01	13,542.90	13,290.00	252.90 P
SLOF7010002	000093103	ALLTEL CORP	1,700,000.5	11/28/01	12/20/01	12/26/01	50,171.61	-50,417.28	275.67 P
SLOF7010002	000093103	ALLTEL CORP	1,100,000.5	11/29/01	12/20/01	12/26/01	81,528.86	82,944.68	1,415.82 P
SLOF7010002	000093103	ALLTEL CORP	200,000.5	10/18/01	12/19/01	12/24/01	12,632.36	11,943.36	709.10 P
SLOF7010002	000093103	ALLTEL CORP	3,100,000.5	10/19/01	12/19/01	12/24/01	196,138.63	182,658.34	4,897.96 P
SLOF7010002	000093103	ALLTEL CORP	1,100,000.5	10/22/01	12/19/01	12/24/01	69,604.47	-64,706.31	4,897.96 P
SLOF7010002	000093103	ALLTEL CORP	2,700,000.5	10/23/01	12/19/01	12/24/01	170,647.33	156,933.22	13,914.11 P
SLOF7010002	000093103	ALLTEL CORP	2,100,000.5	10/24/01	12/19/01	12/24/01	133,881.26	123,371.98	9,509.28 P
SLOF7010002	000093103	ALLTEL CORP	2,000,000.5	10/25/01	12/19/01	12/24/01	126,533.62	118,007.80	8,345.78 P
SLOF7010002	000093103	ALLTEL CORP	660,000.5	10/29/01	12/19/01	12/24/01	37,966.07	-35,273.44	2,692.63 P
SLOF7010002	000093103	ALLTEL CORP	1,800,000.5	10/04/01	12/18/01	12/21/01	114,348.92	109,162.62	5,186.30 P
SLOF7010002	000093103	ALLTEL CORP	300,000.5	10/05/01	12/18/01	12/21/01	12,705.44	-12,166.32	518.92 P
SLOF7010002	000093103	ALLTEL CORP	1,100,000.5	10/11/01	12/18/01	12/21/01	49,879.90	-48,468.81	1,419.09 P
SLOF7010002	000093103	ALLTEL CORP	100,000.5	10/12/01	12/18/01	12/21/01	6,332.72	-6,000.00	332.72 P
SLOF7010002	000093103	ALLTEL CORP	1,200,000.5	10/15/01	12/18/01	12/21/01	76,233.62	-72,022.92	4,210.70 P
SLOF7010002	000093103	ALLTEL CORP	800,000.5	10/16/01	12/18/01	12/21/01	50,821.74	-47,898.24	2,923.50 P
SLOF7010002	000093103	ALLTEL CORP	800,000.5	10/17/01	12/18/01	12/21/01	50,821.74	-48,324.64	2,497.10 P
SLOF7010002	000093103	ALLTEL CORP	800,000.5	10/18/01	12/18/01	12/21/01	50,821.74	-47,713.28	3,098.50 P
SLOF7010002	000093103	ALLTEL CORP	4,000,000.5	01/12/01	02/09/01	02/14/01	133,432.07	143,539.40	7,801.67 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	6,900,000.5	01/04/01	03/03/01	03/13/01	269,340.88	269,201.08	339.80 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	300,000.5	01/12/01	03/03/01	03/13/01	11,719.17	-10,922.28	796.89 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	3,400,000.5	11/27/00	03/03/01	03/09/01	138,513.43	124,197.24	8,414.99 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	1,200,000.5	11/28/00	03/03/01	03/09/01	46,171.82	-44,981.76	1,190.06 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	200,000.5	11/29/00	03/03/01	03/09/01	7,693.30	7,391.86	301.44 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	3,400,000.5	11/29/00	03/03/01	03/12/01	111,436.21	129,061.62	2,724.74 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	5,200,000.5	01/04/01	03/07/01	03/12/01	201,020.09	200,030.74	989.35 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	1,300,000.5	01/04/01	03/07/01	03/12/01	50,233.02	50,719.03	-484.03 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	3,000,000.5	12/21/00	03/07/01	03/12/01	113,174.18	111,131.14	2,043.04 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	4,700,000.5	12/08/99	12/18/01	12/21/01	46,791.90	202,961.04	161,733.64 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	700,000.5	11/29/99	12/18/01	12/21/01	46,791.90	26,942.31	19,849.39 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	1,700,000.5	11/29/99	12/18/01	12/21/01	113,637.47	-63,843.36	47,795.11 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	1,200,000.5	12/01/99	12/18/01	12/21/01	80,214.68	-48,798.72	51,413.96 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	200,000.5	12/01/99	12/18/01	12/24/01	13,122.16	8,360.00	4,762.16 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	1,800,000.5	12/20/99	12/19/01	12/24/01	118,099.46	73,240.00	44,859.46 P
SLOF7010002	000093103	AMERICAN GEN CORP COM	1,500,000.5	12/21/99	12/19/01	12/24/01	98,416.22	-62,607.30	33,508.92 P

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SL0F2010002	029712106	AMERICAN STD COS INC DEL	100 0000 S	1272299	1271901	1272401	6,561.08	-1,180.00	2,281.07 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	300 0000 S	1272799	1271901	1272401	19,643.24	12,540.00	7,143.24 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 000 0000 S	0106600	1271901	1272401	63,610.81	-41,020.00	24,590.81 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	300 0000 S	0406900	1271901	1272401	19,643.24	12,394.32	7,248.92 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 700 0000 S	0406600	1271901	1272401	111,538.38	70,757.74	40,780.64 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	200 0000 S	0407700	1271901	1272401	13,122.16	8,070.72	5,051.44 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	200 0000 S	1206999	1271901	1272401	13,122.16	8,748.08	4,374.08 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	3 600 0000 S	1206999	1271901	1272401	216,198.92	-160,372.16	55,826.76 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	700 0000 S	1270499	1271901	1272401	45,927.57	30,610.44	15,317.13 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	4 200 0000 S	0414000	1272001	1272601	273,620.87	169,703.10	103,917.77 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	300 0000 S	0414000	1272001	1272601	19,544.35	12,164.23	7,379.12 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 900 0000 S	0417000	1272001	1272601	52,118.26	31,628.56	20,489.70 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 900 0000 S	0425000	1272001	1272601	123,780.87	-79,482.07	44,298.80 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 600 0000 S	0511200	1272001	1272601	104,236.52	72,044.52	32,192.00 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	600 0000 S	0516000	1272001	1272601	39,048.70	27,122.46	11,926.24 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 100 0000 S	0611200	1272001	1272601	71,662.61	-48,490.75	23,171.86 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	900 0000 S	0619000	1272001	1272601	58,633.94	38,520.00	20,113.94 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 100 0000 S	0620000	1272001	1272601	71,662.61	-47,002.34	24,660.27 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 500 0000 S	0622000	1272001	1272601	97,721.74	-61,601.70	36,120.04 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 100 0000 S	0626000	1272001	1272601	71,662.61	-44,780.54	26,882.07 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 200 0000 S	0627000	1272001	1272601	84,692.17	52,512.98	32,179.19 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	400 0000 S	0650000	1272001	1272601	28,059.13	18,418.52	9,640.61 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	300 0000 S	1206500	1272001	1272601	19,544.35	13,335.64	6,208.71 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	200 0000 S	0572001	1272001	1272601	13,029.57	10,900.12	2,129.45 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 200 0000 S	0407000	1272001	1272601	78,177.39	-48,184.32	29,993.07 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	1 500 0000 S	0412000	1272001	1272601	97,721.74	-64,441.80	33,279.94 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	600 0000 S	0413000	1272001	1272601	39,048.70	-25,343.60	13,705.10 P
SL0F2010002	029712106	AMERICAN STD COS INC DEL	12 500 0000 S	0403001	1272001	1272601	599,469.99	374,388.75	225,081.24 P
SL0F2010002	029712106	AMPHENOL CORP NEW CL A	6 500 0000 S	0403001	1271901	1272401	324,983.05	-179,677.26	145,305.79 P
SL0F2010002	029712106	AMPHENOL CORP NEW CL A	6 000 0000 S	0403001	1271601	1272101	299,200.01	-179,706.60	119,493.41 P
SL0F2010002	029712106	AMPHENOL CORP NEW CL A	1 400 0000 S	0403001	1167001	1167301	66,644.55	-41,931.54	24,713.01 P
SL0F2010002	029712106	AMPHENOL CORP NEW CL A	1 400 0000 S	0403001	1167001	1167301	67,191.87	-41,931.54	25,260.33 P
SL0F2010002	029712106	AMPHENOL CORP NEW CL A	1 400 0000 S	0403001	1167001	1167301	37,661.54	23,964.88	13,706.66 P
SL0F2010002	029712106	AMPHENOL CORP NEW CL A	700 0000 S	0403001	1162001	1162301	33,114.98	20,964.77	12,150.21 P
SL0F2010002	029712106	AMPHENOL CORP NEW CL A	3 400 0000 S	0403001	1026001	1026301	144,147.11	101,233.74	42,913.37 P
SL0F2010002	029712106	AMPHENOL CORP NEW CL A	3 500 0000 S	0403001	1026001	1026301	234,159.08	164,751.05	69,408.03 P
SL0F2010002	029712106	AMPHENOL CORP NEW CL A	800 0000 S	0403001	0517001	0517301	41,270.46	-23,960.88	17,309.58 P
SL0F2010002	029712106	AMPHENOL CORP NEW CL A	1 600 0000 S	1015001	1271801	1272101	81,673.99	-46,214.56	35,459.43 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 200 0000 S	1016001	1271601	1271901	61,255.20	-46,487.08	4,768.12 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 100 0000 S	1016001	1271801	1272101	56,150.60	-39,539.37	16,611.23 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	2 400 0000 S	1019001	1271801	1272101	142,928.79	130,381.00	12,547.79 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	2 400 0000 S	1022001	1271801	1272101	112,301.19	-121,706.20	9,404.99 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 100 0000 S	1023001	1271601	1271901	91,882.79	-60,262.70	31,620.09 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 800 0000 S	1023001	1271601	1271901	56,150.60	-41,198.61	14,952.00 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 000 0000 S	1025001	1271801	1272101	51,046.00	-37,201.10	13,844.90 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	300 0000 S	1026001	1271801	1272101	25,523.00	29,493.95	3,970.95 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	300 0000 S	1026001	1271901	1272401	13,983.15	17,698.37	3,715.22 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	2 000 0000 S	1029001	1271901	1272401	106,567.64	115,994.20	8,426.56 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 800 0000 S	1031001	1271901	1272401	99,910.88	102,417.80	2,506.92 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	900 0000 S	1101001	1271901	1272401	47,955.44	51,532.00	3,576.56 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	900 0000 S	1102001	1271901	1272401	47,955.44	51,480.00	3,524.56 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	700 0000 S	1106001	1271901	1272401	37,298.68	38,759.05	1,460.37 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	400 0000 S	1106001	1271901	1272401	21,513.53	-22,907.92	1,394.39 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	500 0000 S	1106001	1272001	1272601	26,539.65	-28,634.90	2,095.25 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	500 0000 S	1106001	1272001	1272601	36,829.65	28,837.70	8,000.00 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 000 0000 S	1113001	1272001	1272601	53,719.31	51,084.30	2,635.01 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 400 0000 S	1116001	1272001	1272601	96,541.84	30,973.04	65,568.80 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	600 0000 S	1120001	1272001	1272601	33,231.58	20,973.04	12,258.54 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	600 0000 S	1121001	1272001	1272601	30,970.40	21,630.00	9,340.40 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 500 0000 S	1114001	1272001	1272601	53,201.00	-32,133.53	21,067.47 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	4 500 0000 S	1112001	1272001	1272601	156,903.01	-61,551.10	95,351.91 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 800 0000 S	1107001	1272401	1272401	62,492.24	-49,174.90	13,317.34 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	600 0000 S	1101001	1271901	1272401	20,964.04	22,902.24	1,938.20 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 900 0000 S	1102001	1271901	1272401	66,586.23	73,418.66	6,832.43 P
SL0F2010002	029712106	ANADARKO PETE CORP COM	1 600 0000 S	1109001	1271901	1272401	53,904.21	55,208.44	1,304.23 P

Ahmed P Sloan Foundation  
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SLOF2010002	073789103	AOX CORP COM	500 0000 S	11/09/01	12/19/01	12/24/01	17 470 07	12300 00	170 07 P
SLOF2010002	073789103	AOX CORP COM	2,600 0000 S	11/17/01	12/19/01	12/24/01	90 844 34	90 672 66	171 64 P
SLOF2010002	073789103	AOX CORP COM	200 0000 S	11/17/01	12/19/01	12/24/01	6 948 03	-4 951 14	36 89 P
SLOF2010002	073789103	AOX CORP COM	2,300 0000 S	11/07/00	12/11/01	12/21/01	79 957 29	17 636 95	8,220 34 P
SLOF2010002	073789103	AOX CORP COM	9,300 0000 S	11/07/00	12/11/01	12/21/01	323,305 57	-187 329 86	33,575 31 P
SLOF2010002	073789103	AOX CORP COM	8 400 0000 S	11/15/00	12/18/01	12/21/01	292,017 93	-234,520 00	37 497 93 P
SLOF2010002	073789103	AOX CORP COM	700 0000 S	11/16/00	12/18/01	12/21/01	24,334 83	-21 719 46	2 615 37 P
SLOF2010002	073789103	AOX CORP COM	1 900 0000 S	11/17/00	12/18/01	12/21/01	66 051 64	-59 040 79	7 010 89 P
SLOF2010002	073789103	AOX CORP COM	1 100 0000 S	11/17/00	12/18/01	12/21/01	177,286 60	15 648 32	21 628 28 P
SLOF2010002	073789103	AOX CORP COM	9 000 0000 S	02/14/01	12/18/01	12/21/01	312 876 36	341 757 00	28 880 64 P
SLOF2010002	073789103	AOX CORP COM	3 200 0000 S	02/15/01	12/18/01	12/21/01	111,244 93	120 488 00	-9 243 07 P
SLOF2010002	073789103	AOX CORP COM	1,500 0000 S	02/22/01	12/18/01	12/21/01	52,146 06	-49 808 70	2,337 36 P
SLOF2010002	073789103	AOX CORP COM	2,000 0000 S	02/27/01	12/18/01	12/21/01	69,528 08	-69 885 60	-357 52 P
SLOF2010002	073789103	AOX CORP COM	8 100 0000 S	04/16/01	12/18/01	12/21/01	281,588 72	280,310 22	1,275 50 P
SLOF2010002	073789103	AOX CORP COM	1 000 0000 S	04/20/01	12/18/01	12/21/01	34 764 04	-34,550 00	214 04 P
SLOF2010002	073789103	AOX CORP COM	3 600 0000 S	04/20/01	12/18/01	12/21/01	121 159 54	117,253 84	7,894 70 P
SLOF2010002	073789103	AOX CORP COM	7 800 0000 S	04/23/01	12/18/01	12/21/01	271 159 51	256 492 86	14 666 63 P
SLOF2010002	073789103	AOX CORP COM	2 400 0000 S	02/10/01	12/18/01	12/21/01	83 433 69	79 746 96	3 685 73 P
SLOF2010002	073789103	AOX CORP COM	1 600 0000 S	02/10/01	12/18/01	12/21/01	59 622 46	-33,250 40	2,372 06 P
SLOF2010002	073789103	AOX CORP COM	4 400 0000 S	05/02/01	12/18/01	12/21/01	152,961 77	147 178 68	5 785 09 P
SLOF2010002	073789103	AOX CORP COM	990 0000 S	10/31/01	12/18/01	12/21/01	31,287 64	34 457 45	3 299 81 P
SLOF2010002	073789103	AOX CORP COM	100 0000 S	11/06/00	10/18/01	10/22/01	4 153 12	-2,997 20	1 155 92 P
SLOF2010002	073789103	AOX CORP COM	800 0000 S	11/06/00	11/07/01	11/13/01	29 644 13	23 977 60	5 666 53 P
SLOF2010002	073789103	AOX CORP COM	3 600 0000 S	11/07/00	11/07/01	11/13/01	133,398 58	112,127 40	21,271 18 P
SLOF2010002	073789103	AOX CORP COM	100 0000 S	11/06/00	08/15/01	08/15/01	3 891 87	2,997 20	894 67 P
SLOF2010002	073789103	AOX CORP COM	300 0000 S	11/06/00	08/20/01	08/25/01	11 637 29	-4 991 60	2,645 79 P
SLOF2010002	073789103	AOX CORP COM	500 0000 S	11/06/00	08/20/01	08/22/01	19,281 60	14 984 60	4,295 60 P
SLOF2010002	073789103	AOX CORP COM	3,500 0000 S	11/06/00	08/14/01	08/17/01	136 496 49	-104 902 00	31,594 49 P
SLOF2010002	073789103	AOX CORP COM	2,900 0000 S	11/06/00	08/20/01	08/22/01	111 601 32	-85 918 80	24 684 52 P
SLOF2010002	073789103	AOX CORP COM	1 400 0000 S	11/06/00	08/21/01	08/24/01	54 109 17	-41 960 80	12 144 37 P
SLOF2010002	073789103	AOX CORP COM	4 000 0000 S	11/06/00	08/21/01	08/22/01	15 397 32	-11 984 80	3 409 52 P
SLOF2010002	073789103	AOX CORP COM	600 0000 S	11/06/00	08/23/01	08/28/01	23 128 56	-17 993 20	5 141 36 P
SLOF2010002	073789103	AOX CORP COM	2 100 0000 S	11/06/00	10/16/01	10/19/01	89 172 89	-82 941 20	26,231 69 P
SLOF2010002	073789103	AOX CORP COM	100 0000 S	11/06/00	10/17/01	10/18/01	4 346 52	-2 997 20	1,249 32 P
SLOF2010002	073789103	AOX CORP COM	300 0000 S	11/06/00	10/17/01	10/17/01	21 023 94	14 986 00	6 039 94 P
SLOF2010002	073789103	AOX CORP COM	1 000 0000 S	11/06/00	10/12/01	10/12/01	42,448 58	29 972 00	12,476 58 P
SLOF2010002	073789103	AOX CORP COM	2,300 0000 S	11/06/00	10/04/01	10/10/01	100,318 75	-68 935 60	31 635 15 P
SLOF2010002	073789103	AOX CORP COM	100 0000 S	11/06/00	10/17/01	10/22/01	4 217 33	2 997 20	1 220 13 P
SLOF2010002	073789103	AOX CORP COM	300 0000 S	11/06/00	10/17/01	10/22/01	21 110 44	14 986 00	6 124 44 P
SLOF2010002	073789103	AOX CORP COM	1 400 0000 S	11/06/00	02/05/01	02/06/01	49,547 00	-41 960 80	7 586 20 P
SLOF2010002	073789103	AOX CORP COM	300 0000 S	11/06/00	02/06/01	02/09/01	10,599 44	8 991 60	1 608 84 P
SLOF2010002	073789103	AOX CORP COM	2 800 0000 S	11/01/00	01/03/01	01/08/01	43,502 71	-57 434 60	13 931 89 P
SLOF2010002	073789103	APPLE COMPUTER INC	1 400 0000 S	10/31/00	01/03/01	01/08/01	21,751 35	-27 803 16	-4 051 81 P
SLOF2010002	073789103	APPLE COMPUTER INC	4 000 0000 S	10/31/00	01/03/01	01/08/01	6,214 67	7 800 00	1 585 33 P
SLOF2010002	073789103	APPLE COMPUTER INC	9 200 0000 S	10/27/00	01/03/01	01/08/01	142,937 47	169 104 28	26 166 81 P
SLOF2010002	073789103	APPLE COMPUTER INC	1 400 0000 S	10/20/00	01/03/01	01/08/01	21 751 35	26,538 82	4 787 47 P
SLOF2010002	073789103	ARBITRON INC COM	700 0000 S	04/02/01	04/24/01	04/27/01	14 903 69	16 485 08	1 581 39 P
SLOF2010002	073789103	ARBITRON INC COM	2 900 0000 S	04/02/01	04/23/01	04/26/01	59 468 89	-68 295 33	8 828 44 P
SLOF2010002	073789103	ARBITRON INC COM	4 100 0000 S	04/02/01	04/23/01	04/25/01	83 223 11	96,535 47	13,313 36 P
SLOF2010002	073789103	ARBITRON INC COM	500 0000 S	04/02/01	04/23/01	04/26/01	10 223 75	11 775 06	-1,495 31 P
SLOF2010002	073789103	ARBITRON INC COM	2 300 0000 S	04/02/01	04/23/01	04/26/01	48 034 58	54 163 36	-4 130 68 P
SLOF2010002	073789103	ARBITRON INC COM	1 500 0000 S	04/02/01	04/26/01	05/02/01	31,243 99	33,323 17	-4 081 22 P
SLOF2010002	073789103	ARBITRON INC COM	600 0000 S	04/02/01	03/02/01	03/07/01	12 563 44	-14 130 06	1 564 62 P
SLOF2010002	073789103	ARBITRON INC COM	600 0000 S	04/02/01	03/07/01	03/10/01	12 497 58	-14 130 07	1 634 49 P
SLOF2010002	073789103	ARBITRON INC COM	50 0000 S	04/02/01	03/07/01	03/10/01	1 128 46	-1 177 51	-49 03 P
SLOF2010002	073789103	ARBITRON INC COM	2 900 0000 S	04/02/01	04/17/01	04/20/01	63 632 87	-68 395 33	-4 642 46 P
SLOF2010002	073789103	ARBITRON INC COM	300 0000 S	03/16/99	03/09/01	03/14/01	22 481 59	-22 387 20	103 61 P
SLOF2010002	073789103	ARBITRON INC COM	2 900 0000 S	03/16/99	10/23/01	10/26/01	179 651 03	131 000 76	48 645 27 P
SLOF2010002	073789103	ARBITRON INC COM	5 100 0000 S	03/16/99	12/11/01	12/21/01	357,597 01	230,389 44	127 207 57 P
SLOF2010002	073789103	ARBITRON INC COM	13 500 0000 S	03/16/99	12/19/01	12/24/01	936,242 36	-609 854 40	326,387 96 P
SLOF2010002	073789103	ARBITRON INC COM	7 000 0000 S	03/16/99	12/20/01	12/26/01	488 434 20	316 220 80	172,213 40 P
SLOF2010002	073789103	ARBITRON INC COM	300 0000 S	03/18/00	12/20/01	12/26/01	20 993 75	10 317 54	10 616 21 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	600 0000 S	06/23/99	10/23/01	10/26/01	21 166 95	-42 902 10	21 735 17 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	700 0000 S	06/23/99	10/23/01	10/26/01	24 694 76	51 347 80	26 639 04 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	800 0000 S	09/01/99	10/31/01	11/05/01	23 964 73	52 615 60	26 646 87 P

Alfred P. Sloan Foundation  
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SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,000,000.00	09/04/99	1/071/01	1/055/01	32,460.92	-47,007.10	34,446.18 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000.00	1/04/99	1/071/01	1/056/01	25,968.73	-45,440.00	-19,471.42 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000.00	1/12/49	1/021/01	1/057/01	3,246.09	3,593.63	2,549.54 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,200,000.00	08/30/99	1/020/01	1/022/01	39,787.43	80,202.48	-60,419.02 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,000,000.00	09/01/99	1/020/01	1/022/01	3,315.62	-6,576.95	3,261.53 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	300,000.00	07/22/99	1/023/01	1/023/01	34,376.85	72,211.40	37,904.55 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	200,000.00	07/22/99	1/023/01	1/023/01	10,313.06	21,463.00	11,151.94 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	500,000.00	07/22/99	1/023/01	1/023/01	6,875.37	14,444.88	7,569.51 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	800,000.00	07/26/99	1/023/01	1/023/01	37,501.48	-58,304.56	-30,803.08 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	500,000.00	06/24/99	1/024/01	1/029/01	17,492.02	-16,677.00	19,184.98 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	600,000.00	06/24/99	1/024/01	1/029/01	20,990.42	-43,636.44	22,646.02 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	2,200,000.00	07/21/99	1/024/01	1/029/01	20,990.42	-44,527.80	22,537.58 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	900,000.00	07/26/99	1/029/01	1/029/01	80,463.27	106,242.01	83,783.92 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	600,000.00	07/27/99	1/029/01	1/029/01	30,498.43	-63,592.63	33,094.18 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	300,000.00	08/22/99	1/029/01	1/029/01	20,332.30	-43,880.70	23,348.40 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,200,000.00	08/12/99	1/029/01	1/029/01	9,946.86	20,442.03	10,493.17 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	900,000.00	08/12/99	1/028/01	1/029/01	41,211.34	81,692.04	-40,270.70 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	900,000.00	08/12/99	1/028/01	1/029/01	30,991.00	-61,326.09	30,333.09 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	700,000.00	08/11/99	1/029/01	1/029/01	23,721.02	-48,314.84	24,493.82 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000.00	08/11/99	1/029/01	1/029/01	33,771.02	-47,233.96	23,614.94 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	300,000.00	08/11/99	1/029/01	1/029/01	3,388.72	-6,807.67	-3,418.92 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000.00	08/11/99	1/029/01	1/029/01	9,669.66	13,670.05	-6,000.39 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,400,000.00	12/09/99	1/020/01	1/027/01	45,163.61	-90,013.00	9,478.63 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000.00	11/24/99	1/010/01	1/006/01	51,993.30	89,310.08	37,316.78 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000.00	01/20/00	1/006/01	1/009/01	12,860.61	25,039.36	12,198.75 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,500,000.00	01/20/00	1/006/01	1/009/01	48,227.29	95,418.13	-47,190.86 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000.00	01/21/00	1/006/01	1/009/01	12,860.61	-23,282.52	10,962.39 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000.00	04/10/00	1/068/01	1/070/01	3,213.13	5,223.35	2,008.20 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000.00	12/09/99	1/068/01	1/070/01	3,239.98	-6,429.50	3,189.52 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	200,000.00	12/16/99	1/065/01	1/070/01	6,479.96	12,771.86	-6,241.90 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	700,000.00	12/17/99	1/065/01	1/070/01	22,679.87	-44,310.00	21,630.13 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	200,000.00	01/20/00	1/065/01	1/070/01	6,479.96	12,529.68	-6,040.72 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000.00	04/10/00	1/113/01	1/116/01	13,051.88	21,257.92	-11,262.27 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000.00	04/11/00	1/113/01	1/116/01	13,051.88	1,257.92	8,206.04 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000.00	04/11/00	1/113/01	1/116/01	13,051.88	21,220.96	1,160.08 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	700,000.00	04/11/00	1/113/01	1/116/01	26,103.77	-42,965.04	16,860.22 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	900,000.00	04/12/00	1/113/01	1/116/01	22,840.80	38,672.47	16,031.67 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000.00	04/14/00	1/113/01	1/116/01	3,262.97	5,410.00	2,147.03 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000.00	04/14/00	1/113/01	1/116/01	42,346.09	-70,330.00	27,983.91 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,200,000.00	04/14/00	1/113/01	1/116/01	39,081.69	-63,860.52	24,771.83 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	2,000,000.00	04/17/00	1/114/01	1/119/01	63,169.29	106,434.20	-43,264.91 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,300,000.00	12/22/00	1/114/01	1/119/01	41,060.04	-67,406.30	26,346.26 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	5,600,000.00	03/17/99	0719/01	0724/01	196,436.00	371,280.00	-73,212.35 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	800,000.00	03/17/99	0719/01	0724/01	28,065.14	53,450.00	174,824.00 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	900,000.00	06/23/99	0719/01	0724/01	31,573.29	-64,333.15	25,674.66 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	600,000.00	03/17/99	068/01	068/01	28,346.89	39,780.00	32,279.86 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	3,400,000.00	03/16/99	052/01	064/01	160,570.38	227,970.00	-67,296.42 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,400,000.00	03/17/99	064/01	062/01	92,820.00	92,820.00	26,701.47 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,500,000.00	03/17/99	064/01	062/01	62,102.72	99,450.00	37,347.28 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	4,700,000.00	03/16/99	040/01	040/01	195,382.81	315,133.00	119,752.19 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000.00	03/16/99	040/01	040/01	4,287.72	-6,703.00	2,437.72 P
SLOF2010002	071707103	BECTON DICKINSON & CO COM	2,200,000.00	08/12/99	0310/01	0307/01	3,203.29	2,912.32	620.97 P
SLOF2010002	071707103	BECTON DICKINSON & CO COM	1,000,000.00	08/20/99	0502/01	0507/01	70,472.45	59,366.56	11,109.89 P
SLOF2010002	071707103	BECTON DICKINSON & CO COM	2,900,000.00	08/06/99	0502/01	0507/01	33,032.93	27,450.80	4,182.13 P
SLOF2010002	071707103	BECTON DICKINSON & CO COM	4,000,000.00	08/09/99	0206/01	0209/01	103,614.76	76,278.41	29,336.33 P
SLOF2010002	071707103	BECTON DICKINSON & CO COM	300,000.00	08/19/99	0206/01	0209/01	143,675.34	106,707.20	38,968.14 P
SLOF2010002	071707103	BECTON DICKINSON & CO COM	1,400,000.00	07/29/99	0206/01	0209/01	18,209.62	12,911.60	5,297.84 P
SLOF2010002	071707103	BECTON DICKINSON & CO COM	4,100,000.00	08/03/99	0203/01	0208/01	147,654.32	107,668.87	12,736.88 P
SLOF2010002	071707103	BECTON DICKINSON & CO COM	800,000.00	08/06/99	0203/01	0208/01	28,810.64	7,584.32	39,963.65 P
SLOF2010002	071707103	BECTON DICKINSON & CO COM	1,200,000.00	05/21/99	0203/01	0208/01	42,832.83	1,607.13 P	1,607.13 P

SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,500,000 S	0728499	020201	020701	57,137.13	-43,592.96	13,544.17 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	3,100,000 S	0728499	020201	020701	111,538.93	84,461.36	27,077.57 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	3,100,000 S	0728499	020201	020701	118,734.99	89,653.72	29,079.27 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	2,900,000 S	0728499	020201	020701	71,960.60	54,488.20	17,472.40 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,100,000 S	0511899	020201	020701	39,444.68	-40,571.83	1,127.17 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,700,000 S	0511899	020201	020701	3,585.88	3,705.00	119.12 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,600,000 S	0511899	020201	020601	58,540.44	-62,701.93	-4,161.51 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	2,300,000 S	0511899	020201	020601	55,666.78	58,869.78	3,202.98 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	800,000 S	0511899	020101	020501	79,201.77	84,623.28	5,421.51 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	100,000 S	0511899	010101	020501	27,441.80	29,640.00	2,198.20 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,300,000 S	0107300	010101	020501	3,430.22	3,679.36	249.14 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,400,000 S	0411200	060501	060801	20,644.13	23,050.88	2,406.75 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	300,000 S	0411700	060501	010201	93,078.38	100,033.00	6,954.62 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,800,000 S	1000499	060401	060701	70,443.05	-48,623.00	121,066.05 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	500,000 S	1000699	060401	060701	3,522.15	2,792.62	729.53 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	4,500,000 S	0903099	060501	060801	46,161.07	36,304.06	9,857.01 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,000,000 S	1000199	060501	060801	49,711.92	-41,013.56	8,698.36 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	2,900,000 S	1000199	060501	060801	10,632.35	7,820.64	2,811.91 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	800,000 S	1000499	060401	060701	63,398.74	-50,892.30	12,506.44 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,300,000 S	0600700	060201	060701	17,610.76	-14,538.75	3,232.01 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	4,500,000 S	0903099	051101	051601	133,487.78	-123,328.60	10,159.18 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,000,000 S	1000199	051101	051601	30,108.39	27,476.00	2,632.39 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	2,900,000 S	1000199	051501	051801	89,714.88	79,680.80	10,034.08 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	800,000 S	1000499	051501	051801	24,748.93	22,618.80	2,130.13 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,300,000 S	0600700	060201	060701	46,092.69	36,704.98	9,387.71 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	700,000 S	0602300	060101	060201	24,464.18	-17,990.07	6,474.11 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	900,000 S	0602300	060101	060201	31,433.93	32,124.96	6,328.99 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	800,000 S	0602000	060201	060201	28,296.50	20,555.52	7,740.98 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	300,000 S	0500300	060201	060201	10,611.19	-7,815.00	2,796.19 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	3,000,000 S	0500800	060201	060201	127,334.22	96,133.64	31,199.30 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	200,000 S	0500800	060201	060201	7,161.36	5,310.88	1,820.38 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	600,000 S	0519300	060201	060201	21,483.78	-16,133.00	5,320.78 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	800,000 S	0502200	060201	060201	28,643.94	21,526.56	7,118.48 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,100,000 S	0502200	060201	060201	46,985.75	34,980.66	12,005.09 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,400,000 S	0600300	060201	060201	50,603.27	39,874.52	10,728.75 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,300,000 S	0605000	060201	060201	46,988.75	37,492.00	9,496.75 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,300,000 S	0607000	060201	060201	46,988.75	36,704.98	10,283.77 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	400,000 S	0602000	060201	060201	14,225.04	10,280.04	3,945.00 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	2,100,000 S	0402300	060201	060201	99,575.31	72,509.08	27,066.23 P
SLOFZ010002	073187109	BECTON DICKINSON & CO COM	1,800,000 S	0401700	060201	060201	64,012.70	-46,923.84	17,088.86 P
SLOFZ010002	090397103	BIODEN INC COM	2,900,000 S	0908000	120101	120101	167,671.24	-128,906.22	11,234.98 P
SLOFZ010002	090397103	BIODEN INC COM	400,000 S	0901300	120101	120101	23,127.07	24,800.00	1,672.93 P
SLOFZ010002	090397103	BIODEN INC COM	1,200,000 S	0901400	120101	120101	69,281.20	74,274.96	4,993.76 P
SLOFZ010002	090397103	BIODEN INC COM	12,400,000 S	0901500	120101	120101	716,939.12	731,802.12	14,863.00 P
SLOFZ010002	090397103	BIODEN INC COM	2,300,000 S	0901800	120101	120101	-125,038.58	-125,038.58	7,942.06 P
SLOFZ010002	090397103	BIODEN INC COM	500,000 S	0901800	120101	120101	28,908.84	27,434.40	1,474.44 P
SLOFZ010002	090397103	BIODEN INC COM	1,300,000 S	0901900	120101	120101	75,162.97	-71,987.50	3,175.47 P
SLOFZ010002	090397103	BIODEN INC COM	200,000 S	0902200	120101	120101	11,563.33	-23,825.00	-729.97 P
SLOFZ010002	090397103	BIODEN INC COM	400,000 S	0902200	120101	120101	23,127.07	-23,825.00	-697.93 P
SLOFZ010002	090397103	BIODEN INC COM	400,000 S	0902200	120101	120101	75,162.97	78,369.72	3,206.75 P
SLOFZ010002	090397103	BIODEN INC COM	1,300,000 S	0902900	120101	120101	86,726.51	92,707.05	5,980.54 P
SLOFZ010002	090397103	BIODEN INC COM	1,500,000 S	0902900	120101	120101	92,707.05	92,707.05	901.89 P
SLOFZ010002	090397103	BIODEN INC COM	400,000 S	1000200	120101	120101	23,127.07	24,028.96	901.89 P
SLOFZ010002	090397103	BIODEN INC COM	1,200,000 S	1000400	120101	120101	69,281.20	69,104.40	176.80 P
SLOFZ010002	090397103	BIODEN INC COM	500,000 S	1000600	120101	120101	28,908.84	28,066.80	842.04 P
SLOFZ010002	090397103	BIODEN INC COM	600,000 S	1000900	120101	120101	34,650.60	-31,362.66	3,287.94 P
SLOFZ010002	090397103	BIODEN INC COM	4,600,000 S	1001200	120101	120101	263,961.28	221,399.22	34,561.96 P
SLOFZ010002	090397103	BIODEN INC COM	200,000 S	1001300	120101	120101	11,563.33	-9,933.12	1,630.21 P
SLOFZ010002	090397103	BIODEN INC COM	2,200,000 S	1001300	120101	120101	127,198.88	110,608.32	16,590.56 P
SLOFZ010002	090397103	BIODEN INC COM	1,600,000 S	1001900	120101	120101	32,035.90	-47,473.00	-15,437.10 P
SLOFZ010002	090397103	BIODEN INC COM	900,000 S	1101300	120101	120101	92,508.27	-46,448.60	43,956.87 P
SLOFZ010002	090397103	BIODEN INC COM	1,200,000 S	1101400	120101	120101	69,281.20	-64,927.56	4,353.64 P
SLOFZ010002	090397103	BIODEN INC COM	1,300,000 S	1102000	120101	120101	75,162.97	70,301.33	4,861.64 P
SLOFZ010002	090397103	BIODEN INC COM	3,200,000 S	0300801	120101	120101	183,016.55	203,952.64	18,939.09 P
SLOFZ010002	090397103	BIODEN INC COM	1,300,000 S	030801	120101	120101	75,162.97	74,235.07	927.90 P

SILOF2010002	090597105	BIOGEN INC COM	800 0000 5	06/23/01	12/17/01	12/19/01	46 234 14	-412,863 20	3,390 94 P
SILOF2010002	090597105	BIOGEN INC COM	1 900 0000 5	06/27/01	12/17/01	12/19/01	109 833 57	99 466 57	10,387 05 P
SILOF2010002	090597105	BIOGEN INC COM	900 0000 5	06/28/01	12/17/01	12/19/01	52,015 90	-412,116 60	3,810 30 P
SILOF2010002	090597105	BIOGEN INC COM	800 0000 5	07/02/01	12/17/01	12/19/01	46,234 14	-42,200 00	4,004 14 P
SILOF2010002	090597105	BIOGEN INC COM	2 200 0000 5	07/05/01	12/17/01	12/19/01	127 194 88	115 613 00	11,580 80 P
SILOF2010002	090597105	BIOGEN INC COM	1 900 0000 5	07/06/01	12/17/01	12/19/01	109 833 57	97 921 82	11 971 75 P
SILOF2010002	090597105	BIOGEN INC COM	1 300 0000 5	07/10/01	12/17/01	12/19/01	75 162 97	-47,210 62	7 833 25 P
SILOF2010002	090597105	BIOGEN INC COM	1 500 0000 5	07/17/01	12/17/01	12/19/01	86 726 51	78 491 95	8,234 56 P
SILOF2010002	090597105	BIOGEN INC COM	500 0000 5	07/28/01	12/17/01	12/19/01	28 906 84	28 180 05	2,726 79 P
SILOF2010002	090597105	BIOGEN INC COM	800 0000 5	09/24/01	12/17/01	12/19/01	46 234 14	-42 112 00	4 142 14 P
SILOF2010002	090597105	BIOGEN INC COM	900 0000 5	10/03/01	12/17/01	12/19/01	32,073 90	50,374 62	1 661 28 P
SILOF2010002	090597105	BIOGEN INC COM	1 100 0000 5	10/05/01	12/17/01	12/19/01	63,599 44	95,501 97	4 097 47 P
SILOF2010002	090597105	BIOGEN INC COM	900 0000 5	10/09/01	12/17/01	12/19/01	52,015 90	-47,967 86	4 081 04 P
SILOF2010002	090597105	BIOGEN INC COM	1 200 0000 5	10/10/01	12/17/01	12/19/01	75 162 97	-49,902 95	5,260 02 P
SILOF2010002	090597105	BIOGEN INC COM	1 000 0000 5	10/12/01	12/17/01	12/19/01	57 817 67	-54 422 60	3,390 07 P
SILOF2010002	090597105	BIOGEN INC COM	500 0000 5	09/07/00	01/22/01	01/26/01	33,556 93	30,960 95	2,595 98 P
SILOF2010002	090597105	BIOGEN INC COM	200 0000 5	09/08/00	01/22/01	01/26/01	13 422 77	12,338 36	1 084 41 P
SILOF2010002	090597105	BIOGEN INC COM	700 0000 5	09/07/00	01/22/01	01/26/01	46 979 70	-43,343 13	3 634 37 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	500 0000 5	03/11/01	12/18/01	12/21/01	12,271 29	7 702 03	4 563 24 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	7 200 0000 5	03/14/01	12/18/01	12/21/01	179 160 83	111 679 78	67 481 05 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	4 700 0000 5	03/20/01	12/18/01	12/21/01	115,350 13	80,230 54	35 129 59 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	4 800 0000 5	03/21/01	12/18/01	12/21/01	117 804 38	83 196 96	34 607 42 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	1 900 0000 5	06/01/01	12/18/01	12/21/01	36 813 87	23 767 50	13 064 37 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	6 600 0000 5	06/01/01	12/18/01	12/21/01	161 991 03	113 497 56	48 483 47 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	3 000 0000 5	03/17/01	10/23/01	10/27/01	68,391 20	-46,212 30	22,179 90 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	5 900 0000 5	06/01/01	12/19/01	12/24/01	142 618 92	101 439 94	41 184 98 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	100 0000 5	06/04/01	12/19/01	12/24/01	2 417 44	1 746 30	670 84 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	200 0000 5	06/04/01	12/19/01	12/24/01	4 834 88	3 470 98	1 363 90 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	400 0000 5	06/07/00	12/19/01	12/24/01	9 669 76	7 020 00	2 649 76 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	4 400 0000 5	06/11/01	12/19/01	12/24/01	106,367 33	76,965 24	29 403 09 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	2 200 0000 5	06/12/01	12/19/01	12/24/01	55 181 66	14 744 78 P	14 744 78 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	2 200 0000 5	06/14/01	12/19/01	12/24/01	55 601 10	-49 092 45	13,501 65 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	5 900 0000 5	06/15/01	12/19/01	12/24/01	142,628 92	101 829 28	40 799 64 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	500 0000 5	06/18/01	12/19/01	12/24/01	-4,514 10	-8,514 10	3 971 10 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	600 0000 5	06/19/01	12/19/01	12/24/01	14,504 64	10,219 62	4 285 02 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	1 900 0000 5	06/20/01	12/19/01	12/24/01	45 931 33	32 839 35	13 071 80 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	4 800 0000 5	06/29/01	12/19/01	12/24/01	116 077 08	-83 560 32	32,476 76 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	200 0000 5	06/29/01	12/19/01	12/24/01	4 834 88	3 502 00	1,332 88 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	3 000 0000 5	07/02/01	12/19/01	12/24/01	72,521 18	52,516 60	19 984 58 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	3 200 0000 5	07/03/01	12/19/01	12/24/01	79 773 50	57 444 09	22,331 41 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	1 900 0000 5	07/06/01	12/19/01	12/24/01	45 931 33	-32,937 83	12,997 52 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	700 0000 5	07/09/01	12/19/01	12/24/01	16,922 07	-12,285 00	4 637 07 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	1 800 0000 5	07/09/01	12/19/01	12/24/01	43,313 91	31 166 28	12,147 63 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	100 0000 5	07/11/01	12/19/01	12/24/01	2 417 44	1 756 00	661 44 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	8 200 0000 5	07/20/01	12/19/01	12/24/01	209 647 46	151 649 20	48 998 16 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	500 0000 5	07/20/01	12/19/01	12/24/01	12,087 20	9 025 00	3 062 20 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	2 200 0000 5	07/24/01	12/19/01	12/24/01	53 183 66	39 674 80	13,509 86 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	4 000 0000 5	07/24/01	12/19/01	12/24/01	9 669 76	7 255 32	2 414 44 P
SILOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	13 000 0000 5	05/24/00	12/19/01	12/24/01	622 822 21	-697 683 30	-74 865 09 P
SILOF2010002	102181100	BOVATER INC COM	2 900 0000 5	04/24/00	12/18/01	12/21/01	138 214 07	147 335 67	9 004 60 P
SILOF2010002	102181100	BOVATER INC COM	3 500 0000 5	03/24/00	12/18/01	12/21/01	166 510 78	187 838 35	20 907 57 P
SILOF2010002	102181100	BOVATER INC COM	4 400 0000 5	03/24/00	12/20/01	12/26/01	206 569 83	236 139 64	29 789 81 P
SILOF2010002	102181100	BOVATER INC COM	1 400 0000 5	06/07/00	12/20/01	12/26/01	65 663 13	71 409 66	5 746 53 P
SILOF2010002	102181100	BOVATER INC COM	300 0000 5	06/19/00	12/20/01	12/26/01	14 070 67	14 152 50	81 83 P
SILOF2010002	102181100	BOVATER INC COM	300 0000 5	12/13/00	12/20/01	12/26/01	14 070 67	16 491 81	2 421 14 P
SILOF2010002	102181100	BOVATER INC COM	700 0000 5	12/20/00	12/20/01	12/26/01	32 401 56	-57 784 32	-4 932 76 P
SILOF2010002	102181100	BOVATER INC COM	900 0000 5	07/08/01	12/20/01	12/26/01	42 212 01	-46 784 61	-4 572 60 P
SILOF2010002	102181100	BOVATER INC COM	400 0000 5	03/13/01	12/20/01	12/26/01	18 760 89	19 437 24	-6 763 35 P
SILOF2010002	102181100	BOVATER INC COM	300 0000 5	03/14/01	12/20/01	12/26/01	14 070 67	14 415 00	344 33 P
SILOF2010002	102181100	BOVATER INC COM	1 300 0000 5	03/15/01	12/20/01	12/26/01	60 972 90	-62 463 00	1 492 10 P
SILOF2010002	102181100	BOVATER INC COM	2 800 0000 5	04/02/01	12/20/01	12/26/01	131 226 26	128 279 20	3 004 06 P
SILOF2010002	123599109	CIGNA CORP COM	1 000 0000 5	02/15/01	12/19/01	12/24/01	9 032 63	10 807 63	1 775 02 P
SILOF2010002	123599109	CIGNA CORP COM	1 500 0000 5	02/22/01	12/19/01	12/24/01	135 789 42	-98 586 53	22 657 89 P
SILOF2010002	123599109	CIGNA CORP COM	900 0000 5	03/13/01	12/19/01	12/24/01	81 473 65	118 117 88 P	36 641 23 P
SILOF2010002	123599109	CIGNA CORP COM	500 0000 5	03/14/01	12/19/01	12/24/01	45 283 14	54 612 00	9 348 86 P



SI.072010002	12359109	CIGNA CORP COM	500 0000 S	04/19/01	12/19/01	12/24/01	43,363.14	50,371.83	5,108.71 P
SI.072010002	12359109	CIGNA CORP COM	300 0000 S	04/25/01	12/19/01	12/24/01	27,137.88	30,315.00	-3,427.12 P
SI.072010002	12359109	CIGNA CORP COM	100 0000 S	04/26/01	12/19/01	12/24/01	9,052.63	10,132.32	-1,099.69 P
SI.072010002	12359109	CIGNA CORP COM	1,200 0000 S	04/27/01	12/19/01	12/24/01	108,631.34	127,232.68	18,601.34 P
SI.072010002	12359109	CIGNA CORP COM	5,000 0000 S	05/02/01	12/19/01	12/24/01	453,631.40	-473,440.50	22,800.10 P
SI.072010002	12359109	CIGNA CORP COM	6,000 0000 S	05/03/01	12/19/01	12/24/01	543,157.68	544,745.40	-1,587.72 P
SI.072010002	12359109	CIGNA CORP COM	1,200 0000 S	05/04/01	12/19/01	12/24/01	108,631.34	107,318.36	1,073.98 P
SI.072010002	12359109	CIGNA CORP COM	600 0000 S	05/10/01	12/19/01	12/24/01	54,315.77	-54,531.38	215.61 P
SI.072010002	12359109	CIGNA CORP COM	1,800 0000 S	05/11/01	12/20/01	12/26/01	163,757.18	163,654.74	102.44 P
SI.072010002	12359109	CIGNA CORP COM	1,200 0000 S	05/11/01	12/20/01	12/26/01	109,131.52	111,797.36	-2,065.84 P
SI.072010002	12359109	CIGNA CORP COM	600 0000 S	06/23/01	12/20/01	12/26/01	109,131.52	112,995.34	-3,863.82 P
SI.072010002	12359109	CIGNA CORP COM	1,500 0000 S	10/01/01	12/20/01	12/26/01	54,513.76	-49,890.00	4,693.76 P
SI.072010002	12359109	CIGNA CORP COM	1,500 0000 S	11/05/01	12/20/01	12/26/01	136,464.40	122,343.90	14,120.50 P
SI.072010002	12359109	CIGNA CORP COM	1,300 0000 S	11/07/01	12/20/01	12/26/01	118,269.14	103,851.99	12,417.15 P
SI.072010002	12359109	CIGNA CORP COM	4,600 0000 S	02/12/01	12/18/01	12/21/01	413,759.42	-322,344.86	-108,599.44 P
SI.072010002	12359109	CIGNA CORP COM	1,500 0000 S	02/12/01	12/18/01	12/21/01	170,900.63	214,913.66	-44,010.99 P
SI.072010002	12359109	CIGNA CORP COM	500 0000 S	02/12/01	12/18/01	12/21/01	54,973.83	36,639.55	18,334.28 P
SI.072010002	12359109	CIGNA CORP COM	5,500 0000 S	02/13/01	12/18/01	12/21/01	404,712.35	-821,254.13	126,541.80 P
SI.072010002	12359109	CIGNA CORP COM	400 0000 S	02/14/01	12/18/01	12/21/01	33,979.08	-43,190.40	9,211.32 P
SI.072010002	12359109	CIGNA CORP COM	1,200 0000 S	02/15/01	12/18/01	12/21/01	107,937.34	-129,691.80	21,754.46 P
SI.072010002	126920107	CABLETRON SYS INC COM	3,700 0000 S	12/03/99	06/28/01	07/26/01	78,603.87	-84,116.91	5,513.04 P
SI.072010002	126920107	CABLETRON SYS INC COM	4,300 0000 S	12/06/99	06/28/01	07/26/01	101,972.39	109,129.92	-7,157.53 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,300 0000 S	01/07/00	06/28/01	07/26/01	27,617.38	29,965.00	-2,347.62 P
SI.072010002	126920107	CABLETRON SYS INC COM	2,500 0000 S	01/11/00	06/28/01	07/26/01	53,110.72	-62,404.75	9,294.03 P
SI.072010002	126920107	CABLETRON SYS INC COM	300 0000 S	01/13/00	06/28/01	07/26/01	6,373.29	-7,303.77	-90.48 P
SI.072010002	126920107	CABLETRON SYS INC COM	2,700 0000 S	04/71/00	06/28/01	07/26/01	57,339.38	53,963.28	3,306.30 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,300 0000 S	04/71/00	06/28/01	07/26/01	27,617.38	26,633.75	983.63 P
SI.072010002	126920107	CABLETRON SYS INC COM	900 0000 S	11/10/00	06/28/01	07/26/01	18,119.86	13,916.23	4,203.61 P
SI.072010002	126920107	CABLETRON SYS INC COM	6,900 0000 S	11/10/00	06/29/01	07/26/01	133,421.20	106,691.23	46,729.97 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,000 0000 S	12/01/00	06/29/01	07/26/01	2,223.10	1,596.96	626.14 P
SI.072010002	126920107	CABLETRON SYS INC COM	900 0000 S	12/01/00	07/03/01	07/26/01	20,053.40	14,372.64	5,680.76 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,700 0000 S	12/04/00	07/03/01	07/26/01	37,878.64	27,068.51	10,810.13 P
SI.072010002	126920107	CABLETRON SYS INC COM	2,800 0000 S	12/05/00	07/03/01	07/26/01	62,348.36	-47,641.44	14,746.92 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,800 0000 S	12/07/00	07/03/01	07/26/01	40,106.80	30,571.38	9,535.42 P
SI.072010002	126920107	CABLETRON SYS INC COM	2,000 0000 S	12/07/00	07/03/01	07/26/01	43,377.94	-33,968.20	9,697.14 P
SI.072010002	126920107	CABLETRON SYS INC COM	100 0000 S	12/08/00	07/03/01	07/26/01	2,178.90	1,922.30	486.60 P
SI.072010002	126920107	CABLETRON SYS INC COM	900 0000 S	12/11/00	07/03/01	07/26/01	19,610.07	15,265.33	4,344.72 P
SI.072010002	126920107	CABLETRON SYS INC COM	5,100 0000 S	12/12/00	07/03/01	07/26/01	111,123.76	83,316.88	27,806.88 P
SI.072010002	126920107	CABLETRON SYS INC COM	700 0000 S	12/13/00	07/03/01	07/26/01	15,232.28	11,870.93	3,361.31 P
SI.072010002	126920107	CABLETRON SYS INC COM	4,500 0000 S	12/07/00	07/03/01	07/26/01	101,813.39	76,428.43	25,384.96 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,200 0000 S	04/03/01	07/10/01	07/13/01	36,402.12	14,277.36	22,124.76 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,500 0000 S	04/03/01	07/10/01	07/13/01	33,002.64	16,993.33	16,009.29 P
SI.072010002	126920107	CABLETRON SYS INC COM	2,300 0000 S	12/13/00	07/06/01	07/11/01	48,613.01	39,004.33	9,608.68 P
SI.072010002	126920107	CABLETRON SYS INC COM	2,200 0000 S	12/13/00	07/06/01	07/11/01	47,308.34	37,208.78	9,999.56 P
SI.072010002	126920107	CABLETRON SYS INC COM	4,200 0000 S	02/09/01	07/09/01	07/12/01	90,316.30	54,539.94	35,776.36 P
SI.072010002	126920107	CABLETRON SYS INC COM	500 0000 S	04/03/01	07/09/01	07/11/01	10,751.94	-5,948.90	4,803.04 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,400 0000 S	10/20/99	03/17/01	03/22/01	23,723.60	20,927.76	4,795.84 P
SI.072010002	126920107	CABLETRON SYS INC COM	400 0000 S	10/21/99	03/17/01	03/22/01	7,330.11	-3,845.00	1,505.11 P
SI.072010002	126920107	CABLETRON SYS INC COM	3,200 0000 S	10/22/99	03/17/01	03/22/01	38,800.91	-48,063.92	10,734.99 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,500 0000 S	11/29/99	03/17/01	03/22/01	27,562.93	34,593.73	-7,030.82 P
SI.072010002	126920107	CABLETRON SYS INC COM	6,400 0000 S	11/10/99	03/17/01	03/22/01	117,601.83	146,373.36	-28,971.53 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,600 0000 S	12/02/99	03/22/01	03/22/01	33,508.48	33,116.48	1,608.00 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,300 0000 S	12/03/99	03/22/01	03/22/01	27,223.64	29,334.39	-2,310.75 P
SI.072010002	126920107	CABLETRON SYS INC COM	200 0000 S	12/01/99	03/21/01	03/24/01	3,996.97	-4,530.48	513.51 P
SI.072010002	126920107	CABLETRON SYS INC COM	400 0000 S	12/01/99	03/21/01	03/24/01	7,993.93	9,178.24	-1,184.31 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,900 0000 S	10/09/99	03/21/01	03/24/01	39,969.66	-43,893.60	3,923.94 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,500 0000 S	10/09/99	03/21/01	03/24/01	37,431.63	32,844.33	4,587.30 P
SI.072010002	126920107	CABLETRON SYS INC COM	200 0000 S	10/08/99	03/26/01	03/19/01	4,227.79	3,457.20	770.40 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,000 0000 S	10/13/99	03/26/01	03/26/01	21,131.49	16,040.30	5,097.19 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,700 0000 S	10/13/99	03/26/01	03/26/01	36,463.78	27,268.83	9,194.95 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,200 0000 S	10/14/99	03/26/01	03/26/01	24,739.14	19,291.36	6,447.78 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,000 0000 S	10/14/99	03/26/01	03/26/01	23,434.03	-17,683.93	6,750.10 P
SI.072010002	126920107	CABLETRON SYS INC COM	1,800 0000 S	10/15/99	02/01/01	02/06/01	39,982.96	28,854.90	11,128.06 P

SILOF2010002	126920107	CABLETRON SYS INIC COM	500 0000 5	10415/99	03622/01	03627/01	8 943 00	8 013 23	969 73 P
SILOF2010002	126920107	CABLETRON SYS INIC COM	700 0000 5	10415/99	03622/01	03627/01	12,518 99	10 922 31	1 596 68 P
SILOF2010002	126920107	CABLETRON SYS INIC COM	1 400 0000 5	10202/99	05020/01	05011/01	23 150 23	20 927 76	4 221 49 P
SILOF2010002	126920107	CABLETRON SYS INIC COM	500 0000 5	10415/99	03622/01	03617/01	8 828 10	7 801 63	1 026 45 P
SILOF2010002	126920107	CABLETRON SYS INIC COM	500 0000 5	10202/99	03627/01	03617/01	5,286 16	4 484 32	812 34 P
SILOF2010002	126920107	CABLETRON SYS INIC COM	1 800 0000 5	10415/99	03620/01	03609/01	31 001 26	28 083 94	2,915 32 P
SILOF2010002	127053101	CABOT CORP COM	2 900 0000 5	03222/01	09030/01	09010/01	118 907 92	86 361 42	32,546 50 P
SILOF2010002	127053101	CABOT CORP COM	700 0000 5	03222/01	09060/01	09017/01	28 421 66	20 843 86	7,578 80 P
SILOF2010002	127053101	CABOT CORP COM	2 400 0000 5	03222/01	09100/01	09013/01	94 730 39	71 471 52	23,259 87 P
SILOF2010002	127053101	CABOT CORP COM	7 100 0000 5	03222/01	12191/01	12224/01	234 040 87	211 436 33	42 604 54 P
SILOF2010002	127053101	CABOT CORP COM	9 500 0000 5	03222/01	12100/01	12211/01	343 525 63	282,908 10	60 617 53 P
SILOF2010002	127053101	CABOT CORP COM	11 500 0000 5	03222/01	12200/01	12250/01	400 633 77	316,511 74	84 122 03 P
SILOF2010002	127053101	CABOT CORP COM	700 0000 5	06416/01	12200/01	12260/01	16,204 93	15 180 53	1,024 40 P
SILOF2010002	127053101	CABOT CORP COM	3 500 0000 5	06419/01	12200/01	12260/01	122,694 41	-14 693 18	7,999 43 P
SILOF2010002	127053101	CABOT CORP COM	7 200 0000 5	06420/01	12200/01	12260/01	166 629 47	146,506 32	20 123 15 P
SILOF2010002	127053101	CABOT CORP COM	500 0000 5	06426/01	12200/01	12260/01	11,514 96	9 800 00	1 714 96 P
SILOF2010002	127053101	CABOT CORP COM	3 100 0000 5	06427/01	12200/01	12260/01	71,764 77	58,260 47	13,504 30 P
SILOF2010002	127053101	CABOT CORP COM	4 300 0000 5	06429/01	12200/01	12260/01	99 444 68	79 947 32	19,597 36 P
SILOF2010002	127053101	CABOT CORP COM	100 0000 5	07023/01	12200/01	12260/01	2,314 99	-1,909 44	403 53 P
SILOF2010002	127053101	CABOT CORP COM	2 000 0000 5	07023/01	12200/01	12260/01	46,299 13	-37,216 00	9 073 13 P
SILOF2010002	127053101	CABOT CORP COM	600 0000 5	07111/01	12200/01	12260/01	13,189 96	10,362 42	3,827 54 P
SILOF2010002	127053101	CABOT CORP COM	100 0000 5	10023/01	12200/01	12260/01	2,314 99	1 723 30	589 69 P
SILOF2010002	127053101	CABOT CORP COM	3 500 0000 5	10040/01	12200/01	12260/01	127,238 60	-94 364 10	32,874 80 P
SILOF2010002	127053101	CABOT CORP COM	2 300 0000 5	10030/01	12200/01	12260/01	13 889 96	10,213 26	3,676 70 P
SILOF2010002	127053101	CABOT CORP COM	2 300 0000 5	10030/01	12200/01	12260/01	33,244 13	36,408 16	14 836 67 P
SILOF2010002	127053101	CABOT CORP COM	1 900 0000 5	10030/01	12200/01	12260/01	43 984 86	-31 737 41	12,247 43 P
SILOF2010002	127053101	CABOT CORP COM	200 0000 5	10090/01	12200/01	12260/01	4 629 99	-3,370 00	1,259 99 P
SILOF2010002	127053101	CABOT CORP COM	1 000 0000 5	12006/01	12200/01	12260/01	23 140 97	-22,891 50	23 143 P
SILOF2010002	127053101	CABOT CORP COM	200 0000 5	12006/01	12200/01	12260/01	4,629 99	-4,536 00	73 99 P
SILOF2010002	127053101	CABOT CORP COM	2 500 0000 5	12060/01	12200/01	12260/01	57 074 82	57,235 75	619 07 P
SILOF2010002	127053101	CABOT CORP COM	7 000 0000 5	03210/01	12200/01	12260/01	164 560 40	-179 773 30	34 841 90 P
SILOF2010002	127053101	CABOT CORP COM	3 000 0000 5	03290/01	12200/01	12260/01	117,540 37	-90 941 30	26 608 07 P
SILOF2010002	127053101	CABOT CORP COM	600 0000 5	03290/01	12200/01	12260/01	14 103 93	-10 813 00	3 290 93 P
SILOF2010002	127053101	CABOT CORP COM	500 0000 5	06403/01	12200/01	12260/01	11 734 96	8 773 00	2 961 96 P
SILOF2010002	127053101	CABOT CORP COM	5 000 0000 5	06403/01	12200/01	12260/01	117,540 37	83 706 00	31 843 37 P
SILOF2010002	127053101	CABOT CORP COM	200 0000 5	03226/01	11200/01	12050/01	4 772 84	3 706 30	1 066 54 P
SILOF2010002	127053101	CABOT CORP COM	100 0000 5	03270/01	11200/01	12040/01	2 419 91	1,993 37	424 54 P
SILOF2010002	127053101	CABOT CORP COM	4 500 0000 5	03270/01	11200/01	12040/01	107 343 71	-89 741 63	17 602 08 P
SILOF2010002	127053101	CABOT CORP COM	200 0000 5	03270/01	11200/01	12040/01	14 103 93	-10 813 00	3 290 93 P
SILOF2010002	127053101	CABOT CORP COM	1 900 0000 5	03260/01	11200/01	12050/01	4 763 84	3,990 74	775 10 P
SILOF2010002	127053101	CABOT CORP COM	1 900 0000 5	03260/01	11200/01	12050/01	45 232 73	33 211 73	10 112 00 P
SILOF2010002	127053101	CABOT CORP COM	2 100 0000 5	03220/01	11200/01	11200/01	50 938 21	-38 940 09	11 998 12 P
SILOF2010002	127053101	CABOT CORP COM	300 0000 5	03220/01	11200/01	11200/01	7,216 89	5 835 00	1 381 89 P
SILOF2010002	127053101	CABOT CORP COM	1 800 0000 5	03260/01	11200/01	11200/01	43 661 32	-35 626 32	8 035 00 P
SILOF2010002	127053101	CABOT CORP COM	1 200 0000 5	03260/01	11200/01	11200/01	28 333 59	23 750 88	5 082 71 P
SILOF2010002	127053101	CABOT CORP COM	100 0000 5	03260/01	11200/01	11200/01	2,476 18	1,979 24	496 94 P
SILOF2010002	127053101	CABOT CORP COM	1 600 0000 5	03270/01	11200/01	11200/01	17 333 23	13 967 39	3 365 84 P
SILOF2010002	127053101	CABOT CORP COM	1 600 0000 5	04030/01	12191/01	12240/01	36 773 33	37 423 92	9 347 41 P
SILOF2010002	127053101	CABOT CORP COM	2 900 0000 5	04040/01	12191/01	12240/01	66 631 66	-49 233 30	17 418 36 P
SILOF2010002	127053101	CABOT CORP COM	3 400 0000 5	04110/01	12191/01	12240/01	134 109 99	104 839 38	19 270 61 P
SILOF2010002	127053101	CABOT CORP COM	100 0000 5	04160/01	12191/01	12240/01	23 281 67	19 470 00	5 811 67 P
SILOF2010002	127053101	CABOT CORP COM	2 300 0000 5	04170/01	12191/01	12240/01	50 363 33	-37 135 38	13 407 75 P
SILOF2010002	127053101	CABOT CORP COM	3 900 0000 5	04190/01	12240/01	12240/01	89 633 00	78 311 68	9 100 32 P
SILOF2010002	127053101	CABOT CORP COM	2 400 0000 5	04240/01	12191/01	12240/01	55 160 00	-43 339 76	9 100 32 P
SILOF2010002	127053101	CABOT CORP COM	1 800 0000 5	06430/01	12191/01	12240/01	41 370 00	39 443 92	1 926 08 P
SILOF2010002	127053101	CABOT CORP COM	3 000 0000 5	06470/01	12191/01	12240/01	68 399 00	-43 039 30	3 889 30 P
SILOF2010002	127053101	CABOT CORP COM	2 900 0000 5	03219/01	08020/01	08020/01	64 033 18	54 330 00	13 310 18 P
SILOF2010002	127053101	CABOT CORP COM	200 0000 5	03219/01	08010/01	08010/01	4 389 18	3 760 00	839 18 P
SILOF2010002	127053101	CABOT CORP COM	2 200 0000 5	03220/01	08020/01	08020/01	51 611 37	-40 794 38	10 816 99 P
SILOF2010002	127053101	CABOT CORP COM	1 500 0000 5	07220/01	12191/01	12240/01	45 700 62	-42 832 35	2 877 27 P
SILOF2010002	127053101	CABOT CORP COM	2 500 0000 5	07240/01	12191/01	12240/01	76 182 70	-68 627 00	7 535 70 P
SILOF2010002	127053101	CABOT CORP COM	300 0000 5	07250/01	12191/01	12240/01	9 141 92	7,882 30	1 259 62 P
SILOF2010002	127053101	CABOT CORP COM	2 900 0000 5	07260/01	12191/01	12240/01	82 371 94	73 077 10	15 294 84 P
SILOF2010002	127053101	CABOT CORP COM	500 0000 5	09170/01	12180/01	12210/01	13 246 54	11 210 63	2 035 91 P
SILOF2010002	127053101	CABOT CORP COM	2 100 0000 5	09240/01	12180/01	12210/01	64 020 01	10 517 13	4 723 89 P
SILOF2010002	127053101	CABOT CORP COM	2 100 0000 5	09240/01	12180/01	12210/01	64 020 01	54 232 71	9 797 30 P

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SLOF2010002	151020104	CELGENE CORP	05/23/01	12/18/01	12/21/01	39,637.63	35,167.60	4,470.03 P
SLOF2010002	151020104	CELGENE CORP	05/29/01	12/18/01	12/21/01	48,784.77	-46,001.44	2,783.33 P
SLOF2010002	151020104	CELGENE CORP	05/30/01	12/18/01	12/21/01	119,912.88	109,391.17	9,521.71 P
SLOF2010002	151020104	CELGENE CORP	06/01/01	12/18/01	12/21/01	39,637.63	-40,381.90	744.27 P
SLOF2010002	151020104	CELGENE CORP	06/05/01	12/18/01	12/21/01	97,569.54	110,610.56	13,041.02 P
SLOF2010002	151020104	CELGENE CORP	06/06/01	12/18/01	12/21/01	94,530.49	103,509.62	-8,979.13 P
SLOF2010002	151020104	CELGENE CORP	06/12/01	12/18/01	12/21/01	51,833.82	-50,828.94	1,006.88 P
SLOF2010002	151020104	CELGENE CORP	06/15/01	12/18/01	12/21/01	9,147.14	8,502.50	244.64 P
SLOF2010002	151020104	CELGENE CORP	06/21/01	12/18/01	12/21/01	314,051.96	279,961.21	34,090.75 P
SLOF2010002	151020104	CELGENE CORP	06/25/01	12/18/01	12/21/01	27,441.43	23,428.80	4,012.63 P
SLOF2010002	151020104	CELGENE CORP	07/19/01	12/18/01	12/21/01	85,373.35	-78,778.88	6,596.47 P
SLOF2010002	151020104	CELGENE CORP	07/20/01	12/18/01	12/21/01	97,569.54	-97,569.54	7,781.38 P
SLOF2010002	151020104	CELGENE CORP	07/26/01	12/20/01	12/26/01	78,430.88	56,404.25	22,026.63 P
SLOF2010002	151020104	CELGENE CORP	08/21/01	12/20/01	12/26/01	75,214.04	52,211.04	23,003.00 P
SLOF2010002	151313103	CENDANT CORP COM	11/08/01	12/20/01	12/26/01	136,574.13	-98,926.10	37,598.03 P
SLOF2010002	151313103	CENDANT CORP COM	11/08/01	12/20/01	12/26/01	152,128.89	-111,993.04	40,335.85 P
SLOF2010002	151313103	CENDANT CORP COM	11/12/01	12/20/01	12/26/01	72,162.76	50,768.81	21,393.95 P
SLOF2010002	151313103	CENDANT CORP COM	11/13/01	12/20/01	12/26/01	23,404.14	-16,748.64	6,655.50 P
SLOF2010002	151313103	CENDANT CORP COM	11/14/01	12/20/01	12/26/01	69,849.34	83,915.80	14,066.46 P
SLOF2010002	151313103	CENDANT CORP COM	11/18/01	12/20/01	12/26/01	50,446.89	59,566.52	9,119.63 P
SLOF2010002	151313103	CENDANT CORP COM	01/18/00	12/18/01	12/21/01	97,013.26	110,183.00	-13,169.74 P
SLOF2010002	151313103	CENDANT CORP COM	01/20/00	12/18/01	12/21/01	62,088.48	-68,472.96	-6,384.48 P
SLOF2010002	151313103	CENDANT CORP COM	01/21/00	12/18/01	12/21/01	81,491.34	-86,382.24	-4,891.10 P
SLOF2010002	151313103	CENDANT CORP COM	02/02/00	12/18/01	12/21/01	46,566.36	-52,648.00	-6,081.64 P
SLOF2010002	151313103	CENDANT CORP COM	02/07/00	12/18/01	12/21/01	52,387.16	58,152.87	5,765.71 P
SLOF2010002	151313103	CENDANT CORP COM	02/10/00	12/18/01	12/21/01	50,446.89	50,495.38	-48.49 P
SLOF2010002	151313103	CENDANT CORP COM	04/25/00	12/18/01	12/21/01	77,610.61	-62,047.60	15,563.01 P
SLOF2010002	151313103	CENDANT CORP COM	08/17/00	12/18/01	12/21/01	37,163.71	18,270.00	18,893.71 P
SLOF2010002	151313103	CENDANT CORP COM	10/26/00	12/18/01	12/21/01	118,356.17	-62,954.44	53,401.73 P
SLOF2010002	151313103	CENDANT CORP COM	10/26/00	12/18/01	12/21/01	23,618.45	12,314.48	11,303.97 P
SLOF2010002	151313103	CENDANT CORP COM	10/26/00	12/18/01	12/21/01	52,387.16	58,152.87	5,765.71 P
SLOF2010002	151313103	CENDANT CORP COM	10/27/00	12/18/01	12/21/01	50,446.89	-81,790.17	69,761.55 P
SLOF2010002	151313103	CENDANT CORP COM	11/03/00	12/19/01	12/24/01	151,551.72	-81,790.17	51,787.97 P
SLOF2010002	151313103	CENDANT CORP COM	11/06/00	12/19/01	12/24/01	143,678.91	91,896.94	62,928.72 P
SLOF2010002	151313103	CENDANT CORP COM	11/07/00	12/19/01	12/24/01	175,178.18	112,241.46	62,936.72 P
SLOF2010002	151313103	CENDANT CORP COM	11/07/00	12/19/01	12/24/01	108,251.23	-67,139.03	41,112.18 P
SLOF2010002	151313103	CENDANT CORP COM	11/08/00	12/19/01	12/24/01	23,618.45	-43,083.06	39,229.76 P
SLOF2010002	151313103	CENDANT CORP COM	01/04/01	12/19/01	12/24/01	167,292.36	97,023.23	69,475.11 P
SLOF2010002	151313103	CENDANT CORP COM	03/07/01	12/19/01	12/24/01	167,292.36	121,993.40	45,301.96 P
SLOF2010002	151313103	CENDANT CORP COM	03/08/01	12/19/01	12/24/01	159,434.54	115,832.43	43,592.11 P
SLOF2010002	151313103	CENDANT CORP COM	04/02/01	12/19/01	12/24/01	43,300.49	27,280.00	16,020.49 P
SLOF2010002	151313103	CENDANT CORP COM	11/08/01	12/19/01	12/24/01	35,437.64	25,438.14	9,999.54 P
SLOF2010002	151313103	CENDANT CORP COM	12/23/99	07/05/01	07/10/01	4,152.26	-4,838.16	-685.90 P
SLOF2010002	151313103	CENDANT CORP COM	12/27/99	07/05/01	07/10/01	45,674.87	54,168.92	8,464.05 P
SLOF2010002	151313103	CENDANT CORP COM	01/04/00	07/05/01	07/10/01	26,989.70	31,025.15	-4,035.45 P
SLOF2010002	151313103	CENDANT CORP COM	02/03/00	07/05/01	07/10/01	58,243.97	70,153.32	11,909.35 P
SLOF2010002	151313103	CENDANT CORP COM	02/04/00	07/05/01	07/10/01	78,267.96	140,688.99	-62,401.03 P
SLOF2010002	151313103	CENDANT CORP COM	12/09/99	02/04/01	02/13/01	246,743.07	-451,410.84	-204,667.77 P
SLOF2010002	151313103	CENDANT CORP COM	12/21/99	02/08/01	02/13/01	237,457.04	-435,157.95	197,700.91 P
SLOF2010002	151313103	CENDANT CORP COM	12/22/99	02/08/01	02/13/01	124,698.11	228,493.32	103,795.21 P
SLOF2010002	151313103	CENDANT CORP COM	12/23/99	02/08/01	02/13/01	11,939.18	21,771.72	-9,832.54 P
SLOF2010002	151313103	CENDANT CORP COM	12/23/99	02/09/01	02/14/01	102,021.58	186,269.16	84,247.58 P
SLOF2010002	151313103	CEPHALON INC COM	01/24/01	06/28/01	07/03/01	16,653.41	73,478.28	13,175.15 P
SLOF2010002	151313103	CEPHALON INC COM	01/24/01	06/28/01	07/03/01	75,663.72	-67,353.09	8,308.63 P
SLOF2010002	151313103	CEPHALON INC COM	02/01/01	06/27/01	06/12/01	13,766.68	11,006.86	1,959.82 P
SLOF2010002	151313103	CEPHALON INC COM	02/02/01	12/17/01	12/19/01	130,783.47	-110,237.38	20,536.09 P
SLOF2010002	151313103	CEPHALON INC COM	02/05/01	12/17/01	12/19/01	89,483.42	72,887.10	16,596.32 P
SLOF2010002	151313103	CEPHALON INC COM	02/06/01	12/17/01	12/19/01	34,416.70	28,241.05	6,175.65 P
SLOF2010002	151313103	CEPHALON INC COM	02/09/01	12/17/01	12/19/01	144,550.15	124,312.37	20,237.78 P
SLOF2010002	151313103	CEPHALON INC COM	02/14/01	12/17/01	12/19/01	165,200.17	146,576.40	18,623.77 P
SLOF2010002	151313103	CEPHALON INC COM	02/15/01	12/17/01	12/19/01	295,953.63	235,039.02	40,944.61 P
SLOF2010002	151313103	CEPHALON INC COM	02/16/01	12/17/01	12/19/01	48,183.38	-40,728.53	7,444.83 P
SLOF2010002	151313103	CEPHALON INC COM	02/20/01	12/17/01	12/19/01	34,416.70	28,639.70	5,777.00 P
SLOF2010002	151313103	CEPHALON INC COM	02/22/01	12/17/01	12/19/01	137,666.81	107,382.60	30,084.21 P
SLOF2010002	151313103	CEPHALON INC COM	02/23/01	12/17/01	12/19/01	89,483.42	71,520.15	17,963.27 P
SLOF2010002	151313103	CEPHALON INC COM	02/26/01	12/17/01	12/19/01	20,650.02	16,546.89	4,103.13 P
SLOF2010002	151313103	CEPHALON INC COM	02/27/01	12/17/01	12/19/01	6,883.34	5,500.00	1,383.34 P

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SLOF2010002	156701109	CERHALON INC COM	3 700 0000 S	03/01/01	12/17/01	12/19/01	254 683 59	202 720 40	51 963 19 P
SLOF2010002	156701109	CERHALON INC COM	700 0000 S	03/06/01	12/17/01	12/19/01	48 183 38	-40 114 76	8 068 62 P
SLOF2010002	156701109	CERHALON INC COM	2,300 0000 S	03/07/01	12/17/01	12/19/01	151 316 83	129 937 13	28 359 70 P
SLOF2010002	156701109	CERHALON INC COM	200 0000 S	03/08/01	12/17/01	12/19/01	13 766 68	10 867 50	2 899 18 P
SLOF2010002	156701109	CERHALON INC COM	1 100 0000 S	03/12/01	12/17/01	12/19/01	75 716 74	56 218 20	19 525 54 P
SLOF2010002	156701109	CERHALON INC COM	2,300 0000 S	03/13/01	12/17/01	12/19/01	151 316 83	-11 267 33	47 049 50 P
SLOF2010002	156701109	CERHALON INC COM	1 500 0000 S	03/14/01	12/17/01	12/19/01	103 280 10	71 299 20	31 950 90 P
SLOF2010002	156701109	CERHALON INC COM	800 0000 S	03/15/01	12/17/01	12/19/01	55 066 72	38 500 00	16 566 72 P
SLOF2010002	156701109	CERHALON INC COM	400 0000 S	10/01/01	12/17/01	12/19/01	27 533 36	19 791 80	7 741 56 P
SLOF2010002	156701109	CERHALON INC COM	300 0000 S	01/24/01	11/26/01	11/29/01	20 634 60	18 560 57	2 074 03 P
SLOF2010002	156701109	CERHALON INC COM	2 000 0000 S	01/25/01	11/26/01	11/29/01	137 564 01	121 206 00	16 358 01 P
SLOF2010002	156701109	CERHALON INC COM	700 0000 S	01/31/01	11/26/01	11/29/01	48 147 40	-41 036 10	7 111 30 P
SLOF2010002	156701109	CERHALON INC COM	1 100 0000 S	01/31/01	11/27/01	11/30/01	77 277 92	-64 483 30	12 792 62 P
SLOF2010002	156701109	CERHALON INC COM	600 0000 S	02/01/01	11/27/01	11/30/01	42 151 59	35 420 58	6 731 01 P
SLOF2010002	156701109	CERHALON INC COM	1 200 0000 S	11/04/99	12/18/01	12/21/01	22 928 67	-17 818 08	5 122 59 P
SLOF2010002	156701109	CERHALON CORP NEW COM	3 000 0000 S	11/05/99	12/18/01	12/21/01	57 246 68	-45 200 89	12 045 79 P
SLOF2010002	156701109	CERHALON CORP NEW COM	600 0000 S	11/05/99	12/18/01	12/21/01	11 469 34	8 800 85	2 668 49 P
SLOF2010002	156701109	CERHALON CORP NEW COM	5 900 0000 S	11/05/99	12/18/01	12/21/01	112 781 81	89 930 99	22 827 82 P
SLOF2010002	156701109	CERHALON CORP NEW COM	4 900 0000 S	11/11/99	12/18/01	12/21/01	93 666 23	82 842 40	10 823 83 P
SLOF2010002	156701109	CERHALON CORP NEW COM	3 100 0000 S	11/16/99	12/18/01	12/21/01	59 238 24	51 102 42	8 135 82 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 200 0000 S	11/17/99	12/18/01	12/21/01	22 928 67	19 731 05	3 207 62 P
SLOF2010002	156701109	CERHALON CORP NEW COM	600 0000 S	11/18/99	12/18/01	12/21/01	11 469 34	9 947 50	1 521 84 P
SLOF2010002	156701109	CERHALON CORP NEW COM	830 0000 S	11/23/99	12/18/01	12/21/01	162 248 23	14 092 29	2 153 94 P
SLOF2010002	156701109	CERHALON CORP NEW COM	100 0000 S	11/24/99	12/18/01	12/21/01	1 911 56	-1 637 92	253 64 P
SLOF2010002	156701109	CERHALON CORP NEW COM	330 0000 S	11/29/99	12/18/01	12/21/01	10 513 56	-9 118 54	1 395 02 P
SLOF2010002	156701109	CERHALON CORP NEW COM	430 0000 S	11/29/99	12/19/01	12/24/01	8 544 81	7 460 62	1 084 19 P
SLOF2010002	156701109	CERHALON CORP NEW COM	2 200 0000 S	12/17/99	12/19/01	12/24/01	41 774 62	33 651 67	8 122 95 P
SLOF2010002	156701109	CERHALON CORP NEW COM	2 400 0000 S	12/20/99	12/19/01	12/24/01	45 572 32	-37 387 61	8 304 71 P
SLOF2010002	156701109	CERHALON CORP NEW COM	6 000 0000 S	01/12/00	12/19/01	12/24/01	113 930 79	-88 694 24	25 236 55 P
SLOF2010002	156701109	CERHALON CORP NEW COM	5 030 0000 S	01/13/00	12/19/01	12/24/01	99 891 75	-67 876 98	28 121 77 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 300 0000 S	11/04/99	06/03/01	06/03/01	26 063 60	19 200 76	6 762 84 P
SLOF2010002	156701109	CERHALON CORP NEW COM	2 000 0000 S	11/04/99	06/03/01	06/03/01	40 035 03	-29 699 47	10 361 58 P
SLOF2010002	156701109	CERHALON CORP NEW COM	200 0000 S	11/03/99	06/04/01	06/07/01	4 005 31	2 999 41	1 006 10 P
SLOF2010002	156701109	CERHALON CORP NEW COM	450 0000 S	01/13/00	12/20/01	12/26/01	8 293 38	-6 038 91	2 264 47 P
SLOF2010002	156701109	CERHALON CORP NEW COM	700 0000 S	01/14/00	12/20/01	12/26/01	12 903 93	9 497 70	3 406 23 P
SLOF2010002	156701109	CERHALON CORP NEW COM	4 000 0000 S	01/18/00	12/20/01	12/26/01	73 726 73	53 187 76	20 548 97 P
SLOF2010002	156701109	CERHALON CORP NEW COM	4 600 0000 S	01/20/00	12/20/01	12/26/01	84 797 24	58 718 90	26 074 34 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 400 0000 S	01/21/00	12/20/01	12/26/01	25 807 86	17 158 12	8 649 74 P
SLOF2010002	156701109	CERHALON CORP NEW COM	4 200 0000 S	01/21/00	12/20/01	12/26/01	77 423 57	50 937 51	26 486 06 P
SLOF2010002	156701109	CERHALON CORP NEW COM	2 600 0000 S	02/03/00	12/20/01	12/26/01	47 928 88	31 274 39	16 534 49 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 100 0000 S	02/04/00	12/20/01	12/26/01	20 277 60	13 274 44	7 003 16 P
SLOF2010002	156701109	CERHALON CORP NEW COM	2 000 0000 S	02/07/00	12/20/01	12/26/01	36 668 37	24 132 57	12 535 80 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 100 0000 S	02/08/00	12/20/01	12/26/01	20 277 60	13 270 31	7 007 29 P
SLOF2010002	156701109	CERHALON CORP NEW COM	2 600 0000 S	03/29/00	12/20/01	12/26/01	47 928 88	35 218 14	12 710 74 P
SLOF2010002	156701109	CERHALON CORP NEW COM	2 600 0000 S	04/03/00	12/20/01	12/26/01	47 928 88	37 203 70	10 725 18 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 200 0000 S	04/04/00	12/20/01	12/26/01	22 121 02	17 981 02	4 140 00 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 500 0000 S	04/14/00	12/20/01	12/26/01	37 651 28	22 218 11	5 433 17 P
SLOF2010002	156701109	CERHALON CORP NEW COM	4 900 0000 S	05/03/00	12/20/01	12/26/01	27 651 28	23 597 84	4 053 44 P
SLOF2010002	156701109	CERHALON CORP NEW COM	2 700 0000 S	01/10/01	12/20/01	12/26/01	90 327 30	-63 309 19	27 018 11 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 600 0000 S	02/29/01	12/20/01	12/26/01	49 772 30	-38 530 49	11 291 81 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 600 0000 S	04/23/99	12/20/01	12/26/01	33 510 65	37 944 88	13 561 97 P
SLOF2010002	156701109	CERHALON CORP NEW COM	500 0000 S	04/24/99	12/20/01	12/26/01	16 721 89	12 286 23	4 435 66 P
SLOF2010002	156701109	CERHALON CORP NEW COM	330 0000 S	08/25/99	12/20/01	12/26/01	11 705 32	-8 685 09	3 020 32 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 300 0000 S	09/03/99	12/20/01	12/26/01	43 476 92	32 150 53	11 326 39 P
SLOF2010002	156701109	CERHALON CORP NEW COM	630 0000 S	09/07/99	12/20/01	12/26/01	21 738 46	-16 162 73	5 575 73 P
SLOF2010002	156701109	CERHALON CORP NEW COM	800 0000 S	09/08/99	12/20/01	12/26/01	26 733 03	20 099 93	6 633 08 P
SLOF2010002	156701109	CERHALON CORP NEW COM	930 0000 S	09/14/99	12/20/01	12/26/01	31 771 59	21 783 40	9 988 19 P
SLOF2010002	156701109	CERHALON CORP NEW COM	630 0000 S	09/15/99	12/20/01	12/26/01	21 738 46	-15 083 06	6 655 40 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 700 0000 S	10/06/99	12/20/01	12/26/01	21 738 46	-13 867 07	7 871 39 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 700 0000 S	10/07/99	12/20/01	12/26/01	21 738 46	-13 867 07	7 871 39 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 030 0000 S	10/08/99	12/20/01	12/26/01	33 115 97	23 156 42	9 959 55 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 830 0000 S	10/19/99	12/20/01	12/26/01	61 871 00	37 558 83	24 312 17 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 000 0000 S	12/22/99	12/20/01	12/26/01	33 443 78	18 119 86	15 323 92 P
SLOF2010002	156701109	CERHALON CORP NEW COM	1 030 0000 S	04/27/00	12/20/01	12/26/01	35 113 97	21 073 73	14 040 24 P
SLOF2010002	156701109	CERHALON CORP NEW COM	800 0000 S	03/01/00	12/20/01	12/26/01	26 733 03	16 260 59	10 494 44 P

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SLOF2010002	15680106	CERTEGY INC COM	800 0000 \$	12/20/01	12/26/01	26 755 03	16 161 07	10 593 96 P
SLOF2010002	15680106	CERTEGY INC COM	100 0000 \$	12/20/01	12/26/01	3 344 38	-2 023 88	1 320 40 P
SLOF2010002	15680106	CERTEGY INC COM	450 0000 \$	12/20/01	12/26/01	12 892 51	8 722 88	6 526 82 P
SLOF2010002	15680106	CERTEGY INC COM	600 0000 \$	12/20/01	12/26/01	20 066 27	17 173 76 P	7 173 76 P
SLOF2010002	15680106	CERTEGY INC COM	900 0000 \$	12/20/01	12/26/01	30 099 40	21 411 32	8 688 08 P
SLOF2010002	15680106	CERTEGY INC COM	120 0000 \$	12/20/01	12/26/01	5 016 57	3 445 78	1 570 79 P
SLOF2010002	15680106	CERTEGY INC COM	100 0000 \$	12/20/01	12/26/01	3 344 38	2 297 19	1 047 19 P
SLOF2010002	15680106	CERTEGY INC COM	1 200 0000 \$	12/20/01	12/26/01	40 132 34	27 509 75	12 622 79 P
SLOF2010002	15680106	CERTEGY INC COM	300 0000 \$	12/20/01	12/26/01	10 033 13	-7 213 66	2 819 47 P
SLOF2010002	15680106	CERTEGY INC COM	600 0000 \$	09/05/01	09/10/01	16 783 53	3 902 21 P	3 902 21 P
SLOF2010002	15680106	CERTEGY INC COM	3 600 0000 \$	09/04/01	09/07/01	123 416 93	100 701 17	24 715 76 P
SLOF2010002	15680106	CERTEGY INC COM	450 0000 \$	12/19/01	12/24/01	15 009 07	13 241 17	1 767 90 P
SLOF2010002	15680106	CERTEGY INC COM	600 0000 \$	12/24/01	12/24/01	20 012 09	17 882 20	2 129 89 P
SLOF2010002	15680106	CERTEGY INC COM	850 0000 \$	12/19/01	12/24/01	28 350 46	24 671 39	3 678 87 P
SLOF2010002	15680106	CERTEGY INC COM	2 250 0000 \$	12/19/01	12/24/01	70 042 32	59 301 81	10 740 51 P
SLOF2010002	15680106	CERTEGY INC COM	600 0000 \$	12/19/01	12/24/01	20 012 09	16 739 45	3 271 64 P
SLOF2010002	15680106	CERTEGY INC COM	850 0000 \$	12/19/01	12/24/01	28 350 46	23 313 19	5 037 27 P
SLOF2010002	15680106	CERTEGY INC COM	400 0000 \$	12/19/01	12/24/01	13 341 39	-10 742 75	2 598 64 P
SLOF2010002	15680106	CERTEGY INC COM	2 250 0000 \$	12/19/01	12/24/01	73 045 34	-53 364 48	21 680 86 P
SLOF2010002	15680106	CERTEGY INC COM	11 950 0000 \$	12/18/01	12/21/01	406 009 20	334 271 95	71 737 25 P
SLOF2010002	15680106	CERTEGY INC COM	2 100 0000 \$	12/18/01	12/21/01	71 348 90	-60 064 72	11 284 18 P
SLOF2010002	15680106	CERTEGY INC COM	400 0000 \$	12/18/01	12/21/01	13 590 27	11 744 90	1 845 37 P
SLOF2010002	15680106	CERTEGY INC COM	300 0000 \$	12/18/01	12/21/01	10 192 70	9 146 32	1 046 38 P
SLOF2010002	15680106	CERTEGY INC COM	150 0000 \$	12/18/01	12/21/01	5 096 35	-4 492 56	603 79 P
SLOF2010002	15680106	CERTEGY INC COM	250 0000 \$	12/18/01	12/21/01	8 493 92	7 432 08	1 061 84 P
SLOF2010002	15680106	CERTEGY INC COM	300 0000 \$	12/18/01	12/21/01	10 192 70	8 979 13	1 213 57 P
SLOF2010002	15680106	CERTEGY INC COM	350 0000 \$	12/18/01	12/21/01	11 891 48	10 316 51	1 574 97 P
SLOF2010002	15680106	CHUBB CORP COM	900 0000 \$	12/18/01	12/21/01	60 012 79	-68 087 97	8 075 18 P
SLOF2010002	15680106	CHUBB CORP COM	1 400 0000 \$	12/18/01	12/21/01	93 353 23	-104 982 50	-11 629 27 P
SLOF2010002	15680106	CHUBB CORP COM	6 200 0000 \$	12/18/01	12/21/01	413 421 43	-458 122 82	-43 401 39 P
SLOF2010002	15680106	CHUBB CORP COM	100 0000 \$	12/18/01	12/21/01	6 681 09	-7 493 24	-823 15 P
SLOF2010002	15680106	CHUBB CORP COM	100 0000 \$	12/18/01	12/21/01	6 681 09	-7 505 00	-826 91 P
SLOF2010002	15680106	CHUBB CORP COM	800 0000 \$	12/18/01	12/21/01	53 344 70	-60 022 32	-6 677 62 P
SLOF2010002	15680106	CHUBB CORP COM	500 0000 \$	12/18/01	12/21/01	33 340 44	36 363 75	721 44 P
SLOF2010002	15680106	CHUBB CORP COM	900 0000 \$	11/15/01	11/16/01	34 373 85	37 826 65	-4 836 17 P
SLOF2010002	15680106	CHUBB CORP COM	2 600 0000 \$	12/19/01	12/24/01	171 810 85	189 091 50	-17 280 65 P
SLOF2010002	15680106	CHUBB CORP COM	400 0000 \$	11/01/01	11/06/01	34 219 46	30 008 48	2 647 60 P
SLOF2010002	15680106	CHUBB CORP COM	900 0000 \$	11/01/01	11/06/01	61 595 02	37 510 85	3 291 39 P
SLOF2010002	15680106	CHUBB CORP COM	100 0000 \$	11/06/01	11/06/01	6 159 02	-6 721 67	-6 126 65 P
SLOF2010002	15680106	CHUBB CORP COM	100 0000 \$	11/01/01	11/06/01	8 843 89	7 563 33	721 44 P
SLOF2010002	15680106	CHUBB CORP COM	900 0000 \$	11/13/01	11/16/01	63 231 80	-68 087 97	-4 836 17 P
SLOF2010002	15680106	CHUBB CORP COM	2 600 0000 \$	12/19/01	12/24/01	171 810 85	189 091 50	-17 280 65 P
SLOF2010002	15680106	CHUBB CORP COM	1 500 0000 \$	12/19/01	12/24/01	99 121 64	104 939 70	5 818 06 P
SLOF2010002	15680106	CHUBB CORP COM	1 500 0000 \$	12/19/01	12/24/01	99 121 64	104 939 70	5 818 06 P
SLOF2010002	15680106	CHUBB CORP COM	1 500 0000 \$	12/19/01	12/24/01	99 121 64	104 939 70	5 818 06 P
SLOF2010002	15680106	CHUBB CORP COM	3 000 0000 \$	09/26/01	09/26/01	55 380 07	-60 017 36	-4 637 29 P
SLOF2010002	15680106	CHUBB CORP COM	500 0000 \$	12/20/01	12/26/01	33 303 24	33 279 33	-1 976 11 P
SLOF2010002	15680106	CHUBB CORP COM	2 500 0000 \$	12/20/01	12/26/01	166 516 19	166 250 00	266 19 P
SLOF2010002	15680106	CHUBB CORP COM	300 0000 \$	12/19/01	12/24/01	11 476 96	10 665 00	811 96 P
SLOF2010002	15680106	CHUBB CORP COM	300 0000 \$	12/19/01	12/24/01	11 476 96	10 511 40	965 56 P
SLOF2010002	15680106	CHUBB CORP COM	1 500 0000 \$	12/19/01	12/24/01	57 384 78	52 124 25	5 260 53 P
SLOF2010002	15680106	CHUBB CORP COM	1 600 0000 \$	12/19/01	12/24/01	61 210 44	53 211 84	5 998 60 P
SLOF2010002	15680106	CHUBB CORP COM	1 600 0000 \$	12/19/01	12/24/01	61 210 44	54 417 28	6 793 16 P
SLOF2010002	15680106	CHUBB CORP COM	1 600 0000 \$	12/19/01	12/24/01	61 210 44	51 034 88	10 175 56 P
SLOF2010002	15680106	CHUBB CORP COM	400 0000 \$	12/19/01	12/24/01	15 302 61	12 816 00	2 486 61 P
SLOF2010002	15680106	CHUBB CORP COM	3 200 0000 \$	12/19/01	12/24/01	122 420 87	102 441 92	19 978 95 P
SLOF2010002	15680106	CHUBB CORP COM	3 500 0000 \$	12/19/01	12/24/01	133 897 83	110 099 85	23 797 98 P
SLOF2010002	15680106	CHUBB CORP COM	600 0000 \$	12/24/01	12/24/01	22 933 91	20 271 96	2 661 95 P
SLOF2010002	15680106	CHUBB CORP COM	700 0000 \$	12/19/01	12/24/01	26 779 57	24 006 99	2 772 58 P
SLOF2010002	15680106	CHUBB CORP COM	3 100 0000 \$	05/24/01	05/24/01	118 495 22	105 510 05	13 085 17 P
SLOF2010002	15680106	CHUBB CORP COM	300 0000 \$	12/19/01	12/24/01	11 476 96	10 283 25	1 193 71 P
SLOF2010002	15680106	CHUBB CORP COM	200 0000 \$	12/19/01	12/24/01	7 451 30	-6 895 62	755 68 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	189054109	CLOROX CO COM	6601001	1219001	1224001	3 825 63	3 433 28	392 37 P
SLOF2010002	189054109	CLOROX CO COM	0620001	1219001	1224001	130 072 18	115 689 42	14 382 76 P
SLOF2010002	189054109	CLOROX CO COM	0214001	1218001	1221001	111 244 93	105 307 70	5 937 23 P
SLOF2010002	189054109	CLOROX CO COM	0214001	1218001	1221001	21 016 19	21 842 76	1 173 43 P
SLOF2010002	189054109	CLOROX CO COM	0215001	1218001	1221001	130 425 09	123 619 58	6 805 51 P
SLOF2010002	189054109	CLOROX CO COM	0216001	1218001	1221001	81 228 73	83 964 49	4 264 24 P
SLOF2010002	189054109	CLOROX CO COM	0220001	1218001	1221001	7 672 06	7 760 00	412 06 P
SLOF2010002	189054109	CLOROX CO COM	0221001	1218001	1221001	111 244 93	106 186 11	5 058 82 P
SLOF2010002	189054109	CLOROX CO COM	0222001	1218001	1221001	207 145 73	194 744 52	12 401 21 P
SLOF2010002	189054109	CLOROX CO COM	0223001	1218001	1221001	30 688 26	29 003 56	1 684 90 P
SLOF2010002	189054109	CLOROX CO COM	0224001	1218001	1221001	130 425 09	121 181 44	9 243 65 P
SLOF2010002	189054109	CLOROX CO COM	0225001	1218001	1221001	30 688 26	28 623 60	2 062 66 P
SLOF2010002	189054109	CLOROX CO COM	0226001	1218001	1221001	122 753 02	113 725 12	9 027 90 P
SLOF2010002	189054109	CLOROX CO COM	0228001	1218001	1221001	126 589 05	117 215 00	9 274 05 P
SLOF2010002	189054109	CLOROX CO COM	0230001	1182001	1215001	3 990 52	-3 625 55	364 97 P
SLOF2010002	189054109	CLOROX CO COM	0231001	1182001	1215001	47 886 19	-43 275 60	4 310 59 P
SLOF2010002	189054109	CLOROX CO COM	0233001	1106001	1109001	21 753 26	21 753 30	1 521 96 P
SLOF2010002	189054109	CLOROX CO COM	0235001	1106001	1109001	30 958 96	29 004 40	1 954 56 P
SLOF2010002	189054109	CLOROX CO COM	0236001	1206001	1211001	3 924 09	3 631 30	292 79 P
SLOF2010002	189054109	CLOROX CO COM	0625001	0619001	0622001	1 470 19	52 246 08	50 775 89 P
SLOF2010002	189054109	CLOROX CO COM	0625001	0619001	0622001	367 35	13 483 56	13 116 01 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	428 80	15 411 34	14 982 54 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 235 16	-42 036 20	-40 811 04 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	428 80	24 480 89	-24 032 09 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 830 23	104 918 10	-103 087 87 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	305 04	-17 292 25	16 987 21 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	793 10	-45 642 61	-44 849 51 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	854 11	-47 436 76	-46 582 65 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	793 10	34 902 63	-38 109 53 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	793 10	-39 620 88	38 827 78 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	183 02	8 995 95	-4 812 91 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 351 28	-36 791 91	35 440 63 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	397 44	-10 975 35	10 577 91 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	2 146 16	58 756 05	56 609 89 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	2 066 67	-64 663 04	-62 596 37 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	37 579 01	37 579 01	36 227 73 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 907 69	52 380 96	50 473 27 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 033 33	25 406 94	24 373 61 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 589 74	37 429 60	35 839 86 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	490 06	14 371 84	14 481 78 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	2 343 92	58 873 75	-56 529 83 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 312 60	34 305 18	-32 992 58 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	3 093 97	71 419 59	-68 325 62 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 865 36	-49 453 95	-47 588 59 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 687 71	-46 027 12	-44 339 41 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	3 464 23	89 615 10 P	89 615 10 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 00 59	2 840 30	2 739 71 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	2 715 84	73 191 94	70 676 10 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	4 737 57	113 666 46	108 738 89 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	3 017 60	-69 435 90	-66 418 30 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 911 14	-29 484 74	-27 573 60 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 207 04	29 134 72	-27 947 68 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	402 35	9 768 08	9 365 73 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	603 52	14 348 88	13 745 56 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	9 499 83	-167 377 70	158 077 83 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	231 39	-6 502 50	-6 281 11 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	147 59	-4 297 50	-4 149 91 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	737 97	21 737 50	20 999 53 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 180 76	-44 433 12	-41 323 36 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	1 033 16	-40 499 76	-39 466 60 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	664 18	26 987 83	26 323 67 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	221 84	-6 502 50	-6 280 66 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	813 42	15 598 11	-14 784 69 P
SLOF2010002	189054109	CLOROX CO COM	0627001	0619001	0622001	517 63	9 746 17	9 228 54 P
SLOF2010002	189054109	CLOROX CO COM	0403001	0403001	0403001	29 023 37	215 704 49	215 681 12 P

SLOF2010002	20034105	COMDISCO INC DEL COM	1,500,000 S	04/13/99	04/03/01	04/06/01	4,226.70	-42,372.15	38,143.43 P
SLOF2010002	20034105	COMDISCO INC DEL COM	15,600,000 S	04/14/99	04/03/01	04/06/01	43,937.73	-455,924.04	-411,986.31 P
SLOF2010002	200316105	COMDISCO INC DEL COM	900,000 S	04/15/99	04/03/01	04/06/01	2,536.02	22,062.69	-19,526.67 P
SLOF2010002	200316105	COMDISCO INC DEL COM	600,000 S	04/16/99	04/03/01	04/06/01	1,690.68	-14,474.34	-12,783.66 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	10/01/99	04/10/01	04/16/01	60,313.19	53,800.00	6,423.19 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	10/28/99	04/10/01	04/16/01	18,094.56	16,213.00	1,879.56 P
SLOF2010002	200340107	COMERICA INC COM	200,000 S	10/28/99	04/10/01	04/16/01	18,094.56	-17,903.22	191.34 P
SLOF2010002	200340107	COMERICA INC COM	1,100,000 S	10/07/99	03/19/01	03/22/01	66,660.41	59,914.69	6,745.72 P
SLOF2010002	200340107	COMERICA INC COM	600,000 S	10/15/99	03/19/01	03/22/01	36,360.23	30,518.96	5,771.27 P
SLOF2010002	200340107	COMERICA INC COM	700,000 S	10/15/99	03/27/01	03/30/01	43,006.93	35,647.12	7,359.81 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	10/18/99	03/27/01	03/30/01	18,002.97	15,180.15	2,822.82 P
SLOF2010002	200340107	COMERICA INC COM	800,000 S	10/18/99	03/27/01	03/30/01	48,007.92	-43,112.00	4,895.92 P
SLOF2010002	200340107	COMERICA INC COM	1,200,000 S	11/01/99	04/11/01	04/17/01	72,277.76	71,059.56	1,218.22 P
SLOF2010002	200340107	COMERICA INC COM	1,100,000 S	10/28/99	04/11/01	04/17/01	66,234.64	-65,645.14	609.50 P
SLOF2010002	200340107	COMERICA INC COM	2,900,000 S	11/01/99	04/19/01	04/24/01	150,828.89	-171,727.27	20,891.62 P
SLOF2010002	200340107	COMERICA INC COM	800,000 S	11/01/99	04/19/01	04/24/01	41,607.97	-47,938.28	-4,370.31 P
SLOF2010002	200340107	COMERICA INC COM	800,000 S	10/07/99	02/27/01	03/02/01	51,316.37	-45,574.32	5,742.05 P
SLOF2010002	200340107	COMERICA INC COM	1,100,000 S	10/06/99	02/27/01	03/02/01	70,560.00	59,899.18	10,660.82 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	11/01/99	06/23/01	06/25/01	6,534.34	-4,013.39	3,795.05 P
SLOF2010002	200340107	COMERICA INC COM	1,700,000 S	11/09/99	06/23/01	06/25/01	93,783.81	-101,127.39	-5,343.58 P
SLOF2010002	200340107	COMERICA INC COM	800,000 S	11/16/99	06/23/01	06/25/01	45,074.74	-46,536.00	-1,461.26 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	03/12/00	06/29/01	07/05/01	57,229.79	-44,191.70	13,038.09 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	03/12/00	06/29/01	07/05/01	17,168.94	13,440.00	3,728.94 P
SLOF2010002	200340107	COMERICA INC COM	500,000 S	03/12/00	06/29/01	07/05/01	28,614.90	22,284.40	6,330.50 P
SLOF2010002	200340107	COMERICA INC COM	1,100,000 S	04/14/00	06/27/01	07/02/01	5,760.28	-4,209.13	1,551.15 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	07/16/00	06/27/01	07/02/01	57,602.78	-42,191.20	15,411.58 P
SLOF2010002	200340107	COMERICA INC COM	1,500,000 S	04/12/00	06/27/01	07/02/01	86,404.17	-48,328.60	37,075.57 P
SLOF2010002	200340107	COMERICA INC COM	1,500,000 S	04/13/00	06/27/01	07/02/01	86,404.17	-48,328.60	37,075.57 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	04/27/00	06/28/01	07/03/01	161,788.40	117,853.64	43,934.76 P
SLOF2010002	200340107	COMERICA INC COM	200,000 S	04/27/00	06/28/01	07/03/01	11,536.31	-8,504.68	3,031.63 P
SLOF2010002	200340107	COMERICA INC COM	100,000 S	04/14/00	06/27/01	07/02/01	5,760.28	-4,209.13	1,551.15 P
SLOF2010002	200340107	COMERICA INC COM	1,300,000 S	02/18/00	06/23/01	06/28/01	11,466.95	7,442.68	3,984.27 P
SLOF2010002	200340107	COMERICA INC COM	1,300,000 S	02/18/00	06/23/01	06/28/01	11,466.95	7,442.68	3,984.27 P
SLOF2010002	200340107	COMERICA INC COM	400,000 S	03/16/00	06/26/01	06/29/01	73,884.59	54,848.56	19,036.03 P
SLOF2010002	200340107	COMERICA INC COM	600,000 S	03/16/00	06/26/01	06/29/01	34,110.30	23,314.72	8,795.58 P
SLOF2010002	200340107	COMERICA INC COM	900,000 S	06/07/00	07/03/01	07/05/01	51,737.29	-45,945.00	5,792.29 P
SLOF2010002	200340107	COMERICA INC COM	200,000 S	06/08/00	07/03/01	07/05/01	11,497.18	9,904.96	1,592.22 P
SLOF2010002	200340107	COMERICA INC COM	600,000 S	06/08/00	07/03/01	07/05/01	34,340.43	29,714.88	4,625.57 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	06/09/00	07/03/01	07/05/01	17,170.23	14,796.00	2,380.23 P
SLOF2010002	200340107	COMERICA INC COM	400,000 S	06/13/00	07/03/01	07/05/01	22,803.64	19,808.24	3,005.40 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	06/13/00	07/03/01	07/05/01	17,170.23	14,174.22	2,996.01 P
SLOF2010002	200340107	COMERICA INC COM	1,300,000 S	05/17/00	07/02/01	07/06/01	5,744.92	4,456.88	1,288.04 P
SLOF2010002	200340107	COMERICA INC COM	600,000 S	06/01/00	07/02/01	07/06/01	74,683.94	67,919.94	6,719.94 P
SLOF2010002	200340107	COMERICA INC COM	1,200,000 S	06/01/00	07/02/01	07/06/01	80,438.86	75,763.20	4,675.66 P
SLOF2010002	200340107	COMERICA INC COM	1,200,000 S	06/01/00	07/02/01	07/06/01	80,438.86	75,763.20	4,675.66 P
SLOF2010002	200340107	COMERICA INC COM	400,000 S	06/05/00	07/02/01	07/06/01	48,939.02	-43,364.88	5,574.14 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	06/07/00	07/02/01	07/06/01	28,724.59	23,525.00	5,199.59 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	06/15/00	07/06/01	07/11/01	56,236.52	-47,247.40	8,979.12 P
SLOF2010002	200340107	COMERICA INC COM	600,000 S	06/19/00	07/06/01	07/11/01	33,735.91	-27,780.00	5,955.91 P
SLOF2010002	200340107	COMERICA INC COM	400,000 S	06/19/00	07/06/01	07/11/01	22,109.50	-17,994.24	4,115.26 P
SLOF2010002	200340107	COMERICA INC COM	3,200,000 S	12/21/00	07/09/01	07/12/01	182,403.29	-186,426.57	4,022.11 P
SLOF2010002	200340107	COMERICA INC COM	100,000 S	07/03/01	07/09/01	07/12/01	5,527.38	-6,148.75	-651.37 P
SLOF2010002	200340107	COMERICA INC COM	700,000 S	06/30/01	07/11/01	07/11/01	39,338.57	31,489.92	7,848.65 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	11/03/99	06/11/01	06/11/01	17,000.04	17,691.63	-691.63 P
SLOF2010002	200340107	COMERICA INC COM	1,700,000 S	11/03/99	06/11/01	06/11/01	96,333.57	101,920.27	5,586.70 P
SLOF2010002	200340107	COMERICA INC COM	2,300,000 S	11/03/99	06/15/01	06/20/01	127,042.01	137,892.13	10,850.12 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	11/03/99	06/18/01	06/21/01	53,440.43	-46,131.90	7,308.53 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	11/03/99	06/18/01	06/21/01	16,632.13	-17,981.93	-1,355.80 P
SLOF2010002	200340107	COMERICA INC COM	400,000 S	11/03/99	06/18/01	06/21/01	22,176.18	24,535.76	-2,359.58 P
SLOF2010002	200340107	COMERICA INC COM	200,000 S	11/03/99	06/04/01	06/07/01	11,589.62	15,996.32	-4,406.70 P
SLOF2010002	200340107	COMERICA INC COM	2,600,000 S	11/03/99	06/03/01	06/08/01	149,614.90	153,227.98	3,713.08 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	11/02/99	03/22/01	03/25/01	17,237.30	17,994.48	-757.18 P
SLOF2010002	200340107	COMERICA INC COM	1,500,000 S	11/02/99	06/03/01	06/05/01	85,422.15	-89,972.40	-4,550.25 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	11/02/99	03/23/01	03/29/01	17,031.51	17,594.48	-562.97 P

SLOF2010002	20372187	COMMSCOPE INC COM	300 0000 S	09/26/00	01/05/01	01/10/01	4 843 19	-7206 00	-2350 81 P
SLOF2010002	20372187	COMMSCOPE INC COM	400 0000 S	09/19/00	01/06/01	01/09/01	6 660 62	-9 698 68	3 038 06 P
SLOF2010002	20372187	COMMSCOPE INC COM	600 0000 S	09/20/00	01/06/01	01/09/01	9 990 93	-4 592 22 P	4 592 22 P
SLOF2010002	20372187	COMMSCOPE INC COM	1 500 0000 S	09/21/00	01/06/01	01/09/01	24 977 31	35 097 03	11 119 24 P
SLOF2010002	20372187	COMMSCOPE INC COM	300 0000 S	09/22/00	01/06/01	01/09/01	4 995 46	7 208 99	2 211 33 P
SLOF2010002	20372187	COMMSCOPE INC COM	1 600 0000 S	09/23/00	01/06/01	01/09/01	26 642 47	38 721 84	12 087 37 P
SLOF2010002	20372187	COMMSCOPE INC COM	800 0000 S	09/24/00	01/06/01	01/09/01	13 231 23	19 216 00	5 984 77 P
SLOF2010002	20444107	CONSECO INC COM	21 200 0000 S	01/23/01	05/29/01	05/29/01	102 562 68	-89 223 66	13 339 24 P
SLOF2010002	20444107	CONSECO INC COM	10 200 0000 S	01/19/01	05/24/01	05/29/01	518 166 71	-431 025 17	67 993 54 P
SLOF2010002	20444107	CONSECO INC COM	1 500 0000 S	01/23/01	05/24/01	05/29/01	206 203 20	148 140 30	52 064 90 P
SLOF2010002	20444107	CONSECO INC COM	800 0000 S	01/23/01	05/29/01	06/01/01	26 592 10	24 794 35	2 148 75 P
SLOF2010002	20444107	CONSECO INC COM	1 200 0000 S	01/23/01	05/31/01	06/03/01	14 868 14	12 218 32	1 478 82 P
SLOF2010002	20444107	CONSECO INC COM	3 700 0000 S	01/13/01	05/31/01	06/03/01	20 382 07	19 827 48	724 59 P
SLOF2010002	20444107	CONSECO INC COM	2 100 0000 S	01/26/01	05/31/01	06/03/01	35 018 62	33 684 88	333 74 P
SLOF2010002	20444107	CONSECO INC COM	1 400 0000 S	01/31/01	05/31/01	06/03/01	26 012 42	-23 011 70	400 72 P
SLOF2010002	20444107	CONSECO INC COM	5 300 0000 S	01/21/01	06/01/01	06/06/01	91 431 48	-89 317 15	2 604 33 P
SLOF2010002	20444107	CONSECO INC COM	1 400 0000 S	02/01/01	06/01/01	06/06/01	24 151 71	21 902 86	2 248 85 P
SLOF2010002	20444107	CONSECO INC COM	3 700 0000 S	01/13/01	09/07/01	09/12/01	26 549 20	-49 861 94	23 212 74 P
SLOF2010002	20444107	CONSECO INC COM	15 000 0000 S	04/20/01	09/07/01	09/12/01	107 631 89	283 271 50	177 639 61 P
SLOF2010002	20444107	CONSECO INC COM	6 200 0000 S	05/08/01	09/07/01	09/12/01	44 487 83	116 436 00	71 548 13 P
SLOF2010002	20444107	CONSECO INC COM	4 200 0000 S	02/07/01	09/06/01	09/11/01	33 707 63	-66 414 60	10 706 93 P
SLOF2010002	20444107	CONSECO INC COM	1 200 0000 S	02/07/01	09/06/01	09/11/01	9 547 36	17 710 56	-4 163 20 P
SLOF2010002	20444107	CONSECO INC COM	1 000 0000 S	02/06/01	09/11/01	09/11/01	14 321 03	26 660 16	12 339 13 P
SLOF2010002	20444107	CONSECO INC COM	1 700 0000 S	02/01/01	09/05/01	09/10/01	13 613 48	26 996 33	-1 293 13 P
SLOF2010002	20444107	CONSECO INC COM	1 300 0000 S	02/01/01	09/05/01	09/10/01	10 810 31	19 188 44	8 716 13 P
SLOF2010002	20444107	CONSECO INC COM	3 000 0000 S	02/07/01	09/05/01	09/10/01	23 886 39	-44 276 40	20 590 01 P
SLOF2010002	20444107	CONSECO INC COM	3 000 0000 S	02/07/01	09/10/01	09/10/01	23 487 61	-20 928 79 P	-20 928 79 P
SLOF2010002	20444107	CONSECO INC COM	400 0000 S	02/21/01	09/07/01	09/12/01	2 375 90	6 613 20	2 655 30 P
SLOF2010002	20444107	CONSECO INC COM	500 0000 S	07/15/01	09/07/01	09/12/01	2 068 43	-4 064 86	1 974 43 P
SLOF2010002	20444107	CONSECO INC COM	1 900 0000 S	02/08/01	09/06/01	09/11/01	12 728 13	23 697 92	10 939 79 P
SLOF2010002	20444107	CONSECO INC COM	2 700 0000 S	02/09/01	09/06/01	09/11/01	21 493 60	-38 727 43	-17 231 83 P
SLOF2010002	20444107	CONSECO INC COM	1 000 0000 S	02/28/01	09/07/01	09/12/01	736 97	1 403 30	-664 33 P
SLOF2010002	20444107	CONSECO INC COM	3 000 0000 S	02/09/01	09/07/01	09/12/01	23 344 72	-43 070 50	-19 783 78 P
SLOF2010002	20444107	CONSECO INC COM	9 000 0000 S	02/09/01	09/07/01	09/12/01	6 307 26	12 990 15	-6 601 89 P
SLOF2010002	20444107	CONSECO INC COM	2 100 0000 S	02/14/01	09/07/01	09/12/01	14 716 94	29 663 76	14 946 82 P
SLOF2010002	20444107	CONSECO INC COM	1 400 0000 S	02/26/01	09/07/01	09/12/01	9 811 29	19 206 60	9 399 31 P
SLOF2010002	20444107	CONSECO INC COM	1 900 0000 S	02/28/01	09/07/01	09/12/01	13 313 32	23 611 62	12 296 30 P
SLOF2010002	20444107	CONSECO INC COM	1 100 0000 S	02/22/01	09/07/01	09/12/01	7 708 87	14 864 81	7 159 94 P
SLOF2010002	20444107	CONSECO INC COM	2 400 0000 S	02/22/01	09/07/01	09/12/01	16 628 80	32 441 04	15 812 24 P
SLOF2010002	20444107	CONSECO INC COM	7 100 0000 S	02/23/01	09/07/01	09/12/01	49 193 54	90 200 53	-41 006 99 P
SLOF2010002	20444107	CONSECO INC COM	200 0000 S	02/28/01	09/07/01	09/12/01	1 383 73	-2 006 60	1 620 87 P
SLOF2010002	20444107	CONSECO INC COM	200 0000 S	12/05/01	12/18/01	12/21/01	5 003 33	-4 828 68	176 67 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	1 00 0000 S	12/03/01	12/18/01	12/21/01	2 502 68	2 409 00	93 68 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	5 200 0000 S	12/03/01	12/18/01	12/21/01	130 139 17	126 964 76	3 174 41 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	6 300 0000 S	12/03/01	12/18/01	12/24/01	162 133 18	138 708 92	3 427 23 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	11 200 0000 S	12/03/01	12/18/01	12/24/01	279 567 99	277 359 36	1 828 29 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	300 0000 S	12/06/01	12/20/01	12/24/01	7 538 73	7 434 09	134 66 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	800 0000 S	11/06/01	12/19/01	12/24/01	43 718 39	-41 295 72	4 432 67 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	200 0000 S	11/09/01	12/19/01	12/24/01	11 439 60	-10 250 00	1 179 60 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	1 100 0000 S	11/13/01	12/19/01	12/24/01	62 862 79	59 217 29	3 645 50 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	1 500 0000 S	11/14/01	12/19/01	12/24/01	83 721 99	-41 312 00	4 409 99 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	1 00 0000 S	11/15/01	12/19/01	12/24/01	5 714 80	5 471 18	243 62 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	2 400 0000 S	11/15/01	12/19/01	12/24/01	137 153 18	136 677 84	477 34 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	700 0000 S	11/16/01	12/19/01	12/24/01	40 003 39	-39 490 08	513 31 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	1 000 0000 S	11/20/01	12/20/01	12/26/01	57 293 58	55 733 10	1 562 48 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	800 0000 S	10/29/01	12/18/01	12/21/01	43 184 09	-40 143 28	5 040 81 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	1 500 0000 S	10/30/01	12/18/01	12/21/01	84 720 17	75 118 03	9 602 12 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	3 400 0000 S	10/30/01	12/18/01	12/21/01	192 027 39	180 142 80	21 889 59 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	1 800 0000 S	10/31/01	12/18/01	12/21/01	101 664 21	89 873 26	11 788 95 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	500 0000 S	11/01/01	12/18/01	12/21/01	28 240 06	24 999 60	3 240 46 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	200 0000 S	11/06/01	12/18/01	12/21/01	11 296 02	10 323 18	972 84 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	1 200 0000 S	05/23/01	09/12/01	09/12/01	38 228 56	-42 314 00	-4 135 44 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	500 0000 S	05/24/01	09/12/01	09/12/01	15 928 57	17 699 10	1 370 51 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	1 300 0000 S	05/22/01	09/11/01	09/11/01	42 189 93	-43 992 43	5 792 48 P
SLOF2010002	21037100	CONSTELLATION ENGY GRP INC COM	200 0000 S	05/23/01	09/06/01	09/11/01	6 490 76	7 120 00	-629 24 P



SILO72010002	23120100	CTTEC INDS INC COM	300 0000 S	01/23/01	09/06/01	09/11/01	9 735 14	10 596 00	839 86 P
SILO72010002	23120100	CTTEC INDS INC COM	200 0000 S	01/24/01	09/10/01	09/13/01	6 161 79	-6 999 64	837 83 P
SILO72010002	23120100	CTTEC INDS INC COM	100 0000 S	03/25/01	09/10/01	09/13/01	3 080 90	-3 503 00	-434 10 P
SILO72010002	23120100	CTTEC INDS INC COM	400 0000 S	07/17/01	09/10/01	09/13/01	12 333 59	-14 423 60	2 090 01 P
SILO72010002	23120100	CTTEC INDS INC COM	400 0000 S	07/18/01	09/10/01	09/13/01	12 333 59	14 362 92	2 039 33 P
SILO72010002	23120100	CTTEC INDS INC COM	100 0000 S	07/19/01	09/10/01	09/13/01	3 080 90	3 601 40	530 50 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	2,200 0000 S	03/04/01	12/18/01	12/21/01	78 743 95	59 801 28	18 942 67 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	3 700 0000 S	03/05/01	12/18/01	12/21/01	132 433 01	-103 538 93	28 894 06 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	3 700 0000 S	03/06/01	12/18/01	12/21/01	204 018 42	-163 734 21	40 284 21 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	4,200 0000 S	03/10/01	12/18/01	12/21/01	150 339 36	-118 846 36	31 492 80 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	1,000 0000 S	03/11/01	12/18/01	12/21/01	33 792 71	27 237 00	6 555 71 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	1,000 0000 S	03/14/01	12/18/01	12/21/01	33 792 71	27 243 00	6 549 71 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	3 800 0000 S	03/15/01	12/18/01	12/21/01	136 012 28	-101 135 46	30 879 82 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	800 0000 S	06/06/01	12/20/01	12/26/01	28 433 79	21 624 96	6 810 83 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	4 100 0000 S	06/07/01	12/20/01	12/26/01	143 730 86	-106 683 41	39 048 45 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	1 100 0000 S	06/08/01	12/20/01	12/26/01	39 098 32	26 030 00	13 068 32 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	10 000 0000 S	06/11/01	12/20/01	12/26/01	335 441 13	236 520 00	99 921 13 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	1,500 0000 S	06/12/01	12/20/01	12/26/01	33 316 17	31 838 90	14 777 27 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	2 100 0000 S	06/18/01	12/20/01	12/26/01	74 642 64	52 604 38	22 038 04 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	700 0000 S	09/17/01	12/20/01	12/26/01	34 880 88	17 136 09	17 744 79 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	6 400 0000 S	09/18/01	12/20/01	12/26/01	227 482 23	-137 320 64	69 961 69 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	5 300 0000 S	09/19/01	12/20/01	12/26/01	188 313 80	-126 512 25	62 071 55 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	1 900 0000 S	09/24/01	12/20/01	12/26/01	67 333 82	-49 596 03	17 737 79 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	1 900 0000 S	09/25/01	12/20/01	12/26/01	67 333 82	50 294 71	17 039 11 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	2 100 0000 S	10/02/01	12/20/01	12/26/01	74 642 64	53 643 56	20 999 08 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	200 0000 S	10/03/01	12/20/01	12/26/01	7 108 82	5 310 00	1 798 82 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	3 700 0000 S	11/27/01	12/20/01	12/26/01	131 313 22	-112 391 37	18 921 85 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	3 800 0000 S	03/21/01	12/19/01	12/24/01	133 601 89	-109 132 46	30 449 43 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	1 900 0000 S	06/01/01	12/19/01	12/24/01	67 800 95	52 298 43	15 502 52 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	2 600 0000 S	06/04/01	12/19/01	12/24/01	92 780 24	71 439 44	21 330 80 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	12 300 0000 S	06/04/01	12/19/01	12/24/01	474 606 62	366 333 13	108 273 49 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	8 600 0000 S	06/06/01	12/19/01	12/24/01	306 888 49	232 468 22	74 420 27 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	1 900 0000 S	10/03/00	12/19/01	12/24/01	64 479 79	31 433 63	33 046 14 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	9 400 0000 S	10/03/00	12/19/01	12/24/01	338 794 77	164 546 98	170 247 79 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	6 100 0000 S	10/04/00	12/19/01	12/24/01	219 836 18	112 088 11	107 748 07 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	1 200 0000 S	10/04/00	12/19/01	12/24/01	43 231 12	22 000 12	21 231 00 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	5 200 0000 S	10/05/00	12/20/01	12/26/01	187 291 51	104 794 76	82 536 75 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	3 600 0000 S	10/11/00	12/20/01	12/26/01	179 663 35	-70 624 44	39 038 91 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	3 900 0000 S	10/12/00	12/20/01	12/26/01	140 468 63	78 084 97	62 381 66 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	3 700 0000 S	10/13/00	12/20/01	12/26/01	133 265 11	-74 108 41	59 156 70 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	1 100 0000 S	10/16/00	12/20/01	12/26/01	34 017 60	-20 047 70	15 969 90 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	1 100 0000 S	10/17/00	12/20/01	12/26/01	39 619 36	22 044 42	17 572 94 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	400 0000 S	01/09/01	12/20/01	12/26/01	14 407 04	9 670 00	4 737 04 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	2 100 0000 S	01/09/01	12/20/01	12/26/01	82 840 47	57 333 72	25 486 75 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	200 0000 S	02/28/01	12/20/01	12/26/01	7 203 32	-4 978 46	2 235 06 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	100 0000 S	03/01/01	12/20/01	12/26/01	3 601 76	2 303 00	1 298 76 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	3 100 0000 S	03/29/01	12/20/01	12/26/01	111 634 35	-83 668 69	27 965 66 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	3 200 0000 S	03/30/01	12/20/01	12/26/01	115 236 31	-46 537 28	28 719 03 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	2 500 0000 S	03/31/01	12/20/01	12/26/01	90 043 99	-67 642 00	22 341 99 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	4 000 0000 S	06/13/01	12/20/01	12/26/01	144 070 39	104 523 60	39 546 79 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	2 200 0000 S	06/15/01	12/20/01	12/26/01	79 238 71	58 200 36	21 038 35 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	2 100 0000 S	06/18/01	12/20/01	12/26/01	73 636 96	53 673 20	19 964 76 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	800 0000 S	06/23/01	12/20/01	12/26/01	28 814 08	24 464 72	7 349 36 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	900 0000 S	06/23/01	12/20/01	12/26/01	32 415 84	24 319 62	8 096 22 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	700 0000 S	06/27/01	12/20/01	12/26/01	23 212 32	-18 948 93	6 263 39 P
SILO72010002	23120100	DARDEN RESTAURANTS INC	26 000 0000 S	10/00/00	12/18/01	12/21/01	972 227 69	-443 317 34	516 910 15 P
SILO72010002	23120100	EQUIFAX INC COM	12 300 0000 S	03/16/99	12/18/01	12/21/01	732 228 63	-481 448 28	100 733 23 P
SILO72010002	23120100	EQUIFAX INC COM	4 200 0000 S	04/03/99	12/18/01	12/21/01	97 814 51	16 620 28	1 994 00 P
SILO72010002	23120100	EQUIFAX INC COM	800 0000 S	03/06/99	12/18/01	12/21/01	18 631 30	16 937 20	1 693 10 P
SILO72010002	23120100	EQUIFAX INC COM	600 0000 S	03/13/99	12/18/01	12/21/01	13 973 47	13 190 06	793 41 P
SILO72010002	23120100	EQUIFAX INC COM	300 0000 S	03/14/99	12/18/01	12/21/01	6 964 74	-4 478 10	507 94 P
SILO72010002	23120100	EQUIFAX INC COM	300 0000 S	03/17/99	12/18/01	12/21/01	11 644 56	10 717 92	926 64 P
SILO72010002	23120100	EQUIFAX INC COM	600 0000 S	03/18/99	12/18/01	12/21/01	13 973 47	12 948 93	1 024 53 P
SILO72010002	23120100	EQUIFAX INC COM	600 0000 S	03/28/99	12/18/01	12/21/01	16 302 39	14 877 61	1 424 78 P
SILO72010002	23120100	EQUIFAX INC COM	900 0000 S	06/01/99	12/18/01	12/21/01	20 960 21	-19 093 39	1 864 92 P

SI.072010002	294429103	EQUIFAX INC COM	1,200,000 S	06/30/99	12/18/01	12/21/01	27,946.95	23,788.20	2,158.75 P
SI.072010002	294429103	EQUIFAX INC COM	1,700,000 S	07/14/99	12/18/01	12/21/01	39,991.51	33,579.20	4,012.31 P
SI.072010002	294429103	EQUIFAX INC COM	2,100,000 S	07/21/99	12/18/01	12/21/01	50,904.80	50,904.80	7,318.00 P
SI.072010002	294429103	EQUIFAX INC COM	1,900,000 S	10/03/99	12/20/01	12/24/01	42,740.02	-30,487.84	12,227.88 P
SI.072010002	294429103	EQUIFAX INC COM	3,700,000 S	10/19/99	12/20/01	12/24/01	83,230.57	94,164.17	29,066.40 P
SI.072010002	294429103	EQUIFAX INC COM	2,000,000 S	12/22/99	12/20/01	12/24/01	44,989.50	26,130.94	18,858.56 P
SI.072010002	294429103	EQUIFAX INC COM	2,100,000 S	04/27/00	12/20/01	12/24/01	47,238.97	30,330.76	16,908.21 P
SI.072010002	294429103	EQUIFAX INC COM	1,600,000 S	03/02/00	12/20/01	12/24/01	33,991.60	12,542.23 P	12,542.23 P
SI.072010002	294429103	EQUIFAX INC COM	1,600,000 S	03/02/00	12/20/01	12/24/01	33,991.60	-23,306.13	12,685.47 P
SI.072010002	294429103	EQUIFAX INC COM	200,000 S	03/04/00	12/20/01	12/24/01	4,498.95	2,918.66	1,580.29 P
SI.072010002	294429103	EQUIFAX INC COM	900,000 S	02/10/00	12/20/01	12/24/01	20,243.57	12,579.40	7,664.57 P
SI.072010002	294429103	EQUIFAX INC COM	1,200,000 S	06/19/00	12/20/01	12/24/01	26,993.70	18,392.49	8,601.21 P
SI.072010002	294429103	EQUIFAX INC COM	1,800,000 S	10/06/00	12/20/01	12/24/01	40,490.35	30,877.60	9,612.95 P
SI.072010002	294429103	EQUIFAX INC COM	300,000 S	12/14/00	12/20/01	12/24/01	6,744.42	-4,969.22	1,775.20 P
SI.072010002	294429103	EQUIFAX INC COM	200,000 S	12/15/00	12/20/01	12/24/01	4,498.95	-3,212.81	1,186.14 P
SI.072010002	294429103	EQUIFAX INC COM	2,400,000 S	12/18/00	12/20/01	12/24/01	53,987.40	-39,672.23	14,315.15 P
SI.072010002	294429103	EQUIFAX INC COM	1,500,000 S	07/11/01	12/20/01	12/24/01	78,731.62	10,402.94	3,093.91 P
SI.072010002	294429103	EQUIFAX INC COM	1,400,000 S	07/12/01	12/20/01	12/24/01	31,492.63	-10,644.36	4,477.02 P
SI.072010002	294429103	EQUIFAX INC COM	5,200,000 S	07/13/01	12/20/01	12/24/01	116,972.69	113,360.00	808.29 P
SI.072010002	294429103	EQUIFAX INC COM	1,600,000 S	10/17/01	12/20/01	12/24/01	33,991.60	-36,892.00	3,612.69 P
SI.072010002	294429103	EQUIFAX INC COM	1,700,000 S	10/25/01	12/20/01	12/24/01	38,241.07	-39,279.35	-900.40 P
SI.072010002	294429103	EQUIFAX INC COM	1,700,000 S	10/29/01	12/20/01	12/24/01	38,241.07	-39,279.63	-1,038.28 P
SI.072010002	294429103	EQUIFAX INC COM	6,400,000 S	10/29/01	12/20/01	12/24/01	143,964.39	39,296.63	1,153.58 P
SI.072010002	294429103	EQUIFAX INC COM	1,700,000 S	07/21/99	12/19/01	12/24/01	39,411.14	146,607.12	2,726.73 P
SI.072010002	294429103	EQUIFAX INC COM	1,200,000 S	07/22/99	12/19/01	12/24/01	27,819.63	34,140.23	4,793.87 P
SI.072010002	294429103	EQUIFAX INC COM	1,700,000 S	08/03/99	12/19/01	12/24/01	29,411.14	-33,620.32	3,679.40 P
SI.072010002	294429103	EQUIFAX INC COM	800,000 S	08/06/99	12/19/01	12/24/01	18,346.42	13,492.29	3,054.15 P
SI.072010002	294429103	EQUIFAX INC COM	7,700,000 S	08/26/99	12/19/01	12/24/01	178,509.30	131,603.29	46,126.01 P
SI.072010002	294429103	EQUIFAX INC COM	1,000,000 S	08/26/99	12/19/01	12/24/01	23,183.03	-17,718.17	5,464.86 P
SI.072010002	294429103	EQUIFAX INC COM	700,000 S	08/26/99	12/19/01	12/24/01	16,228.12	12,324.91	3,903.21 P
SI.072010002	294429103	EQUIFAX INC COM	2,600,000 S	09/03/99	12/19/01	12/24/01	60,235.87	-46,364.79	13,911.08 P
SI.072010002	294429103	EQUIFAX INC COM	1,300,000 S	09/07/99	12/19/01	12/24/01	30,137.93	23,908.49	6,829.41 P
SI.072010002	294429103	EQUIFAX INC COM	1,600,000 S	09/08/99	12/19/01	12/24/01	37,092.84	28,968.43	8,186.99 P
SI.072010002	294429103	EQUIFAX INC COM	1,900,000 S	09/14/99	12/19/01	12/24/01	44,047.75	-31,417.07	12,650.64 P
SI.072010002	294429103	EQUIFAX INC COM	1,300,000 S	09/15/99	12/19/01	12/24/01	30,137.93	-21,751.53	8,386.40 P
SI.072010002	294429103	EQUIFAX INC COM	1,300,000 S	10/06/99	12/19/01	12/24/01	30,137.93	19,997.93	10,140.00 P
SI.072010002	294429103	EQUIFAX INC COM	3,400,000 S	10/07/99	12/19/01	12/24/01	78,822.29	33,777.57	23,044.72 P
SI.072010002	294429103	EQUIFAX INC COM	200,000 S	10/08/99	12/19/01	12/24/01	4,636.61	4,636.61	1,432.16 P
SI.072010002	294429103	EQUIFAX INC COM	2,700,000 S	09/07/00	09/19/01	09/24/01	75,349.89	77,670.36	2,320.47 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	800,000 S	09/08/00	09/19/01	09/24/01	22,312.89	22,240.00	8.89 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	600,000 S	09/14/00	09/19/01	09/24/01	16,744.42	16,875.92	81.50 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	8,000,000 S	09/14/00	09/19/01	09/24/01	218,911.09	-224,345.60	3,434.51 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	1,400,000 S	09/15/00	09/20/01	09/24/01	43,782.32	-44,618.72	1,836.40 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	2,500,000 S	09/14/00	09/20/01	09/24/01	68,409.71	-48,616.23	206.54 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	3,400,000 S	09/14/00	09/21/01	09/24/01	91,223.03	-99,318.10	2,095.07 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	1,400,000 S	09/19/00	09/21/01	09/24/01	37,582.42	37,245.00	217.42 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	300,000 S	10/12/00	09/21/01	09/24/01	8,049.09	7,761.78	283.31 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	2,100,000 S	10/23/00	09/21/01	09/24/01	56,343.64	-40,414.48	4,070.14 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	2,700,000 S	11/06/00	09/21/01	09/24/01	72,441.82	-91,238.13	18,796.31 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	1,000,000 S	11/07/00	09/21/01	09/24/01	26,130.30	-33,695.60	6,865.30 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	1,700,000 S	11/10/00	09/21/01	09/24/01	45,611.52	-32,528.81	4,917.29 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	3,200,000 S	11/10/00	09/24/01	09/27/01	86,269.12	98,877.76	12,608.64 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	700,000 S	11/29/00	09/24/01	09/27/01	18,187.17	21,987.20	3,035.13 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	1,700,000 S	11/29/00	09/24/01	09/27/01	43,830.47	52,804.04	4,973.57 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	1,700,000 S	12/21/00	09/24/01	09/27/01	43,830.47	30,922.42	5,892.53 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	300,000 S	12/26/00	09/24/01	09/27/01	13,479.53	13,019.10	1,539.33 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	3,300,000 S	04/16/01	09/24/01	09/27/01	81,986.03	154,448.33	443,233.02 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	1,700,000 S	04/17/01	09/24/01	09/27/01	43,830.47	-49,878.16	24,047.69 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	200,000 S	09/06/00	04/17/01	03/22/01	102,974.16	-64,801.88	38,172.28 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	200,000 S	09/07/00	04/17/01	03/22/01	9,361.29	5,753.36	3,607.93 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	2,700,000 S	09/01/00	04/17/01	01/09/01	109,663.34	78,933.94	29,709.60 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	1,500,000 S	09/01/00	04/17/01	01/11/01	34,888.18	-13,683.30	15,027.88 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	4,000,000 S	09/01/00	04/17/01	01/12/01	134,034.03	-116,968.80	37,085.23 P
SI.072010002	314108101	FEDERATED DEPT STORES INC DEL	2,800,000 S	09/01/00	04/12/01	01/18/01	111,609.87	81,878.16	29,731.71 P

SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	3,400,000.00	09/03/00	01/12/01	01/18/01	135,536.28	100,744.38	34,791.90 P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	3,000,000.00	09/01/00	01/11/01	01/17/01	116,442.31	87,726.60	28,715.71 P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	400,000.00	09/06/00	02/09/01	02/14/01	21,999.01	-14,727.70	7,271.31 P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	1,600,000.00	09/06/00	02/12/01	02/15/01	17,579.41	11,782.16	5,797.25 P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	1,300,000.00	09/06/00	02/13/01	02/16/01	70,509.64	-47,128.64	23,381.00 P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	4,400,000.00	09/03/00	01/23/01	02/28/01	57,194.32	34,292.02	18,902.30 P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	100,000.00	09/06/00	01/23/01	01/26/01	4,271.20	-130,575.08	2,943.54 P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	2,900,000.00	09/06/00	01/23/01	02/05/01	179,378.89	85,620.66	43,958.23 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,900,000.00	03/18/99	01/31/01	02/05/01	91,018.76	-65,943.75	25,075.01 P
SLOF2010002	319963104	FIRST DATA CORP COM	600,000.00	03/18/99	02/22/01	02/27/01	36,755.61	-23,417.50	13,338.11 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,700,000.00	03/18/99	04/11/01	04/17/01	103,460.75	-72,016.23	31,444.50 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,300,000.00	03/18/99	04/12/01	04/18/01	79,632.60	-53,071.23	26,561.37 P
SLOF2010002	319963104	FIRST DATA CORP COM	2,900,000.00	03/18/99	03/27/01	03/30/01	171,591.33	122,831.29	30,649.37 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,700,000.00	03/18/99	03/29/01	04/03/01	101,630.37	72,016.23	29,614.12 P
SLOF2010002	319963104	FIRST DATA CORP COM	3,600,000.00	03/18/99	04/30/01	04/04/01	66,438.44	-46,598.75	19,839.69 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,600,000.00	03/18/99	04/10/01	04/16/01	221,012.46	152,503.00	68,507.46 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,700,000.00	03/18/99	04/09/01	04/12/01	96,881.72	-67,780.00	29,101.72 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,200,000.00	03/18/99	04/06/01	04/11/01	102,665.32	-72,016.23	30,649.37 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,200,000.00	03/18/99	04/03/01	04/06/01	193,899.88	139,796.23	54,103.65 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,700,000.00	03/18/99	04/02/01	04/05/01	103,208.82	72,016.23	31,592.57 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,700,000.00	03/18/99	04/01/01	04/17/01	102,523.57	72,016.23	30,507.37 P
SLOF2010002	319963104	FIRST DATA CORP COM	3,600,000.00	03/18/99	01/09/01	01/12/01	201,434.15	192,205.00	48,929.15 P
SLOF2010002	319963104	FIRST DATA CORP COM	6,100,000.00	03/18/99	01/08/01	01/11/01	340,277.75	258,411.23	81,866.50 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,300,000.00	03/18/99	01/05/01	01/10/01	285,620.63	211,812.50	53,808.13 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,200,000.00	03/18/99	03/17/01	03/22/01	88,354.84	53,071.23	35,283.29 P
SLOF2010002	319963104	FIRST DATA CORP COM	400,000.00	09/01/00	05/17/01	05/22/01	27,186.01	13,456.20	11,729.81 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,600,000.00	09/01/00	06/19/01	06/22/01	106,162.37	-61,824.80	44,337.57 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,700,000.00	09/01/00	06/13/01	06/18/01	112,846.99	-65,888.83	47,158.14 P
SLOF2010002	319963104	FIRST DATA CORP COM	400,000.00	10/06/00	06/21/01	06/26/01	33,026.60	18,810.05	14,216.55 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,700,000.00	10/12/00	06/21/01	06/26/01	112,280.43	70,777.29	41,513.14 P
SLOF2010002	319963104	FIRST DATA CORP COM	2,600,000.00	09/01/00	06/20/01	06/25/01	171,495.22	100,465.30	71,029.92 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,200,000.00	09/21/00	06/20/01	06/25/01	79,131.64	-45,994.08	31,137.56 P
SLOF2010002	319963104	FIRST DATA CORP COM	700,000.00	09/21/00	06/20/01	06/25/01	46,171.79	26,967.13	19,204.64 P
SLOF2010002	319963104	FIRST DATA CORP COM	300,000.00	10/06/00	06/20/01	06/25/01	19,787.91	-11,575.59	8,212.32 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,700,000.00	10/06/00	06/20/01	06/25/01	112,311.49	-63,954.17	48,177.32 P
SLOF2010002	319963104	FIRST DATA CORP COM	2,200,000.00	11/22/99	01/23/01	01/26/01	93,541.35	-46,231.49	47,310.04 P
SLOF2010002	319963104	FIRST DATA CORP COM	3,100,000.00	11/22/99	01/23/01	01/26/01	131,807.20	121,510.01	10,297.20 P
SLOF2010002	319963104	FIRST DATA CORP COM	477,000.00	10/11/00	04/06/01	04/11/01	18,111.08	15,957.08	2,154.00 P
SLOF2010002	319963104	FIRST DATA CORP COM	200,000.00	01/04/01	04/06/01	04/11/01	7,593.75	-8,328.80	-93.05 P
SLOF2010002	319963104	FIRST DATA CORP COM	2,700,000.00	11/22/99	03/09/01	03/14/01	104,167.38	103,829.56	1,662.18 P
SLOF2010002	319963104	FIRST DATA CORP COM	2,800,000.00	11/22/99	03/08/01	03/13/01	112,514.24	109,749.17	2,765.07 P
SLOF2010002	319963104	FIRST DATA CORP COM	2,677,000.00	05/24/00	03/24/01	04/01/01	98,536.28	100,717.31	2,181.03 P
SLOF2010002	319963104	FIRST DATA CORP COM	2,200,000.00	06/01/00	03/21/01	04/01/01	80,978.63	83,701.22	-4,722.59 P
SLOF2010002	319963104	FIRST DATA CORP COM	900,000.00	06/19/00	03/21/01	04/01/01	34,132.50	1,004.88 P	1,004.88 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,323,000.00	06/19/00	03/21/01	04/01/01	48,697.61	-45,660.30	3,037.31 P
SLOF2010002	319963104	FIRST DATA CORP COM	777,000.00	06/19/00	03/21/01	04/01/01	28,688.21	26,816.37	1,871.84 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,423,000.00	10/11/00	03/25/01	04/01/01	52,539.67	-47,603.62	4,936.05 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,077,000.00	04/23/00	03/27/01	03/30/01	39,020.24	39,203.18	-182.94 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,400,000.00	04/27/00	03/27/01	03/30/01	30,722.69	50,960.92	31.77 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,000,000.00	05/01/00	03/27/01	03/30/01	36,230.49	-35,528.80	701.69 P
SLOF2010002	319963104	FIRST DATA CORP COM	2,669,000.00	03/17/00	03/27/01	03/30/01	94,199.27	-93,400.58	798.69 P
SLOF2010002	319963104	FIRST DATA CORP COM	2,700,000.00	03/15/00	03/27/01	03/30/01	97,822.32	97,794.54	-27.78 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,300,000.00	03/15/00	03/27/01	03/30/01	47,099.64	-45,515.53	1,741.11 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,100,000.00	03/22/00	03/27/01	03/30/01	39,833.94	-38,054.06	1,799.48 P
SLOF2010002	319963104	FIRST DATA CORP COM	23,000.00	03/24/00	03/27/01	03/30/01	833.30	863.33	32.03 P
SLOF2010002	319963104	FIRST DATA CORP COM	3,000,000.00	02/28/00	03/26/01	03/29/01	109,880.33	81,233.50	28,646.83 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,770,000.00	03/16/00	03/26/01	03/29/01	6,482.94	5,343.29	937.65 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,800,000.00	04/14/00	03/26/01	03/29/01	54,940.16	51,943.00	2,997.16 P
SLOF2010002	319963104	FIRST DATA CORP COM	1,200,000.00	04/17/00	03/26/01	03/29/01	54,940.16	51,943.00	2,997.16 P
SLOF2010002	319963104	FIRST DATA CORP COM	712,640.00	04/23/00	03/26/01	03/29/01	4,503.99	-4,488.66	16.43 P
SLOF2010002	319963104	FIRST DATA CORP COM	2,310,660.00	11/22/99	03/19/01	03/22/01	28,481.48	1,537.64 P	1,537.64 P
SLOF2010002	319963104	FIRST DATA CORP COM	700,000.00	11/22/99	03/19/01	03/22/01	83,442.81	81,966.19	1,476.62 P
SLOF2010002	319963104	FIRST DATA CORP COM	2,223,000.00	02/28/00	03/19/01	03/22/01	12,428.31	-60,195.51	22,222.80 P

SILO72010002	339020106	FLEET BOSTON FINL CORP COM	2,877,000.00	02/26/00	02/21/01	03/26/01	103,430.43	77,904.84	23,525.61
SILO72010002	339020104	FLEET BOSTON FINL CORP COM	477,000.00	03/01/00	02/26/01	03/23/01	17,640.97	-13,133.58	4,500.39
SILO72010002	339020108	FLEET BOSTON FINL CORP COM	3,023,000.00	02/26/00	02/26/01	03/23/01	111,800.10	94,708.47	17,091.63
SILO72010002	339020104	FLEET BOSTON FINL CORP COM	600,000.00	02/26/00	02/22/01	03/27/01	20,994.53	-18,797.58	1,796.97
SILO72010002	339020104	FLEET BOSTON FINL CORP COM	1,300,000.00	02/26/00	02/21/01	03/26/01	46,706.66	-35,165.00	11,271.04
SILO72010002	339020104	FLEET BOSTON FINL CORP COM	2,700,000.00	02/29/00	02/21/01	03/26/01	97,067.16	74,163.71	22,203.45
SILO72010002	339020104	FLEET BOSTON FINL CORP COM	1,423,000.00	02/29/00	02/21/01	03/26/01	51,157.99	38,781.16	12,376.83
SILO72010002	339020104	FLEET BOSTON FINL CORP COM	277,000.00	02/29/00	02/21/01	03/26/01	10,986.98	7,549.11	2,547.87
SILO72010002	339020104	FLEET BOSTON FINL CORP COM	2,623,000.00	03/01/00	02/21/01	03/26/01	93,611.43	72,231.91	23,379.54
SILO72010002	339020108	FLEET BOSTON FINL CORP COM	2,800,000.00	11/22/99	02/27/01	03/02/01	116,944.41	109,749.17	7,313.24
SILO72010002	339020108	FLEET BOSTON FINL CORP COM	3,200,000.00	11/22/99	03/01/01	03/06/01	129,017.13	-17,232,427.63	3,380.50
SILO72010002	339020108	FLEET BOSTON FINL CORP COM	3,000,000.00	11/22/99	03/02/01	03/07/01	120,407.28	117,518.40	2,181.88
SILO72010002	339020108	FLEET BOSTON FINL CORP COM	1,300,000.00	11/22/99	02/14/01	02/20/01	34,669.22	30,934.97	3,634.25
SILO72010002	339020108	FLEET BOSTON FINL CORP COM	900,000.00	11/22/99	02/14/01	02/21/01	37,567.62	35,276.52	2,291.10
SILO72010002	339020108	FLEET BOSTON FINL CORP COM	4,300,000.00	11/22/99	03/07/01	03/12/01	172,188.46	168,543.38	3,645.08
SILO72010002	339020108	FLEET BOSTON FINL CORP COM	3,400,000.00	11/22/99	03/05/01	03/08/01	211,422.33	211,639.12	1,183.21
SILO72010002	339020108	FLEET BOSTON FINL CORP COM	2,700,000.00	11/22/99	03/06/01	03/09/01	107,680.23	45,042.64	9,127.59
SILO72010002	339130106	FLEAMING COS INC COM	1,800,000.00	11/26/01	12/18/01	12/21/01	35,870.46	-45,042.64	-9,172.18
SILO72010002	339130106	FLEAMING COS INC COM	300,000.00	11/27/01	12/18/01	12/21/01	9,964.02	13,093.83	3,129.83
SILO72010002	339130106	FLEAMING COS INC COM	790,000.00	11/28/01	12/18/01	12/21/01	13,949.62	18,401.39	4,451.77
SILO72010002	339130106	FLEAMING COS INC COM	2,000,000.00	11/28/01	12/19/01	12/24/01	40,000.06	35,575.40	4,424.66
SILO72010002	339130106	FLEAMING COS INC COM	5,200,000.00	11/29/01	12/19/01	12/24/01	104,000.16	136,637.40	32,637.24
SILO72010002	339130106	FLEAMING COS INC COM	2,000,000.00	11/29/01	12/20/01	12/26/01	39,724.47	-52,549.00	-12,824.53
SILO72010002	339130106	FLEAMING COS INC COM	1,500,000.00	11/30/01	12/20/01	12/26/01	29,790.33	39,068.40	9,278.07
SILO72010002	339130106	FLEAMING COS INC COM	200,000.00	12/03/01	12/20/01	12/26/01	3,972.43	5,010.00	1,037.57
SILO72010002	339130106	FLEAMING COS INC COM	800,000.00	12/04/01	12/20/01	12/26/01	13,889.79	20,166.96	6,277.17
SILO72010002	340631101	FORTUNE BRANDS INC COM	700,000.00	02/22/00	12/20/01	12/26/01	28,104.41	18,366.23	9,738.18
SILO72010002	340631101	FORTUNE BRANDS INC COM	300,000.00	02/22/00	12/20/01	12/26/01	12,044.75	4,229.75	7,815.00
SILO72010002	340631101	FORTUNE BRANDS INC COM	2,700,000.00	02/22/00	12/20/01	12/26/01	108,402.73	-49,226.58	59,176.33
SILO72010002	340631101	FORTUNE BRANDS INC COM	3,300,000.00	02/14/99	12/19/01	12/26/01	139,402.30	-116,331.23	23,072.23
SILO72010002	340631101	FORTUNE BRANDS INC COM	3,400,000.00	04/12/00	12/19/01	12/26/01	135,420.34	-95,173.62	40,246.72
SILO72010002	340631101	FORTUNE BRANDS INC COM	300,000.00	04/12/00	12/19/01	12/26/01	19,914.79	-13,996.00	5,918.79
SILO72010002	340631101	FORTUNE BRANDS INC COM	1,000,000.00	04/14/00	12/19/01	12/26/01	39,829.37	27,420.20	12,289.17
SILO72010002	340631101	FORTUNE BRANDS INC COM	1,400,000.00	04/19/00	12/19/01	12/26/01	35,761.40	36,423.10	19,338.30
SILO72010002	340631101	FORTUNE BRANDS INC COM	3,100,000.00	05/12/00	12/19/01	12/26/01	203,120.81	133,715.08	67,435.73
SILO72010002	340631101	FORTUNE BRANDS INC COM	1,700,000.00	05/13/00	12/19/01	12/26/01	67,710.27	-46,334.78	21,375.49
SILO72010002	340631101	FORTUNE BRANDS INC COM	1,800,000.00	05/16/00	12/19/01	12/26/01	71,693.23	-49,176.34	22,516.89
SILO72010002	340631101	FORTUNE BRANDS INC COM	1,000,000.00	05/17/00	12/19/01	12/26/01	39,829.37	26,737.30	13,097.07
SILO72010002	340631101	FORTUNE BRANDS INC COM	400,000.00	05/17/00	12/19/01	12/26/01	15,921.83	-10,760.64	5,161.19
SILO72010002	340631101	FORTUNE BRANDS INC COM	700,000.00	05/19/00	12/19/01	12/26/01	27,880.70	-18,541.23	9,339.47
SILO72010002	340631101	FORTUNE BRANDS INC COM	400,000.00	05/22/00	12/19/01	12/26/01	13,921.83	-10,602.12	3,320.71
SILO72010002	340631101	FORTUNE BRANDS INC COM	600,000.00	05/23/00	12/19/01	12/26/01	23,897.74	13,742.30	8,155.74
SILO72010002	340631101	FORTUNE BRANDS INC COM	9,200,000.00	05/16/99	12/18/01	12/21/01	307,289.10	-308,264.81	61,028.29
SILO72010002	340631101	FORTUNE BRANDS INC COM	3,100,000.00	05/17/99	12/18/01	12/21/01	122,433.03	102,067.30	20,365.33
SILO72010002	340631101	FORTUNE BRANDS INC COM	15,700,000.00	03/16/99	12/18/01	12/21/01	620,053.94	-321,828.75	98,223.19
SILO72010002	340631101	FORTUNE BRANDS INC COM	900,000.00	03/16/99	07/09/01	07/12/01	34,133.83	29,638.53	4,513.30
SILO72010002	340631101	FORTUNE BRANDS INC COM	200,000.00	03/16/99	07/05/01	07/10/01	7,389.74	-6,586.34	1,003.40
SILO72010002	340631101	FORTUNE BRANDS INC COM	2,300,000.00	03/16/99	07/12/01	07/17/01	87,334.52	73,742.91	11,591.61
SILO72010002	340631101	FORTUNE BRANDS INC COM	1,400,000.00	03/16/99	07/13/01	07/18/01	60,734.45	32,690.72	8,040.73
SILO72010002	340631101	FORTUNE BRANDS INC COM	500,000.00	03/16/99	07/19/01	07/24/01	18,978.46	16,465.15	2,513.61
SILO72010002	340631101	FORTUNE BRANDS INC COM	300,000.00	03/16/99	07/20/01	07/25/01	11,304.62	9,179.31	1,501.11
SILO72010002	340631101	FORTUNE BRANDS INC COM	1,400,000.00	03/16/99	07/30/01	07/09/01	53,226.38	-46,104.38	7,131.20
SILO72010002	340631101	FORTUNE BRANDS INC COM	1,200,000.00	03/16/99	07/02/01	07/06/01	45,916.58	39,318.04	6,646.34
SILO72010002	340631101	FORTUNE BRANDS INC COM	400,000.00	03/16/99	07/18/01	08/23/01	15,181.03	13,172.68	2,008.37
SILO72010002	340631101	FORTUNE BRANDS INC COM	600,000.00	03/16/99	06/21/01	08/24/01	22,769.24	19,739.02	3,031.22
SILO72010002	340631101	FORTUNE BRANDS INC COM	1,400,000.00	03/16/99	06/22/01	08/27/01	53,139.28	-46,104.38	7,034.90
SILO72010002	340631101	FORTUNE BRANDS INC COM	600,000.00	03/16/99	06/20/01	08/23/01	22,703.13	19,739.02	3,024.13
SILO72010002	340631101	FORTUNE BRANDS INC COM	100,000.00	03/16/99	07/02/01	07/06/01	3,293.17	-13,172.68	2,098.89
SILO72010002	340631101	FORTUNE BRANDS INC COM	400,000.00	03/16/99	07/18/01	07/23/01	15,263.37	13,276.81	3,533.97
SILO72010002	340631101	FORTUNE BRANDS INC COM	2,600,000.00	07/11/01	12/19/01	12/24/01	45,324.46	113,703.90	22,633.94
SILO72010002	340631101	FRANKLIN RES INC COM	1,300,000.00	07/12/01	12/19/01	12/24/01	45,324.46	113,703.90	12,719.03
SILO72010002	340631101	FRANKLIN RES INC COM	300,000.00	07/13/01	12/19/01	12/24/01	17,509.42	-22,583.93	3,076.33
SILO72010002	340631101	FRANKLIN RES INC COM	200,000.00	07/16/01	12/19/01	12/24/01	7,003.72	-9,077.72	-2,073.95
SILO72010002	340631101	FRANKLIN RES INC COM	1,500,000.00	07/16/01	12/19/01	12/24/01	32,328.23	-47,732.95	-15,208.72
SILO72010002	340631101	FRANKLIN RES INC COM	900,000.00	07/17/01	12/19/01	12/24/01	31,231.63	-40,817.61	-9,290.66

SL0F2010002	354613101	FRANKLIN RES INC COM	500 0000 5	07/17/01	12/19/01	12/24/01	1/25/01 42	17,509 42	-22,822 23	5,312 83 P
SL0F2010002	354613101	FRANKLIN RES INC COM	1 100 0000 5	07/18/01	12/19/01	12/24/01	34,520 71	50 123 92	11 607 21 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 400 0000 5	07/19/01	12/19/01	12/24/01	63 033 90	-48,266 20	19 337 20 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	3 400 0000 5	07/20/01	12/19/01	12/24/01	119 064 02	146,577 06	27,513 64 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	300 0000 5	08/02/01	12/19/01	12/24/01	10,561 65	11,185 00	2,679 34 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 500 0000 5	08/03/01	12/19/01	12/24/01	28 015 06	34 980 00	-6,964 94 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	200 0000 5	08/05/01	12/19/01	12/24/01	512,528 25	-43,252 70	-12,724 45 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	600 0000 5	08/07/01	12/19/01	12/24/01	7 003 77	-8 612 00	1,608 23 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 800 0000 5	07/02/01	12/18/01	12/21/01	20 910 06	-47,282 96	-4,332 96 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 300 0000 5	07/03/01	12/18/01	12/21/01	62,790 18	81,383 04	18,592 86 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 300 0000 5	07/05/01	12/18/01	12/21/01	80,231 90	104,361 81	24 129 91 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 200 0000 5	07/06/01	12/18/01	12/21/01	76,743 56	-94 478 40	21 732 14 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	900 0000 5	07/09/01	12/18/01	12/21/01	31,993 09	39,978 04	8,984 95 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 800 0000 5	07/10/01	12/18/01	12/21/01	97 673 62	124,214 67	26,541 10 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	300 0000 5	08/07/01	12/20/01	12/26/01	10 563 58	12,918 00	2,354 42 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 300 0000 5	08/09/01	12/20/01	12/26/01	45 779 50	55 458 78	9 684 28 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	300 0000 5	08/10/01	12/20/01	12/26/01	10,563 58	12,772 39	2,208 81 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	200 0000 5	08/13/01	12/20/01	12/26/01	32,117 89	-43 918 75	11 100 86 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	500 0000 5	08/14/01	12/20/01	12/26/01	17 603 96	8,531 74	1 489 59 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 100 0000 5	08/15/01	12/20/01	12/26/01	38 733 12	-47 421 22	3 980 39 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	800 0000 5	08/15/01	12/20/01	12/26/01	28 169 54	34 624 00	6 454 46 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	500 0000 5	08/16/01	12/20/01	12/26/01	17 603 96	21,512 50	3,906 54 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 200 0000 5	08/17/01	12/20/01	12/26/01	77 466 22	92,522 32	-13 056 09 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	900 0000 5	08/20/01	12/20/01	12/26/01	31 690 72	37 831 22	-6 140 50 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 900 0000 5	08/21/01	12/20/01	12/26/01	64,902 66	78 787 68	-11 883 02 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	400 0000 5	08/22/01	12/20/01	12/26/01	14 084 77	16 106 64	2 021 87 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 500 0000 5	08/23/01	12/20/01	12/26/01	32,117 89	-43 071 43	10,235 56 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 100 0000 5	08/24/01	12/20/01	12/26/01	87,189 04	87,389 04	-13 444 30 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	600 0000 5	08/29/01	12/20/01	12/26/01	21 127 15	24 876 54	-3 749 39 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	800 0000 5	09/03/01	12/20/01	12/26/01	28 169 54	32,583 84	-4 414 30 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	3 600 0000 5	09/06/01	12/20/01	12/26/01	126 762 99	143 781 84	17 019 81 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 200 0000 5	10/25/01	12/20/01	12/26/01	42,254 31	59,989 68	3 764 63 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 500 0000 5	10/26/01	12/20/01	12/26/01	32,817 89	-49 739 85	3 078 64 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 300 0000 5	10/29/01	12/20/01	12/26/01	80,987 43	-74,596 82	6,390 61 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	200 0000 5	10/30/01	12/20/01	12/26/01	10,563 58	9 480 18	1 083 40 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 600 0000 5	11/01/01	12/20/01	12/26/01	56,339 08	51 093 28	5,245 80 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	700 0000 5	11/02/01	12/20/01	12/26/01	24 648 35	22,277 78	2,370 57 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	400 0000 5	11/03/01	12/20/01	12/26/01	14 084 77	13 135 60	949 17 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 300 0000 5	03/18/99	06/21/01	06/27/01	70 771 20	103 647 50	32,876 30 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 400 0000 5	03/27/99	06/21/01	06/27/01	77,204 94	108 000 00	30 793 06 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 800 0000 5	06/17/99	06/21/01	06/27/01	90 072 43	133,241 40	43 168 97 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 000 0000 5	06/18/99	06/21/01	06/27/01	64,337 45	-98 684 80	-34,347 35 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	700 0000 5	07/27/99	06/21/01	06/27/01	22,318 11	-34 923 91	-12,405 80 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	500 0000 5	08/03/99	06/21/01	06/27/01	16 084 36	23 654 45	7 572 09 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 300 0000 5	08/06/99	06/21/01	06/27/01	48 233 09	70 380 03	22,536 94 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 000 0000 5	08/17/99	06/21/01	06/27/01	32,168 73	-42,705 60	10,536 87 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	400 0000 5	08/12/99	06/21/01	06/27/01	12,867 49	16 865 92	-3,998 43 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	600 0000 5	08/27/99	06/21/01	06/27/01	19,201 24	28 185 02	-8 983 78 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	100 0000 5	09/14/99	06/21/01	06/27/01	3 216 87	3 758 94	541 07 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	9 400 0000 5	03/18/99	06/20/01	06/26/01	299,319 12	-442 837 50	143,523 18 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 400 0000 5	09/14/99	06/22/01	06/27/01	76 909 75	-90,214 56	13,244 81 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	3 000 0000 5	10/12/99	06/22/01	06/27/01	96 212 19	-87,997 90	8 614 29 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 700 0000 5	10/13/99	06/22/01	06/27/01	54,320 24	-49,241 01	5,279 23 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 500 0000 5	11/12/99	06/22/01	06/27/01	48 106 69	-45 644 20	2,462 49 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	10 900 0000 5	03/16/99	06/19/01	06/22/01	341,133 80	528 483 23	2,459 83 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	5 100 0000 5	03/18/99	06/19/01	06/22/01	139,960 24	240,275 75	186 607 83 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	3 900 0000 5	03/18/99	06/19/01	06/22/01	83 602 14	189 090 33	107 488 19 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	200 0000 5	03/18/99	09/23/01	05/29/01	16,599 62	-9,310 00	7,289 62 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	1 600 0000 5	03/18/99	10/03/01	10/11/01	132,607 11	-74 480 00	78 122 11 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	10 700 0000 5	03/18/99	12/18/01	12/21/01	846 098 88	-496 085 00	348 013 88 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	2 200 0000 5	03/18/99	12/19/01	12/24/01	172,629 78	102,410 00	70 212 78 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	3 000 0000 5	03/17/99	12/19/01	12/24/01	235 404 25	193,296 90	42 107 35 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	400 0000 5	12/16/99	12/19/01	12/24/01	21,387 23	-19,982 32	11 404 71 P	
SL0F2010002	354613101	FRANKLIN RES INC COM	400 0000 5	12/17/99	12/19/01	12/24/01	47 080 85	29,598 78	17 483 07 P	

SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	2,400,000.5	12/20/99	12/19/01	12/24/01	184,233.40	116,636.88	71,646.52 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	4,000,000.5	12/22/99	12/19/01	12/24/01	313,872.33	190,568.80	123,303.53 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	700,000.5	06/13/00	12/19/01	12/24/01	54,927.66	36,783.91	18,141.75 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	2,400,000.5	06/14/00	12/19/01	12/24/01	184,233.40	112,901.60	65,421.80 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	700,000.5	04/17/00	12/19/01	12/24/01	54,927.66	34,683.25	20,244.41 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	400,000.5	05/18/00	12/19/01	12/24/01	22,120.00	9,267.22	9,267.22 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	1,600,000.5	02/07/01	12/19/01	12/24/01	103,319.36	60,319.36	20,229.27 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	400,000.5	02/09/01	12/19/01	12/24/01	26,634.08	4,333.15 P	4,333.15 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	3,600,000.5	02/09/01	12/20/01	12/26/01	63,189.23	53,268.16	9,921.07 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	800,000.5	03/01/01	12/20/01	12/26/01	284,351.63	-229,646.70	44,664.43 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	400,000.5	03/29/01	12/20/01	12/26/01	63,189.23	-49,199.20	13,996.03 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	1,800,000.5	06/22/01	12/20/01	12/26/01	118,479.85	110,884.95	7,594.90 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	1,700,000.5	10/14/01	12/20/01	12/26/01	134,277.16	136,940.10	2,662.94 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	1,100,000.5	10/19/01	12/20/01	12/26/01	84,815.22	90,963.71	-6,088.49 P
SI.0F20.0002	369530108	GENERAL DYNAMICS CORP COM	1,700,000.5	10/23/01	12/20/01	12/26/01	134,277.16	141,167.60	-6,870.44 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	3,400,000.5	01/12/01	05/11/01	05/13/01	73,429.38	-80,493.30	7,064.92 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	100,000.5	01/12/01	05/11/01	05/13/01	2,080.69	-2,367.45	286.76 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	5,300,000.5	01/12/01	05/09/01	05/14/01	113,831.08	128,563.80	12,734.72 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	1,800,000.5	01/12/01	05/09/01	05/14/01	37,208.33	-42,924.86	5,020.21 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	600,000.5	01/12/01	05/09/01	05/14/01	12,958.13	-14,509.52	1,501.39 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	1,400,000.5	02/16/99	03/09/01	03/14/01	31,251.91	23,003.83	8,247.08 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	2,200,000.5	11/28/00	05/08/01	05/11/01	71,268.01	-79,418.24	-8,150.23 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	1,600,000.5	01/11/01	05/08/01	05/11/01	33,638.01	37,460.96	3,822.95 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	600,000.5	07/28/00	05/08/01	05/09/01	63,294.82	15,799.30	2,122.04 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	2,100,000.5	08/20/00	05/08/01	05/09/01	63,294.82	74,773.12	-11,482.29 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	1,300,000.5	08/17/00	05/08/01	05/09/01	34,608.66	-42,648.80	8,040.14 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	2,200,000.5	08/17/00	05/07/01	05/10/01	50,270.52	-62,610.24	-12,339.72 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	1,300,000.5	08/18/00	05/07/01	05/10/01	34,273.33	-45,750.73	11,477.40 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	1,300,000.5	11/20/00	05/07/01	05/10/01	29,275.31	-32,263.66	2,988.35 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	200,000.5	03/04/00	05/07/01	05/08/01	4,334.73	-6,653.58	1,698.63 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	2,400,000.5	03/05/00	05/07/01	05/08/01	51,220.81	-70,915.70	-18,644.89 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	1,200,000.5	03/05/00	05/07/01	05/08/01	27,223.97	33,462.60	-8,202.63 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	2,100,000.5	07/02/00	05/02/01	05/07/01	63,292.59	-79,390.00	15,997.41 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	700,000.5	07/02/00	05/02/01	05/07/01	15,898.15	-19,766.23	3,868.10 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	2,700,000.5	07/06/00	05/02/01	05/07/01	61,321.43	-76,298.66	-15,077.23 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	100,000.5	07/06/00	05/02/01	05/08/01	2,298.23	2,829.58	-501.35 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	3,300,000.5	07/26/00	05/03/01	05/08/01	73,841.69	92,448.18	-16,606.49 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	1,600,000.5	07/26/00	05/03/01	05/08/01	34,473.50	39,498.75	-5,025.25 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	2,600,000.5	02/16/99	04/17/01	04/20/01	51,138.21	-42,780.83	8,357.38 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	100,000.5	02/16/00	04/20/01	05/02/01	2,153.92	-3,201.67	-1,047.75 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	500,000.5	02/16/00	04/27/01	05/02/01	10,469.83	16,504.33	-6,034.50 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	900,000.5	02/15/00	04/20/01	05/02/01	19,402.26	29,799.39	-10,396.13 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	300,000.5	02/16/00	04/20/01	05/02/01	6,487.75	-9,963.00	3,475.25 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	3,100,000.5	03/04/00	04/20/01	05/02/01	66,133.46	-83,183.39	17,049.93 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	9,100,000.5	03/16/99	04/27/01	05/02/01	203,209.06	161,230.84	43,978.22 P
SI.0F20.0002	370442832	GENERAL MOTORS CORP CL H NEW	4,000,000.5	03/16/99	04/27/01	05/02/01	83,638.72	-63,816.67	19,840.06 P
SI.0F20.0002	370442832	HCA HEALTHCARE CO COM	1,100,000.5	02/21/01	03/06/01	03/09/01	41,679.26	-41,847.85	50.41 P
SI.0F20.0002	370442832	HCA HEALTHCARE CO COM	3,200,000.5	02/21/01	03/05/01	03/08/01	136,121.30	-133,152.25	2,969.05 P
SI.0F20.0002	404119109	HCA HEALTHCARE CO COM	1,100,000.5	02/21/01	03/07/01	03/12/01	41,966.78	-41,847.85	113.93 P
SI.0F20.0002	404119109	HCA HEALTHCARE CO COM	700,000.5	02/23/01	03/07/01	03/12/01	26,706.14	26,628.00	78.14 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	1,000,000.5	12/17/99	01/26/01	02/02/01	57,252.49	-38,031.00	19,321.49 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	300,000.5	01/10/00	01/26/01	02/02/01	17,202.75	12,163.33	5,040.42 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	200,000.5	01/10/00	01/26/01	02/02/01	11,470.50	7,960.00	3,510.50 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	100,000.5	01/12/00	01/26/01	02/02/01	5,733.25	3,964.87	1,768.38 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	100,000.5	01/14/00	01/26/01	02/02/01	63,007.74	-44,394.02	18,609.72 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	100,000.5	01/18/00	01/26/01	02/02/01	43,881.99	32,488.72	11,393.27 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	200,000.5	01/19/00	01/26/01	02/02/01	11,470.50	8,098.94	3,371.56 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	100,000.5	12/14/99	01/29/01	02/01/01	45,640.15	-42,014.83	21,013.32 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	800,000.5	12/15/99	01/29/01	02/01/01	63,020.81	30,233.56	15,609.59 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	300,000.5	12/17/99	01/29/01	02/01/01	17,190.06	11,409.30	5,780.76 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	1,300,000.5	12/10/99	01/26/01	01/26/01	83,880.38	57,911.33	27,968.81 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	1,300,000.5	12/10/99	01/26/01	01/26/01	74,489.46	50,190.01	24,299.45 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	600,000.5	12/14/99	01/26/01	01/26/01	34,379.75	12,917.18	11,462.57 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	500,000.5	04/23/00	02/04/01	02/13/01	28,628.85	17,668.85	10,959.99 P
SI.0F20.0002	41163G101	HARCOURT GEN INC	100,000.5	05/08/00	02/04/01	02/13/01	-3,732.29	3,633.93	-2,099.36 P

Atmed P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	41163G101	HARCOURT GEN INC	200 0000 S	03/22/00	02/08/01	02/13/01	11 450 38	7 484 76	3 965 82 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 000 0000 S	01/20/00	02/01/01	02/06/01	31 378 78	-40 922 90	16 453 88 P
SLOF2010002	41163G101	HARCOURT GEN INC	900 0000 S	01/21/00	02/01/01	02/06/01	51 640 91	-36 943 00	16 693 91 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 700 0000 S	01/26/00	02/01/01	02/06/01	97 543 93	-70 343 70	26 958 23 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 000 0000 S	01/26/00	02/01/01	02/06/01	5 737 88	-4 130 26	1 607 62 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 500 0000 S	01/26/00	01/31/01	02/05/01	86 097 12	-61 284 35	24 712 77 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 600 0000 S	01/26/00	02/02/01	02/07/01	103 312 23	-74 344 68	28 967 55 P
SLOF2010002	41163G101	HARCOURT GEN INC	500 0000 S	01/27/00	02/02/01	02/07/01	28 697 84	-20 268 75	8 429 09 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 000 0000 S	01/27/00	02/03/01	02/08/01	57 239 79	-40 317 50	16 902 29 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 000 0000 S	01/28/00	02/03/01	02/08/01	63 963 77	-44 034 78	19 908 99 P
SLOF2010002	41163G101	HARCOURT GEN INC	700 0000 S	01/21/00	02/03/01	02/08/01	40 067 85	-27 298 92	12 077 93 P
SLOF2010002	41163G101	HARCOURT GEN INC	500 0000 S	02/01/00	02/03/01	02/08/01	28 619 89	-20 664 23	8 955 64 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 600 0000 S	02/02/00	02/03/01	02/08/01	91 513 66	-64 208 80	27 316 86 P
SLOF2010002	41163G101	HARCOURT GEN INC	200 0000 S	02/03/00	02/03/01	02/08/01	11 447 96	-4 010 00	3 437 96 P
SLOF2010002	41163G101	HARCOURT GEN INC	300 0000 S	02/04/00	02/03/01	02/08/01	17 171 94	-12 015 00	5 156 94 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 400 0000 S	02/07/00	02/03/01	02/08/01	80 133 70	-56 091 84	24 043 86 P
SLOF2010002	41163G101	HARCOURT GEN INC	500 0000 S	02/08/00	02/03/01	02/08/01	20 016 50	-20 016 50	8 403 39 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 400 0000 S	02/09/00	02/06/01	02/09/01	80 012 23	-56 535 36	23 476 87 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 400 0000 S	02/10/00	02/06/01	02/09/01	80 012 23	-55 328 20	24 484 03 P
SLOF2010002	41163G101	HARCOURT GEN INC	400 0000 S	02/11/00	02/06/01	02/09/01	22 860 64	-15 407 52	7 353 12 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 700 0000 S	02/14/00	02/06/01	02/09/01	97 157 71	-63 569 08	31 788 63 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 000 0000 S	02/15/00	02/06/01	02/09/01	3 691 76	-2 612 90	2 023 40 P
SLOF2010002	41163G101	HARCOURT GEN INC	700 0000 S	04/17/00	02/06/01	02/09/01	40 006 11	-26 012 90	13 994 11 P
SLOF2010002	41163G101	HARCOURT GEN INC	200 0000 S	04/19/00	02/07/01	02/09/01	11 460 26	-7 219 12	4 241 14 P
SLOF2010002	41163G101	HARCOURT GEN INC	500 0000 S	12/10/99	01/24/01	01/29/01	28 633 34	-19 303 83	9 329 49 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 800 0000 S	11/27/01	12/18/01	12/21/01	64 638 34	-59 464 44	5 193 90 P
SLOF2010002	41163G101	HARCOURT GEN INC	300 0000 S	11/27/01	12/20/01	12/26/01	10 741 80	-9 910 74	831 06 P
SLOF2010002	41163G101	HARCOURT GEN INC	600 0000 S	11/27/01	12/20/01	12/26/01	21 483 60	-19 786 26	1 697 34 P
SLOF2010002	41163G101	HARCOURT GEN INC	700 0000 S	11/27/01	12/20/01	12/26/01	24 983 14	-23 132 06	1 858 08 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 000 0000 S	04/14/00	12/19/01	12/24/01	2 923 27	-2 792 50	133 77 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 400 0000 S	03/07/01	12/19/01	12/24/01	40 933 81	-33 602 74	7 331 07 P
SLOF2010002	41163G101	HARCOURT GEN INC	200 0000 S	03/08/01	12/19/01	12/24/01	5 830 34	-4 884 60	963 94 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 200 0000 S	03/09/01	12/19/01	12/24/01	38 028 34	-31 265 00	6 763 34 P
SLOF2010002	41163G101	HARCOURT GEN INC	300 0000 S	02/09/01	12/20/01	12/26/01	8 566 21	-7 215 00	1 351 21 P
SLOF2010002	41163G101	HARCOURT GEN INC	300 0000 S	03/12/01	12/20/01	12/26/01	8 566 21	-7 965 00	1 501 21 P
SLOF2010002	41163G101	HARCOURT GEN INC	200 0000 S	09/29/99	12/18/01	12/21/01	5 934 62	-4 290 06	1 644 56 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 700 0000 S	09/30/99	12/18/01	12/21/01	50 444 29	-39 994 89	10 449 39 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 200 0000 S	10/04/99	12/18/01	12/21/01	31 607 73	-29 664 74	6 942 99 P
SLOF2010002	41163G101	HARCOURT GEN INC	300 0000 S	10/04/99	12/18/01	12/21/01	8 901 93	-7 231 51	3 521 41 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 300 0000 S	10/05/99	12/18/01	12/21/01	38 575 04	-30 310 86	8 264 18 P
SLOF2010002	41163G101	HARCOURT GEN INC	200 0000 S	09/29/99	12/18/01	12/21/01	5 934 62	-4 664 43	1 270 17 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 900 0000 S	04/14/00	12/18/01	12/21/01	56 378 91	-46 644 43	9 734 48 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 500 0000 S	09/29/99	11/27/01	11/30/01	49 329 60	-35 623 42	13 704 18 P
SLOF2010002	41163G101	HARCOURT GEN INC	500 0000 S	09/01/99	11/06/01	11/09/01	17 242 17	-11 322 67	5 919 50 P
SLOF2010002	41163G101	HARCOURT GEN INC	3 100 0000 S	09/24/99	11/06/01	11/09/01	106 901 48	-72 111 24	34 790 24 P
SLOF2010002	41163G101	HARCOURT GEN INC	200 0000 S	09/27/99	11/06/01	11/09/01	6 896 87	-4 743 17	2 153 70 P
SLOF2010002	41163G101	HARCOURT GEN INC	500 0000 S	09/07/99	11/03/01	11/06/01	17 489 87	-11 335 50	6 154 37 P
SLOF2010002	41163G101	HARCOURT GEN INC	800 0000 S	09/08/99	11/03/01	11/06/01	27 983 78	-18 116 27	9 867 51 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 000 0000 S	08/12/99	11/01/01	11/06/01	37 664 05	-27 700 26	9 954 79 P
SLOF2010002	41163G101	HARCOURT GEN INC	300 0000 S	08/31/99	11/01/01	11/06/01	10 272 01	-6 764 63	3 507 38 P
SLOF2010002	41163G101	HARCOURT GEN INC	800 0000 S	08/31/99	11/02/01	11/07/01	27 778 99	-18 039 01	9 739 98 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 700 0000 S	09/01/99	11/02/01	11/07/01	39 029 31	-38 551 93	20 477 56 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 000 0000 S	09/02/99	11/02/01	11/07/01	34 723 24	-22 328 55	12 394 69 P
SLOF2010002	41163G101	HARCOURT GEN INC	900 0000 S	09/02/99	11/02/01	11/07/01	31 250 92	-20 647 84	10 603 08 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 100 0000 S	09/02/99	11/02/01	11/07/01	38 193 36	-24 938 09	13 257 47 P
SLOF2010002	41163G101	HARCOURT GEN INC	300 0000 S	09/29/99	11/02/01	11/07/01	10 341 10	-7 123 08	3 216 02 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 600 0000 S	09/27/99	11/07/01	11/13/01	33 353 98	-38 103 38	17 238 60 P
SLOF2010002	41163G101	HARCOURT GEN INC	2 600 0000 S	09/29/99	11/07/01	11/13/01	90 242 72	-63 458 37	26 784 35 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 000 0000 S	09/29/99	11/07/01	11/13/01	3 470 87	-2 375 03	1 095 84 P
SLOF2010002	41163G101	HARCOURT GEN INC	1 100 0000 S	07/21/99	10/23/01	10/26/01	38 108 22	-34 128 70	3 979 52 P

SILO72010002	413873103	HARRIS CORP DEL COM	700 0000 5	07/21/99	1073401	1029301	23 414 63	21 718 26	1 696,37 P
SILO72010002	413873103	HARRIS CORP DEL COM	100 0000 5	07/21/99	1029301	1101101	3 463 92	3 102 61	361,31 P
SILO72010002	413873103	HARRIS CORP DEL COM	800 0000 5	08/11/99	1029301	1101101	19,917 34	19,917 34	7,793 14 P
SILO72010002	413873103	HARRIS CORP DEL COM	400 0000 5	08/12/99	1029301	1101101	13,435 70	10 076 10	3,779 60 P
SILO72010002	413873103	HARRIS CORP DEL COM	300 0000 5	08/12/99	1029301	1101101	10,231 56	7,557 07	2,684 49 P
SILO72010002	413873103	HARRIS CORP DEL COM	200 0000 5	07/16/99	1023201	1023601	10,393 76	9 711 30	684 36 P
SILO72010002	413873103	HARRIS CORP DEL COM	1 700 0000 5	07/19/99	1023201	1023601	58,906 32	54 689 04	4,220 80 P
SILO72010002	413873103	HARRIS CORP DEL COM	1 900 0000 5	07/26/99	1023201	1023601	63 839 83	58 980 56	6 859 87 P
SILO72010002	413873103	HARRIS CORP DEL COM	100 0000 5	07/21/99	1023201	1023601	3 465 23	3,102 61	362 64 P
SILO72010002	413873103	HARRIS CORP DEL COM	100 0000 5	06/23/99	1023201	1023501	3 503 00	3 190 93	312 07 P
SILO72010002	413873103	HARRIS CORP DEL COM	3 000 0000 5	07/16/99	1023201	105 090 09	97,113 03	97 077 06 P	4 037 06 P
SILO72010002	413873103	HARRIS CORP DEL COM	2 400 0000 5	03/11/99	05/2201	05/2201	75,520 43	79 531 42	4 017 99 P
SILO72010002	413873103	HARRIS CORP DEL COM	2 400 0000 5	03/11/99	1004801	1004101	79 318 51	79 331 41	334 90 P
SILO72010002	413873103	HARRIS CORP DEL COM	2,600 0000 5	03/11/99	1009301	1007201	93,882 80	46 166 62	4 722 18 P
SILO72010002	413873103	HARRIS CORP DEL COM	400 0000 5	03/11/99	1006901	1007201	15,982 89	13 101 47	881 42 P
SILO72010002	413873103	HARRIS CORP DEL COM	400 0000 5	03/11/99	1004001	1001501	14,209 97	13 101 46	1 100 31 P
SILO72010002	413873103	HARRIS CORP DEL COM	200 0000 5	03/11/99	1004001	1001501	7 104 98	6 420 63	684 35 P
SILO72010002	413873103	HARRIS CORP DEL COM	400 0000 5	06/03/99	1004001	1001501	14,209 97	12,780 82	1 429 15 P
SILO72010002	413873103	HARRIS CORP DEL COM	100 0000 5	06/03/99	1004001	1001501	3,532 49	-3 184 36	368 23 P
SILO72010002	413873103	HARRIS CORP DEL COM	200 0000 5	06/03/99	1004001	1001501	10 637 47	9 716 62	940 85 P
SILO72010002	413873103	HARRIS CORP DEL COM	400 0000 5	06/04/99	1004001	1001501	14,209 97	13 279 91	929 99 P
SILO72010002	413873103	HARRIS CORP DEL COM	1,200 0000 5	06/24/99	1004001	1001501	42 629 90	-37 629 66	3 000 34 P
SILO72010002	413873103	HARRIS CORP DEL COM	900 0000 5	06/24/99	1004001	1001501	32 938 80	28 222 34	4 716 56 P
SILO72010002	413873103	HARRIS CORP DEL COM	500 0000 5	06/25/99	1004001	1001501	18,299 34	-15 934 67	2,364 67 P
SILO72010002	413873103	HARRIS CORP DEL COM	3 600 0000 5	03/11/99	1002501	1002501	114 331 66	119 207 62	5 123 06 P
SILO72010002	413873103	HARRIS CORP DEL COM	1 100 0000 5	03/11/99	1004001	1004001	34 915 58	36 433 31	-1 519 33 P
SILO72010002	413873103	HARRIS CORP DEL COM	1 200 0000 5	03/11/99	040201	06/0701	37 218 27	39 769 21	2 450 94 P
SILO72010002	413873103	HARRIS CORP DEL COM	2 100 0000 5	03/11/99	07/2101	08/0301	84 175 54	92 794 82	8 619 28 P
SILO72010002	413873103	HARRIS CORP DEL COM	100 0000 5	03/11/99	08/2101	08/2101	3 051 38	3 214 10	262 72 P
SILO72010002	413873103	HARRIS CORP DEL COM	1 200 0000 5	03/11/99	08/2701	08/2901	36,519 03	39 769 21	3 180 16 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	200 0000 5	06/07/00	107601	1007901	17,897 21	16 665 00	1,232 18 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	200 0000 5	06/07/00	110901	110901	11 169 63	11 110 00	59 63 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	1,600 0000 5	06/16/00	110901	110901	61 432 94	58 908 19	2,524 75 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	2,400 0000 5	06/07/00	110101	1106601	130,337 25	133 320 00	3,016 75 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	2 700 0000 5	06/16/00	121101	122101	162,033 09	-144 592 83	17 442 26 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	6 200 0000 5	06/19/00	121101	122101	378 081 88	331 832 30	46 229 58 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	2 100 0000 5	06/21/00	121101	122101	126 027 29	-106 937 67	19 089 62 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	1 800 0000 5	06/22/00	121101	122101	98 023 40	93 649 30	12 374 11 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	1 600 0000 5	10/12/00	121101	122101	96 020 80	106 842 88	10 822 08 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	800 0000 5	10/18/00	121101	122101	48 010 40	-52 210 88	-4 200 48 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	100 0000 5	12/14/00	121101	122101	6 001 30	-6 998 75	997 45 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	1 100 0000 5	12/19/00	121101	122101	66 014 30	74 017 46	8 003 18 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	3 100 0000 5	12/20/00	121101	122101	186 040 29	203 571 73	17 531 44 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	3 100 0000 5	12/21/00	121101	122101	186 040 29	208 093 08	22 032 79 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	2,400 0000 5	01/02/01	121101	122101	144 031 19	-160 564 80	-16 533 61 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	2 100 0000 5	04/26/01	122001	122601	174 449 02	-169 429 68	5 019 34 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	1,300 0000 5	07/20/01	122001	122601	93 454 83	93 814 20	359 37 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	1,900 0000 5	07/23/01	122001	122601	118,376 12	118 881 86	505 74 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	1,300 0000 5	10/02/01	122001	122601	80 994 19	73 121 15	5 873 04 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	1 100 0000 5	11/14/01	122001	122601	68 333 54	-63 887 22	5 646 32 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	300 0000 5	01/02/01	121901	122401	30 527 64	33 513 30	-3 185 66 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	800 0000 5	01/02/01	121901	122401	41 524 22	33 392 40	4 168 18 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	2,800 0000 5	01/04/01	121901	122401	169 134 77	182 146 72	12 311 95 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	1 700 0000 5	01/09/01	121901	122401	109 113 97	106 254 33	3 160 38 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	4 600 0000 5	01/11/01	121901	122401	279 014 27	290 708 04	11 693 77 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	2 400 0000 5	01/12/01	121901	122401	145 572 66	146 805 60	1 222 94 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	600 0000 5	01/23/01	121901	122401	36 393 17	36 910 26	517 09 P
SILO72010002	413873104	HARTFORD FINL SVCS GROUP INC	600 0000 5	04/26/01	121901	122401	36 393 17	36 106 36	66 81 P
SILO72010002	423338103	HELLER FINL INC C.L.A	2,600 0000 5	07/13/01	073101	080301	137 233 43	101 530 00	36 003 41 P
SILO72010002	423338103	HELLER FINL INC C.L.A	1 100 0000 5	07/20/01	073101	080301	58 118 06	39 636 32	18 531 74 P
SILO72010002	423338103	HELLER FINL INC C.L.A	3 100 0000 5	07/21/01	073101	080301	201 013 29	139 218 32	61 694 77 P
SILO72010002	423338103	HELLER FINL INC C.L.A	1 100 0000 5	07/26/01	073101	080301	79 247 23	56 146 93	23 200 40 P
SILO72010002	423338103	HELLER FINL INC C.L.A	1 000 0000 5	07/26/01	073101	080301	52 898 23	36 020 30	16 877 91 P
SILO72010002	423338103	HELLER FINL INC C.L.A	1,200 0000 5	07/24/01	073101	080301	63 477 88	-43 209 72	20 261 16 P



SILO72010002	433321103	HELLER FPNL INC CL A	3,100,000 S	07/23/01	07/31/01	08/03/01	163,964.53	-110,203.00	59,779.53 P
SILO72010002	433321103	HELLER FPNL INC CL A	400,000 S	07/26/01	07/31/01	08/03/01	21,159.29	14,046.64	7,112.65 P
SILO72010002	433321103	HELLER FPNL INC CL A	200,000 S	07/27/01	07/31/01	08/03/01	10,579.65	-7,120.74	3,458.91 P
SILO72010002	433321103	HELLER FPNL INC CL A	600,000 S	06/04/01	07/30/01	08/02/01	42,317.53	37,679.92	14,637.61 P
SILO72010002	433321103	HELLER FPNL INC CL A	600,000 S	06/05/01	07/30/01	08/02/01	31,731.16	21,435.94	10,295.22 P
SILO72010002	433321103	HELLER FPNL INC CL A	1,900,000 S	06/06/01	07/30/01	08/02/01	68,766.02	-46,465.23	22,300.77 P
SILO72010002	433321103	HELLER FPNL INC CL A	100,000 S	06/07/01	07/30/01	08/02/01	26,448.47	17,808.13	8,640.32 P
SILO72010002	433321103	HELLER FPNL INC CL A	200,000 S	06/08/01	07/30/01	08/02/01	5,289.69	3,664.76	1,624.93 P
SILO72010002	433321103	HELLER FPNL INC CL A	200,000 S	06/11/01	07/30/01	08/02/01	10,579.39	7,139.96	3,439.43 P
SILO72010002	433321103	HELLER FPNL INC CL A	1,300,000 S	06/12/01	07/30/01	08/02/01	64,766.02	-46,039.16	22,676.46 P
SILO72010002	433321103	HELLER FPNL INC CL A	700,000 S	06/13/01	07/30/01	08/02/01	37,027.73	24,623.20	12,404.53 P
SILO72010002	433321103	HELLER FPNL INC CL A	400,000 S	06/14/01	07/30/01	08/02/01	21,159.77	14,037.16	7,101.61 P
SILO72010002	433321103	HELLER FPNL INC CL A	200,000 S	06/15/01	07/30/01	08/02/01	10,579.39	-8,928.40	3,650.99 P
SILO72010002	433321103	HELLER FPNL INC CL A	1,000,000 S	06/18/01	07/30/01	08/02/01	52,896.93	35,047.60	17,849.33 P
SILO72010002	433321103	HELLER FPNL INC CL A	300,000 S	06/20/01	07/30/01	08/02/01	15,860.08	10,975.11	4,884.97 P
SILO72010002	433321103	HELLER FPNL INC CL A	2,100,000 S	06/21/01	07/30/01	08/02/01	111,083.36	-76,669.53	34,413.83 P
SILO72010002	433321103	HELLER FPNL INC CL A	900,000 S	06/21/01	07/30/01	08/02/01	47,607.34	-32,957.33	14,649.69 P
SILO72010002	433321103	HELLER FPNL INC CL A	400,000 S	06/24/01	07/30/01	08/02/01	21,158.77	14,632.00	6,506.77 P
SILO72010002	433321103	HELLER FPNL INC CL A	1,500,000 S	06/27/01	07/30/01	08/02/01	68,766.02	-48,337.37	20,428.65 P
SILO72010002	433321103	HELLER FPNL INC CL A	500,000 S	06/28/01	07/30/01	08/02/01	42,317.53	30,264.88	12,052.67 P
SILO72010002	433321103	HELLER FPNL INC CL A	1,900,000 S	06/29/01	07/30/01	08/02/01	79,343.40	56,900.23	22,443.15 P
SILO72010002	433321103	HELLER FPNL INC CL A	1,000,000 S	07/06/01	07/30/01	08/02/01	52,896.93	-39,106.00	13,790.93 P
SILO72010002	433321103	HELLER FPNL INC CL A	500,000 S	07/09/01	07/30/01	08/02/01	26,448.47	19,446.23	7,002.22 P
SILO72010002	433321103	HELLER FPNL INC CL A	200,000 S	07/10/01	07/30/01	08/02/01	10,579.39	7,680.00	2,899.39 P
SILO72010002	433321103	HELLER FPNL INC CL A	1,900,000 S	07/10/01	07/30/01	08/02/01	37,027.73	27,177.92	9,849.81 P
SILO72010002	433321103	HELLER FPNL INC CL A	1,000,000 S	07/10/01	07/30/01	08/02/01	79,343.40	58,025.55	21,317.85 P
SILO72010002	433321103	HELLER FPNL INC CL A	1,000,000 S	07/11/01	07/30/01	08/02/01	68,766.02	51,484.16	17,281.86 P
SILO72010002	433321103	HELLER FPNL INC CL A	700,000 S	07/13/01	07/30/01	08/02/01	37,027.73	27,601.21	9,426.52 P
SILO72010002	433321103	HELLER FPNL INC CL A	600,000 S	07/13/01	07/30/01	08/02/01	31,738.16	33,602.14	8,136.02 P
SILO72010002	433321103	HELLER FPNL INC CL A	1,100,000 S	07/13/01	07/30/01	08/02/01	58,186.63	-42,983.50	15,203.13 P
SILO72010002	433321103	HELLER FPNL INC CL A	2,400,000 S	09/18/00	07/31/01	07/23/01	28,756.53	26,480.16	2,276.39 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,500,000 S	09/19/00	07/18/01	07/23/01	17,972.83	16,421.40	1,551.43 P
SILO72010002	433321103	HILTON HOTELS CORP COM	800,000 S	09/19/00	07/19/01	07/24/01	9,786.31	-8,738.08	1,048.23 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,500,000 S	09/19/00	07/20/01	07/25/01	18,233.43	16,421.40	1,812.03 P
SILO72010002	433321103	HILTON HOTELS CORP COM	2,000,000 S	09/19/00	06/07/01	06/10/01	14,964.74	13,147.62	1,817.12 P
SILO72010002	433321103	HILTON HOTELS CORP COM	300,000 S	09/22/00	06/07/01	06/10/01	3,4974.56	21,843.60	3,130.96 P
SILO72010002	433321103	HILTON HOTELS CORP COM	300,000 S	09/22/00	06/07/01	06/10/01	3,746.18	3,202.50	543.68 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,800,000 S	09/22/00	06/07/01	06/10/01	22,477.11	-2,835.31	25,312.42 P
SILO72010002	433321103	HILTON HOTELS CORP COM	800,000 S	09/26/00	06/07/01	06/10/01	9,989.82	-8,610.56	1,379.26 P
SILO72010002	433321103	HILTON HOTELS CORP COM	700,000 S	09/27/00	06/07/01	06/10/01	8,741.10	-7,647.50	1,093.60 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,700,000 S	09/27/00	06/08/01	06/13/01	21,164.79	18,572.50	2,592.29 P
SILO72010002	433321103	HILTON HOTELS CORP COM	3,000,000 S	09/27/00	06/27/01	06/27/01	39,381.78	32,275.00	7,106.78 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,600,000 S	09/27/00	06/24/01	06/29/01	20,990.63	17,480.00	3,510.63 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,900,000 S	09/27/00	09/19/01	09/24/01	13,570.29	20,737.50	7,167.21 P
SILO72010002	433321103	HILTON HOTELS CORP COM	2,800,000 S	10/02/00	09/19/01	09/24/01	19,998.33	31,633.84	-11,635.51 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,300,000 S	10/04/00	09/19/01	09/24/01	9,344.94	14,242.15	-4,897.21 P
SILO72010002	433321103	HILTON HOTELS CORP COM	300,000 S	10/03/00	09/19/01	09/24/01	2,142.88	-3,277.50	1,134.62 P
SILO72010002	433321103	HILTON HOTELS CORP COM	800,000 S	10/09/00	09/19/01	09/24/01	3,713.81	6,377.52	2,663.71 P
SILO72010002	433321103	HILTON HOTELS CORP COM	7,400,000 S	10/12/00	09/19/01	09/24/01	52,832.73	-70,335.32	17,482.59 P
SILO72010002	433321103	HILTON HOTELS CORP COM	6,000,000 S	10/17/00	09/19/01	09/24/01	42,833.56	-57,335.20	14,471.64 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,600,000 S	10/16/00	09/19/01	09/24/01	11,427.62	16,080.00	-4,652.38 P
SILO72010002	433321103	HILTON HOTELS CORP COM	200,000 S	02/06/01	09/21/01	10/03/01	1,506.23	2,310.00	-803.77 P
SILO72010002	433321103	HILTON HOTELS CORP COM	2,200,000 S	02/07/01	09/21/01	10/03/01	16,568.52	23,379.64	6,811.12 P
SILO72010002	433321103	HILTON HOTELS CORP COM	3,700,000 S	02/14/01	09/21/01	10/03/01	16,562.29	-23,008.40	8,444.11 P
SILO72010002	433321103	HILTON HOTELS CORP COM	3,700,000 S	02/15/01	09/21/01	10/03/01	37,163.24	-42,613.64	5,450.40 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,800,000 S	02/20/01	09/21/01	10/03/01	12,356.06	20,790.00	-8,433.94 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,800,000 S	02/20/01	09/21/01	10/03/01	13,536.06	20,637.28	-7,099.22 P
SILO72010002	433321103	HILTON HOTELS CORP COM	5,300,000 S	02/22/01	09/21/01	10/03/01	29,915.08	37,210.32	-7,295.24 P
SILO72010002	433321103	HILTON HOTELS CORP COM	3,300,000 S	02/23/01	09/21/01	10/03/01	24,832.78	-34,969.77	10,136.99 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,000,000 S	01/24/01	09/27/01	10/02/01	743.61	-413.01 P	1,456.62 P
SILO72010002	433321103	HILTON HOTELS CORP COM	3,900,000 S	09/27/01	09/27/01	10/02/01	29,078.98	-44,532.71	15,453.73 P
SILO72010002	433321103	HILTON HOTELS CORP COM	3,400,000 S	01/29/01	09/27/01	10/02/01	23,330.91	39,242.12	-15,911.21 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,100,000 S	01/31/01	09/27/01	10/02/01	8,201.76	12,703.00	-4,501.24 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,000,000 S	02/01/01	09/27/01	10/02/01	743.61	1,153.00	-409.39 P
SILO72010002	433321103	HILTON HOTELS CORP COM	1,600,000 S	10/18/00	09/24/01	09/27/01	12,231.11	14,496.80	-2,265.69 P

SILOP2010002	43244109	HILTON HOTELS CORP COM	2,200,000.5	10/23/00	09/24/01	09/27/01	16,817.78	21,291.38	-4,473.60 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	2,200,000.5	10/23/00	09/24/01	09/27/01	21,404.44	27,345.36	-5,940.92 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	3,100,000.5	11/03/00	09/24/01	09/27/01	23,697.77	28,830.08	-5,132.31 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	900,000.5	11/03/00	09/23/01	09/26/01	6,996.70	8,370.00	-1,373.30 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,600,000.5	11/15/00	09/23/01	09/26/01	12,442.14	13,960.00	-1,517.86 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	400,000.5	11/16/00	09/23/01	09/26/01	3,100.54	-3,995.00	848.46 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	700,000.5	11/17/00	09/23/01	09/26/01	5,443.44	-6,901.25	1,457.81 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	200,000.5	11/20/00	09/23/01	09/26/01	1,535.27	-1,933.76	398.49 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	200,000.5	11/21/00	09/23/01	09/26/01	1,353.27	1,959.08	-405.81 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	300,000.5	11/21/00	09/23/01	09/26/01	3,888.17	-4,900.00	1,011.83 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	4,500,000.5	11/21/00	09/23/01	09/26/01	34,993.52	-43,916.62	8,923.10 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,000,000.5	11/22/00	09/23/01	09/26/01	7,776.34	9,640.10	-1,863.76 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,200,000.5	11/24/00	09/23/01	09/26/01	5,443.44	-6,461.23	1,017.79 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	5,700,000.5	11/27/00	09/23/01	09/26/01	44,323.13	-54,054.02	10,730.89 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	400,000.5	11/28/00	09/23/01	09/26/01	3,110.54	-3,893.00	784.46 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	2,000,000.5	12/04/00	09/23/01	09/26/01	18,071.00	-18,071.00	2,318.32 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	3,600,000.5	12/05/00	09/23/01	09/26/01	33,371.44	-33,371.44	3,578.62 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	500,000.5	01/17/01	09/23/01	09/26/01	3,888.17	-6,025.00	2,136.83 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	4,700,000.5	10/17/00	09/23/01	09/26/01	34,127.90	-43,005.79	10,877.89 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	3,400,000.5	10/18/00	09/23/01	09/26/01	24,648.27	-30,805.70	6,157.43 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,000,000.5	10/16/00	09/23/01	09/26/01	7,493.61	-11,035.00	3,541.39 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	6,400,000.5	10/17/00	09/23/01	09/26/01	43,390.17	-61,284.48	17,894.31 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,200,000.5	01/17/01	09/26/01	10/01/01	9,439.60	-14,460.00	5,020.40 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	5,900,000.5	01/19/01	09/26/01	10/01/01	46,413.38	-70,732.15	24,318.77 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	400,000.5	01/22/01	09/26/01	10/01/01	3,146.53	-4,620.00	1,473.47 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,400,000.5	01/23/01	09/26/01	10/01/01	11,021.87	-16,866.64	5,843.77 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,600,000.5	01/24/01	09/26/01	10/01/01	12,336.14	-18,337.92	-5,991.78 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	2,700,000.5	08/10/00	05/22/01	05/25/01	33,376.29	-36,960.31	9,015.99 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,600,000.5	08/10/00	05/22/01	05/25/01	21,219.29	-16,079.94	-5,240.35 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	200,000.5	09/01/00	05/22/01	05/25/01	2,664.91	-2,019.04	-665.87 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	3,900,000.5	09/01/00	05/22/01	05/25/01	51,206.29	-39,371.78	-11,933.01 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	2,600,000.5	09/03/00	05/23/01	05/26/01	34,204.19	-26,989.92	-7,213.27 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	4,000,000.5	09/06/00	05/23/01	05/26/01	52,621.84	-43,263.20	-9,358.64 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,000,000.5	09/07/00	05/23/01	05/26/01	1,313.53	-1,134.27	-181.26 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	3,300,000.5	09/07/00	05/23/01	05/26/01	43,693.18	-39,699.43	-3,993.75 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	900,000.5	09/07/00	06/01/01	06/04/01	10,945.32	-10,208.43	-737.09 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	4,000,000.5	09/08/00	06/01/01	06/04/01	48,646.77	-43,911.20	-4,735.57 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,100,000.5	09/10/00	07/17/01	07/19/01	13,148.96	-12,633.38	-525.58 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,000,000.5	09/13/00	07/17/01	07/19/01	1,193.36	-1,139.06	-54.30 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,600,000.5	09/18/00	07/17/01	07/20/01	19,123.75	-17,633.44	-1,490.31 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,200,000.5	09/08/00	07/13/01	07/16/01	14,375.51	-13,773.26	-602.25 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	2,000,000.5	06/20/00	07/15/01	07/18/01	13,363.57	-8,116.88	-5,246.69 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	4,800,000.5	10/12/00	07/03/01	07/10/01	330,773.77	-222,621.12	-108,152.65 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,000,000.5	01/04/01	07/05/01	07/10/01	53,462.30	-46,292.36	-7,169.94 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	800,000.5	01/04/01	07/06/01	07/11/01	53,365.41	-46,292.36	-7,073.05 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	2,000,000.5	06/21/00	07/02/01	07/06/01	46,614.31	-29,903.96	-16,710.35 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	4,000,000.5	06/21/00	07/02/01	07/06/01	266,367.51	-163,333.20	-103,034.31 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	600,000.5	06/21/00	07/02/01	07/06/01	39,293.13	-23,334.18	-15,958.95 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	300,000.5	06/23/00	07/03/01	07/06/01	19,881.90	-12,777.09	-7,104.81 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,200,000.5	06/10/00	07/03/01	07/06/01	79,527.58	-49,901.28	-29,626.30 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,500,000.5	06/16/00	06/22/01	06/27/01	100,239.40	-43,583.03	-56,656.37 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	2,000,000.5	06/19/00	06/21/01	06/27/01	8,610.00	-4,767.22	-3,842.78 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,700,000.5	06/22/00	06/22/01	06/27/01	113,706.66	-71,567.62	-42,139.04 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	500,000.5	06/22/00	06/27/01	07/02/01	12,403.01	-21,069.30	-8,666.29 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,000,000.5	06/22/00	06/27/01	07/02/01	63,604.01	-42,932.60	-20,671.41 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,200,000.5	06/23/00	06/27/01	07/02/01	78,724.81	-51,287.26	-27,437.55 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	600,000.5	06/23/00	06/27/01	07/02/01	39,927.10	-33,633.64	-6,293.46 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,900,000.5	06/06/00	05/17/01	05/22/01	130,932.22	-88,784.13	-42,148.09 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	3,900,000.5	06/07/00	05/18/01	05/23/01	33,397.88	-23,112.20	-10,285.68 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	2,100,000.5	06/16/00	05/18/01	05/23/01	141,111.09	-89,016.27	-52,094.82 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	2,900,000.5	06/12/00	01/16/01	01/19/01	160,306.43	-129,795.20	-30,511.23 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	1,200,000.5	04/12/00	01/17/01	01/22/01	67,361.91	-33,708.40	-33,653.51 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	2,300,000.5	04/27/00	01/17/01	01/22/01	129,110.33	-97,018.60	-32,091.73 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	600,000.5	05/17/00	01/17/01	01/22/01	33,660.96	-24,873.78	-8,787.18 P
SILOP2010002	43244109	HILTON HOTELS CORP COM	700,000.5	05/17/00	01/18/01	01/23/01	38,796.20	-29,019.41	-9,776.79 P

SILO2010002	441815107	HOUSEHOLD INTL INC COM	2,200,000 \$	03/19/00	01/18/01	01/23/01	121,930.93	90,921.82	31,009.11 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	500,000 \$	03/19/00	03/27/01	03/30/01	29,664.97	-20,664.03	8,800.92 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	900,000 \$	03/22/00	03/27/01	03/30/01	33,036.94	37,207.50	15,529.44 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	600,000 \$	03/23/00	03/27/01	03/30/01	33,337.96	27,703.00	7,625.96 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	1,600,000 \$	03/23/00	03/27/01	03/30/01	93,715.64	73,840.00	21,835.64 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	100,000 \$	06/06/00	02/27/01	03/30/01	5,982.33	-4,671.37	1,310.96 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	4,200,000 \$	06/20/01	12/18/01	12/21/01	134,049.02	136,530.24	2,481.22 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	1,700,000 \$	06/20/01	12/18/01	12/21/01	34,237.94	33,073.58	817.64 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	12,600,000 \$	06/20/01	12/18/01	12/21/01	402,147.07	-428,073.66	-23,926.59 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	100,000 \$	06/20/01	12/18/01	12/21/01	3,191.64	3,239.71	1.64 07 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	800,000 \$	06/20/01	12/18/01	12/21/01	23,513.13	36,656.64	1,093.49 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	2,100,000 \$	06/20/01	12/18/01	12/21/01	67,024.31	70,418.04	3,393.33 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	2,200,000 \$	06/21/01	12/18/01	12/21/01	70,216.16	74,829.48	4,613.32 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	300,000 \$	06/21/01	12/18/01	12/21/01	9,574.93	10,186.47	611.54 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	2,000,000 \$	06/21/01	12/18/01	12/21/01	63,832.87	-67,719.60	3,886.73 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	2,700,000 \$	06/21/01	12/18/01	12/21/01	86,174.57	91,331.82	5,157.43 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	2,300,000 \$	06/21/01	12/18/01	12/21/01	70,216.16	72,716.16	2,500.00 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	2,600,000 \$	06/22/01	12/18/01	12/21/01	82,982.73	82,243.46	-739.27 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	100,000 \$	06/24/01	12/18/01	12/21/01	3,191.64	-2,998.44	193.20 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	3,900,000 \$	06/27/01	12/18/01	12/21/01	124,474.09	-117,164.54	7,309.51 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	1,900,000 \$	07/13/01	12/20/01	12/24/01	179,173.24	163,493.67	16,681.57 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	1,900,000 \$	07/16/01	12/20/01	12/24/01	57,700.50	53,005.83	4,694.67 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	2,000,000 \$	07/17/01	12/20/01	12/24/01	60,737.37	59,182.40	1,554.97 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	600,000 \$	11/13/01	12/20/01	12/24/01	18,221.21	13,100.44	5,120.77 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	2,900,000 \$	11/16/01	12/20/01	12/24/01	88,069.19	75,326.66	12,740.53 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	2,300,000 \$	11/24/01	12/20/01	12/24/01	73,921.71	73,273.00	648.71 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	700,000 \$	11/29/01	12/20/01	12/24/01	21,238.08	20,330.75	907.33 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	100,000 \$	11/30/01	12/20/01	12/24/01	3,036.87	2,933.00	98.87 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	2,400,000 \$	11/30/01	12/20/01	12/24/01	72,884.83	71,129.32	1,755.51 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	400,000 \$	12/03/01	12/20/01	12/24/01	12,147.47	11,793.96	353.51 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	30,000 \$	11/02/00	12/19/01	12/24/01	313.36	170.61	142.75 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	56,000 \$	07/26/01	12/19/01	12/24/01	397.12	-664.57	-1,061.45 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	224,000 \$	10/22/01	12/19/01	12/24/01	2,318.30	2,378.82	9.88 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	204,000 \$	03/14/00	12/18/01	12/21/01	2,229.93	2,774.46	544.53 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	130,000 \$	03/14/00	12/18/01	12/21/01	1,286.30	1,594.20	307.90 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	330,000 \$	03/15/00	12/18/01	12/21/01	3,374.84	7,014.33	3,639.49 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	350,000 \$	03/15/00	12/18/01	12/21/01	3,534.84	7,014.33	3,479.49 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	244,000 \$	03/17/00	12/18/01	12/21/01	2,633.77	3,299.44	665.67 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	80,000 \$	03/21/00	12/18/01	12/21/01	837.67	1,029.96	192.29 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	132,000 \$	03/22/00	12/18/01	12/21/01	1,629.37	1,930.43	301.06 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	320,000 \$	04/12/00	12/18/01	12/21/01	3,430.67	4,199.87	769.20 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	44,000 \$	04/14/00	12/18/01	12/21/01	514.60	598.73	84.13 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	216,000 \$	04/21/00	12/18/01	12/21/01	2,633.77	2,717.34	83.57 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	40,000 \$	04/25/00	12/18/01	12/21/01	428.83	-481.23	-909.40 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	192,000 \$	04/27/00	12/18/01	12/21/01	2,038.40	2,284.79	246.39 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	104,000 \$	03/22/00	12/18/01	12/21/01	1,114.97	1,217.05	102.08 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	72,000 \$	03/24/00	12/18/01	12/21/01	773.90	487.44	-286.46 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	24,000 \$	06/20/00	12/18/01	12/21/01	332.20	317.03	-15.17 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	64,000 \$	06/20/00	12/18/01	12/21/01	646.13	834.04	187.91 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	56,000 \$	06/03/00	12/18/01	12/21/01	600.37	746.71	146.34 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	96,000 \$	06/09/00	12/18/01	12/21/01	1,029.30	1,212.11	182.81 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	104,000 \$	06/12/00	12/18/01	12/21/01	1,114.97	1,314.03	199.06 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	216,000 \$	06/14/00	12/18/01	12/21/01	2,313.70	2,340.21	26.51 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	40,000 \$	06/19/00	12/18/01	12/21/01	428.83	-448.40	-907.23 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	16,000 \$	10/04/00	12/18/01	12/21/01	171.33	-167.94	-349.27 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	132,000 \$	11/02/00	12/18/01	12/21/01	1,435.13	-1,126.03	-2,561.16 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	4,200,000 \$	07/11/01	12/18/01	12/21/01	791,068.47	344,903.92	446,164.55 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	8,600,000 \$	07/19/01	12/18/01	12/21/01	512,136.94	-473,197.80	989,334.74 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	1,300,000 \$	07/20/01	12/18/01	12/21/01	101,333.51	80,621.10	20,712.41 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	1,200,000 \$	07/24/01	12/18/01	12/21/01	81,228.41	-64,113.32	17,115.09 P
SILO2010002	441815107	HOUSEHOLD INTL INC COM	1,800,000 \$	07/25/01	12/18/01	12/21/01	121,842.61	-91,589.76	233,432.37 P

SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	800 0000 S	07/18/01	11/12/01	11/15/01	46,378.37	-45,563.52	814.85 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,100 0000 S	07/18/01	11/13/01	11/16/01	123,340.59	-19,664.34	9,526.29 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,700 0000 S	07/18/01	11/14/01	11/19/01	105,167.16	-96,822.48	8,344.68 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,300 0000 S	07/23/01	12/19/01	12/24/01	167,216.67	-127,208.00	40,008.67 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	3,100 0000 S	07/26/01	12/19/01	12/24/01	341,122.01	-249,872.46	91,249.55 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,800 0000 S	07/26/01	12/19/01	12/24/01	120,396.00	-89,496.72	30,899.28 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,500 0000 S	07/26/01	12/19/01	12/24/01	100,109.86	-74,580.50	25,529.36 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	800 0000 S	04/03/01	12/20/01	12/26/01	53,391.50	-40,007.64	13,383.82 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,200 0000 S	08/01/01	12/20/01	12/26/01	80,087.25	-56,160.00	23,927.25 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,200 0000 S	09/11/01	12/20/01	12/26/01	86,761.19	-54,081.52	31,679.67 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	800 0000 S	10/07/01	12/20/01	12/26/01	53,391.50	-34,081.52	19,309.98 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	700 0000 S	08/10/00	01/11/01	01/22/01	33,722.63	-20,860.00	12,862.63 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	4,300 0000 S	09/07/00	01/18/01	01/23/01	207,153.33	-127,602.50	79,550.83 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,500 0000 S	08/10/00	01/17/01	01/22/01	71,408.86	-44,700.00	26,708.86 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	400 0000 S	08/10/00	01/16/01	01/21/01	19,207.47	-11,920.00	7,287.47 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,900 0000 S	08/10/00	01/12/01	01/18/01	134,181.13	-86,420.00	47,761.13 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,000 0000 S	08/10/00	01/11/01	01/17/01	46,007.66	-29,800.00	16,207.66 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,300 0000 S	08/10/00	01/10/01	01/16/01	108,850.42	-68,540.00	40,310.42 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,600 0000 S	06/20/00	01/03/01	01/08/01	127,117.55	-70,530.20	56,587.35 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	3,100 0000 S	08/10/00	01/09/01	01/12/01	145,601.83	-92,380.00	53,221.83 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	700 0000 S	08/10/00	01/05/01	01/10/01	33,418.77	-20,860.00	12,558.77 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,600 0000 S	06/20/00	01/04/01	01/09/01	78,850.65	-43,403.20	35,447.45 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	900 0000 S	07/05/00	01/04/01	01/09/01	44,313.49	-24,304.49	20,009.00 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	400 0000 S	07/06/00	01/04/01	01/09/01	19,712.66	-10,760.20	8,952.46 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,400 0000 S	07/13/00	01/04/01	01/09/01	61,994.31	-37,870.00	24,124.31 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,200 0000 S	08/10/00	01/03/01	01/11/01	103,635.28	-65,560.00	38,093.28 P
SI.072010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,900 0000 S	12/08/00	05/21/01	06/05/01	72,603.69	-70,630.60	1,973.09 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	4,100 0000 S	12/08/00	06/12/01	06/15/01	163,003.63	-152,413.40	10,590.23 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	700 0000 S	12/18/00	06/12/01	06/21/01	25,708.04	-27,111.00	1,402.96 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	1,400 0000 S	12/19/00	06/18/01	06/21/01	51,416.08	-4,293.52 P	-4,293.52 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	600 0000 S	12/20/00	06/18/01	06/21/01	22,035.46	-22,765.44	-729.98 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	400 0000 S	01/04/01	06/18/01	06/21/01	14,690.31	-16,890.32	-2,199.01 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	2,100 0000 S	12/15/00	06/15/01	06/20/01	77,741.08	-78,978.48	-1,237.40 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	600 0000 S	12/18/00	06/15/01	06/20/01	22,211.74	-23,238.00	-1,026.26 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	3,000 0000 S	12/12/00	06/12/01	06/15/01	114,208.48	-116,631.30	2,424.82 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	500 0000 S	12/08/00	06/11/01	06/14/01	19,350.61	-18,587.00	663.61 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	1,800 0000 S	12/11/00	06/11/01	06/14/01	69,202.19	-67,231.80	2,070.39 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	400 0000 S	12/12/00	06/11/01	06/14/01	15,400.49	-13,590.84	-1,809.65 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	1,000 0000 S	12/12/00	06/11/01	06/14/01	39,302.88	-37,174.00	2,328.88 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	900 0000 S	12/13/00	06/14/01	06/19/01	33,401.48	-34,215.21	-813.73 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	1,400 0000 S	12/14/00	06/14/01	06/19/01	51,937.86	-51,504.06	434.80 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	700 0000 S	12/15/00	06/14/01	06/19/01	23,978.95	-26,326.16	-2,347.21 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	2,400 0000 S	12/12/00	06/13/01	06/18/01	92,158.12	-92,305.04	-146.92 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	600 0000 S	12/13/00	06/13/01	06/18/01	23,039.53	-22,810.14	229.39 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	2,300 0000 S	01/23/01	06/19/01	06/22/01	90,443.73	-91,280.75	-833.02 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	4,000 0000 S	01/04/01	06/19/01	06/22/01	144,713.17	-168,505.20	-23,792.03 P
SI.072010002	460146103	INTERNATIONAL PAPER CO COM	7,010 0000 S	11/06/00	01/09/01	01/09/01	371,743.13	-314,867.43	56,875.70 P
SI.072010002	462314109	J P MORGAN CHASE & CO COM	2,600 0000 S	01/20/01	05/25/01	05/31/01	29,449.99	-21,318.44	8,131.55 P
SI.072010002	462314109	K MAAT CORP COM	5,800 0000 S	01/20/01	05/24/01	05/29/01	66,140.40	-47,556.32	18,584.08 P
SI.072010002	462314109	K MAAT CORP COM	1,200 0000 S	02/06/01	09/28/01	09/29/01	8,342.00	-10,201.56	-1,859.56 P
SI.072010002	462314109	K MAAT CORP COM	8,100 0000 S	02/07/01	09/28/01	09/29/01	36,508.48	-21,663.13	-15,354.64 P
SI.072010002	462314109	K MAAT CORP COM	4,700 0000 S	01/28/01	09/25/01	09/28/01	33,046.94	-43,611.33	-10,634.39 P
SI.072010002	462314109	K MAAT CORP COM	2,600 0000 S	01/29/01	09/25/01	09/28/01	11,281.29	-6,489.08	-4,792.21 P
SI.072010002	462314109	K MAAT CORP COM	2,400 0000 S	01/20/01	09/25/01	09/28/01	16,875.03	-22,299.84	-5,424.81 P
SI.072010002	462314109	K MAAT CORP COM	4,500 0000 S	04/03/01	09/23/01	09/28/01	31,640.69	-41,387.85	-9,747.16 P
SI.072010002	462314109	K MAAT CORP COM	5,400 0000 S	04/04/01	09/23/01	09/28/01	37,968.82	-49,602.78	-11,633.96 P
SI.072010002	462314109	K MAAT CORP COM	4,500 0000 S	04/26/01	09/23/01	09/28/01	16,171.91	-21,158.83	-4,986.94 P
SI.072010002	462314109	K MAAT CORP COM	2,300 0000 S	04/27/01	09/23/01	09/28/01	15,468.78	-41,796.45	-26,327.67 P
SI.072010002	462314109	K MAAT CORP COM	2,300 0000 S	02/07/01	09/24/01	09/27/01	40,714.03	-53,083.80	-12,369.77 P
SI.072010002	462314109	K MAAT CORP COM	5,700 0000 S	02/08/01	09/24/01	09/27/01	38,678.33	-48,645.51	-9,967.18 P
SI.072010002	462314109	K MAAT CORP COM	6,900 0000 S	02/22/01	09/24/01	09/27/01	46,821.14	-58,640.44	-11,819.30 P
SI.072010002	462314109	K MAAT CORP COM	600 0000 S	02/22/01	09/24/01	09/27/01	4,071.40	-5,070.00	-998.60 P
SI.072010002	462314109	K MAAT CORP COM	17,300 0000 S	02/22/01	09/27/01	09/27/01	117,393.13	-163,784.29	-46,391.16 P
SI.072010002	462314109	K MAAT CORP COM	14,000 0000 S	02/28/01	09/24/01	09/27/01	94,999.41	-131,882.80	-36,883.39 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SI.OF2010002	48134109	K MAKT CORP COM	2,500 0000 S	02/28/01	09/25/01	09/25/01	17 578 16	22 530 30	-5 972 34 P
SI.OF2010002	48134109	K MAKT CORP COM	14 100 0000 S	03/01/01	09/25/01	09/25/01	99 140 12	-131,341 30	32,200 68 P
SI.OF2010002	48134109	K MAKT CORP COM	2 900 0000 S	03/02/01	09/25/01	09/25/01	20,390 67	26,895 47	-6 504 80 P
SI.OF2010002	48134109	K MAKT CORP COM	13,300 0000 S	02/01/01	09/19/01	09/24/01	92,396 81	-124 531 84	31 953 03 P
SI.OF2010002	48134109	K MAKT CORP COM	1 000 0000 S	02/02/01	09/19/01	09/24/01	6 962 17	8 920 00	1 957 83 P
SI.OF2010002	48134109	K MAKT CORP COM	4 700 0000 S	02/03/01	09/19/01	09/24/01	32 722 18	-40 489 36	7 767 38 P
SI.OF2010002	48134109	K MAKT CORP COM	1 900 0000 S	02/06/01	09/19/01	09/24/01	13 228 12	16,132 47	-2,924 35 P
SI.OF2010002	48134109	K MAKT CORP COM	14 800 0000 S	02/01/01	09/16/01	09/21/01	111 644 49	138,599 04	26 954 55 P
SI.OF2010002	48134109	K MAKT CORP COM	600 0000 S	01/20/01	08/24/01	08/29/01	6 109 39	-4 919 64	1 189 99 P
SI.OF2010002	48134109	K MAKT CORP COM	400 0000 S	01/31/01	08/24/01	08/29/01	4 073 06	3,420 00	633 06 P
SI.OF2010002	48134109	K MAKT CORP COM	3 700 0000 S	02/01/01	08/24/01	08/29/01	37 673 83	34 649 76	3 026 07 P
SI.OF2010002	48134109	K MAKT CORP COM	9 800 0000 S	01/29/01	08/23/01	08/28/01	110,200 20	80,334 12	29 866 08 P
SI.OF2010002	48134109	K MAKT CORP COM	8 800 0000 S	01/29/01	08/04/01	08/13/01	115 175 82	72,154 72	43 021 10 P
SI.OF2010002	48134109	K MAKT CORP COM	600 0000 S	01/20/01	08/09/01	08/14/01	79 19 73	-4 919 64	3 000 09 P
SI.OF2010002	48134109	K MAKT CORP COM	0 0800 S	03/08/00	09/16/01	08/16/01	1 10	-1 31	-0 21 P
SI.OF2010002	48134109	KADANT INC COM	61 1200 S	03/01/00	12/18/01	12/21/01	837 14	-1 003 69	146 53 P
SI.OF2010002	48134109	KADANT INC COM	654 8400 S	03/09/00	12/18/01	12/21/01	9 183 37	10 630 97	1 467 60 P
SI.OF2010002	48134109	KADANT INC COM	12 2400 S	03/09/00	12/18/01	12/21/01	1 71 65	198 59	26 94 P
SI.OF2010002	48134109	KADANT INC COM	324 3600 S	03/10/00	12/18/01	12/21/01	4 548 77	-5 334 84	-786 07 P
SI.OF2010002	48134109	KADANT INC COM	67 3200 S	03/13/00	12/18/01	12/21/01	944 08	1 048 30	104 22 P
SI.OF2010002	48134109	KADANT INC COM	728 2400 S	03/13/00	12/18/01	12/21/01	10,213 28	11,582 92	1,369 64 P
SI.OF2010002	48134109	KADANT INC COM	122 4000 S	03/14/00	12/18/01	12/21/01	1 716 52	1 843 00	-126 48 P
SI.OF2010002	48134109	KADANT INC COM	110 1600 S	03/23/00	12/18/01	12/21/01	1 544 87	1 511 56	30 31 P
SI.OF2010002	48134109	KADANT INC COM	177 4800 S	03/24/00	12/18/01	12/21/01	2 488 95	2 458 74	30 21 P
SI.OF2010002	48134109	KADANT INC COM	18 3600 S	04/07/00	12/18/01	12/21/01	257 48	246 49	10 99 P
SI.OF2010002	48134109	KADANT INC COM	422 2800 S	04/10/00	12/18/01	12/21/01	5,971 98	5 677 96	294 02 P
SI.OF2010002	48134109	KADANT INC COM	122 4000 S	04/11/00	12/18/01	12/21/01	1 716 52	1 606 29	110 23 P
SI.OF2010002	48134109	KADANT INC COM	263 1600 S	04/12/00	12/18/01	12/21/01	3 690 51	3 430 03	260 48 P
SI.OF2010002	48134109	KADANT INC COM	201 9600 S	04/14/00	12/18/01	12/21/01	2,832 25	2,393 62	436 63 P
SI.OF2010002	48134109	KADANT INC COM	55 0800 S	04/17/00	12/18/01	12/21/01	772 43	-630 72	141 71 P
SI.OF2010002	48134109	KADANT INC COM	48 9600 S	04/21/00	12/18/01	12/21/01	686 61	576 94	109 67 P
SI.OF2010002	48134109	KADANT INC COM	12 2400 S	04/25/00	12/18/01	12/21/01	1 71 65	134 29	17 56 P
SI.OF2010002	48134109	KADANT INC COM	122 4000 S	04/27/00	12/18/01	12/21/01	1,216 52	1,315 27	201 23 P
SI.OF2010002	48134109	KADANT INC COM	223 6800 S	04/28/00	12/18/01	12/21/01	3,347 21	2,951 86	399 33 P
SI.OF2010002	48134109	KADANT INC COM	293 7600 S	05/03/00	12/18/01	12/21/01	4 119 64	3 573 30	546 34 P
SI.OF2010002	48134109	KADANT INC COM	18 3600 S	05/03/00	12/18/01	12/21/01	257 48	222 93	34 55 P
SI.OF2010002	48134109	KADANT INC COM	73 4400 S	05/04/00	12/18/01	12/21/01	1 029 91	-908 37	121 34 P
SI.OF2010002	48134109	KADANT INC COM	134 6400 S	05/05/00	12/18/01	12/21/01	1 888 17	1 684 10	204 07 P
SI.OF2010002	48134109	KADANT INC COM	33 0800 S	05/09/00	12/18/01	12/21/01	772 43	-655 92	116 31 P
SI.OF2010002	48134109	KADANT INC COM	55 0800 S	05/18/00	12/18/01	12/21/01	772 43	-669 35	101 08 P
SI.OF2010002	48134109	KADANT INC COM	134 6400 S	05/19/00	12/18/01	12/21/01	1 888 17	1 616 15	272 02 P
SI.OF2010002	48134109	KADANT INC COM	12 2400 S	05/22/00	12/18/01	12/21/01	1 71 65	146 85	24 80 P
SI.OF2010002	48134109	KADANT INC COM	153 0000 S	05/21/00	12/18/01	12/21/01	2,145 65	1 805 90	339 75 P
SI.OF2010002	48134109	KADANT INC COM	153 0000 S	06/02/00	12/18/01	12/21/01	2 145 65	1 885 85	259 80 P
SI.OF2010002	48134109	KADANT INC COM	116 2800 S	06/03/00	12/18/01	12/21/01	1 630 69	1 418 24	212 45 P
SI.OF2010002	48134109	KADANT INC COM	48 9600 S	06/06/00	12/18/01	12/21/01	686 61	593 00	93 61 P
SI.OF2010002	48134109	KADANT INC COM	91 8000 S	06/08/00	12/18/01	12/21/01	1,287 39	1 103 89	183 50 P
SI.OF2010002	48134109	KADANT INC COM	34 4800 S	06/12/00	12/18/01	12/21/01	343 30	290 27	53 03 P
SI.OF2010002	48134109	KADANT INC COM	36 7200 S	06/13/00	12/18/01	12/21/01	514 96	-435 86	79 10 P
SI.OF2010002	48134109	KADANT INC COM	154 6400 S	06/23/00	12/18/01	12/21/01	1 888 17	1 641 81	246 36 P
SI.OF2010002	48134109	KADANT INC COM	140 9600 S	06/28/00	12/18/01	12/21/01	686 61	-631 38	55 23 P
SI.OF2010002	48134109	KADANT INC COM	140 7600 S	06/29/00	12/18/01	12/21/01	1,973 99	1,942 09	31 90 P
SI.OF2010002	48134109	KADANT INC COM	67 3200 S	07/03/00	12/18/01	12/21/01	944 08	912 19	31 89 P
SI.OF2010002	48134109	KADANT INC COM	18 3600 S	07/03/00	12/18/01	12/21/01	257 48	230 77	6 71 P
SI.OF2010002	48134109	KADANT INC COM	12 2400 S	07/06/00	12/18/01	12/21/01	1 71 65	1 72 69	1 04 P
SI.OF2010002	48134109	KADANT INC COM	24 4800 S	07/10/00	12/18/01	12/21/01	343 30	366 30	23 00 P
SI.OF2010002	48134109	KADANT INC COM	263 1600 S	07/11/00	12/18/01	12/21/01	3 690 51	3 916 92	226 41 P
SI.OF2010002	48134109	KADANT INC COM	189 7200 S	07/12/00	12/18/01	12/21/01	2,660 60	2,726 97	46 37 P
SI.OF2010002	48134109	KADANT INC COM	12 2400 S	07/13/00	12/18/01	12/21/01	1 71 65	1 76 36	-4 91 P
SI.OF2010002	48134109	KADANT INC COM	154 6400 S	07/18/00	12/18/01	12/21/01	1 888 17	-911 56	23 99 P
SI.OF2010002	48134109	KADANT INC COM	140 7600 S	07/28/00	12/18/01	12/21/01	1 973 99	1 817 19	156 80 P
SI.OF2010002	48134109	KADANT INC COM	18 3600 S	08/17/00	12/18/01	12/21/01	257 48	240 14	17 34 P
SI.OF2010002	48134109	KADANT INC COM	134 6400 S	08/21/00	12/18/01	12/21/01	1 888 17	1 810 65	77 32 P
SI.OF2010002	48134109	KADANT INC COM	116 2800 S	08/21/00	12/18/01	12/21/01	1 630 69	1 609 48	21 21 P
SI.OF2010002	48134109	KADANT INC COM	134 6400 S	09/19/01	12/18/01	12/21/01	1 888 17	-1 827 20	60 97 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SI.0F2010002	482821104	KADANT INC COM	18 3400 S	03/22/01	12/18/01	12/21/01	237 48	232 90	24 58 P
SI.0F2010002	482821104	KADANT INC COM	13 2400 S	03/22/01	12/18/01	12/21/01	181 64	176 66	9 02 P
SI.0F2010002	482821104	KADANT INC COM	143 3200 S	04/11/01	12/20/01	12/26/01	2,054 25	1,974 53	79 72 P
SI.0F2010002	482821104	KADANT INC COM	348 8400 S	06/22/01	12/20/01	12/26/01	4,924 44	5,083 28	138 84 P
SI.0F2010002	482821104	KADANT INC COM	201 9600 S	06/28/01	12/20/01	12/26/01	2,792 40	2,792 40	58 59 P
SI.0F2010002	482821104	KADANT INC COM	483 4800 S	06/29/01	12/20/01	12/26/01	6,823 11	6,733 11	73 01 P
SI.0F2010002	482821104	KADANT INC COM	299 8800 S	07/03/01	12/20/01	12/26/01	4,233 29	-4,094 33	-136 64 P
SI.0F2010002	482821104	KADANT INC COM	220 3300 S	07/23/01	12/20/01	12/26/01	3,110 17	2,779 03	331 14 P
SI.0F2010002	482821104	KADANT INC COM	170 3600 S	03/22/01	12/19/01	12/24/01	2,413 73	2,273 08	140 65 P
SI.0F2010002	482821104	KADANT INC COM	237 0400 S	04/10/01	12/19/01	12/24/01	3,641 85	3,463 89	318 94 P
SI.0F2010002	482821104	KADANT INC COM	301 2400 S	04/11/01	12/19/01	12/24/01	4,368 10	-4,087 45	-180 65 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 900 0000 S	10/08/99	01/10/01	01/16/01	136 698 73	11,092 11	43 606 62 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	2 700 0000 S	10/08/99	01/11/01	01/17/01	199 172 89	101 025 63	98 147 26 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	3 000 0000 S	10/08/99	01/14/01	01/20/01	22 040 46	-11,225 07	11 813 39 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	400 0000 S	10/08/99	01/12/01	01/18/01	29 936 04	-14,966 76	19 969 28 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 700 0000 S	10/08/99	01/21/01	02/05/01	133 880 20	-43 608 73	72,271 47 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 700 0000 S	10/08/99	02/08/01	02/13/01	137 688 90	-43 608 73	74 078 17 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 000 0000 S	10/08/99	01/20/01	02/02/01	7 884 73	3 741 69	4 137 04 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 600 0000 S	10/19/99	02/09/01	02/14/01	83,474 81	-34 837 30	48 637 31 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	3 000 0000 S	10/19/99	02/15/01	02/21/01	137 040 34	53 740 00	81,309 34 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	300 0000 S	11/01/99	02/16/01	02/22/01	24 347 37	12,015 50	12,532 37 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	700 0000 S	10/19/99	02/16/01	02/22/01	24 347 37	11 977 50	12,569 87 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 500 0000 S	10/19/99	02/16/01	02/22/01	56 329 89	24,386 23	31 843 64 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 400 0000 S	10/19/99	02/22/01	02/27/01	129 103 49	32,236 23	52,236 23 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 400 0000 S	10/19/99	02/26/01	03/01/01	120,168 12	-48 772 30	76 849 24 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	900 0000 S	10/19/99	02/27/01	02/28/01	77,252 95	-11,283 60	71,593 62 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 400 0000 S	10/17/00	01/04/01	01/09/01	67 713 66	-42,473 74	43 923 89 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	300 0000 S	10/18/00	01/04/01	01/09/01	14 308 86	8 707 65	23,239 32 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	800 0000 S	10/18/00	01/04/01	01/09/01	38 693 95	24 329 84	14,333 11 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	2 200 0000 S	10/19/00	01/05/01	01/10/01	104,386 51	-46 989 36	37,396 93 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	300 0000 S	10/19/00	01/09/01	01/12/01	13,334 83	9 134 94	4 423 89 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 200 0000 S	10/20/00	01/09/01	01/12/01	34,233 30	33 633 36	18 579 94 P
SI.0F2010002	502424104	L-3 COMMUNICATIONS HLDGS INC	3 100 0000 S	10/17/00	01/03/01	01/08/01	143 359 30	94 048 11	49 511 19 P
SI.0F2010002	532716107	LIMITED INC COM	100 0000 S	06/21/01	09/24/01	09/27/01	936 43	-1,334 00	337 53 P
SI.0F2010002	532716107	LIMITED INC COM	5 000 0000 S	06/21/01	09/24/01	09/27/01	48 822 36	-76 370 00	27,347 64 P
SI.0F2010002	532716107	LIMITED INC COM	1 400 0000 S	06/21/01	09/24/01	09/27/01	13 663 34	-7 720 66	7 720 66 P
SI.0F2010002	532716107	LIMITED INC COM	3 100 0000 S	06/22/01	09/26/01	10/01/01	29,376 47	-47 647 93	18,271 46 P
SI.0F2010002	532716107	LIMITED INC COM	4 400 0000 S	06/23/01	09/26/01	10/01/01	41 669 64	-47 643 84	31 948 30 P
SI.0F2010002	532716107	LIMITED INC COM	500 0000 S	06/21/01	09/25/01	09/28/01	4 747 24	7 637 00	2,889 76 P
SI.0F2010002	532716107	LIMITED INC COM	1 400 0000 S	06/21/01	09/25/01	09/28/01	13,202 27	21 280 00	7,987 73 P
SI.0F2010002	532716107	LIMITED INC COM	5 700 0000 S	06/22/01	09/25/01	09/28/01	34 118 53	-48 467 42	34,348 87 P
SI.0F2010002	532716107	LIMITED INC COM	3 800 0000 S	06/22/01	09/28/01	09/28/01	36 079 03	38 407 14	22,378 12 P
SI.0F2010002	532716107	LIMITED INC COM	500 0000 S	06/27/01	09/27/01	10/02/01	4 723 69	7 761 30	-3 033 61 P
SI.0F2010002	532716107	LIMITED INC COM	400 0000 S	06/27/01	09/27/01	10/02/01	3 780 55	-6,230 24	2,439 69 P
SI.0F2010002	532716107	LIMITED INC COM	1 100 0000 S	06/27/01	09/28/01	10/01/01	10 307 07	17 074 86	-6 367 79 P
SI.0F2010002	532716107	LIMITED INC COM	400 0000 S	06/28/01	09/26/01	10/01/01	3 820 75	-6 149 44	2,333 69 P
SI.0F2010002	532716107	LIMITED INC COM	9 700 0000 S	06/28/01	09/26/01	10/01/01	92 633 23	149 332 84	56 696 61 P
SI.0F2010002	532716107	LIMITED INC COM	1 800 0000 S	07/06/01	09/28/01	10/03/01	16 839 26	-28,362 78	11,533 32 P
SI.0F2010002	532716107	LIMITED INC COM	800 0000 S	07/09/01	09/28/01	10/03/01	7 439 67	12,377 64	5 098 17 P
SI.0F2010002	532716107	LIMITED INC COM	1 700 0000 S	07/10/01	09/28/01	10/03/01	13 894 30	-26 809 17	10,914 87 P
SI.0F2010002	532716107	LIMITED INC COM	1 300 0000 S	07/11/01	09/28/01	10/03/01	12,134 46	-20 351 44	8,396 98 P
SI.0F2010002	532716107	LIMITED INC COM	1 600 0000 S	08/23/01	10/03/01	10/03/01	14 939 34	21 796 48	-6 837 14 P
SI.0F2010002	532716107	LIMITED INC COM	1 100 0000 S	08/27/01	09/28/01	10/03/01	10,284 55	15 419 03	5 134 48 P
SI.0F2010002	532716107	LIMITED INC COM	200 0000 S	08/28/01	09/28/01	10/03/01	1 609 92	2,810 00	940 08 P
SI.0F2010002	532716107	LIMITED INC COM	2 600 0000 S	08/29/01	09/28/01	10/03/01	24,308 93	36,498 34	12 189 61 P
SI.0F2010002	532716107	LIMITED INC COM	400 0000 S	08/30/01	09/28/01	10/03/01	7 479 67	12,239 92	3 760 23 P
SI.0F2010002	532716107	LIMITED INC COM	4 400 0000 S	06/27/01	09/27/01	10/02/01	41 360 13	-48 422 64	-8 062 51 P
SI.0F2010002	532716107	LIMITED INC COM	2 300 0000 S	07/03/01	09/27/01	10/02/01	19 833 51	33 456 99	-13 621 48 P
SI.0F2010002	532716107	LIMITED INC COM	2 100 0000 S	07/06/01	09/27/01	10/02/01	21 724 61	36,243 33	-14 916 72 P
SI.0F2010002	534181109	LINCOLN NATL CORP IND COM	2 000 0000 S	06/03/01	12/18/01	12/21/01	93 538 88	100 433 40	-6,996 52 P

SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,900,000.00	0606/01	12/18/01	12/21/01	88,785.94	-95,609.71	-6,823.77 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2,100,000.00	0607/01	12/18/01	12/21/01	116,823.60	126,017.75	9,194.15 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	500,000.00	0608/01	12/18/01	12/21/01	23,364.72	-25,337.83	1,973.13 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	900,000.00	0609/01	12/18/01	12/21/01	42,036.50	-45,543.78	3,507.28 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2,000,000.00	0611/01	12/18/01	12/21/01	101,353.40	101,353.40	7,894.92 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,000,000.00	0612/01	12/18/01	12/21/01	46,729.44	50,515.40	3,785.96 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	700,000.00	0612/01	12/18/01	12/21/01	32,710.61	33,180.39	469.78 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,400,000.00	0613/01	12/18/01	12/21/01	63,421.22	72,100.00	8,678.78 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	700,000.00	0614/01	12/18/01	12/21/01	32,710.61	35,239.00	2,528.39 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,200,000.00	0615/01	12/18/01	12/21/01	60,748.27	-44,989.34	105,737.61 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	400,000.00	0621/01	12/18/01	12/21/01	18,691.78	20,481.76	1,790.98 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,500,000.00	0622/01	12/18/01	12/21/01	70,094.16	77,253.70	7,161.54 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,500,000.00	0622/01	12/18/01	12/21/01	70,094.16	77,443.80	7,349.64 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,800,000.00	0622/01	12/18/01	12/21/01	84,112.99	92,710.44	8,597.45 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	700,000.00	0623/01	12/18/01	12/21/01	32,710.61	33,863.32	1,152.71 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	300,000.00	0626/01	12/18/01	12/21/01	14,018.83	15,170.70	1,151.87 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	600,000.00	0702/01	12/18/01	12/21/01	28,037.66	31,348.14	3,310.48 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	3,000,000.00	0706/01	12/18/01	12/21/01	140,188.32	151,437.90	11,249.58 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	3,900,000.00	0709/01	12/18/01	12/21/01	182,244.82	-194,582.70	12,337.88 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,000,000.00	0710/01	12/18/01	12/21/01	46,729.44	-49,479.40	2,749.96 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,500,000.00	0710/01	12/18/01	12/21/01	70,094.16	-74,888.70	4,794.54 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	600,000.00	0711/01	12/18/01	12/21/01	28,037.66	-29,946.34	1,908.68 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2,100,000.00	0712/01	12/18/01	12/21/01	98,131.83	104,657.91	6,526.08 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2,200,000.00	0713/01	12/18/01	12/21/01	102,804.77	-109,197.22	6,392.45 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,000,000.00	0713/01	12/18/01	12/21/01	4,672.94	5,029.00	356.06 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	800,000.00	0713/01	12/18/01	12/21/01	37,383.75	-40,210.32	2,826.57 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2,300,000.00	0717/01	12/18/01	12/21/01	116,823.60	126,479.30	9,655.90 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	100,000.00	0717/01	12/18/01	12/21/01	4,722.76	5,032.43	-308.67 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,400,000.00	0719/01	12/18/01	12/21/01	66,132.67	-69,696.20	3,563.53 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,400,000.00	0720/01	12/18/01	12/21/01	66,132.67	-68,099.78	1,967.91 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2,100,000.00	0722/01	12/18/01	12/21/01	99,199.01	-99,487.50	288.49 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2,000,000.00	0724/01	12/18/01	12/21/01	94,473.25	-96,031.00	1,557.75 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2,300,000.00	0729/01	12/18/01	12/21/01	108,646.53	-118,780.03	10,093.50 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2,300,000.00	0918/01	12/18/01	12/21/01	108,646.53	103,670.66	4,975.87 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	200,000.00	0924/01	12/18/01	12/21/01	9,447.32	8,805.00	642.32 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1,600,000.00	0924/01	12/18/01	12/21/01	75,580.20	-70,706.08	4,874.12 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	600,000.00	0923/01	12/18/01	12/21/01	28,342.57	-26,567.30	1,775.27 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	800,000.00	1001/01	12/18/01	12/21/01	37,790.10	-35,948.16	1,841.94 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	100,000.00	1001/01	12/18/01	12/21/01	4,722.76	-4,308.82	433.94 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2,300,000.00	1003/01	12/18/01	12/21/01	118,094.06	113,545.00	4,549.06 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	3,500,000.00	1017/01	12/18/01	12/21/01	163,331.68	144,886.00	20,445.68 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	3,900,000.00	1018/01	12/18/01	12/21/01	184,228.73	160,604.34	23,624.39 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2,000,000.00	1019/01	12/18/01	12/21/01	94,473.25	-81,392.20	12,883.05 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	800,000.00	1022/01	12/18/01	12/21/01	37,790.10	-32,989.92	4,800.18 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	7,200,000.00	1022/01	12/18/01	12/21/01	340,110.89	310,322.88	29,788.01 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	300,000.00	1113/01	12/18/01	12/21/01	14,171.29	-13,441.86	729.43 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	1,400,000.00	1214/99	12/18/01	12/21/01	30,417.76	-29,847.30	570.46 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	2,200,000.00	1215/99	12/18/01	12/21/01	47,799.34	-46,848.36	950.98 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	1,900,000.00	1216/99	12/18/01	12/21/01	41,281.25	-41,317.39	36.14 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	2,300,000.00	1220/99	12/18/01	12/21/01	49,972.04	-50,083.26	-113.22 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	1,300,000.00	1221/99	12/18/01	12/21/01	28,342.57	-27,981.39	361.18 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	1,500,000.00	1227/99	12/18/01	12/21/01	32,590.46	-31,906.95	683.51 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	700,000.00	1228/99	12/18/01	12/21/01	15,208.88	-15,347.75	138.87 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	3,200,000.00	01/03/00	12/18/01	12/21/01	69,526.32	-64,520.00	5,006.32 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	4,200,000.00	01/07/00	12/18/01	12/21/01	91,253.29	-84,719.14	6,534.15 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	100,000.00	01/10/00	12/18/01	12/21/01	2,172.70	1,616.02	556.68 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	4,900,000.00	01/10/00	12/18/01	12/21/01	105,096.10	79,184.94	25,911.12 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	3,300,000.00	01/11/00	12/18/01	12/21/01	70,779.00	53,266.95	17,512.05 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	2,200,000.00	01/12/00	12/18/01	12/21/01	47,186.00	33,575.76	13,610.24 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	800,000.00	01/13/00	12/18/01	12/21/01	17,158.53	12,733.44	4,425.11 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	1,300,000.00	01/21/00	12/18/01	12/21/01	27,882.64	21,190.00	6,692.64 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	4,600,000.00	01/24/00	12/18/01	12/21/01	98,661.64	74,822.68	23,838.96 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	3,300,000.00	01/26/00	12/18/01	12/21/01	70,779.00	-45,093.31	25,685.69 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	900,000.00	03/17/00	12/18/01	12/21/01	19,303.37	12,408.72	6,894.65 P
SLOF2010002	562367107	MANDALAY RESORT GROUP COM	1,200,000.00	03/20/00	12/18/01	12/21/01	23,737.82	16,806.24	6,931.58 P

SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 100 0000 5	03/21/00	1/27/001	1/27/001	23,593.00	15,630.12	796,248.8
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	900 0000 5	04/03/00	1/27/001	1/27/001	19,310.37	15,007.50	4,293.87
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 400 0000 5	04/04/00	1/27/001	1/27/001	30,037.46	23,359.24	6,668.18
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	4 100 0000 5	04/05/00	1/27/001	1/27/001	67,937.13	-69,649.16	18,288.33
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	2 900 0000 5	04/12/00	1/27/001	1/27/001	62,199.73	51,702.56	10,497.17
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	2 900 0000 5	04/17/00	1/27/001	1/27/001	62,199.73	-46,813.57	15,341.18
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 200 0000 5	06/07/00	1/27/001	1/27/001	25,737.82	24,231.60	1,506.22
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 400 0000 5	10/04/00	1/27/001	1/27/001	30,037.46	-33,367.78	3,367.32
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	900 0000 5	10/06/00	1/27/001	1/27/001	19,303.37	19,445.00	-541.63
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	900 0000 5	10/06/00	1/27/001	1/27/001	19,303.37	20,606.67	-1,303.30
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 400 0000 5	10/09/00	1/27/001	1/27/001	19,303.37	-18,833.50	470.87
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 400 0000 5	10/12/00	1/27/001	1/27/001	30,037.46	27,191.36	2,836.10
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	2 300 0000 5	10/13/00	1/27/001	1/27/001	55,620.46	-48,673.50	4,946.96
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	3 200 0000 5	11/18/99	1/27/001	1/27/001	85,501.13	89,736.94	-4,235.81
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 500 0000 5	11/19/99	1/27/001	1/27/001	32,818.03	24,726.50	1,841.48
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	2 700 0000 5	11/19/99	1/27/001	1/27/001	59,193.09	-62,669.43	-3,476.34
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 400 0000 5	11/22/99	1/27/001	1/27/001	30,692.71	33,199.46	-2,506.75
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	300 0000 5	11/23/99	1/27/001	1/27/001	4,314.67	-4,997.50	562.83
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 000 0000 5	11/24/99	1/27/001	1/27/001	21,923.37	22,673.00	-751.63
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	300 0000 5	11/26/99	1/27/001	1/27/001	6,577.01	-6,788.04	211.03
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	3 300 0000 5	11/29/99	1/27/001	1/27/001	120,578.52	133,154.70	-4,576.18
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	3 300 0000 5	12/01/99	1/27/001	1/27/001	72,347.11	75,078.30	-2,731.19
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	3 300 0000 5	12/01/99	1/27/001	1/27/001	74,539.45	81,761.50	-7,222.05
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	2 700 0000 5	12/06/99	1/27/001	1/27/001	39,193.09	-45,013.57	3,820.48
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	3 300 0000 5	12/09/99	1/27/001	1/27/001	72,347.11	77,063.91	-4,716.80
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	300 0000 5	12/10/99	1/27/001	1/27/001	6,577.01	-6,459.59	117.42
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	4 200 0000 5	12/10/99	1/27/001	1/27/001	94,270.48	-82,442.57	6,722.91
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 100 0000 5	12/14/99	1/27/001	1/27/001	46,039.07	-44,770.95	1,268.12
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 300 0000 5	11/18/99	1/16/001	1/16/001	24,634.17	29,918.94	-5,284.77
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	300 0000 5	11/18/99	03/16/01	03/21/01	7,998.99	-6,924.39	1,074.60
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 000 0000 5	11/18/99	03/16/01	03/21/01	26,665.31	22,966.50	3,698.81
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	4 600 0000 5	11/18/99	06/15/01	06/20/01	119,994.35	103,644.98	14,349.37
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	200 0000 5	11/18/99	06/15/01	06/21/01	5,300.50	-29,918.94	707.24
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 300 0000 5	11/18/99	06/15/01	06/21/01	34,433.27	39,918.94	-5,485.67
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	2 100 0000 5	11/18/99	06/19/01	06/22/01	56,039.04	-48,330.66	7,748.38
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 100 0000 5	11/18/99	06/20/01	06/23/01	29,187.08	-25,316.66	3,871.02
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 200 0000 5	11/18/99	07/09/01	07/09/01	41,031.62	-34,531.90	6,499.72
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	400 0000 5	11/18/99	07/09/01	07/06/01	11,032.75	9,205.84	1,848.91
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 000 0000 5	02/27/01	05/15/01	05/21/01	22,239.26	23,077.30	-838.04
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	3 800 0000 5	02/27/01	05/16/01	05/21/01	63,710.61	67,693.74	-3,983.13
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	2 400 0000 5	02/27/01	05/15/01	05/21/01	44,678.51	-44,278.60	199.91
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	2 400 0000 5	01/11/01	05/15/01	05/16/01	34,500.73	31,730.16	1,239.48
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	800 0000 5	01/09/01	05/08/01	05/11/01	18,253.63	18,777.92	-522.29
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 600 0000 5	01/11/01	05/08/01	05/11/01	36,511.26	37,153.44	-642.18
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	6 600 0000 5	01/11/01	05/15/01	05/15/01	151,893.92	153,257.94	-1,364.02
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	500 0000 5	01/11/01	05/11/01	05/16/01	11,238.92	-11,610.45	331.53
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	4 600 0000 5	01/29/01	05/16/01	05/16/01	103,532.10	106,592.12	-3,060.02
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	300 0000 5	01/29/01	05/14/01	05/17/01	4,460.51	-4,634.44	173.93
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	3 000 0000 5	02/22/01	05/14/01	05/17/01	66,907.66	-66,417.90	489.76
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	4 300 0000 5	01/08/01	04/24/01	04/27/01	107,540.55	107,690.40	-149.85
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	3 900 0000 5	01/08/01	04/26/01	05/01/01	93,627.29	-93,531.64	95.65
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	4 000 0000 5	01/08/01	04/26/01	05/01/01	92,520.91	-93,724.80	1,203.89
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	2 200 0000 5	01/04/01	04/19/01	04/24/01	53,716.20	56,335.66	-2,779.08
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	4 400 0000 5	01/04/01	04/19/01	04/24/01	107,288.28	113,072.52	-5,784.24
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 200 0000 5	01/04/01	04/29/01	04/29/01	28,622.04	-30,837.96	2,215.92
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	700 0000 5	01/03/01	04/25/01	04/25/01	16,606.19	16,731.84	-125.65
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	4 800 0000 5	01/03/01	05/04/01	05/04/01	110,490.38	114,809.76	-4,319.38
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	4 900 0000 5	01/09/01	05/07/01	05/07/01	113,347.42	119,514.76	-6,172.34
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	3 000 0000 5	01/08/01	05/04/01	05/09/01	114,736.16	119,656.60	-4,909.56
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	900 0000 5	01/09/01	05/04/01	05/09/01	17,054.43	-11,726.30	261.13
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	900 0000 5	04/12/00	03/28/01	03/28/01	17,054.43	-10,751.22	4,303.21
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	600 0000 5	04/12/00	03/21/01	03/21/01	11,359.62	7,080.00	4,281.62
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	1 100 0000 5	04/12/00	03/24/01	03/24/01	20,703.73	13,440.38	7,263.35
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	2 300 0000 5	04/11/00	03/23/01	03/23/01	52,700.40	-33,623.64	19,076.76
SI.OF20.0002	562567107	MANDALAY RESORT GROUP COM	2 200 0000 5	04/12/00	03/23/01	03/23/01	41,407.46	26,506.70	14,900.76



SI.072010002	57701102	MAITTEL, INC COM	1,600,000.5	04/07/00	03/19/01	03/27/01	29,154.07	19,515.20	9,638.87 P
SI.072010002	57701102	MAITTEL, INC COM	2,600,000.5	04/10/00	03/19/01	03/27/01	47,373.36	31,286.06	16,089.30 P
SI.072010002	57701102	MAITTEL, INC COM	2,400,000.5	04/11/00	03/20/01	03/27/01	43,731.10	28,863.12	14,867.98 P
SI.072010002	57701102	MAITTEL, INC COM	1,400,000.5	04/06/00	02/07/01	02/07/01	22,484.09	17,480.54	5,003.55 P
SI.072010002	57701102	MAITTEL, INC COM	2,100,000.5	04/07/00	02/07/01	02/07/01	33,726.13	25,613.70	8,112.43 P
SI.072010002	57701102	MAITTEL, INC COM	11,600,000.5	04/06/00	01/04/01	01/09/01	178,262.83	148,214.36	30,048.47 P
SI.072010002	57701102	MAITTEL, INC COM	5,900,000.5	04/06/00	01/03/01	01/10/01	91,823.55	73,318.89	18,438.46 P
SI.072010002	57701102	MAITTEL, INC COM	1,200,000.5	04/06/00	01/03/01	01/10/01	18,675.93	14,983.32	3,692.61 P
SI.072010002	57701102	MAITTEL, INC COM	400,000.5	04/13/00	03/23/01	03/31/01	7,240.92	-4,720.00	2,520.92 P
SI.072010002	57701102	MAITTEL, INC COM	6,600,000.5	04/14/00	03/23/01	03/31/01	119,475.14	74,673.50	44,307.64 P
SI.072010002	57701102	MAITTEL, INC COM	300,000.5	04/19/00	03/23/01	03/31/01	5,430.69	-3,633.39	1,797.30 P
SI.072010002	57701102	MAITTEL, INC COM	1,100,000.5	04/19/00	12/1/01	12/21/01	19,377.61	13,222.43	6,035.18 P
SI.072010002	57701102	MAITTEL, INC COM	2,700,000.5	04/24/00	12/1/01	12/21/01	47,563.23	30,488.94	17,074.29 P
SI.072010002	57701102	MAITTEL, INC COM	9,800,000.5	03/03/00	12/1/01	12/21/01	172,636.91	115,940.86	56,696.05 P
SI.072010002	57701102	MAITTEL, INC COM	5,500,000.5	03/04/00	12/1/01	12/21/01	96,888.06	-63,976.55	32,911.51 P
SI.072010002	57701102	MAITTEL, INC COM	2,500,000.5	03/03/00	12/1/01	12/21/01	44,040.03	-38,875.00	15,165.03 P
SI.072010002	57701102	MAITTEL, INC COM	1,400,000.5	03/10/00	12/1/01	12/21/01	24,662.42	13,993.88	8,668.54 P
SI.072010002	57701102	MAITTEL, INC COM	7,100,000.5	03/09/00	12/20/01	12/26/01	121,479.07	73,494.30	43,984.77 P
SI.072010002	57701102	MAITTEL, INC COM	1,500,000.5	03/10/00	12/20/01	12/26/01	23,664.39	13,796.03	9,938.34 P
SI.072010002	57701102	MAITTEL, INC COM	1,900,000.5	03/23/00	12/20/01	12/26/01	32,508.48	-20,043.00	12,463.48 P
SI.072010002	57701102	MAITTEL, INC COM	400,000.5	03/23/00	12/20/01	12/26/01	6,843.89	-4,170.00	2,673.89 P
SI.072010002	57701102	MAITTEL, INC COM	1,600,000.5	03/23/00	12/20/01	12/26/01	27,375.56	16,546.72	10,828.84 P
SI.072010002	57701102	MAITTEL, INC COM	600,000.5	03/23/00	12/20/01	12/26/01	10,265.84	-6,180.00	4,085.84 P
SI.072010002	57701102	MAITTEL, INC COM	400,000.5	03/23/00	12/20/01	12/26/01	6,843.89	-4,170.00	2,673.89 P
SI.072010002	57701102	MAITTEL, INC COM	6,700,000.5	03/12/00	12/19/01	12/24/01	93,819.71	-59,530.13	34,289.58 P
SI.072010002	57701102	MAITTEL, INC COM	3,400,000.5	03/01/00	12/19/01	12/24/01	37,997.64	-47,404.84	10,597.20 P
SI.072010002	57701102	MAITTEL, INC COM	2,000,000.5	03/24/00	12/19/01	12/24/01	24,116.36	24,385.00	9,531.76 P
SI.072010002	57701102	MAITTEL, INC COM	2,100,000.5	03/24/00	12/19/01	12/24/01	33,822.07	23,532.93	10,289.14 P
SI.072010002	57701102	MAITTEL, INC COM	2,500,000.5	03/25/00	12/19/01	12/24/01	42,643.32	29,308.00	13,337.32 P
SI.072010002	57701102	MAITTEL, INC COM	1,100,000.5	03/27/00	12/19/01	12/24/01	18,763.94	12,659.13	6,104.81 P
SI.072010002	57701102	MAITTEL, INC COM	5,000,000.5	03/28/00	12/19/01	12/24/01	45,290.63	35,664.00	29,634.63 P
SI.072010002	57701102	MAITTEL, INC COM	900,000.5	03/28/00	12/19/01	12/24/01	13,313.23	-9,911.16	3,441.16 P
SI.072010002	57701102	MAITTEL, INC COM	1,800,000.5	04/03/00	12/19/01	12/24/01	20,704.63	19,608.84	11,095.79 P
SI.072010002	57701102	MAITTEL, INC COM	700,000.5	04/09/00	12/19/01	12/24/01	11,940.69	7,443.10	4,497.39 P
SI.072010002	57701102	MAITTEL, INC COM	300,000.5	01/24/01	03/04/01	03/09/01	7,982.53	9,289.38	1,306.85 P
SI.072010002	580133101	MCDONALDS CORP COM	3,800,000.5	01/24/01	03/04/01	03/09/01	101,113.34	114,738.48	13,646.14 P
SI.072010002	580133101	MCDONALDS CORP COM	4,100,000.5	01/24/01	03/07/01	03/07/01	109,352.83	123,818.36	14,265.53 P
SI.072010002	580133101	MCDONALDS CORP COM	2,200,000.5	01/21/01	03/07/01	03/07/01	38,784.43	-64,170.70	5,386.27 P
SI.072010002	580133101	MCDONALDS CORP COM	900,000.5	01/21/01	03/07/01	03/07/01	23,998.33	26,251.63	2,253.30 P
SI.072010002	580133101	MCDONALDS CORP COM	3,800,000.5	02/07/01	03/08/01	03/11/01	101,336.37	113,406.16	-11,279.89 P
SI.072010002	580133101	MCDONALDS CORP COM	4,000,000.5	01/05/01	03/01/01	03/04/01	110,531.91	131,082.00	20,720.09 P
SI.072010002	580133101	MCDONALDS CORP COM	3,000,000.5	01/05/01	03/03/01	03/08/01	81,030.29	98,211.30	17,281.01 P
SI.072010002	580133101	MCDONALDS CORP COM	6,800,000.5	01/05/01	03/03/01	03/08/01	183,664.67	223,044.08	39,375.41 P
SI.072010002	580133101	MCDONALDS CORP COM	7,000,000.5	01/05/01	03/03/01	03/08/01	189,070.64	229,832.00	41,754.32 P
SI.072010002	580133101	MCDONALDS CORP COM	3,700,000.5	01/09/01	03/03/01	03/08/01	99,937.36	121,729.26	21,791.90 P
SI.072010002	580133101	MCDONALDS CORP COM	2,700,000.5	01/24/01	03/03/01	03/08/01	72,927.36	-87,604.42	-10,677.06 P
SI.072010002	580133101	MCDONALDS CORP COM	4,000,000.5	01/05/01	03/02/01	03/07/01	110,085.52	131,082.00	20,996.48 P
SI.072010002	580133101	MCDONALDS CORP COM	3,600,000.5	01/04/01	03/03/01	03/08/01	97,760.93	118,938.40	21,197.33 P
SI.072010002	580133101	MCDONALDS CORP COM	500,000.5	01/05/01	04/03/01	04/03/01	13,377.90	-16,385.23	2,807.33 P
SI.072010002	58531A108	MELLON FINL CORP COM	2,800,000.5	03/16/99	12/19/01	12/24/01	105,734.53	101,163.96	4,564.59 P
SI.072010002	58531A108	MELLON FINL CORP COM	2,000,000.5	03/16/99	12/19/01	12/24/01	73,524.64	-67,633.40	7,889.24 P
SI.072010002	58531A108	MELLON FINL CORP COM	3,400,000.5	03/08/99	12/19/01	12/24/01	128,391.93	112,708.64	15,683.29 P
SI.072010002	58531A108	MELLON FINL CORP COM	3,200,000.5	03/08/99	12/19/01	12/24/01	120,839.49	-107,275.28	13,564.21 P
SI.072010002	58531A108	MELLON FINL CORP COM	1,000,000.5	09/27/99	12/19/01	12/24/01	37,762.34	-33,023.90	4,738.44 P
SI.072010002	58531A108	MELLON FINL CORP COM	7,100,000.5	02/28/00	12/19/01	12/24/01	248,112.61	220,893.36	47,220.25 P
SI.072010002	58531A108	MELLON FINL CORP COM	3,600,000.5	03/16/00	12/19/01	12/24/01	133,944.42	116,816.04	19,128.38 P
SI.072010002	58531A108	MELLON FINL CORP COM	600,000.5	04/13/00	12/19/01	12/24/01	22,637.40	-19,964.00	2,649.40 P
SI.072010002	58531A108	MELLON FINL CORP COM	2,900,000.5	03/06/00	12/19/01	12/24/01	109,310.78	-94,300.52	15,206.26 P
SI.072010002	58531A108	MELLON FINL CORP COM	1,500,000.5	03/12/00	12/19/01	12/24/01	56,643.31	51,648.60	4,994.71 P
SI.072010002	58531A108	MELLON FINL CORP COM	700,000.5	03/16/00	12/19/01	12/24/01	28,433.64	24,312.73	2,120.91 P

SLOF2010002	58531A108	MELLON FINL CORP COM	1 000 0000 5	05/17/00	12/19/01	12/24/01	37 762 34	34 560 30	3 201 84 P
SLOF2010002	58531A108	MELLON FINL CORP COM	500 0000 5	06/16/00	12/19/01	12/24/01	154 825 59	-138 816 57	16 009 02 P
SLOF2010002	58531A108	MELLON FINL CORP COM	2 700 0000 5	06/19/00	12/19/01	12/24/01	18 881 17	18 056 25	824 92 P
SLOF2010002	58531A108	MELLON FINL CORP COM	2 700 0000 5	06/30/00	12/19/01	12/24/01	101 978 32	98 426 31	3 507 01 P
SLOF2010002	58531A108	MELLON FINL CORP COM	2 900 0000 5	07/19/01	12/19/01	12/24/01	101 938 32	109 218 68	7 260 36 P
SLOF2010002	58531A108	MELLON FINL CORP COM	2 900 0000 5	07/20/01	12/19/01	12/24/01	109 510 78	113 759 30	4 248 52 P
SLOF2010002	58531A108	MELLON FINL CORP COM	1 700 0000 5	10/05/01	12/19/01	12/24/01	64 195 98	53 687 36	17 829 13 P
SLOF2010002	58531A108	MELLON FINL CORP COM	23 100 0000 5	03/16/99	12/18/01	12/21/01	871 435 37	834 619 17	10 308 62 P
SLOF2010002	58531A108	MELLON FINL CORP COM	2 600 0000 5	03/16/99	12/18/01	12/21/01	120 800 28	93 939 82	36 816 20 P
SLOF2010002	58531A108	MELLON FINL CORP COM	4 200 0000 5	03/16/99	12/18/01	12/21/01	110 884 21	93 939 82	26 860 46 P
SLOF2010002	58531A108	MELLON FINL CORP COM	2 400 0000 5	03/16/99	12/18/01	12/21/01	144 592 84	153 362 01	16 544 39 P
SLOF2010002	58531A108	MELLON FINL CORP COM	4 800 0000 5	03/16/99	12/18/01	12/21/01	111 717 95	-46 713 68	29 230 13 P
SLOF2010002	58531A108	MELLON FINL CORP COM	1 000 0000 5	01/03/01	12/18/01	12/21/01	11 222 84	-149 945 76	23 004 27 P
SLOF2010002	58531A108	MELLON FINL CORP COM	1 600 0000 5	01/03/01	12/18/01	12/21/01	2 317 14	2 898 78	318 61 P
SLOF2010002	58531A108	MELLON FINL CORP COM	1 600 0000 5	01/03/01	12/18/01	12/21/01	37 074 28	-48 078 56	11 004 28 P
SLOF2010002	58531A108	MELLON FINL CORP COM	1 700 0000 5	01/09/01	12/18/01	12/21/01	34 757 14	-43 075 00	10 317 66 P
SLOF2010002	58531A108	MELLON FINL CORP COM	4 000 0000 5	01/09/01	12/18/01	12/21/01	39 291 42	-51 495 21	12 103 79 P
SLOF2010002	58531A108	MELLON FINL CORP COM	4 000 0000 5	01/10/01	12/18/01	12/21/01	92 685 70	119 676 00	26 990 30 P
SLOF2010002	58531A108	MELLON FINL CORP COM	3 000 0000 5	01/10/01	12/18/01	12/21/01	6 951 43	8 980 53	2 029 10 P
SLOF2010002	58531A108	MELLON FINL CORP COM	2 600 0000 5	01/11/01	12/18/01	12/21/01	64 879 99	-88 343 08	-23 463 09 P
SLOF2010002	58531A108	MELLON FINL CORP COM	4 200 0000 5	01/12/01	12/18/01	12/21/01	97 319 99	-126 738 78	29 418 79 P
SLOF2010002	58531A108	MELLON FINL CORP COM	700 0000 5	01/16/01	12/18/01	12/21/01	16 220 00	20 495 23	-4 275 23 P
SLOF2010002	58531A108	MELLON FINL CORP COM	2 900 0000 5	01/16/01	12/18/01	12/21/01	67 197 13	-47 231 13	20 034 00 P
SLOF2010002	58531A108	MELLON FINL CORP COM	3 600 0000 5	01/17/01	12/18/01	12/21/01	83 417 13	106 771 32	23 354 19 P
SLOF2010002	58531A108	MELLON FINL CORP COM	8 100 0000 5	01/17/01	12/18/01	12/21/01	187 688 55	239 812 65	52 124 10 P
SLOF2010002	58531A108	MELLON FINL CORP COM	3 200 0000 5	01/23/01	12/18/01	12/21/01	69 514 28	-78 226 20	8 711 92 P
SLOF2010002	58531A108	MELLON FINL CORP COM	2 100 0000 5	01/23/01	12/18/01	12/21/01	76 465 71	86 433 73	9 988 02 P
SLOF2010002	58531A108	MELLON FINL CORP COM	4 100 0000 5	01/29/01	12/18/01	12/21/01	48 659 99	54 818 40	-6 158 41 P
SLOF2010002	58531A108	MELLON FINL CORP COM	1 700 0000 5	01/29/01	12/18/01	12/21/01	92 685 70	106 297 20	13 611 50 P
SLOF2010002	58531A108	MELLON FINL CORP COM	1 600 0000 5	06/07/01	12/18/01	12/21/01	37 074 28	-34 362 56	-4 976 07 P
SLOF2010002	58531A108	MELLON FINL CORP COM	600 0000 5	09/10/01	12/18/01	12/21/01	13 902 16	13 975 02	2 716 72 P
SLOF2010002	58531A108	MELLON FINL CORP COM	2 600 0000 5	01/04/01	12/06/01	12/11/01	62 363 34	81 220 62	18 937 28 P
SLOF2010002	58531A108	MELLON FINL CORP COM	1 000 0000 5	09/10/01	12/19/01	12/24/01	24 384 79	23 291 70	1 093 09 P
SLOF2010002	58531A108	MELLON FINL CORP COM	13 400 0000 5	09/11/01	12/19/01	12/24/01	326 756 12	291 203 44	35 552 68 P
SLOF2010002	58531A108	MELLON FINL CORP COM	800 0000 5	09/14/01	12/20/01	12/26/01	19 363 27	17 383 28	1 977 99 P
SLOF2010002	58531A108	MELLON FINL CORP COM	3 200 0000 5	09/19/01	12/20/01	12/26/01	128 281 68	116 775 96	11 505 72 P
SLOF2010002	58531A108	MELLON FINL CORP COM	1 000 0000 5	03/23/01	12/20/01	12/26/01	59 779 11	-47 003 20	12 699 31 P
SLOF2010002	58531A108	MILLIPORE CORP COM	2 300 0000 5	03/27/01	12/20/01	12/26/01	11 514 03	104 606 04	26 907 99 P
SLOF2010002	58531A108	MILLIPORE CORP COM	1 300 0000 5	03/28/01	12/20/01	12/26/01	77 712 14	54 637 17	19 055 67 P
SLOF2010002	58531A108	MILLIPORE CORP COM	600 0000 5	03/29/01	12/20/01	12/26/01	33 867 46	27 017 16	8 830 30 P
SLOF2010002	58531A108	MILLIPORE CORP COM	600 0000 5	03/30/01	12/20/01	12/26/01	33 867 46	27 493 60	4 371 86 P
SLOF2010002	58531A108	MILLIPORE CORP COM	1 900 0000 5	04/02/01	12/20/01	12/26/01	113 580 20	-47 974 60	25 621 70 P
SLOF2010002	58531A108	MILLIPORE CORP COM	2 100 0000 5	04/03/01	12/20/01	12/26/01	123 536 12	93 913 68	31 622 44 P
SLOF2010002	58531A108	MILLIPORE CORP COM	100 0000 5	10/23/01	12/20/01	12/26/01	3 977 91	5 094 60	883 31 P
SLOF2010002	58531A108	MILLIPORE CORP COM	1 300 0000 5	03/02/01	12/19/01	12/24/01	77 769 38	-67 183 43	10 583 95 P
SLOF2010002	58531A108	MILLIPORE CORP COM	900 0000 5	03/14/01	12/19/01	12/24/01	53 840 34	-47 938 48	5 881 86 P
SLOF2010002	58531A108	MILLIPORE CORP COM	1 200 0000 5	03/14/01	12/19/01	12/24/01	71 787 12	-41 323 64	10 461 48 P
SLOF2010002	58531A108	MILLIPORE CORP COM	4 000 0000 5	03/20/01	12/19/01	12/24/01	239 290 41	202 639 20	36 631 21 P
SLOF2010002	58531A108	MILLIPORE CORP COM	1 100 0000 5	03/21/01	12/19/01	12/24/01	167 680 69	86 282 66	21 418 03 P
SLOF2010002	58531A108	MILLIPORE CORP COM	1 400 0000 5	03/22/01	12/19/01	12/24/01	83 751 65	-61 820 08	21 931 57 P
SLOF2010002	58531A108	MILLIPORE CORP COM	300 0000 5	03/22/01	12/19/01	12/24/01	17 946 78	14 124 99	3 821 79 P
SLOF2010002	58531A108	MILLIPORE CORP COM	3 700 0000 5	11/29/00	12/18/01	12/21/01	221 404 68	161 865 75	59 538 93 P
SLOF2010002	58531A108	MILLIPORE CORP COM	2 300 0000 5	11/30/00	12/18/01	12/21/01	173 533 40	47 233 22 P	47 233 22 P
SLOF2010002	58531A108	MILLIPORE CORP COM	1 300 0000 5	02/04/01	12/18/01	12/21/01	77 790 13	-67 648 36	10 142 47 P
SLOF2010002	58531A108	MILLIPORE CORP COM	2 700 0000 5	02/05/01	12/18/01	12/21/01	161 565 38	140 502 60	21 062 98 P
SLOF2010002	58531A108	MILLIPORE CORP COM	500 0000 5	02/12/01	12/18/01	12/21/01	29 919 55	36 023 75	3 805 80 P
SLOF2010002	58531A108	MILLIPORE CORP COM	2 900 0000 5	02/13/01	12/18/01	12/21/01	173 533 40	-64 226 28	19 204 97 P
SLOF2010002	58531A108	MILLIPORE CORP COM	1 200 0000 5	02/14/01	12/18/01	12/21/01	71 806 92	-64 226 28	7 280 64 P
SLOF2010002	58531A108	MILLIPORE CORP COM	200 0000 5	02/20/01	12/18/01	12/21/01	11 967 12	10 610 00	1 357 82 P
SLOF2010002	58531A108	MILLIPORE CORP COM	800 0000 5	03/02/01	12/18/01	12/21/01	47 871 28	-41 344 88	6 526 40 P
SLOF2010002	58531A108	MILLIPORE CORP COM	100 0000 5	11/23/00	06/15/01	06/20/01	5 946 79	-4 403 00	1 541 79 P
SLOF2010002	58531A108	MILLIPORE CORP COM	1 900 0000 5	11/29/00	06/15/01	06/20/01	112 989 04	29 868 79 P	29 868 79 P
SLOF2010002	58531A108	MOODY'S CORP COM	41 400 0000 5	10/03/00	03/07/01	03/12/01	1 093 047 24	-922 531 39	172 515 83 P

SILOF2010002	61369105	MOODY'S CORP COM	2 600 0000 S	10/03/00	01/03/01	01/10/01	72 067 07	57 936 73	14 132 32 P
SILOF2010002	61369105	MOODY'S CORP COM	1 900 0000 S	10/03/00	01/04/01	01/09/01	42 349 43	33 425 05	8 924 38 P
SILOF2010002	61369105	MOODY'S CORP COM	3 000 0000 S	10/03/00	01/03/01	01/04/01	157 390 02	124 786 83	32 603 17 P
SILOF2010002	62186108	NCR CORP NEW	600 0000 S	04/17/99	02/20/01	02/22/01	29 208 05	28 936 08	271 97 P
SILOF2010002	62186108	NCR CORP NEW	100 0000 S	04/21/99	02/20/01	02/23/01	4 884 04	-4 463 16	4 463 16 P
SILOF2010002	62186108	NCR CORP NEW	3 700 0000 S	04/21/99	02/21/01	02/24/01	179 239 01	163 136 92	14 122 09 P
SILOF2010002	62186108	NCR CORP NEW	600 0000 S	04/22/99	02/21/01	02/26/01	29 069 03	24 402 36	4 666 67 P
SILOF2010002	62186108	NCR CORP NEW	2 200 0000 S	05/06/99	04/18/01	04/23/01	105 951 71	-97 536 84	8 314 87 P
SILOF2010002	62186108	NCR CORP NEW	600 0000 S	04/29/99	04/17/01	04/23/01	23 826 44	-25 233 28	591 16 P
SILOF2010002	62186108	NCR CORP NEW	1 200 0000 S	03/03/99	04/17/01	04/23/01	33 937 28	-53 264 90	2 692 38 P
SILOF2010002	62186108	NCR CORP NEW	1 400 0000 S	03/04/99	04/17/01	04/23/01	60 261 69	-60 551 72	197 03 P
SILOF2010002	62186108	NCR CORP NEW	1 600 0000 S	05/03/99	04/17/01	04/23/01	68 870 50	-48 710 34	160 76 P
SILOF2010002	62186108	NCR CORP NEW	100 0000 S	03/06/99	04/17/01	04/23/01	4 204 41	-4 245 08	59 33 P
SILOF2010002	62186108	NCR CORP NEW	700 0000 S	04/27/99	04/11/01	04/17/01	28 092 86	30 889 11	2 796 23 P
SILOF2010002	62186108	NCR CORP NEW	2 100 0000 S	04/29/99	04/11/01	04/17/01	84 278 38	-88 532 48	-4 044 90 P
SILOF2010002	62186108	NCR CORP NEW	300 0000 S	04/23/99	04/10/01	04/16/01	11 872 10	13 512 32	-1 440 22 P
SILOF2010002	62186108	NCR CORP NEW	1 200 0000 S	04/26/99	04/10/01	04/16/01	47 488 41	-55 920 72	-4 932 31 P
SILOF2010002	62186108	NCR CORP NEW	600 0000 S	04/26/99	04/10/01	04/16/01	33 298 78	27 960 36	-4 661 58 P
SILOF2010002	62186108	NCR CORP NEW	2 400 0000 S	04/27/99	04/10/01	04/16/01	93 195 13	103 909 32	12 710 39 P
SILOF2010002	62186108	NCR CORP NEW	1 100 0000 S	04/22/99	04/05/01	04/10/01	41 722 48	-44 737 66	-3 015 18 P
SILOF2010002	62186108	NCR CORP NEW	1 500 0000 S	04/23/99	04/05/01	04/10/01	56 894 30	-66 561 60	-9 667 30 P
SILOF2010002	62186108	NCR CORP NEW	1 400 0000 S	05/02/99	04/15/01	06/20/01	65 573 53	-57 026 20	8 547 33 P
SILOF2010002	62186108	NCR CORP NEW	1 900 0000 S	03/10/99	04/15/01	06/20/01	46 838 23	-41 221 40	5 616 83 P
SILOF2010002	62186108	NCR CORP NEW	1 200 0000 S	03/10/99	04/15/01	06/21/01	69 996 21	40 132 10	8 164 11 P
SILOF2010002	62186108	NCR CORP NEW	200 0000 S	03/10/99	06/19/01	06/22/01	9 362 64	-8 244 28	1 118 36 P
SILOF2010002	62186108	NCR CORP NEW	300 0000 S	03/06/99	05/21/01	06/05/01	14 197 20	12 733 24	1 461 96 P
SILOF2010002	62186108	NCR CORP NEW	1 100 0000 S	05/02/99	05/21/01	06/05/01	32 056 42	-44 806 30	7 230 12 P
SILOF2010002	62186108	NCR CORP NEW	600 0000 S	03/26/99	07/02/01	07/06/01	28 794 42	-23 992 50	4 801 92 P
SILOF2010002	62186108	NCR CORP NEW	700 0000 S	03/27/99	07/02/01	07/06/01	33 393 48	26 798 87	6 794 61 P
SILOF2010002	62186108	NCR CORP NEW	1 100 0000 S	03/27/99	07/02/01	07/06/01	69 424 28	-57 426 13	11 991 13 P
SILOF2010002	62186108	NCR CORP NEW	300 0000 S	03/11/99	06/22/01	06/27/01	13 987 34	12 728 43	1 249 09 P
SILOF2010002	62186108	NCR CORP NEW	2 000 0000 S	05/10/99	06/20/01	06/25/01	127 066 47	-115 419 92	11 666 53 P
SILOF2010002	62186108	NCR CORP NEW	300 0000 S	03/11/99	06/20/01	06/25/01	13 614 27	12 728 45	875 82 P
SILOF2010002	62186108	NCR CORP NEW	100 0000 S	03/11/99	06/21/01	07/03/01	4 803 83	-4 246 13	557 68 P
SILOF2010002	62186108	NCR CORP NEW	800 0000 S	03/11/99	06/29/01	07/03/01	38 166 80	33 969 20	4 197 60 P
SILOF2010002	62186108	NCR CORP NEW	400 0000 S	03/11/99	06/29/01	06/29/01	37 689 06	-33 969 20	3 719 86 P
SILOF2010002	62186108	NCR CORP NEW	200 0000 S	09/10/99	09/21/01	10/02/01	5 839 36	8 409 80	2 530 24 P
SILOF2010002	62186108	NCR CORP NEW	300 0000 S	09/29/99	09/21/01	10/02/01	8 789 33	9 301 14	5 11 79 P
SILOF2010002	62186108	NCR CORP NEW	300 0000 S	09/29/99	09/21/01	10/02/01	8 904 53	9 301 14	392 61 P
SILOF2010002	62186108	NCR CORP NEW	2 200 0000 S	09/30/99	09/21/01	10/03/01	74 237 77	81 208 30	7 070 73 P
SILOF2010002	62186108	NCR CORP NEW	3 000 0000 S	10/01/99	09/21/01	10/03/01	89 083 32	-94 540 40	5 833 09 P
SILOF2010002	62186108	NCR CORP NEW	1 300 0000 S	10/04/99	09/21/01	10/03/01	44 542 66	-48 451 33	3 908 69 P
SILOF2010002	62186108	NCR CORP NEW	200 0000 S	10/04/99	09/21/01	10/03/01	5 939 02	-5 441 36	502 24 P
SILOF2010002	62186108	NCR CORP NEW	1 300 0000 S	11/02/99	09/21/01	10/03/01	28 603 64	-42 616 60	-4 012 96 P
SILOF2010002	62186108	NCR CORP NEW	1 800 0000 S	11/02/99	10/01/01	10/04/01	31 841 69	-59 007 60	-27 163 91 P
SILOF2010002	62186108	NCR CORP NEW	400 0000 S	01/13/00	10/01/01	10/04/01	11 520 37	-13 913 72	2 393 35 P
SILOF2010002	62186108	NCR CORP NEW	1 200 0000 S	01/13/00	10/02/01	10/05/01	24 533 05	-41 741 16	-7 202 11 P
SILOF2010002	62186108	NCR CORP NEW	1 600 0000 S	01/19/00	10/02/01	10/05/01	46 044 06	-53 880 00	-7 833 94 P
SILOF2010002	62186108	NCR CORP NEW	1 400 0000 S	01/21/00	10/02/01	10/05/01	40 288 55	53 575 02	13 288 47 P
SILOF2010002	62186108	NCR CORP NEW	500 0000 S	09/09/99	09/21/01	10/02/01	14 636 76	20 523 10	5 866 34 P
SILOF2010002	62186108	NCR CORP NEW	700 0000 S	09/10/99	09/21/01	10/02/01	20 519 46	29 434 30	8 914 84 P
SILOF2010002	62186108	NCR CORP NEW	800 0000 S	04/14/00	10/02/01	10/05/01	23 022 03	-30 765 92	7 743 89 P
SILOF2010002	62186108	NCR CORP NEW	1 400 0000 S	05/02/00	10/02/01	10/05/01	40 288 55	51 870 00	11 581 43 P
SILOF2010002	62186108	NCR CORP NEW	1 500 0000 S	03/04/00	10/02/01	10/05/01	43 164 31	-53 044 43	11 878 14 P
SILOF2010002	62186108	NCR CORP NEW	100 0000 S	03/04/00	10/03/01	10/09/01	2 930 08	-3 669 63	1 007 55 P
SILOF2010002	62186108	NCR CORP NEW	300 0000 S	03/22/00	10/03/01	10/09/01	8 850 24	10 972 65	2 122 41 P
SILOF2010002	62186108	NCR CORP NEW	700 0000 S	06/01/00	10/03/01	10/09/01	20 650 57	29 282 96	8 632 39 P
SILOF2010002	62186108	NCR CORP NEW	800 0000 S	06/19/00	10/03/01	10/09/01	23 660 65	33 240 00	8 630 33 P
SILOF2010002	62186108	NCR CORP NEW	300 0000 S	09/01/99	09/26/01	10/01/01	8 984 82	12 901 38	3 916 36 P
SILOF2010002	62186108	NCR CORP NEW	1 200 0000 S	09/09/99	09/26/01	10/01/01	35 939 27	-49 235 44	-13 216 17 P
SILOF2010002	62186108	NCR CORP NEW	1 300 0000 S	03/27/99	09/24/01	09/27/01	40 365 47	-49 769 33	-9 403 86 P
SILOF2010002	62186108	NCR CORP NEW	2 200 0000 S	05/12/99	09/24/01	09/27/01	71 415 83	-90 269 02	-18 853 19 P
SILOF2010002	62186108	NCR CORP NEW	2 600 0000 S	05/12/99	09/24/01	09/27/01	52 624 82	-66 720 38	-14 094 76 P
SILOF2010002	62186108	NCR CORP NEW	600 0000 S	06/01/99	09/23/01	09/26/01	10 486 35	101 885 94	21 399 39 P
SILOF2010002	62186108	NCR CORP NEW	600 0000 S	06/01/99	09/23/01	09/26/01	18 573 82	24 030 00	-5 456 18 P

SLOF2010002	63186108	NCR CORP NEW	900 0000 5	06/04/99	09/23/01	09/23/01	27 860 77	37 572 57	-9 711 84 P
SLOF2010002	63186108	NCR CORP NEW	600 0000 5	09/23/01	09/23/01	09/23/01	18 573 82	28 548 00	9 974 18 P
SLOF2010002	63186108	NCR CORP NEW	500 0000 5	09/23/01	09/23/01	09/23/01	15 478 18	23 962 65	8 484 47 P
SLOF2010002	63186108	NCR CORP NEW	600 0000 5	08/31/99	09/23/01	09/23/01	18 573 82	25 966 28	7 372 46 P
SLOF2010002	63186108	NCR CORP NEW	600 0000 5	09/01/99	09/23/01	09/23/01	18 573 82	26 521 26	7 947 44 P
SLOF2010002	63186108	NCR CORP NEW	1 400 0000 5	09/07/99	09/23/01	09/23/01	43 238 91	-60 530 14	17 211 23 P
SLOF2010002	63186108	NCR CORP NEW	700 0000 5	09/08/99	09/23/01	09/23/01	21 669 46	30 103 22	-8 433 76 P
SLOF2010002	63186108	NCR CORP NEW	400 0000 5	05/27/99	09/04/01	09/07/01	15 179 49	15 513 64	-134 15 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	4 400 0000 5	03/22/99	01/03/01	01/03/01	139 520 66	121 077 44	18 443 22 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 600 0000 5	03/22/99	01/02/01	01/03/01	47 238 42	-44 028 16	3 230 28 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 800 0000 5	03/22/99	01/04/01	01/09/01	91 810 49	77 049 28	14 767 21 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 000 0000 5	03/22/99	01/03/01	01/10/01	32 659 31	37 217 60	5 141 91 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 300 0000 5	04/03/99	01/05/01	01/10/01	48 989 26	-47 325 00	1 664 26 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 000 0000 5	04/03/99	01/05/01	01/11/01	43 576 06	-44 170 00	599 94 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 800 0000 5	04/03/99	01/09/01	01/12/01	55 801 55	-56 790 00	988 43 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 600 0000 5	04/06/99	01/11/01	01/17/01	32 293 43	-49 813 76	2 479 69 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 700 0000 5	04/07/99	01/11/01	01/17/01	35 561 79	52 311 55	3 250 24 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	4 000 0000 5	09/08/99	01/11/01	01/17/01	32 683 41	27 405 80	5 277 61 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	4 000 0000 5	09/08/99	01/11/01	01/17/01	130 753 63	113 269 40	17 473 23 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 200 0000 5	04/03/99	01/10/01	01/16/01	40 060 89	-41 015 00	934 11 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 700 0000 5	04/06/99	01/10/01	01/16/01	52 387 32	-52 927 12	539 80 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	700 0000 5	10/31/00	01/10/01	01/16/01	18 322 31	52 927 12	7 039 81 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 800 0000 5	11/01/00	01/10/01	01/16/01	73 289 23	-102 799 48	29 510 23 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	400 0000 5	11/02/00	01/10/01	01/16/01	10 469 89	-14 215 00	3 845 11 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	3 200 0000 5	11/03/00	01/10/01	01/16/01	83 759 13	109 534 96	25 875 83 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 300 0000 5	10/31/00	01/09/01	01/12/01	38 408 16	54 347 40	15 939 24 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	700 0000 5	11/03/00	01/11/01	01/17/01	21 368 05	23 971 71	-2 603 66 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	4 400 0000 5	11/06/00	01/11/01	01/17/01	134 313 44	138 870 60	-4 535 16 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 400 0000 5	11/09/00	01/11/01	01/17/01	42 736 09	-42 524 16	211 93 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	200 0000 5	11/28/00	01/11/01	01/17/01	6 103 16	5 987 30	117 06 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	3 200 0000 5	11/29/00	01/11/01	01/17/01	97 682 30	93 733 76	3 948 74 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 900 0000 5	10/27/00	01/11/01	01/09/01	82 146 14	97 766 23	13 620 11 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	5 300 0000 5	10/27/00	01/03/01	01/03/01	137 375 66	-153 230 93	-15 835 29 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 700 0000 5	10/27/00	01/03/01	01/03/01	69 983 82	91 023 75	21 039 93 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 100 0000 5	10/31/00	01/09/01	01/12/01	2 542 89	3 623 16	-1 080 27 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 200 0000 5	10/27/00	01/09/01	01/12/01	68 637 90	91 023 75	22 363 83 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	300 0000 5	10/31/00	01/12/01	01/12/01	7 638 66	10 200 00	2 571 34 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	700 0000 5	10/03/01	12/18/01	12/18/01	118 915 32	109 057 20	9 838 12 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	700 0000 5	10/03/01	12/19/01	12/24/01	12 018 59	10 905 37	1 112 87 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	800 0000 5	10/04/01	12/19/01	12/24/01	13 753 54	-12 520 00	1 235 54 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	800 0000 5	10/04/01	12/20/01	12/26/01	13 762 57	12 520 00	1 242 57 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	200 0000 5	01/10/00	06/26/01	06/29/01	2 449 91	3 842 68	1 392 77 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 200 0000 5	01/10/00	06/29/01	07/05/01	19 530 04	28 592 83	9 072 81 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	4 400 0000 5	01/10/00	06/29/01	07/05/01	56 833 14	87 836 08	28 042 94 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 900 0000 5	01/10/00	06/29/01	07/05/01	37 471 29	55 279 51	-17 808 12 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	6 200 0000 5	01/10/00	06/28/01	07/03/01	79 546 33	119 123 08	-39 176 73 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 100 0000 5	01/10/00	06/29/01	07/03/01	5 379 82	7 624 76	2 244 94 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	400 0000 5	01/10/00	06/29/01	06/23/01	3 428 83	5 856 13	2 427 30 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 900 0000 5	01/04/00	06/21/01	06/23/01	3 077 06	5 639 04	2 561 04 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	500 0000 5	01/10/00	06/21/01	06/23/01	29 487 77	-48 033 30	5 039 04 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 300 0000 5	01/10/00	07/03/01	07/10/01	33 032 69	-62 904 27	29 851 58 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	800 0000 5	01/28/00	07/03/01	07/10/01	8 012 77	16 430 00	8 417 23 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 100 0000 5	01/10/00	07/10/01	07/10/01	21 033 53	4 832 57	21 789 04 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	6 900 0000 5	10/12/00	07/03/01	07/10/01	18 028 74	-48 720 42	30 691 68 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	5 400 0000 5	10/12/00	07/03/01	07/10/01	69 110 16	-66 828 57	30 691 68 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	3 100 0000 5	10/13/00	07/03/01	07/10/01	54 086 22	33 494 02	592 20 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 700 0000 5	10/16/00	07/03/01	07/10/01	27 043 11	-20 300 00	4 374 43 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 600 0000 5	11/07/00	07/03/01	07/10/01	16 025 55	28 193 13	1 096 02 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	3 100 0000 5	11/08/00	07/03/01	07/10/01	35 035 88	-44 636 15	9 600 27 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 400 0000 5	11/08/00	07/06/01	07/11/01	13 923 19	-17 862 46	3 937 27 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	900 0000 5	11/09/00	07/06/01	07/11/01	5 931 91	-11 020 83	2 078 94 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 100 0000 5	11/13/00	07/06/01	07/11/01	20 887 79	-23 134 48	-4 246 69 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	2 900 0000 5	11/13/00	07/06/01	07/11/01	28 845 04	33 706 70	-4 861 66 P
SLOF2010002	63248702	NEWS CORP LTD SPON ADP REBSTG	1 000 0000 5	11/13/00	07/06/01	07/11/01	10 001 06	11 623 00	1 621 94 P

SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	300 0000 S	11/13/90	07/09/01	07/12/01	4 968 63	5 611 50	442 87 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	700 0000 S	11/16/90	07/09/01	07/12/01	6 936 09	8 000 00	1 063 91 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	700 0000 S	11/20/90	07/09/01	07/12/01	6 936 09	8 662 50	1 706 41 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	3 200 0000 S	11/21/90	07/09/01	07/12/01	32 792 99	-41 233 50	-8 440 51 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	4 700 0000 S	11/22/90	07/09/01	07/12/01	46 703 16	56 938 62	10 235 46 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	1 100 0000 S	11/24/90	07/13/01	07/12/01	10 931 00	13 234 42	2 303 42 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	6 000 0000 S	03/12/01	07/13/01	07/18/01	58,634 04	59 941 80	1,287 76 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	2,200 0000 S	03/13/01	07/13/01	07/18/01	21,306 48	22 423 20	1 118 52 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	7,200 0000 S	03/09/01	07/17/01	07/21/01	70 191 18	81 475 20	11 284 02 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	4 000 0000 S	03/12/01	07/12/01	07/15/01	72,140 93	73 928 22	1 787 29 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	4 000 0000 S	11/24/90	07/10/01	07/13/01	44 417 04	-1,343 08 P	-1,343 08 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	6 400 0000 S	03/05/01	07/10/01	07/13/01	61 797 61	73 394 88	11 597 27 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	1 600 0000 S	03/05/01	07/11/01	07/14/01	13 075 50	18,398 72	5 323 22 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	1 000 0000 S	03/06/01	07/11/01	07/16/01	9 432 19	11 978 90	-2,546 71 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	1 400 0000 S	03/08/01	07/11/01	07/16/01	14 437 62	15 063 12	626 50 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	2,200 0000 S	01/04/00	07/11/01	07/16/01	13 191 06	13 942 40	751 34 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	3 200 0000 S	01/04/00	05/12/01	05/17/01	29 488 91	44 432 70	14 943 79 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	3 700 0000 S	01/04/00	05/17/01	05/22/01	40 033 86	-64 840 64	-24 806 78 P
SILOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	4 000 0000 S	01/04/00	05/17/01	05/22/01	46 289 16	74 715 95	28 426 79 P
SILOF2010002	700699100	PARAMETRIC TECHNOLOGY CORP COM	4 000 0000 S	01/04/00	05/21/01	05/24/01	57 478 36	88 831 40	31 353 04 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	5 000 0000 S	11/13/90	09/19/01	09/24/01	35 091 82	-61 300 00	-26 408 18 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	1 800 0000 S	11/13/90	10/04/01	10/10/01	14 171 46	22,140 00	7 968 54 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	2 800 0000 S	11/14/90	10/04/01	10/10/01	22,044 50	34 790 00	12,745 50 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	2 100 0000 S	12/03/90	10/04/01	10/10/01	16,533 37	28 433 00	11,921 63 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	1 400 0000 S	12/06/90	10/04/01	10/10/01	11,022 23	18 963 00	7 940 73 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	1 000 0000 S	12/07/90	10/04/01	10/10/01	62,984 28	-107,238 00	-44,253 72 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	600 0000 S	12/07/90	10/04/01	10/10/01	4 710 30	8 030 20	3 319 70 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	1 800 0000 S	12/12/90	10/04/01	10/10/01	14 131 50	23 715 00	9 583 50 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	800 0000 S	12/12/90	10/04/01	10/11/01	6 087 79	10,240 00	4 152 21 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	700 0000 S	12/15/90	10/03/01	10/11/01	5,326 82	8 675 03	3 348 21 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	2 800 0000 S	12/15/90	10/05/01	10/11/01	21,339 64	-34 780 12	-13,240 48 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	800 0000 S	12/15/90	10/05/01	10/11/01	6,102 75	-9 840 00	-3 737 25 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	2,300 0000 S	12/20/90	12/21/90	12/21/01	18 072 79	27 807 69	9 734 90 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	500 0000 S	12/20/90	12/18/01	12/18/01	3 978 87	-6 020 25	-2 041 38 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	3 800 0000 S	12/21/90	12/18/01	12/21/01	29 839 40	-42,940 00	-13 080 60 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	4 900 0000 S	01/05/01	12/18/01	12/21/01	38 550 91	-49 238 14	-10 687 23 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	1 400 0000 S	01/08/01	12/18/01	12/21/01	11 000 43	14,039 50	3 038 67 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	700 0000 S	01/10/01	12/18/01	12/21/01	5 500 42	7 028 81	1 528 39 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	2,200 0000 S	01/11/01	12/18/01	12/21/01	17 287 02	22,083 14	4 796 12 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	1 400 0000 S	01/12/01	12/18/01	12/21/01	11 000 43	14 026 32	3 025 49 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	4 100 0000 S	01/12/01	12/18/01	12/21/01	33 339 81	-43 204 75	-9 864 94 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	4 300 0000 S	01/17/01	12/18/01	12/21/01	33,339 81	-43 233 00	-9 863 19 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	2 700 0000 S	01/18/01	12/18/01	12/21/01	21 215 89	27 133 00	5 919 11 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	2,200 0000 S	01/22/01	12/21/01	12/21/01	17 287 02	22 110 00	4 822 98 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	4 000 0000 S	01/23/01	12/18/01	12/21/01	31 430 94	-40 200 00	-8 769 06 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	3 000 0000 S	12/19/90	10/23/01	10/26/01	1 589 95	3 460 00	1 870 05 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	500 0000 S	12/20/90	10/23/01	10/26/01	3 974 86	-6,045 15	-2 070 29 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	4 100 0000 S	04/03/01	12/20/01	12/26/01	33,336 48	-41 624 02	-8,287 54 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	4,200 0000 S	04/04/01	12/20/01	12/26/01	34 170 03	-41 075 16	-6 903 11 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	3 500 0000 S	04/05/01	12/20/01	12/26/01	44 746 50	55 237 40	10,490 90 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	3 000 0000 S	04/06/01	12/20/01	12/26/01	24 407 18	30 008 70	5 601 52 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	5 000 0000 S	04/10/01	12/20/01	12/26/01	40 678 63	51,307 50	10 628 82 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	2,300 0000 S	04/11/01	12/20/01	12/26/01	20 339 32	26,392 30	6 053 18 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	7 100 0000 S	04/12/01	12/20/01	12/26/01	37 763 66	71 324 47	33 560 81 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	1 600 0000 S	04/17/01	12/20/01	12/26/01	13 017 16	15 956 16	2 939 00 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	5 400 0000 S	04/19/01	12/20/01	12/26/01	49 932 93	54 340 00	4 407 07 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	6 900 0000 S	04/19/01	12/20/01	12/26/01	77 424 34	-48 343 34	-11 519 20 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	1 000 0000 S	06/22/01	12/20/01	12/26/01	8 133 75	10,325 12	2 191 37 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	1 700 0000 S	06/27/01	12/20/01	12/26/01	13 830 74	16 681 60	2 850 86 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	1 100 0000 S	06/28/01	12/20/01	12/26/01	8 113 57	-1 170 00	-6 059 92 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	7 100 0000 S	07/06/01	12/20/01	12/26/01	57,763 66	78 797 22	21 033 56 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	4 900 0000 S	07/11/01	12/20/01	12/26/01	39 865 06	54 880 00	15 014 94 P
SILOF2010002	700699100	PARK PL EXHIBIT CORP COM	1 600 0000 S	01/23/01	12/19/01	12/24/01	12 748 69	16 080 00	3,331 31 P

Alfred P. Sloan Foundation  
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SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	4,500,000.00	01/20/01	12/24/01	35,859.70	32,051.95	16,196.23
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	3,000,000.00	01/20/01	12/24/01	23,909.80	-34,455.20	-10,555.40
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	2,900,000.00	02/01/01	12/24/01	23,107.00	33,277.50	10,170.50
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	700,000.00	02/02/01	12/24/01	5,577.55	-2,512.43	-2,512.43
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	2,200,000.00	02/03/01	12/24/01	17,329.45	24,664.20	-7,134.75
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	2,200,000.00	02/07/01	12/24/01	17,329.45	24,943.38	7,419.93
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	500,000.00	02/08/01	12/24/01	3,983.97	5,633.50	-1,649.53
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	7,800,000.00	02/13/01	12/24/01	62,149.87	88,114.26	-25,964.39
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	3,900,000.00	02/16/01	12/24/01	31,074.94	43,086.42	12,011.48
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	5,100,000.00	02/20/01	12/24/01	22,310.21	30,976.68	8,666.47
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	5,100,000.00	02/21/01	12/24/01	40,658.46	56,470.77	15,812.31
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	900,000.00	02/22/01	12/24/01	7,171.14	9,720.00	-2,548.86
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	700,000.00	02/26/01	12/24/01	5,577.55	7,383.90	1,807.35
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	5,300,000.00	03/13/01	12/24/01	42,250.04	53,081.62	-10,831.58
SL0F2010002	700690100	PARK PL. EXHIBIT CORP COM	6,400,000.00	04/03/01	12/24/01	50,994.77	64,974.08	13,979.31
SL0F2010002	718197106	PHILLIPS PETE CO COM	1,000,000.00	09/24/01	12/24/01	57,478.78	52,749.20	4,729.58
SL0F2010002	718197106	PHILLIPS PETE CO COM	1,900,000.00	10/15/01	12/24/01	109,209.68	105,817.27	3,392.41
SL0F2010002	718197106	PHILLIPS PETE CO COM	1,900,000.00	02/12/01	12/24/01	16,890.40	16,884.81	5.59
SL0F2010002	718197106	PHILLIPS PETE CO COM	300,000.00	02/13/01	12/24/01	459,410.57	-452,781.00	6,629.57
SL0F2010002	718197106	PHILLIPS PETE CO COM	12,000,000.00	02/14/01	12/24/01	675,615.84	440,947.20	234,668.64
SL0F2010002	718197106	PHILLIPS PETE CO COM	1,900,000.00	03/13/01	12/24/01	106,972.31	104,612.48	2,360.83
SL0F2010002	718197106	PHILLIPS PETE CO COM	1,200,000.00	03/28/01	12/24/01	67,561.59	-67,916.64	-354.43
SL0F2010002	718197106	PHILLIPS PETE CO COM	800,000.00	09/24/01	12/24/01	45,041.06	-42,199.36	2,841.70
SL0F2010002	724479100	PITNEY BOWES INC COM	2,500,000.00	03/14/00	12/21/01	91,589.49	115,327.68	23,738.19
SL0F2010002	724479100	PITNEY BOWES INC COM	1,300,000.00	03/15/00	12/21/01	56,878.55	-46,267.15	-9,611.40
SL0F2010002	724479100	PITNEY BOWES INC COM	6,500,000.00	03/15/00	12/21/01	246,473.72	291,679.20	45,205.48
SL0F2010002	724479100	PITNEY BOWES INC COM	400,000.00	03/17/00	12/21/01	15,627.61	17,698.79	2,071.18
SL0F2010002	724479100	PITNEY BOWES INC COM	1,300,000.00	03/17/00	03/22/01	52,186.52	-40,353.24	92,539.76
SL0F2010002	724479100	PITNEY BOWES INC COM	400,000.00	02/11/00	03/22/01	14,372.78	18,768.36	4,395.58
SL0F2010002	724479100	PITNEY BOWES INC COM	700,000.00	03/14/00	03/22/01	28,677.36	31,798.73	3,121.37
SL0F2010002	724479100	PITNEY BOWES INC COM	400,000.00	01/21/00	03/16/01	13,872.19	-18,569.92	-5,697.73
SL0F2010002	724479100	PITNEY BOWES INC COM	2,100,000.00	01/27/00	03/16/01	83,329.00	-98,717.43	-15,388.43
SL0F2010002	724479100	PITNEY BOWES INC COM	2,400,000.00	01/28/00	03/16/01	95,233.14	-111,608.72	-16,375.58
SL0F2010002	724479100	PITNEY BOWES INC COM	2,700,000.00	03/17/00	12/24/01	103,246.44	119,453.30	16,206.86
SL0F2010002	724479100	PITNEY BOWES INC COM	1,000,000.00	03/21/00	12/24/01	38,239.42	-42,813.92	-4,574.50
SL0F2010002	724479100	PITNEY BOWES INC COM	1,900,000.00	03/22/00	12/24/01	72,654.90	81,075.75	8,420.85
SL0F2010002	724479100	PITNEY BOWES INC COM	4,000,000.00	04/12/00	12/24/01	152,957.69	174,578.93	21,621.24
SL0F2010002	724479100	PITNEY BOWES INC COM	600,000.00	04/14/00	12/24/01	32,943.65	24,887.71	-8,055.94
SL0F2010002	724479100	PITNEY BOWES INC COM	1,400,000.00	04/23/00	12/24/01	53,353.19	54,568.55	1,215.36
SL0F2010002	724479100	PITNEY BOWES INC COM	300,000.00	06/01/00	12/24/01	48,771.77	54,383.08	5,611.31
SL0F2010002	724479100	PITNEY BOWES INC COM	800,000.00	06/02/00	12/24/01	18,758.37	20,004.45	1,246.08
SL0F2010002	724479100	PITNEY BOWES INC COM	2,400,000.00	06/27/00	12/24/01	90,940.19	99,035.63	8,095.44
SL0F2010002	724479100	PITNEY BOWES INC COM	1,300,000.00	03/22/00	12/24/01	48,771.77	50,589.90	1,818.13
SL0F2010002	724479100	PITNEY BOWES INC COM	900,000.00	03/24/00	12/24/01	33,763.07	34,394.96	631.89
SL0F2010002	724479100	PITNEY BOWES INC COM	300,000.00	06/01/00	12/24/01	11,253.02	13,179.02	1,926.00
SL0F2010002	724479100	PITNEY BOWES INC COM	800,000.00	06/02/00	12/24/01	30,013.40	35,509.52	5,496.12
SL0F2010002	724479100	PITNEY BOWES INC COM	700,000.00	06/03/00	12/24/01	26,361.72	-21,039.17	-5,322.55
SL0F2010002	724479100	PITNEY BOWES INC COM	1,200,000.00	06/09/00	12/24/01	45,020.10	50,384.41	5,364.31
SL0F2010002	724479100	PITNEY BOWES INC COM	1,300,000.00	06/12/00	12/24/01	48,771.77	54,622.22	5,850.45
SL0F2010002	724479100	PITNEY BOWES INC COM	2,700,000.00	06/14/00	12/24/01	101,399.22	109,294.69	7,895.47
SL0F2010002	724479100	PITNEY BOWES INC COM	500,000.00	06/19/00	12/24/01	18,758.37	18,639.10	-119.27
SL0F2010002	724479100	PITNEY BOWES INC COM	200,000.00	10/04/00	12/24/01	7,503.35	6,910.74	-592.61
SL0F2010002	724479100	PITNEY BOWES INC COM	1,900,000.00	11/02/00	12/24/01	71,281.82	53,898.36	17,383.46
SL0F2010002	724479100	PITNEY BOWES INC COM	700,000.00	02/26/01	12/24/01	26,361.72	27,624.46	1,262.74
SL0F2010002	724479100	PITNEY BOWES INC COM	2,100,000.00	10/22/01	12/24/01	103,946.89	98,882.06	4,064.83
SL0F2010002	724479100	PITNEY BOWES INC COM	600,000.00	01/27/01	02/21/01	22,536.67	28,204.98	5,668.31
SL0F2010002	724479100	PITNEY BOWES INC COM	4,400,000.00	10/22/01	12/24/01	103,129.67	-81,400.00	21,729.67
SL0F2010002	74311102	PRINCIPAL FINANCIAL GROUP INC	3,300,000.00	12/03/01	12/24/01	54,013.23	55,131.15	1,117.92
SL0F2010002	74311102	PRINCIPAL FINANCIAL GROUP INC	3,900,000.00	10/22/01	12/24/01	82,843.23	-64,750.00	18,093.23
SL0F2010002	74311102	PRINCIPAL FINANCIAL GROUP INC	7,100,000.00	12/19/01	12/21/01	167,847.62	121,330.00	46,517.62
SL0F2010002	74406A102	PROVIDIAN FINL CORP COM	1,900,000.00	12/20/00	07/05/01	111,409.81	-83,964.41	27,445.40
SL0F2010002	74406A102	PROVIDIAN FINL CORP COM	500,000.00	07/05/01	07/10/01	29,518.37	22,142.65	-7,375.72
SL0F2010002	74406A102	PROVIDIAN FINL CORP COM	1,400,000.00	07/05/01	07/10/01	82,091.56	-64,578.08	17,513.48
SL0F2010002	74406A102	PROVIDIAN FINL CORP COM	1,500,000.00	12/20/00	07/09/01	88,021.56	-64,290.83	23,730.73
SL0F2010002	74406A102	PROVIDIAN FINL CORP COM	2,900,000.00	07/07/01	09/24/01	60,607.39	151,576.53	90,969.14

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SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	3,400,000 \$	06/24/01	09/19/01	09/24/01	71,036.95	138,400.40	-47,343.43 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	2,600,000 \$	01/04/01	09/18/01	09/21/01	55,425.99	160,142.06	104,716.07 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	4,500,000 \$	02/27/01	09/11/01	09/21/01	95,925.99	234,930.15	139,000.36 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	300,000 \$	09/05/01	09/18/01	09/21/01	6,395.31	13,150.42	8,755.11 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	7,200,000 \$	02/06/01	09/11/01	09/21/01	153,487.35	-279,098.72	-223,611.37 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	2,700,000 \$	12/27/00	09/11/01	09/21/01	70,766.53	-136,054.62	-65,288.09 P
SLOF2010002	01/04/01	PROVIDIAN FINL CORP COM	200,000 \$	01/04/01	09/11/01	09/21/01	3,241.96	13,218.62	7,076.66 P
SLOF2010002	01/04/01	PROVIDIAN FINL CORP COM	900,000 \$	01/04/01	09/11/01	09/21/01	23,994.09	55,439.79	31,439.70 P
SLOF2010002	12/21/00	PROVIDIAN FINL CORP COM	2,100,000 \$	12/21/00	09/11/01	09/21/01	96,187.12	37,670.10	37,670.10 P
SLOF2010002	12/22/00	PROVIDIAN FINL CORP COM	1,900,000 \$	12/22/00	09/11/01	09/21/01	33,359.21	50,832.97	-40,293.76 P
SLOF2010002	12/22/00	PROVIDIAN FINL CORP COM	600,000 \$	12/22/00	09/11/01	09/21/01	21,056.38	-39,517.04	18,460.46 P
SLOF2010002	12/26/00	PROVIDIAN FINL CORP COM	1,900,000 \$	12/26/00	09/07/01	09/21/01	50,009.37	-95,040.47	-45,031.10 P
SLOF2010002	12/27/00	PROVIDIAN FINL CORP COM	3,800,000 \$	12/27/00	09/07/01	09/21/01	109,664.33	179,283.36	9,619.03 P
SLOF2010002	11/09/01	RADIO SHACK CORP COM	3,900,000 \$	12/21/01	12/21/01	12/21/01	116,473.31	-108,875.13	7,598.18 P
SLOF2010002	11/12/01	RADIO SHACK CORP COM	2,200,000 \$	12/21/01	12/21/01	12/21/01	65,703.01	-60,974.32	4,728.69 P
SLOF2010002	11/29/01	RADIO SHACK CORP COM	4,500,000 \$	12/21/01	12/21/01	12/21/01	134,392.31	127,296.45	7,096.06 P
SLOF2010002	12/04/01	RADIO SHACK CORP COM	9,000,000 \$	12/21/01	12/21/01	12/21/01	268,783.02	241,418.70	27,364.32 P
SLOF2010002	12/04/01	RADIO SHACK CORP COM	2,400,000 \$	12/24/01	12/24/01	12/24/01	83,518.13	75,108.04	8,409.09 P
SLOF2010002	12/06/01	RADIO SHACK CORP COM	4,100,000 \$	12/19/01	12/19/01	12/19/01	122,396.90	-119,635.29	2,771.61 P
SLOF2010002	01/23/01	READERS DIGEST ASSN INC CL A	1,100,000 \$	12/24/01	12/24/01	12/24/01	34,610.38	36,857.81	12,247.23 P
SLOF2010002	01/26/01	READERS DIGEST ASSN INC CL A	1,400,000 \$	12/24/01	12/24/01	12/24/01	31,222.55	-45,503.50	14,180.95 P
SLOF2010002	01/29/01	READERS DIGEST ASSN INC CL A	1,000,000 \$	12/24/01	12/24/01	12/24/01	22,373.23	33,530.00	11,176.75 P
SLOF2010002	03/02/01	READERS DIGEST ASSN INC CL A	300,000 \$	12/24/01	12/24/01	12/24/01	6,711.98	10,050.15	3,338.17 P
SLOF2010002	02/07/01	READERS DIGEST ASSN INC CL A	1,400,000 \$	12/24/01	12/24/01	12/24/01	31,322.35	-46,770.36	-15,447.81 P
SLOF2010002	03/02/01	READERS DIGEST ASSN INC CL A	600,000 \$	12/24/01	12/24/01	12/24/01	13,423.95	-19,697.70	-6,273.75 P
SLOF2010002	03/02/01	READERS DIGEST ASSN INC CL A	600,000 \$	12/24/01	12/24/01	12/24/01	13,423.95	19,622.18	-6,208.23 P
SLOF2010002	03/09/01	READERS DIGEST ASSN INC CL A	3,100,000 \$	12/26/01	12/26/01	12/26/01	64,336.91	-100,045.06	31,708.15 P
SLOF2010002	03/02/01	READERS DIGEST ASSN INC CL A	500,000 \$	12/26/01	12/26/01	12/26/01	16,340.15	16,340.15	5,338.07 P
SLOF2010002	03/06/01	READERS DIGEST ASSN INC CL A	500,000 \$	12/26/01	12/26/01	12/26/01	11,022.08	16,776.35	5,754.27 P
SLOF2010002	04/24/00	READERS DIGEST ASSN INC CL A	1,700,000 \$	12/21/01	12/21/01	12/21/01	37,849.23	52,462.00	14,612.77 P
SLOF2010002	04/24/00	READERS DIGEST ASSN INC CL A	1,600,000 \$	12/18/01	12/18/01	12/18/01	35,822.81	51,202.24	-15,379.43 P
SLOF2010002	03/04/00	READERS DIGEST ASSN INC CL A	2,100,000 \$	12/18/01	12/18/01	12/18/01	24,717.11	-36,652.56	11,935.45 P
SLOF2010002	03/09/00	READERS DIGEST ASSN INC CL A	2,100,000 \$	12/18/01	12/18/01	12/18/01	46,754.94	-63,569.33	18,814.41 P
SLOF2010002	03/19/00	READERS DIGEST ASSN INC CL A	2,000,000 \$	12/18/01	12/18/01	12/18/01	44,528.51	-62,845.00	-18,316.49 P
SLOF2010002	03/23/00	READERS DIGEST ASSN INC CL A	700,000 \$	12/21/01	12/21/01	12/21/01	22,614.55	-22,614.55	7,029.37 P
SLOF2010002	03/26/00	READERS DIGEST ASSN INC CL A	1,100,000 \$	12/18/01	12/18/01	12/18/01	24,490.68	36,108.82	11,618.14 P
SLOF2010002	03/26/00	READERS DIGEST ASSN INC CL A	1,000,000 \$	12/18/01	12/18/01	12/18/01	22,264.26	32,613.40	-10,349.14 P
SLOF2010002	03/26/00	READERS DIGEST ASSN INC CL A	3,000,000 \$	12/18/01	12/18/01	12/18/01	66,792.77	100,321.30	33,728.53 P
SLOF2010002	10/11/99	READERS DIGEST ASSN INC CL A	4,000,000 \$	10/23/01	10/23/01	10/23/01	68,597.70	128,672.00	-60,074.30 P
SLOF2010002	10/29/99	READERS DIGEST ASSN INC CL A	1,800,000 \$	10/23/01	10/23/01	10/23/01	38,868.97	58,106.88	37,237.91 P
SLOF2010002	11/01/99	READERS DIGEST ASSN INC CL A	400,000 \$	10/23/01	10/23/01	10/23/01	6,859.77	-12,869.08	-6,009.31 P
SLOF2010002	11/01/99	READERS DIGEST ASSN INC CL A	2,200,000 \$	10/23/01	10/23/01	10/23/01	35,638.80	-70,779.94	35,141.14 P
SLOF2010002	11/02/99	READERS DIGEST ASSN INC CL A	300,000 \$	10/23/01	10/23/01	10/23/01	4,859.84	-9,739.86	-4,880.02 P
SLOF2010002	10/11/99	READERS DIGEST ASSN INC CL A	3,900,000 \$	10/18/01	10/18/01	10/18/01	69,027.69	114,933.39	-41,903.70 P
SLOF2010002	10/12/99	READERS DIGEST ASSN INC CL A	300,000 \$	10/18/01	10/18/01	10/18/01	5,309.82	8,991.24	3,681.42 P
SLOF2010002	10/12/99	READERS DIGEST ASSN INC CL A	1,900,000 \$	10/18/01	10/18/01	10/18/01	33,628.88	-57,359.86	23,730.98 P
SLOF2010002	10/12/99	READERS DIGEST ASSN INC CL A	1,700,000 \$	10/18/01	10/18/01	10/18/01	30,088.99	-50,193.18	20,104.19 P
SLOF2010002	10/14/99	READERS DIGEST ASSN INC CL A	600,000 \$	10/18/01	10/18/01	10/18/01	10,619.64	-17,632.92	-7,013.28 P
SLOF2010002	10/14/99	READERS DIGEST ASSN INC CL A	300,000 \$	10/18/01	10/18/01	10/18/01	5,309.82	8,874.39	3,564.57 P
SLOF2010002	10/14/99	READERS DIGEST ASSN INC CL A	1,000,000 \$	10/18/01	10/18/01	10/18/01	17,699.41	-28,508.20	10,808.79 P
SLOF2010002	10/19/99	READERS DIGEST ASSN INC CL A	700,000 \$	10/18/01	10/18/01	10/18/01	12,389.59	-19,281.30	-6,891.91 P
SLOF2010002	10/21/99	READERS DIGEST ASSN INC CL A	600,000 \$	10/18/01	10/18/01	10/18/01	10,619.64	-16,462.50	5,842.86 P
SLOF2010002	10/21/99	READERS DIGEST ASSN INC CL A	200,000 \$	10/18/01	10/18/01	10/18/01	3,359.88	-4,433.90	-2,093.72 P
SLOF2010002	11/02/99	READERS DIGEST ASSN INC CL A	1,600,000 \$	11/02/01	11/02/01	11/02/01	24,719.17	51,945.92	27,226.75 P
SLOF2010002	11/02/99	READERS DIGEST ASSN INC CL A	2,400,000 \$	11/02/01	11/02/01	11/02/01	37,078.76	-67,200.00	30,121.24 P
SLOF2010002	11/04/99	READERS DIGEST ASSN INC CL A	700,000 \$	11/02/01	11/02/01	11/02/01	10,814.64	20,335.00	9,520.36 P
SLOF2010002	11/04/99	READERS DIGEST ASSN INC CL A	100,000 \$	11/02/01	11/02/01	11/02/01	1,569.95	2,903.00	1,333.05 P
SLOF2010002	11/09/99	READERS DIGEST ASSN INC CL A	2,200,000 \$	11/02/01	11/02/01	11/02/01	34,538.84	-62,042.20	27,503.36 P
SLOF2010002	11/09/99	READERS DIGEST ASSN INC CL A	3,400,000 \$	11/02/01	11/02/01	11/02/01	53,378.21	98,077.42	-44,699.21 P
SLOF2010002	11/09/99	READERS DIGEST ASSN INC CL A	1,500,000 \$	11/02/01	11/02/01	11/02/01	22,349.21	51,674.10	28,129.24 P

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SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1 800 0000 S	02/16/00	10/20/01	24,239.06	-69,420.60	-32,161.54 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1 000 0000 S	02/17/00	11/02/01	17,269.42	-38,331.36	21,062.94 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1 000 0000 S	04/03/00	11/02/01	13,689.47	-33,205.70	-17,508.23 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	100 0000 S	04/05/00	11/02/01	3,373.73	1,803.80 P	
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	200 0000 S	04/07/00	11/02/01	3,139.89	-6,660.00	3,250.11 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	200 0000 S	04/10/00	11/02/01	3,139.89	-6,610.00	3,470.11 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	400 0000 S	04/21/00	11/02/01	6,279.79	-4,151.33 P	-4,151.33 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	500 0000 S	04/27/00	11/19/01	10,615.84	15,334.90	-4,923.06 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1 000 0000 S	04/27/00	11/19/01	21,231.69	39,833.90	-9,604.21 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	100 0000 S	04/28/00	11/19/01	2,123.17	-3,084.00	962.83 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	100 0000 S	04/28/00	11/19/01	2,123.17	-3,084.00	962.83 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	23 500 0000 S	04/27/01	12/21/01	92,415.33	167,799.40	75,384.07 P
SLOF2010002	757541104	RITE AID CORP COM	18 500 0000 S	04/26/01	12/18/01	96,741.15	180,111.36	83,370.21 P
SLOF2010002	757541104	RITE AID CORP COM	19 600 0000 S	05/01/01	12/18/01	72,352.49	138,457.70	-65,703.21 P
SLOF2010002	757541104	RITE AID CORP COM	03/00/01	03/02/01	12/18/01	76,291.80	145,040.08	-66,748.28 P
SLOF2010002	757541104	RITE AID CORP COM	16 100 0000 S	03/03/01	12/18/01	63,314.33	118,507.27	55,193.94 P
SLOF2010002	757541104	RITE AID CORP COM	13 500 0000 S	03/04/01	12/18/01	53,089.66	87,473.40	-44,381.74 P
SLOF2010002	757541104	RITE AID CORP COM	6 800 0000 S	03/07/01	12/18/01	26,741.46	-49,046.36	-22,304.90 P
SLOF2010002	757541104	RITE AID CORP COM	17 700 0000 S	03/08/01	12/18/01	69,606.44	140,474.24	70,867.84 P
SLOF2010002	757541104	RITE AID CORP COM	1 200 0000 S	10/11/01	12/28/01	4,741.64	-7,418.24	2,676.60 P
SLOF2010002	757541104	RITE AID CORP COM	5 700 0000 S	10/12/01	12/28/01	22,532.79	36,197.28	13,674.49 P
SLOF2010002	757541104	RITE AID CORP COM	11 200 0000 S	11/13/01	12/28/01	44,255.30	59,329.76	15,074.46 P
SLOF2010002	757541104	RITE AID CORP COM	4 600 0000 S	11/14/01	12/28/01	18,176.29	23,653.20	5,476.91 P
SLOF2010002	757541104	RITE AID CORP COM	7 600 0000 S	11/27/01	12/28/01	30,030.31	-38,760.00	8,729.61 P
SLOF2010002	757541104	RITE AID CORP COM	2 000 0000 S	03/01/01	12/26/01	7,159.93	15,872.80	-8,712.87 P
SLOF2010002	757541104	RITE AID CORP COM	6 600 0000 S	03/16/01	12/24/01	23,937.78	36,067.00	-30,129.23 P
SLOF2010002	757541104	RITE AID CORP COM	10/00/01	10/09/01	12/24/01	14,147.81	21,994.56	7,846.68 P
SLOF2010002	757541104	RITE AID CORP COM	4 900 0000 S	10/10/01	12/24/01	19,256.84	29,678.36	10,419.52 P
SLOF2010002	757541104	RITE AID CORP COM	1 700 0000 S	10/11/01	12/24/01	6,610.94	10,323.34	3,712.40 P
SLOF2010002	757541104	RITE AID CORP COM	1 800 0000 S	08/05/01	10/12/01	27,406.60	33,311.30	8,104.70 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	300 0000 S	09/03/01	10/12/01	7,612.94	-10,004.90	2,391.96 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	1 200 0000 S	08/29/01	10/11/01	20,382.59	25,334.21	-4,951.62 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	400 0000 S	08/29/01	10/11/01	6,331.11	7,891.40	1,558.29 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	900 0000 S	09/03/01	10/15/01	12,110.07	16,007.84	3,897.77 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	1 800 0000 S	09/06/01	10/15/01	13,623.83	17,790.57	-4,164.74 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	800 0000 S	09/07/01	10/15/01	27,159.25	35,311.14	8,251.89 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	2 100 0000 S	09/07/01	10/15/01	12,081.55	15,647.68	3,566.13 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	100 0000 S	09/25/01	10/16/01	32,229.31	-41,075.16	8,845.65 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 700 0000 S	09/10/99	09/10/01	11,741.74	-1,423.00	11,174.74 P
SLOF2010002	790849103	ST JUDE MED INC COM	300 0000 S	09/10/99	09/10/01	11,741.74	51,422.50	64,081.62 P
SLOF2010002	790849103	ST JUDE MED INC COM	200 0000 S	09/10/99	09/10/01	13,124.44	-4,812.24	7,012.60 P
SLOF2010002	790849103	ST JUDE MED INC COM	800 0000 S	09/10/99	09/10/01	55,960.37	23,140.00	30,820.37 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 200 0000 S	09/10/99	09/10/01	89,484.72	-40,852.30	48,632.42 P
SLOF2010002	790849103	ST JUDE MED INC COM	3 700 0000 S	05/21/99	09/05/01	20,630.32	9,876.45	10,753.87 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 000 0000 S	09/14/99	09/06/01	76,168.72	37,467.32	38,701.40 P
SLOF2010002	790849103	ST JUDE MED INC COM	900 0000 S	10/01/99	09/06/01	62,319.46	-26,940.38	35,379.48 P
SLOF2010002	790849103	ST JUDE MED INC COM	800 0000 S	04/03/99	07/24/01	54,096.35	-20,759.84	33,336.51 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 000 0000 S	04/03/99	07/24/01	71,032.03	25,949.80	45,082.23 P
SLOF2010002	790849103	ST JUDE MED INC COM	3 700 0000 S	04/03/99	07/31/01	23,779.81	-96,014.26	161,964.53 P
SLOF2010002	790849103	ST JUDE MED INC COM	500 0000 S	03/19/99	07/24/01	34,862.14	16,200.05	18,662.09 P
SLOF2010002	790849103	ST JUDE MED INC COM	400 0000 S	03/26/99	07/31/01	27,897.71	13,168.60	14,729.11 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 700 0000 S	10/01/99	12/18/01	126,676.88	-30,962.94	75,719.94 P
SLOF2010002	790849103	ST JUDE MED INC COM	4 000 0000 S	10/03/99	12/18/01	298,063.23	-107,671.60	190,391.63 P
SLOF2010002	790849103	ST JUDE MED INC COM	2 200 0000 S	10/06/99	12/18/01	163,934.79	-60,303.10	103,631.69 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 700 0000 S	10/07/99	12/18/01	126,636.88	-47,971.11	78,665.77 P
SLOF2010002	790849103	ST JUDE MED INC COM	900 0000 S	10/07/99	12/24/01	67,122.82	21,396.47	41,726.35 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 800 0000 S	12/19/01	12/24/01	134,243.64	-48,611.36	83,632.28 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 800 0000 S	10/21/99	12/24/01	134,243.64	-46,539.90	87,703.74 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 800 0000 S	11/29/99	12/24/01	134,243.64	-47,967.30	86,276.34 P
SLOF2010002	790849103	ST JUDE MED INC COM	800 0000 S	12/16/99	12/24/01	59,664.73	21,400.32	38,264.41 P
SLOF2010002	790849103	ST JUDE MED INC COM	200 0000 S	04/11/00	12/24/01	67,122.82	-24,029.19	43,093.63 P
SLOF2010002	790849103	ST JUDE MED INC COM	600 0000 S	04/12/00	12/24/01	44,748.53	16,450.68	28,297.85 P
SLOF2010002	790849103	ST JUDE MED INC COM	2 100 0000 S	04/14/00	12/24/01	159,064.63	54,317.64	104,746.97 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 600 0000 S	04/12/00	12/24/01	121,192.13	-43,168.48	77,023.64 P



SILOF2010002	799149103	ST TUBE MED INC COM	1 800 000 5	06/13/00	12/26/01	136,341.13	-49,621.86	16,719.27 P
SILOF2010002	799491903	ST JUDE MED INC COM	1 200 000 5	06/03/99	02/12/01	144,320.18	39,684.54	14,635.64 P
SILOF2010002	791860108	ST PAUL COS INC	100 000 5	12/04/01	12/26/01	4,439.83	-4,591.03	133.18 P
SILOF2010002	791860108	ST PAUL COS INC	600 000 5	11/20/00	12/24/01	26,738.81	-28,330.00	1,711.19 P
SILOF2010002	791860108	ST PAUL COS INC	3 300 000 5	11/21/01	12/24/01	147,173.43	156,113.08	4,941.65 P
SILOF2010002	791860108	ST PAUL COS INC	900 000 5	11/23/01	12/24/01	40,138.23	-42,462.00	2,323.79 P
SILOF2010002	791860108	ST PAUL COS INC	400 000 5	12/03/01	12/24/01	17,839.20	-18,424.00	584.80 P
SILOF2010002	791860108	ST PAUL COS INC	700 000 5	12/04/01	12/24/01	31,218.61	-32,131.21	912.60 P
SILOF2010002	791860108	ST PAUL COS INC	1,600 000 5	11/01/01	12/21/01	70,799.88	-73,316.72	2,516.84 P
SILOF2010002	791860108	ST PAUL COS INC	200 000 5	11/01/01	12/21/01	8,849.98	9,499.88	649.90 P
SILOF2010002	791860108	ST PAUL COS INC	1,300 000 5	11/01/01	12/21/01	66,374.88	-71,831.00	5,456.12 P
SILOF2010002	791860108	ST PAUL COS INC	1,500 000 5	11/02/01	12/21/01	66,374.88	-72,375.00	6,000.12 P
SILOF2010002	791860108	ST PAUL COS INC	3,200 000 5	11/09/01	12/21/01	141,599.75	-149,967.26	8,367.51 P
SILOF2010002	791860108	ST PAUL COS INC	1,900 000 5	11/12/01	12/21/01	84,074.83	-87,543.83	3,468.98 P
SILOF2010002	791860108	ST PAUL COS INC	900 000 5	11/12/01	12/21/01	39,834.95	-42,120.00	2,285.05 P
SILOF2010002	791860108	ST PAUL COS INC	900 000 5	11/12/01	12/21/01	39,834.95	-42,202.17	2,367.22 P
SILOF2010002	791860108	ST PAUL COS INC	3,500 000 5	11/14/01	12/21/01	154,874.73	163,167.43	8,292.72 P
SILOF2010002	791860108	ST PAUL COS INC	700 000 5	11/14/01	12/21/01	30,974.95	-33,064.50	2,089.55 P
SILOF2010002	791860108	ST PAUL COS INC	600 000 5	11/15/01	12/21/01	26,549.95	-28,289.16	1,739.21 P
SILOF2010002	791860108	ST PAUL COS INC	1,700 000 5	11/16/01	12/21/01	75,234.87	-80,171.83	4,946.96 P
SILOF2010002	791860108	ST PAUL COS INC	100 000 5	11/19/01	12/21/01	35,399.94	-37,856.00	2,456.06 P
SILOF2010002	791779108	SAKS INC COM	16,200 000 5	03/22/01	09/24/01	18,751.94	209,707.38	-122,914.44 P
SILOF2010002	791779108	SAKS INC COM	37,200 000 5	03/22/01	10/03/01	283,625.45	741,742.77	458,117.32 P
SILOF2010002	791779108	SAKS INC COM	2,200 000 5	04/02/01	10/03/01	10,819.63	18,810.00	17,820.37 P
SILOF2010002	791779108	SAKS INC COM	1,400 000 5	03/22/01	10/02/01	6,995.56	18,122.86	11,127.30 P
SILOF2010002	791779108	SAKS INC COM	300 000 5	03/22/01	09/24/01	1,812.05	-3,883.47	2,071.42 P
SILOF2010002	791779108	SAKS INC COM	2,500 000 5	03/22/01	09/24/01	15,495.22	-32,362.23	16,867.03 P
SILOF2010002	791779108	SAKS INC COM	1,000 000 5	03/22/01	09/24/01	5,252.82	-7,944.98	7,619.98 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,600 000 5	02/01/00	09/24/01	18,319.39	-40,214.56	21,895.17 P
SILOF2010002	791779108	SIX FLAGS INC COM	12,000 000 5	02/02/00	09/24/01	137,395.40	-302,222.40	-164,827.00 P
SILOF2010002	791779108	SIX FLAGS INC COM	300 000 5	02/03/00	09/24/01	3,434.88	-7,838.25	4,403.37 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,600 000 5	02/07/00	09/24/01	18,319.39	-40,640.80	22,321.41 P
SILOF2010002	791779108	SIX FLAGS INC COM	600 000 5	06/19/00	09/24/01	6,889.77	-14,592.50	7,702.75 P
SILOF2010002	791779108	SIX FLAGS INC COM	900 000 5	10/12/00	09/24/01	10,204.65	-12,887.46	2,683.81 P
SILOF2010002	791779108	SIX FLAGS INC COM	800 000 5	10/17/00	09/24/01	9,159.69	-11,736.40	2,576.71 P
SILOF2010002	791779108	SIX FLAGS INC COM	4,700 000 5	10/17/00	09/24/01	53,813.20	-68,432.60	14,609.40 P
SILOF2010002	791779108	SIX FLAGS INC COM	2,900 000 5	10/18/00	09/24/01	22,899.23	-38,451.30	15,551.07 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,600 000 5	10/19/00	09/24/01	18,319.39	-40,640.80	22,321.41 P
SILOF2010002	791779108	SIX FLAGS INC COM	600 000 5	10/19/00	09/24/01	6,889.77	-14,592.50	7,702.75 P
SILOF2010002	791779108	SIX FLAGS INC COM	900 000 5	10/19/00	09/24/01	10,204.65	-12,887.46	2,683.81 P
SILOF2010002	791779108	SIX FLAGS INC COM	800 000 5	10/22/00	09/24/01	9,159.69	-11,736.40	2,576.71 P
SILOF2010002	791779108	SIX FLAGS INC COM	100 000 5	10/24/00	09/24/01	9,159.69	-11,747.84	2,588.15 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,200 000 5	10/25/00	09/24/01	13,789.54	-17,612.88	3,823.34 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,600 000 5	10/25/00	09/24/01	18,319.39	-23,680.00	5,360.61 P
SILOF2010002	791779108	SIX FLAGS INC COM	800 000 5	11/10/00	09/24/01	9,159.69	-12,065.04	2,905.35 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,200 000 5	11/12/00	09/24/01	13,739.54	-17,834.64	4,095.10 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,400 000 5	11/17/00	09/24/01	16,029.46	-21,061.46	5,032.00 P
SILOF2010002	791779108	SIX FLAGS INC COM	800 000 5	11/22/00	09/24/01	9,159.69	-11,364.00	2,206.31 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,900 000 5	11/23/00	09/24/01	21,734.27	-27,170.00	5,435.73 P
SILOF2010002	791779108	SIX FLAGS INC COM	400 000 5	12/01/00	09/24/01	4,579.83	-5,715.12	1,135.29 P
SILOF2010002	791779108	SIX FLAGS INC COM	900 000 5	12/04/00	09/24/01	10,304.65	-12,862.44	2,557.79 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,300 000 5	12/06/00	09/24/01	14,884.50	-18,664.00	3,705.50 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,800 000 5	12/06/00	09/24/01	20,699.31	-25,720.28	5,120.97 P
SILOF2010002	791779108	SIX FLAGS INC COM	300 000 5	01/11/00	06/04/01	6,735.28	7,870.11	-1,137.83 P
SILOF2010002	791779108	SIX FLAGS INC COM	900 000 5	01/12/00	06/04/01	20,257.15	-23,297.34	-3,040.19 P
SILOF2010002	791779108	SIX FLAGS INC COM	800 000 5	01/17/00	06/05/01	18,008.11	-20,986.96	2,978.85 P
SILOF2010002	791779108	SIX FLAGS INC COM	500 000 5	01/17/00	06/07/01	11,017.83	-12,941.30	-1,923.47 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,400 000 5	01/17/00	06/05/01	30,206.65	-36,235.64	-6,028.99 P
SILOF2010002	791779108	SIX FLAGS INC COM	1,300 000 5	01/18/00	06/20/01	26,287.46	-34,482.50	-8,195.04 P
SILOF2010002	791779108	SIX FLAGS INC COM	200 000 5	02/01/00	06/15/01	4,044.22	5,026.82	-912.60 P
SILOF2010002	791779108	SIX FLAGS INC COM	300 000 5	01/14/00	06/13/01	10,696.09	13,516.15	2,820.06 P
SILOF2010002	791779108	SIX FLAGS INC COM	100 000 5	01/14/00	06/13/01	2,139.22	2,652.50	-513.28 P
SILOF2010002	791779108	SIX FLAGS INC COM	700 000 5	01/18/00	06/14/01	14,509.81	-18,567.50	-4,057.69 P
SILOF2010002	791779108	SIX FLAGS INC COM	300 000 5	01/17/00	06/21/01	6,634.78	-7,764.78	-1,130.00 P
SILOF2010002	791779108	SIX FLAGS INC COM	4,500 000 5	01/17/00	06/21/01	96,521.77	118,452.13	21,930.38 P
SILOF2010002	791779108	SIX FLAGS INC COM	900 000 5	01/14/00	06/20/01	19,204.33	3,024.72 P	

SLOF2010002	83901P109	SIX FLAGS INC COM	1,500,000.00	01/14/00	06/12/01	06/74/01	31,802.23	-40,548.45	4,746.22
SLOF2010002	83901P109	SIX FLAGS INC COM	2,000,000.00	01/03/00	03/01/01	03/06/01	53,621.90	-70,283.98	16,662.22
SLOF2010002	83901P109	SIX FLAGS INC COM	100,000.00	01/03/00	03/01/01	03/06/01	2,074.06	2,346.99	-472.93
SLOF2010002	83901P109	SIX FLAGS INC COM	4,800,000.00	01/06/00	03/01/01	03/06/01	99,354.91	122,376.00	22,021.09
SLOF2010002	83901P109	SIX FLAGS INC COM	300,000.00	01/06/00	03/02/01	03/07/01	6,376.86	7,644.30	1,267.44
SLOF2010002	83901P109	SIX FLAGS INC COM	1,900,000.00	01/07/00	03/02/01	03/07/01	27,633.05	-34,483.34	-6,850.29
SLOF2010002	83901P109	SIX FLAGS INC COM	1,900,000.00	01/07/00	03/02/01	03/07/01	27,633.05	33,443.38	7,810.33
SLOF2010002	83901P109	SIX FLAGS INC COM	2,800,000.00	01/11/00	03/02/01	03/07/01	55,266.09	-48,207.62	12,941.53
SLOF2010002	83901P109	SIX FLAGS INC COM	3,200,000.00	12/13/99	01/09/01	01/12/01	59,044.10	83,275.20	24,231.10
SLOF2010002	83901P109	SIX FLAGS INC COM	900,000.00	12/13/99	01/09/01	01/16/01	16,611.91	23,421.13	6,809.24
SLOF2010002	83901P109	SIX FLAGS INC COM	4,000,000.00	01/04/00	01/10/01	01/16/01	73,830.73	103,973.60	30,142.87
SLOF2010002	83901P109	SIX FLAGS INC COM	1,000,000.00	01/05/00	01/10/01	01/16/01	18,437.68	23,469.90	5,032.22
SLOF2010002	83901P109	SIX FLAGS INC COM	400,000.00	01/05/00	01/18/01	01/23/01	8,091.00	10,187.96	2,096.96
SLOF2010002	83901P109	SIX FLAGS INC COM	400,000.00	01/05/00	01/19/01	01/24/01	8,379.72	10,187.96	1,808.24
SLOF2010002	83901P109	SIX FLAGS INC COM	500,000.00	12/22/00	01/19/01	01/24/01	19,712.64	51,932.27	32,219.63
SLOF2010002	83901P109	SIX FLAGS INC COM	1,900,000.00	12/26/00	01/19/01	01/24/01	51,252.87	51,932.27	-679.40
SLOF2010002	83901P109	SIX FLAGS INC COM	500,000.00	12/26/00	01/19/01	01/24/01	19,712.64	20,000.00	287.36
SLOF2010002	83901P109	SIX FLAGS INC COM	500,000.00	12/27/00	01/19/01	01/24/01	19,712.64	16,175.96	-405.68
SLOF2010002	83901P109	SIX FLAGS INC COM	1,200,000.00	01/02/01	01/22/01	01/23/01	47,644.05	-47,942.04	297.99
SLOF2010002	83901P109	SIX FLAGS INC COM	500,000.00	12/28/00	01/22/01	01/23/01	20,219.93	364.26	384.49
SLOF2010002	83901P109	SIX FLAGS INC COM	1,000,000.00	12/29/00	01/22/01	01/23/01	39,703.37	-40,728.70	1,025.33
SLOF2010002	83901P109	SIX FLAGS INC COM	1,700,000.00	12/29/00	01/18/01	01/23/01	68,917.57	-64,199.48	4,718.09
SLOF2010002	83901P109	SIX FLAGS INC COM	2,400,000.00	12/21/00	01/18/01	01/23/01	97,293.39	-93,410.80	4,884.59
SLOF2010002	83901P109	SIX FLAGS INC COM	800,000.00	12/22/00	01/18/01	01/23/01	32,431.80	31,689.52	742.28
SLOF2010002	83901P109	SIX FLAGS INC COM	2,000,000.00	01/03/01	01/23/01	01/26/01	80,716.70	79,543.00	1,174.70
SLOF2010002	83901P109	SIX FLAGS INC COM	300,000.00	01/03/01	01/23/01	01/26/01	12,107.31	11,983.51	122.00
SLOF2010002	83901P109	SIX FLAGS INC COM	700,000.00	11/07/00	01/12/01	01/16/01	19,224.79	16,528.34	2,700.45
SLOF2010002	83901P109	SIX FLAGS INC COM	3,400,000.00	11/08/00	01/12/01	01/16/01	93,377.94	87,097.02	6,280.92
SLOF2010002	83901P109	SIX FLAGS INC COM	3,900,000.00	11/08/00	01/12/01	01/16/01	96,123.94	88,262.63	7,861.31
SLOF2010002	83901P109	SIX FLAGS INC COM	1,000,000.00	11/09/00	03/02/01	03/07/01	21,613.38	22,217.90	3,602.52
SLOF2010002	83901P109	SIX FLAGS INC COM	3,100,000.00	11/09/00	03/02/01	03/07/01	67,007.67	76,600.38	9,592.71
SLOF2010002	83901P109	SIX FLAGS INC COM	3,900,000.00	11/10/00	03/02/01	03/07/01	73,633.82	-83,177.03	9,543.21
SLOF2010002	83901P109	SIX FLAGS INC COM	500,000.00	11/10/00	03/03/01	03/08/01	10,837.34	-12,168.15	1,330.81
SLOF2010002	83901P109	SIX FLAGS INC COM	2,900,000.00	11/13/00	03/03/01	03/08/01	62,972.56	71,691.77	8,719.21
SLOF2010002	83901P109	SIX FLAGS INC COM	1,600,000.00	11/17/00	03/03/01	03/08/01	34,743.48	39,840.00	5,106.52
SLOF2010002	83901P109	SIX FLAGS INC COM	1,200,000.00	11/20/00	03/03/01	03/08/01	26,037.61	-29,462.64	3,405.03
SLOF2010002	83901P109	SIX FLAGS INC COM	4,600,000.00	11/20/00	03/03/01	03/08/01	45,678.51	51,539.62	5,861.11
SLOF2010002	83901P109	SIX FLAGS INC COM	4,100,000.00	11/21/00	03/03/01	03/08/01	89,181.86	99,816.96	10,635.10
SLOF2010002	83901P109	SIX FLAGS INC COM	1,200,000.00	11/29/00	03/05/01	03/08/01	26,102.01	28,803.84	2,701.83
SLOF2010002	83901P109	SIX FLAGS INC COM	7,800,000.00	11/29/00	03/06/01	03/09/01	169,449.34	187,224.96	17,775.62
SLOF2010002	83901P109	SIX FLAGS INC COM	4,600,000.00	11/30/00	03/06/01	03/09/01	99,931.66	106,793.90	6,862.24
SLOF2010002	83901P109	SIX FLAGS INC COM	5,700,000.00	12/01/00	03/06/01	03/09/01	102,104.09	109,269.36	7,165.27
SLOF2010002	83901P109	SIX FLAGS INC COM	700,000.00	12/05/00	03/06/01	03/09/01	123,828.36	133,601.86	11,773.50
SLOF2010002	83901P109	SIX FLAGS INC COM	1,200,000.00	08/19/98	01/23/01	01/26/01	27,139.18	27,342.00	202.82
SLOF2010002	83901P109	SIX FLAGS INC COM	1,200,000.00	03/13/98	01/09/01	01/12/01	43,208.61	-62,349.60	17,140.99
SLOF2010002	83901P109	SIX FLAGS INC COM	1,900,000.00	08/19/98	01/09/01	01/12/01	74,214.00	74,214.00	0.00
SLOF2010002	83901P109	SIX FLAGS INC COM	3,100,000.00	08/19/98	03/11/01	06/03/01	116,005.87	-121,086.00	3,080.13
SLOF2010002	83901P109	SIX FLAGS INC COM	2,600,000.00	08/19/98	05/23/01	04/29/01	79,970.53	-79,120.00	850.53
SLOF2010002	83901P109	SIX FLAGS INC COM	100,000.00	08/19/98	05/23/01	04/29/01	4,003.61	-3,906.00	97.61
SLOF2010002	83901P109	SIX FLAGS INC COM	13,900,000.00	08/19/98	09/19/01	09/24/01	260,838.14	443,934.00	283,095.86
SLOF2010002	83901P109	SIX FLAGS INC COM	7,500,000.00	08/19/98	09/20/01	09/25/01	133,046.30	292,930.00	159,883.70
SLOF2010002	83901P109	SIX FLAGS INC COM	100,000.00	08/19/98	09/24/01	09/27/01	1,837.67	3,906.00	2,068.33
SLOF2010002	83901P109	SIX FLAGS INC COM	3,000,000.00	08/19/98	09/24/01	09/27/01	53,730.64	71,713.00	17,982.36
SLOF2010002	83901P109	SIX FLAGS INC COM	2,900,000.00	01/11/99	09/24/01	09/27/01	71,917.50	71,917.50	0.00
SLOF2010002	83901P109	SIX FLAGS INC COM	3,700,000.00	02/01/99	09/24/01	09/27/01	68,733.71	-91,292.54	24,558.83
SLOF2010002	83901P109	SIX FLAGS INC COM	8,900,000.00	04/03/99	09/24/01	09/27/01	169,332.44	258,683.84	93,351.40
SLOF2010002	83901P109	SIX FLAGS INC COM	3,600,000.00	04/06/99	09/24/01	09/27/01	66,876.94	108,174.96	41,298.02
SLOF2010002	83901P109	SIX FLAGS INC COM	2,900,000.00	04/01/99	09/24/01	09/27/01	53,872.37	91,466.00	37,593.63
SLOF2010002	83901P109	SIX FLAGS INC COM	2,200,000.00	04/21/99	09/24/01	09/27/01	40,868.69	50,238.81	9,369.12
SLOF2010002	83901P109	SIX FLAGS INC COM	1,900,000.00	01/27/00	09/24/01	09/27/01	27,865.02	-36,812.40	-8,947.38
SLOF2010002	83901P109	SIX FLAGS INC COM	200,000.00	04/14/00	09/24/01	09/27/01	9,288.34	-13,515.00	-4,226.66
SLOF2010002	83901P109	SIX FLAGS INC COM	500,000.00	03/03/00	09/24/01	09/27/01	9,288.34	-14,114.63	-4,826.29
SLOF2010002	83901P109	SIX FLAGS INC COM	300,000.00	03/03/00	09/24/01	09/27/01	6,699.69	8,468.79	1,769.10
SLOF2010002	83901P109	SIX FLAGS INC COM	3,300,000.00	03/03/00	09/24/01	09/27/01	62,696.58	-93,777.22	-31,080.64
SLOF2010002	83901P109	SIX FLAGS INC COM	1,000,000.00	03/09/00	09/24/01	09/27/01	18,998.86	-27,872.60	-8,873.74
SLOF2010002	83901P109	SIX FLAGS INC COM	2,700,000.00	03/18/00	09/24/01	09/27/01	51,297.20	-75,256.83	-23,959.63

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SILOF2010002	\$3596A203	STARWOOD HOTELS & RESORTS	1,400,000.00	04/29/00	09/25/01	09/28/01	64,596.48	108,938.44	-44,341.96	P
SILOF2010002	\$3596A203	STARWOOD HOTELS & RESORTS	1,300,000.00	09/01/00	09/25/01	09/28/01	24,698.63	-41,665.00	16,866.37	P
SILOF2010002	\$3596A203	STARWOOD HOTELS & RESORTS	3,900,000.00	09/01/00	09/25/01	09/28/01	74,093.96	-124,995.00	-50,899.04	P
SILOF2010002	\$3596A203	STARWOOD HOTELS & RESORTS	2,600,000.00	09/18/00	09/25/01	09/28/01	49,397.31	26,719.16	-26,719.16	P
SILOF2010002	\$3596A203	STARWOOD HOTELS & RESORTS	1,100,000.00	09/22/00	09/25/01	09/28/01	20,898.86	31,395.74	-10,496.88	P
SILOF2010002	\$3596A203	STARWOOD HOTELS & RESORTS	200,000.00	09/23/01	09/25/01	09/28/01	3,799.79	-4,869.00	3,069.21	P
SILOF2010002	\$3596A203	STARWOOD HOTELS & RESORTS	3,900,000.00	03/03/01	09/25/01	09/28/01	56,996.89	-102,469.50	-45,472.61	P
SILOF2010002	\$3596A203	STARWOOD HOTELS & RESORTS	1,300,000.00	03/06/01	09/25/01	09/28/01	28,498.45	51,045.30	-22,546.85	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	373,000.00	03/16/99	12/21/01	12/21/01	810,233.36	-1,566,691.65	346,438.28	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	2,200,000.00	03/16/99	10/20/01	11/02/01	41,728.86	-48,122.10	-26,494.24	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	2,100,000.00	03/16/99	10/21/01	11/02/01	39,833.19	63,122.03	-23,288.84	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	5,900,000.00	03/16/99	10/26/01	10/27/01	106,006.47	182,961.93	-76,955.46	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	2,300,000.00	03/16/99	12/20/01	12/20/01	57,263.25	-20,263.17	-77,526.42	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	23,100,000.00	03/16/99	03/16/99	12/24/01	492,463.99	716,342.51	-223,878.56	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	300,000.00	03/16/99	12/20/01	12/26/01	6,346.53	9,303.15	-2,956.62	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	100,000.00	03/17/99	12/20/01	12/26/01	2,113.60	3,101.88	-986.28	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	300,000.00	03/18/99	12/20/01	12/26/01	6,246.80	-9,240.00	2,993.20	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	6,500,000.00	06/21/99	12/20/01	12/26/01	137,213.93	122,121.33	-15,092.60	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	5,000,000.00	06/22/99	12/20/01	12/26/01	105,779.97	-93,422.00	-12,357.97	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	3,600,000.00	08/11/99	12/20/01	12/26/01	76,161.58	72,764.28	-3,397.30	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	2,400,000.00	09/08/99	12/20/01	12/26/01	50,774.38	-52,221.92	1,447.54	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	2,700,000.00	10/27/00	12/20/01	12/26/01	57,121.18	26,482.41	-30,638.77	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	1,100,000.00	10/27/00	12/20/01	12/26/01	23,271.59	10,917.50	12,354.09	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	300,000.00	10/28/00	12/20/01	12/26/01	6,346.80	2,865.00	3,481.80	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	600,000.00	10/21/00	12/20/01	12/26/01	12,693.60	5,880.00	6,813.60	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	1,300,000.00	11/03/00	12/20/01	12/26/01	27,307.79	-13,063.00	14,437.79	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	700,000.00	11/06/00	12/20/01	12/26/01	14,809.20	7,033.00	7,776.20	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	600,000.00	11/07/00	12/20/01	12/26/01	12,693.60	-6,030.00	6,663.60	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	400,000.00	11/09/00	12/20/01	12/26/01	8,462.40	-4,002.24	4,464.60	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	2,800,000.00	11/10/00	12/20/01	12/26/01	27,908.16	31,338.62	-3,430.46	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	5,100,000.00	11/13/00	12/20/01	12/26/01	107,893.56	-49,320.06	-58,573.50	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	400,000.00	11/14/00	12/20/01	12/26/01	8,462.40	3,970.00	4,492.40	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	2,700,000.00	11/21/00	12/20/01	12/26/01	57,121.18	26,833.93	-30,287.25	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	2,100,000.00	11/22/00	12/20/01	12/26/01	44,427.59	-20,518.26	-23,909.33	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	400,000.00	12/20/00	03/05/01	03/08/01	26,443.79	23,338.76	3,085.03	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	100,000.00	12/20/00	03/06/01	03/09/01	6,660.27	-5,839.69	760.58	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	800,000.00	12/20/00	03/06/01	03/09/01	32,943.35	-46,717.32	6,223.83	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	5,600,000.00	12/20/00	03/06/01	03/09/01	372,109.83	327,022.64	-45,087.19	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	2,800,000.00	12/21/00	03/06/01	03/09/01	186,034.91	167,501.32	-18,533.59	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	500,000.00	12/21/00	03/06/01	03/09/01	33,224.09	-30,027.60	3,196.49	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	2,200,000.00	12/21/00	03/07/01	03/12/01	145,136.64	132,121.44	-13,015.20	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	200,000.00	12/22/00	03/07/01	03/12/01	13,194.24	12,233.00	959.24	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	1,100,000.00	12/28/00	03/07/01	03/12/01	72,568.32	-69,249.62	3,318.70	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	2,200,000.00	12/29/00	03/07/01	03/12/01	145,136.64	138,649.54	-6,447.10	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	200,000.00	12/29/00	03/07/01	03/12/01	13,194.24	-12,610.00	584.24	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	3,000,000.00	01/04/01	03/07/01	03/12/01	197,913.60	193,289.80	-4,623.80	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	100,000.00	10/29/01	11/09/01	11/23/01	5,199.83	-4,726.33	473.50	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	800,000.00	10/30/01	11/09/01	11/23/01	41,598.61	-37,253.60	4,345.01	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	400,000.00	10/30/01	11/16/01	11/21/01	20,599.31	18,524.40	2,074.91	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	100,000.00	10/30/01	11/16/01	11/21/01	5,149.83	4,493.93	699.90	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	400,000.00	10/22/01	11/16/01	11/21/01	20,599.31	18,903.32	1,696.99	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	400,000.00	10/22/01	11/16/01	11/21/01	5,149.83	-4,700.00	449.83	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	400,000.00	10/22/01	11/16/01	11/21/01	20,599.31	18,903.32	1,696.99	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	400,000.00	10/22/01	11/16/01	11/21/01	5,149.83	-4,726.33	473.50	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	400,000.00	10/18/01	11/13/01	11/16/01	11,130.91	-11,160.60	28,297.88	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	200,000.00	10/15/01	11/06/01	11/09/01	10,258.66	8,333.00	1,925.66	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	300,000.00	10/16/01	11/06/01	11/09/01	23,671.64	21,681.00	3,990.64	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	100,000.00	10/17/01	11/06/01	11/09/01	5,314.33	-4,621.41	512.92	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	700,000.00	10/17/01	11/06/01	11/09/01	36,251.09	32,549.87	-3,701.22	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	900,000.00	10/17/01	11/07/01	11/13/01	45,986.21	-41,592.69	4,393.52	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	14,800,000.00	05/24/00	07/21/01	07/21/01	549,089.79	308,839.00	240,250.79	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	800,000.00	05/24/00	07/26/01	07/26/01	26,739.10	16,694.00	10,065.10	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	1,800,000.00	05/24/00	08/26/01	08/26/01	62,911.13	37,549.63	25,361.50	P
SILOF2010002	\$62111200	STORAGE TECHNOLOGY CORP COM	1,500,000.00	05/24/00	08/26/01	08/26/01	52,429.39	31,301.23	21,128.14	P

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SLOF2010002	872540109	TRX COS INC NEW COM	1,700,000 S	05/24/00	05/17/01	05/22/01	58,544.85	-35,474.75	23,070.10 P
SLOF2010002	872540109	TRX COS INC NEW COM	200,000 S	11/16/00	12/20/01	12/26/01	7,683.44	5,128.72	2,554.72 P
SLOF2010002	872540109	TRX COS INC NEW COM	4,300,000 S	11/29/00	12/20/01	12/26/01	165,194.03	-107,829.81	57,364.22 P
SLOF2010002	872540109	TRX COS INC NEW COM	2,800,000 S	12/14/00	12/20/01	12/26/01	107,548.21	-69,207.04	37,661.17 P
SLOF2010002	872540109	TRX COS INC NEW COM	3,900,000 S	12/15/00	12/20/01	12/26/01	149,827.15	94,863.21	54,963.94 P
SLOF2010002	872540109	TRX COS INC NEW COM	6,200,000 S	12/21/00	12/20/01	12/26/01	238,186.75	158,222.76	79,963.99 P
SLOF2010002	872540109	TRX COS INC NEW COM	11,700,000 S	05/24/00	12/19/01	12/24/01	458,733.01	244,149.75	194,443.26 P
SLOF2010002	872540109	TRX COS INC NEW COM	800,000 S	04/31/00	12/19/01	12/24/01	29,998.84	14,840.00	15,158.84 P
SLOF2010002	872540109	TRX COS INC NEW COM	1,500,000 S	10/18/00	12/19/01	12/24/01	56,247.82	-35,534.35	20,663.47 P
SLOF2010002	872540109	TRX COS INC NEW COM	700,000 S	10/23/00	12/19/01	12/24/01	26,248.94	16,898.91	9,560.07 P
SLOF2010002	872540109	TRX COS INC NEW COM	1,090,000 S	11/09/00	12/19/01	12/24/01	47,248.40	30,961.26	10,287.14 P
SLOF2010002	872540109	TRX COS INC NEW COM	7,400,000 S	11/14/00	12/19/01	12/24/01	277,489.26	174,005.76	102,483.50 P
SLOF2010002	872540109	TRX COS INC NEW COM	3,200,000 S	11/16/00	12/19/01	12/24/01	119,995.35	82,039.52	37,955.83 P
SLOF2010002	872540109	TRX COS INC NEW COM	6,500,000 S	05/24/00	02/06/01	02/09/01	200,032.27	135,038.75	64,993.52 P
SLOF2010002	872540109	TRX COS INC NEW COM	700,000 S	05/24/00	02/06/01	02/13/01	20,935.34	14,607.25	6,328.09 P
SLOF2010002	872540109	TRX COS INC NEW COM	1,700,000 S	02/24/00	03/01/01	03/04/01	54,344.12	35,474.75	18,869.37 P
SLOF2010002	872540109	TRX COS INC NEW COM	3,400,000 S	05/24/00	01/12/01	01/12/01	99,934.56	70,949.50	28,985.06 P
SLOF2010002	872540109	TRX COS INC NEW COM	2,200,000 S	05/24/00	01/16/01	01/16/01	65,171.50	-45,208.50	19,263.00 P
SLOF2010002	879131100	TEKTRONIX INC COM	19,000,000 S	03/12/01	12/19/01	12/24/01	477,635.81	-486,679.20	14,064.49 P
SLOF2010002	879131100	TEKTRONIX INC COM	800,000 S	03/16/01	12/20/01	12/24/01	19,900.43	-19,415.20	487.23 P
SLOF2010002	879131100	TEKTRONIX INC COM	2,200,000 S	04/03/01	12/20/01	12/24/01	53,738.94	33,386.20	20,352.74 P
SLOF2010002	879131100	TEKTRONIX INC COM	3,100,000 S	04/03/01	12/20/01	12/24/01	75,751.24	77,197.44	1,446.20 P
SLOF2010002	879131100	TEKTRONIX INC COM	400,000 S	04/04/01	12/20/01	12/24/01	9,774.53	9,850.56	76.03 P
SLOF2010002	879131100	TEKTRONIX INC COM	100,000 S	04/03/01	12/20/01	12/24/01	2,443.59	2,489.98	46.39 P
SLOF2010002	879131100	TEKTRONIX INC COM	300,000 S	04/11/01	12/20/01	12/24/01	7,320.76	7,519.30	194.54 P
SLOF2010002	879131100	TEKTRONIX INC COM	500,000 S	04/16/01	12/20/01	12/24/01	12,217.94	12,648.20	430.26 P
SLOF2010002	879131100	TEKTRONIX INC COM	700,000 S	03/01/01	12/20/01	12/24/01	17,105.12	16,120.23	984.89 P
SLOF2010002	879131100	TEKTRONIX INC COM	2,000,000 S	09/21/01	12/20/01	12/24/01	48,871.77	34,620.40	14,251.37 P
SLOF2010002	879131100	TEKTRONIX INC COM	600,000 S	09/28/01	12/20/01	12/24/01	14,661.53	10,382.76	4,278.77 P
SLOF2010002	879131100	TEKTRONIX INC COM	1,400,000 S	10/01/01	12/20/01	12/24/01	34,210.24	23,991.00	10,219.24 P
SLOF2010002	879131100	TEKTRONIX INC COM	400,000 S	10/01/01	12/20/01	12/24/01	9,774.53	-6,838.32	2,936.03 P
SLOF2010002	879131100	TEKTRONIX INC COM	100,000 S	10/01/01	12/20/01	12/24/01	2,443.59	-1,710.00	723.59 P
SLOF2010002	879131100	TEKTRONIX INC COM	24,500,000 S	03/12/01	12/18/01	12/21/01	617,207.88	-627,207.15	10,999.73 P
SLOF2010002	879131100	TEKTRONIX INC COM	1,900,000 S	12/06/00	01/25/01	01/25/01	96,972.95	94,379.84	2,593.11 P
SLOF2010002	879131100	TEKTRONIX INC COM	700,000 S	12/06/00	01/30/01	02/02/01	35,802.12	34,771.52	1,030.60 P
SLOF2010002	879131100	TEKTRONIX INC COM	2,000,000 S	12/07/00	01/30/01	02/02/01	102,291.79	98,859.60	3,432.19 P
SLOF2010002	879131100	TEKTRONIX INC COM	1,300,000 S	12/07/00	01/31/01	02/03/01	66,770.58	-64,218.74	2,551.84 P
SLOF2010002	879131100	TEKTRONIX INC COM	800,000 S	12/07/00	02/01/01	02/06/01	41,021.27	-39,543.84	1,477.43 P
SLOF2010002	879131100	TEKTRONIX INC COM	3,100,000 S	06/14/00	12/18/01	12/21/01	183,233.56	83,555.00	101,678.56 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	2,600,000 S	06/14/00	12/18/01	12/21/01	155,338.86	-68,742.44	86,596.42 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	600,000 S	06/14/00	12/18/01	12/21/01	33,852.04	15,904.56	17,947.48 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	1,000,000 S	06/15/00	12/18/01	12/21/01	39,733.41	26,356.00	13,377.41 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	1,300,000 S	06/19/00	12/18/01	12/21/01	77,679.43	34,515.00	43,164.43 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	700,000 S	06/20/00	12/18/01	12/21/01	41,837.38	18,536.56	23,298.82 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	14,000,000 S	06/23/00	12/18/01	12/21/01	836,547.69	379,237.20	457,310.49 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	4,800,000 S	06/27/00	12/18/01	12/21/01	286,816.35	125,187.20	161,629.15 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	1,500,000 S	06/31/00	12/18/01	12/21/01	67,394.23	-40,935.60	26,459.63 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	900,000 S	06/14/00	12/19/01	12/24/01	44,534.27	24,343.00	20,191.27 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	800,000 S	06/27/00	12/19/01	12/24/01	47,156.59	22,331.20	24,825.39 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	1,000,000 S	07/03/00	12/19/01	12/24/01	58,945.73	27,030.00	31,915.73 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	4,100,000 S	07/13/00	12/19/01	12/24/01	241,877.51	-110,161.26	131,716.25 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	200,000 S	03/13/01	12/19/01	12/24/01	82,524.03	-4,274.90	25,239.29 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	400,000 S	03/13/01	12/19/01	12/24/01	11,789.15	-2,118.23	3,514.23 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	800,000 S	03/13/01	12/19/01	12/24/01	23,578.29	16,064.90	7,513.39 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	900,000 S	03/13/01	12/19/01	12/24/01	53,051.16	37,299.51	15,751.65 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	700,000 S	03/23/01	12/19/01	12/24/01	41,262.01	-28,436.94	12,825.07 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	800,000 S	10/08/01	12/19/01	12/24/01	47,156.59	-48,102.64	1,946.05 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	1,500,000 S	10/11/01	12/19/01	12/24/01	88,418.69	89,218.90	820.20 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	1,400,000 S	10/12/01	12/19/01	12/24/01	82,324.03	83,076.84	752.81 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	2,600,000 S	10/18/01	12/19/01	12/24/01	135,238.91	135,640.98	2,396.07 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	2,200,000 S	10/24/01	12/19/01	12/24/01	129,680.61	129,500.00	180.61 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	2,000,000 S	10/25/01	12/19/01	12/24/01	117,891.47	115,750.00	2,141.47 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	900,000 S	11/05/01	12/19/01	12/24/01	53,051.16	50,487.20	2,563.96 P
SLOF2010002	880310100	TENET HEALTHCARE CORP COM	900,000 S	11/07/01	12/19/01	12/24/01	53,051.16	50,688.61	2,362.55 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	81031G100	TENET HEALTHCARE CORP COM	1,000,000 \$	11/04/01	12/19/01	12/24/01	518,943.73	34,299.70	4,646.03 P
SLOF2010002	81031G100	TENET HEALTHCARE CORP COM	200,000 \$	11/09/01	12/19/01	12/24/01	11,789.15	10,918.00	871.15 P
SLOF2010002	81031G100	THERMO ELECTRON CORP COM	3,900,000 \$	05/02/00	12/19/01	12/24/01	88,147.20	62,047.66	26,099.54 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	3,900,000 \$	05/03/00	12/19/01	12/24/01	6,780.55	-4,764.41	2,016.14 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	1,200,000 \$	05/04/00	12/19/01	12/24/01	27,122.21	19,413.12	7,709.09 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,200,000 \$	05/05/00	12/19/01	12/24/01	49,724.06	35,991.59	13,732.47 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	900,000 \$	05/09/00	12/19/01	12/24/01	20,341.66	14,017.88	6,323.78 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	900,000 \$	05/11/00	12/19/01	12/24/01	20,341.66	14,304.99	6,036.67 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,200,000 \$	05/19/00	12/19/01	12/24/01	49,724.06	34,539.38	15,184.68 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	200,000 \$	05/22/00	12/19/01	12/24/01	-3,138.34	-3,138.34	17,910.07 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,300,000 \$	05/21/00	12/19/01	12/24/01	56,504.61	38,594.54	17,910.07 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,500,000 \$	06/02/00	12/19/01	12/24/01	-40,303.11	16,201.50 P	12,653.72 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	1,900,000 \$	06/03/00	12/19/01	12/24/01	42,943.51	30,509.79	12,433.72 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	800,000 \$	06/06/00	12/19/01	12/24/01	18,081.48	12,673.17	5,408.31 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	1,500,000 \$	06/10/00	12/19/01	12/24/01	33,902.77	23,591.66	10,311.11 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	400,000 \$	06/12/00	12/19/01	12/24/01	9,040.74	-6,203.49	2,837.25 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	600,000 \$	06/13/00	12/19/01	12/24/01	13,561.11	9,314.87	4,246.24 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,000,000 \$	06/23/00	12/19/01	12/24/01	49,724.06	35,087.71	14,636.35 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	800,000 \$	06/26/00	12/19/01	12/24/01	18,081.48	13,493.53	4,587.95 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,300,000 \$	06/28/00	12/19/01	12/24/01	51,944.24	-41,572.53	10,051.71 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	1,100,000 \$	06/29/00	12/19/01	12/24/01	24,862.03	19,494.70	5,367.33 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	300,000 \$	07/03/00	12/19/01	12/24/01	6,780.55	-5,359.29	1,421.26 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	200,000 \$	07/06/00	12/19/01	12/24/01	4,230.37	3,690.65	829.72 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	400,000 \$	07/10/00	12/19/01	12/24/01	9,040.74	7,828.41	1,212.33 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	4,100,000 \$	07/11/00	12/19/01	12/24/01	92,667.56	79,816.55	12,851.21 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	200,000 \$	07/11/00	12/19/01	12/24/01	4,230.51	-3,893.48	627.03 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	3,100,000 \$	07/12/00	12/20/01	12/26/01	70,067.89	-58,279.05	11,788.84 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	200,000 \$	07/13/00	12/20/01	12/26/01	4,520.51	3,773.40	747.11 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,200,000 \$	07/18/00	12/20/01	12/26/01	49,725.60	-40,832.68	8,892.92 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,300,000 \$	07/21/00	12/20/01	12/26/01	51,943.85	38,833.75	13,110.10 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	300,000 \$	07/21/00	12/20/01	12/26/01	6,780.76	-5,132.22	1,648.54 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,200,000 \$	08/11/00	12/20/01	12/26/01	49,725.60	38,696.12	11,029.48 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	1,900,000 \$	08/21/00	12/20/01	12/26/01	42,944.84	34,396.85	8,547.99 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,200,000 \$	09/19/01	12/20/01	12/26/01	49,725.60	39,049.66	10,675.94 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	300,000 \$	09/23/01	12/20/01	12/26/01	6,780.76	-4,977.41	1,803.35 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,800,000 \$	03/27/01	12/20/01	12/26/01	67,807.63	-52,534.35	15,453.28 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,800,000 \$	03/27/01	12/20/01	12/26/01	67,807.63	-51,074.47	12,212.66 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	4,200,000 \$	04/11/01	12/20/01	12/26/01	94,520.69	-74,028.03	20,902.66 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	7,500,000 \$	04/11/01	12/20/01	12/26/01	164,998.58	-129,532.74	35,445.84 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	3,700,000 \$	06/22/01	12/20/01	12/26/01	128,834.51	-108,636.48	20,198.03 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	3,300,000 \$	06/28/01	12/20/01	12/26/01	74,288.40	59,677.44	14,910.96 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	7,900,000 \$	06/29/01	12/20/01	12/26/01	178,560.10	144,293.18	34,266.92 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	4,900,000 \$	07/03/01	12/20/01	12/26/01	110,353.47	87,501.36	23,251.11 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	3,600,000 \$	07/25/01	12/20/01	12/26/01	81,389.16	-59,391.63	21,977.53 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	3,800,000 \$	10/01/01	12/20/01	12/26/01	83,889.67	38,467.30	27,422.37 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	700,000 \$	10/02/01	12/20/01	12/26/01	15,821.78	-10,756.07	5,065.71 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	6,000,000 \$	10/02/01	12/20/01	12/26/01	135,613.27	-93,102.38	42,312.89 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	1,000,000 \$	10/07/01	12/20/01	12/26/01	2,260.23	1,550.61	709.64 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	1,000,000 \$	03/08/00	12/18/01	12/21/01	22,309.85	21,478.14	831.71 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	10,700,000 \$	03/09/00	12/18/01	12/21/01	238,715.44	227,623.58	11,089.86 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	200,000 \$	03/09/00	12/18/01	12/21/01	4,461.97	-4,244.04	217.93 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	3,300,000 \$	03/10/00	12/18/01	12/21/01	118,242.23	-114,012.65	4,229.58 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	1,100,000 \$	03/13/00	12/18/01	12/21/01	24,540.84	22,403.49	2,137.35 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	11,900,000 \$	03/13/00	12/18/01	12/21/01	265,487.27	247,542.73	17,944.54 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,000,000 \$	03/14/00	12/18/01	12/21/01	44,619.71	39,387.45	5,232.26 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	1,800,000 \$	03/23/00	12/18/01	12/21/01	40,157.74	-32,304.07	7,853.67 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,900,000 \$	03/24/00	12/18/01	12/21/01	64,698.58	52,346.52	12,352.06 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	300,000 \$	04/07/00	12/18/01	12/21/01	5,267.81	5,267.81	1,425.15 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	6,900,000 \$	04/10/00	12/18/01	12/21/01	153,528.00	121,345.70	32,592.30 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	2,000,000 \$	04/11/00	12/18/01	12/21/01	44,619.71	34,328.62	10,291.09 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	4,300,000 \$	04/12/00	12/18/01	12/21/01	95,932.37	70,304.46	22,627.91 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	3,300,000 \$	04/14/00	12/18/01	12/21/01	73,622.52	51,977.66	22,424.86 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	900,000 \$	04/17/00	12/18/01	12/21/01	20,078.87	13,479.16	6,599.51 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	800,000 \$	04/24/00	12/18/01	12/21/01	17,847.88	12,330.06	5,517.82 P
SLOF2010002	810356102	THERMO ELECTRON CORP COM	200,000 \$	04/26/00	12/18/01	12/21/01	4,461.97	3,297.47	1,164.50 P

SI.0F2010002	813556102	THERMO ELECTRON CORP COM	2,000,000.00	04/27/00	12/31/01	44,619.71	-32,383.33	12,236.38 P
SI.0F2010002	813556102	THERMO ELECTRON CORP COM	3,900,000.00	04/27/00	12/31/01	87,000.43	-43,093.21	23,927.22 P
SI.0F2010002	813556102	THERMO ELECTRON CORP COM	900,000.00	03/03/00	12/31/01	20,078.87	-14,318.69	5,760.18 P
SI.0F2010002	891019101	TRICON OFSHORE INC COM	50,000,000.00	06/07/01	06/07/01	911,219.62	-800,000.00	111,219.62 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	42,900,000.00	08/16/00	12/31/01	2,857,316.64	1,266,751.20	1,000,634.48 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	500,000.00	08/16/00	12/31/01	26,008.78	14,750.75	11,258.03 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	2,200,000.00	08/16/00	12/31/01	114,429.84	-44,473.85	49,953.99 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	1,500,000.00	09/01/00	12/31/01	98,325.77	-56,478.74	42,348.03 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	200,000.00	12/05/00	12/26/01	11,604.07	10,203.50	5,400.77 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	2,200,000.00	12/06/00	12/26/01	114,429.84	74,724.54	39,705.30 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	2,100,000.00	09/24/01	12/26/01	109,228.48	-42,266.87	26,961.61 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	2,700,000.00	10/01/01	12/26/01	140,436.62	-83,023.09	37,413.53 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	6,300,000.00	04/16/00	12/31/01	325,900.09	-186,024.40	139,875.69 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	900,000.00	08/16/00	12/31/01	46,537.16	-28,531.35	20,005.81 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	1,600,000.00	08/16/00	12/31/01	57,549.11	-47,244.80	10,304.31 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	3,100,000.00	08/16/00	12/31/01	111,441.28	-91,536.80	19,904.48 P
SI.0F2010002	893931107	TRICON GLOBAL RESTAURANTS INC	1,400,000.00	08/16/00	02/16/01	50,414.97	-41,379.20	9,035.77 P
SI.0F2010002	893931107	USA NETWORKS INC COM	4,900,000.00	07/11/00	01/16/01	93,304.76	100,397.57	5,093.81 P
SI.0F2010002	893931107	USA NETWORKS INC COM	5,200,000.00	07/12/00	01/16/01	110,256.08	103,293.24	4,962.84 P
SI.0F2010002	893931107	USA NETWORKS INC COM	800,000.00	07/12/00	01/16/01	16,962.47	16,739.04	223.43 P
SI.0F2010002	893931107	USA NETWORKS INC COM	2,200,000.00	07/11/00	01/17/01	44,565.23	-49,076.46	-5,511.23 P
SI.0F2010002	893931107	USA NETWORKS INC COM	4,200,000.00	07/12/00	01/17/01	87,104.78	-43,069.41	33.37 P
SI.0F2010002	893931107	USA NETWORKS INC COM	300,000.00	07/25/00	01/19/01	12,820.19	12,579.36	240.83 P
SI.0F2010002	893931107	USA NETWORKS INC COM	300,000.00	07/25/00	01/19/01	6,410.10	-6,280.64	119.46 P
SI.0F2010002	893931107	USA NETWORKS INC COM	700,000.00	07/27/00	01/16/01	14,956.89	14,381.32	569.57 P
SI.0F2010002	893931107	USA NETWORKS INC COM	1,300,000.00	07/27/00	01/19/01	27,273.27	26,719.68	553.59 P
SI.0F2010002	893931107	USA NETWORKS INC COM	1,500,000.00	07/27/00	01/16/01	31,586.84	30,984.43	602.41 P
SI.0F2010002	893931107	USA NETWORKS INC COM	5,500,000.00	01/09/01	01/12/01	109,116.56	112,691.15	3,574.59 P
SI.0F2010002	893931107	USA NETWORKS INC COM	900,000.00	04/16/01	05/12/01	24,509.80	19,350.00	4,959.80 P
SI.0F2010002	893931107	USA NETWORKS INC COM	3,100,000.00	04/17/01	05/12/01	91,133.99	72,580.00	19,243.99 P
SI.0F2010002	893931107	USA NETWORKS INC COM	1,200,000.00	04/17/01	05/12/01	32,203.93	-23,620.00	8,583.93 P
SI.0F2010002	893931107	USA NETWORKS INC COM	700,000.00	04/18/01	05/24/01	18,728.62	-14,993.54	3,735.08 P
SI.0F2010002	893931107	USA NETWORKS INC COM	400,000.00	04/18/01	05/24/01	10,707.80	-8,560.00	2,147.80 P
SI.0F2010002	893931107	USA NETWORKS INC COM	3,900,000.00	04/12/01	05/16/01	104,401.08	-43,127.72	21,273.36 P
SI.0F2010002	893931107	USA NETWORKS INC COM	400,000.00	02/01/01	07/21/01	31,647.86	26,311.16	5,336.70 P
SI.0F2010002	893931107	USA NETWORKS INC COM	3,200,000.00	02/02/01	07/21/01	253,182.91	212,064.00	41,118.91 P
SI.0F2010002	893931107	USA ED INC COM	300,000.00	02/06/01	07/26/01	23,733.90	-19,783.45	3,950.45 P
SI.0F2010002	893931107	USA ED INC COM	800,000.00	02/07/01	07/26/01	126,591.46	109,716.64	16,874.82 P
SI.0F2010002	893931107	USA ED INC COM	1,600,000.00	02/07/01	07/26/01	271,048.26	-41,749.56	9,331.90 P
SI.0F2010002	893931107	USA ED INC COM	700,000.00	02/01/01	07/26/01	53,579.75	-43,771.11	9,808.64 P
SI.0F2010002	893931107	USA ED INC COM	400,000.00	02/01/01	07/26/01	30,630.98	26,154.92	4,476.06 P
SI.0F2010002	893931107	USA ED INC COM	100,000.00	02/01/01	07/26/01	7,637.74	-6,372.79	1,264.95 P
SI.0F2010002	893931107	USA ED INC COM	800,000.00	02/07/01	08/29/01	64,591.52	54,888.32	9,703.20 P
SI.0F2010002	893931107	USA ED INC COM	1,900,000.00	02/07/01	12/21/01	156,441.54	130,339.76	26,101.78 P
SI.0F2010002	893931107	USA ED INC COM	700,000.00	02/01/01	12/21/01	57,636.56	-47,942.97	9,693.59 P
SI.0F2010002	893931107	USA ED INC COM	800,000.00	02/01/01	12/21/01	65,370.12	-55,266.48	10,103.64 P
SI.0F2010002	893931107	USA ED INC COM	1,200,000.00	04/28/01	12/21/01	107,038.93	88,608.00	18,430.93 P
SI.0F2010002	893931107	USA ED INC COM	4,500,000.00	04/28/01	12/21/01	354,001.91	293,728.77	60,273.14 P
SI.0F2010002	893931107	USA ED INC COM	1,600,000.00	04/23/01	12/21/01	131,746.25	114,029.94	17,716.31 P
SI.0F2010002	893931107	USA ED INC COM	1,200,000.00	04/23/01	12/21/01	156,441.54	136,363.95	20,077.59 P
SI.0F2010002	893931107	USA ED INC COM	1,200,000.00	04/27/01	12/21/01	98,803.18	-84,104.32	12,700.86 P
SI.0F2010002	893931107	USA ED INC COM	600,000.00	04/27/01	12/24/01	49,151.80	-43,052.16	6,099.64 P
SI.0F2010002	893931107	USA ED INC COM	1,900,000.00	03/10/01	12/24/01	155,647.37	124,249.53	31,397.84 P
SI.0F2010002	893931107	USA ED INC COM	1,000,000.00	03/10/01	12/24/01	81,919.67	-64,513.30	17,406.37 P
SI.0F2010002	893931107	USA ED INC COM	2,600,000.00	05/11/01	12/24/01	212,991.14	171,626.52	41,364.62 P
SI.0F2010002	893931107	USA ED INC COM	1,800,000.00	05/16/01	12/24/01	147,455.40	119,179.80	28,275.60 P
SI.0F2010002	893931107	USA ED INC COM	1,700,000.00	05/17/01	12/24/01	139,238.43	115,116.87	23,748.56 P
SI.0F2010002	893931107	USA ED INC COM	800,000.00	05/18/01	12/24/01	63,533.72	53,142.64	12,391.08 P
SI.0F2010002	893931107	USA ED INC COM	700,000.00	10/29/01	12/26/01	57,543.77	57,184.88	358.89 P
SI.0F2010002	893931107	USA ED INC COM	300,000.00	10/29/01	12/26/01	41,322.62	-40,989.20	333.42 P
SI.0F2010002	893931107	USA ED INC COM	2,900,000.00	02/01/01	03/27/01	211,547.36	-199,623.17	21,924.19 P
SI.0F2010002	893931107	UTLILCO INC UNITED INC	3,000,000.00	03/05/01	03/09/01	90,746.97	-49,280.00	1,466.97 P

SILO72010002	922793104	VENTIV HEALTH INC COM	223 3790 S	07/19/99	02/14/01	02/26/01	3 09 40	-3 09 67	709 73 P
SILO72010002	922793104	VENTIV HEALTH INC COM	2 433 1990 S	08/11/99	02/14/01	02/26/01	39 720 01	-18 801 590	20 918 11 P
SILO72010002	922793104	VENTIV HEALTH INC COM	231 2210 S	08/12/99	02/14/01	02/26/01	3 008 60	1 816 61	1 921 99 P
SILO72010002	922793104	VENTIV HEALTH INC COM	800 0000 S	08/12/99	02/15/01	02/26/01	13 419 53	-6 468 72	6 930 83 P
SILO72010002	922793104	VENTIV HEALTH INC COM	200 0000 S	08/12/99	02/21/01	02/26/01	3 259 89	-1 617 18	1 632 71 P
SILO72010002	922793104	VENTIV HEALTH INC COM	1 200 0000 S	07/14/99	01/29/01	02/26/01	16 303 66	-17 729 12	1 433 46 P
SILO72010002	922793104	VENTIV HEALTH INC COM	3 366 7330 S	07/14/99	01/29/01	02/26/01	44 231 68	-48 664 238	4 007 90 P
SILO72010002	922793104	VENTIV HEALTH INC COM	333 2650 S	07/14/99	01/26/01	02/26/01	7 212 17	7 232 25	-46 01 P
SILO72010002	922793104	VENTIV HEALTH INC COM	300 0000 S	07/14/99	01/26/01	02/26/01	6 249 79	-8 118 89	549 10 P
SILO72010002	922793104	VENTIV HEALTH INC COM	200 0000 S	07/14/99	02/01/01	02/26/01	3 199 49	-2 713 72	4 06 17 P
SILO72010002	922793104	VENTIV HEALTH INC COM	333 3110 S	07/14/99	02/01/01	02/26/01	4 533 81	-7 237 24	1 296 57 P
SILO72010002	922793104	VENTIV HEALTH INC COM	866 6190 S	07/14/99	02/01/01	02/26/01	13 863 44	-11 510 61	2 234 83 P
SILO72010002	922793104	VENTIV HEALTH INC COM	333 3910 S	07/14/99	01/21/01	02/26/01	8 000 60	-7 239 97	740 63 P
SILO72010002	922793104	VENTIV HEALTH INC COM	266 6090 S	07/14/99	01/21/01	02/26/01	3 999 00	-3 617 53	341 48 P
SILO72010002	922793104	VENTIV HEALTH INC COM	166 0030 S	07/12/99	01/27/01	01/22/01	2 084 97	-2 334 01	249 04 P
SILO72010002	922793104	VENTIV HEALTH INC COM	1 333 3200 S	07/13/99	01/17/01	01/22/01	16 665 94	-18 261 30	1 593 56 P
SILO72010002	922793104	VENTIV HEALTH INC COM	99 8770 S	07/14/99	01/17/01	01/22/01	1 248 42	-1 262 10	113 64 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	1 760 0000 S	11/16/01	12/20/01	12/26/01	46 089 18	-47 000 20	560 02 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	2 600 0000 S	11/19/01	12/20/01	12/26/01	66 089 18	-67 500 00	911 02 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	4 600 0000 S	11/20/01	12/20/01	12/26/01	81 543 39	-82 869 00	1 326 61 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	900 0000 S	11/21/01	12/20/01	12/26/01	15 953 95	16 139 30	205 53 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	400 0000 S	11/23/01	12/20/01	12/26/01	7 090 64	7 220 00	129 26 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	3 100 0000 S	11/26/01	12/20/01	12/26/01	54 932 48	-56 332 73	1 400 23 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	1 500 0000 S	11/27/01	12/20/01	12/26/01	26 589 91	-27 500 00	710 09 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	800 0000 S	11/28/01	12/20/01	12/26/01	14 181 29	-14 520 00	338 71 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	2 200 0000 S	11/29/01	12/20/01	12/26/01	38 998 54	-39 799 98	801 44 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	1 200 0000 S	11/30/01	12/20/01	12/26/01	21 271 93	-21 399 72	127 79 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	333 1700 S	06/22/01	12/24/01	12/24/01	6 048 75	7 026 39	-977 86 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	412 1300 S	06/22/01	12/19/01	12/24/01	8 753 11	9 648 03	-894 92 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	1 154 1900 S	06/29/01	12/19/01	12/24/01	20 934 43	-23 528 14	2 373 71 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	713 8900 S	07/03/01	12/19/01	12/24/01	12 997 03	14 146 31	1 149 36 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	323 8600 S	07/23/01	12/19/01	12/24/01	9 548 83	-9 601 82	3 327 8 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	333 1800 S	10/01/01	12/19/01	12/24/01	10 079 24	-9 432 38	626 96 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	102 2700 S	10/01/01	12/19/01	12/24/01	1 836 72	-1 738 93	117 79 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	876 6000 S	10/02/01	12/19/01	12/24/01	13 914 75	13 051 82	862 93 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	14 6100 S	10/03/01	12/19/01	12/24/01	363 23	230 69	14 56 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	100 0000 S	11/16/01	12/19/01	12/24/01	1 813 51	1 723 00	92 31 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	5 640 0000 S	11/16/01	12/19/01	12/24/01	102 394 72	-101 772 67	622 03 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	143 7000 S	03/08/00	12/18/01	12/21/01	2 644 60	3 462 83	818 23 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	1 583 2700 S	03/09/00	12/18/01	12/21/01	28 374 90	-36 800 12	8 423 22 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	29 2200 S	03/09/00	12/18/01	12/21/01	330 37	-486 13	133 76 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	774 3300 S	03/10/00	12/18/01	12/21/01	14 054 86	-18 432 37	-4 377 51 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	160 7100 S	03/13/00	12/18/01	12/21/01	2 917 05	-3 821 96	704 91 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	1 738 3900 S	03/13/00	12/18/01	12/21/01	31 537 14	-40 020 12	8 462 91 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	392 2000 S	03/14/00	12/18/01	12/21/01	5 203 72	-6 587 75	1 064 03 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	262 9100 S	03/23/00	12/18/01	12/21/01	4 773 33	5 222 39	-449 24 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	423 6900 S	03/24/00	12/18/01	12/21/01	7 690 29	-4 491 17	804 78 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	43 8300 S	04/01/00	12/18/01	12/21/01	793 56	831 64	-36 08 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	1 008 0900 S	04/10/00	12/18/01	12/21/01	18 297 83	19 617 90	1 310 07 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	392 2000 S	04/11/00	12/18/01	12/21/01	5 203 72	5 549 89	246 17 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	628 2300 S	04/12/00	12/18/01	12/21/01	11 403 00	11 851 10	448 10 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	482 1300 S	04/14/00	12/18/01	12/21/01	8 731 14	-4 277 10	474 04 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	131 6900 S	04/17/00	12/18/01	12/21/01	2 386 67	-2 179 20	207 47 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	116 8100 S	04/23/00	12/18/01	12/21/01	2 121 49	1 993 40	128 09 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	29 2200 S	04/26/00	12/18/01	12/21/01	330 37	533 10	2 73 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	292 3000 S	04/27/00	12/18/01	12/21/01	5 203 72	5 233 40	64 32 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	569 7900 S	04/28/00	12/18/01	12/21/01	10 342 23	10 198 96	143 29 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	701 2800 S	05/03/00	12/18/01	12/21/01	12 718 93	-12 346 11	382 82 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	43 8300 S	03/03/00	12/18/01	12/21/01	793 56	-770 36	23 30 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	133 3200 S	03/04/00	12/18/01	12/21/01	3 182 23	3 118 31	43 72 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	331 4200 S	03/05/00	12/18/01	12/21/01	5 834 09	5 818 75	13 34 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	131 4900 S	03/09/00	12/18/01	12/21/01	2 386 67	2 266 27	120 40 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	131 4900 S	03/18/00	12/18/01	12/21/01	2 386 67	2 312 68	73 99 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	321 4200 S	03/19/00	12/18/01	12/21/01	5 834 09	5 383 97	230 12 P
SILO72010002	923330209	VIASYS HEALTHCARE INC COM	29 2200 S	03/22/00	12/18/01	12/21/01	330 37	-307 37	22 00 P

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1623877

SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	071000	12/18/01	12/21/01	6 629 61	-6,239 36	390 09 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0670200	12/18/01	12/21/01	6 629 63	-6,515 79	113 86 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0605000	12/18/01	12/21/01	5 031 53	-4,900 17	138 36 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0608000	12/18/01	12/21/01	3 977 79	2,048 87	72 62 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0612000	12/18/01	12/21/01	1 060 74	3 814 05	163 74 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0613000	12/18/01	12/21/01	1 391 12	1 002 93	57 82 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0623000	12/18/01	12/21/01	5 834 09	5 672 62	83 19 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0626000	12/18/01	12/21/01	2 181 49	-204 87 P	60 90 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0628000	12/18/01	12/21/01	6 099 28	-8 779 21	-679 93 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0629000	12/18/01	12/21/01	2 817 05	3 151 70	234 65 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0703000	12/18/01	12/21/01	795 56	-866 43	70 87 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0706000	12/18/01	12/21/01	530 37	-596 66	-66 29 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0710000	12/18/01	12/21/01	1 060 74	1 265 61	-204 87 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0711000	12/18/01	12/21/01	11 403 00	13 533 35	2 130 35 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0712000	12/18/01	12/21/01	8 220 77	9 421 93	1 201 18 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0713000	12/18/01	12/21/01	530 37	-610 04	79 67 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0714000	12/18/01	12/21/01	5 834 09	-6,604 64	770 55 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0718000	12/18/01	12/21/01	6 099 28	-6,278 56	-179 28 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0817000	12/18/01	12/21/01	795 56	829 72	34 16 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0818000	12/18/01	12/21/01	5 834 09	-6 235 99	-421 90 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0821000	12/18/01	12/21/01	5 031 53	5 560 92	522 39 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0822000	12/18/01	12/21/01	5 834 09	-6 313 14	-479 03 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0823000	12/18/01	12/21/01	795 56	-804 69	-9 13 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0824000	12/18/01	12/21/01	7 935 38	8 464 11	501 35 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0827000	12/18/01	12/21/01	7 423 21	8 237 19	813 98 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0410001	12/18/01	12/21/01	11 137 81	11 968 08	830 27 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0411001	12/18/01	12/21/01	19 358 38	20 944 73	1 586 35 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0622001	12/18/01	12/21/01	9 068 24	-10 536 62	-1 468 38 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	0308000	11/28/01	11/28/01	8 83	-9 31	2 68 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1018000	01/17/01	01/22/01	23 234 36	19 978 75	3 255 61 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1019000	01/17/01	01/22/01	140 314 51	119 872 50	20 442 01 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1020000	01/17/01	01/22/01	79 351 22	-87 368 79	-8 017 57 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1021000	01/17/01	01/22/01	9 334 97	7 215 02	1 443 95 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1022000	01/17/01	01/22/01	42 853 59	-35 617 59	7 236 00 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1023000	01/17/01	01/22/01	42 791 23	35 617 59	7 173 64 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1024000	01/17/01	01/22/01	32 901 35	-37 702 37	-4 801 02 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1025000	01/17/01	01/22/01	14 108 58	12 015 00	2 093 58 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1170000	01/18/01	01/23/01	173 907 14	165 483 61	8 423 53 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1016000	01/17/01	01/22/01	28 519 02	33 974 50	4 544 32 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1016000	01/16/01	01/19/01	134 214 92	-123 798 30	10 416 62 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1018000	01/16/01	01/19/01	17 893 32	15 983 00	1 912 32 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1019000	01/16/01	01/19/01	136 230 63	120 637 20	15 593 43 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1013000	01/16/01	01/19/01	115 986 53	-101 573 48	7 393 05 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1013000	01/12/01	01/15/01	137 441 81	-132 091 52	5 390 29 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1013000	01/09/01	01/12/01	99 432 50	88 467 28	10 965 22 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	1012000	01/09/01	01/12/01	311 838 48	260 294 22	51 562 26 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0430000	01/04/01	01/09/01	133 508 92	85 668 30	37 838 62 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0431000	01/04/01	01/09/01	37 638 56	-40 005 00	-17 631 56 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0912000	12/21/01	12/21/01	77 078 42	-49 812 50	27 285 92 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0918000	12/18/01	12/21/01	582 864 09	364 817 25	17 046 84 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0919000	12/18/01	12/21/01	151 112 91	-97 598 20	53 514 71 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0920000	07/20/01	07/25/01	34 639 18	31 232 73	13 426 43 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0928000	07/19/01	07/24/01	31 461 74	-19 302 50	12 159 24 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0931000	07/26/01	07/31/01	65 993 83	-42 465 30	23 528 53 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0831000	05/17/01	05/22/01	55 902 73	38 056 60	17 846 13 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0901000	05/17/01	05/22/01	67 083 38	-45 355 20	21 728 08 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0902000	05/17/01	05/22/01	11 180 55	-7 530 00	3 660 55 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0903000	06/18/01	06/23/01	20 333 76	-13 278 02	7 055 74 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0907000	06/13/01	06/18/01	19 451 50	-92 040 00	-72 588 50 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0908000	06/13/01	06/18/01	29 044 23	19 302 50	9 743 73 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0909000	06/14/01	06/19/01	55 286 00	31 720 00	17 566 00 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0910000	06/14/01	06/19/01	39 263 36	26 256 04	12 007 32 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	0911000	12/24/01	12/24/01	101 451 63	101 451 63	55 834 13 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC DEL COM	0913000	12/19/01	12/24/01	52 483 81	33 448 86	19 035 02 P



Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1629877

SLOF2010002	94106L109	WASTE MGMT INC DEL COM	4,100,000.0	09/14/00	12/19/01	12/24/01	136,578.76	80,266.52	46,312.24	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,900,000.0	09/15/00	12/19/01	12/24/01	89,531.22	56,835.94	32,695.28	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,500,000.0	09/19/00	12/19/01	12/24/01	108,035.84	-67,699.80	40,335.24	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	1,200,000.0	09/22/00	12/19/01	12/24/01	37,047.44	21,810.00	15,237.44	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,400,000.0	10/13/00	12/19/01	12/24/01	74,064.89	-43,174.32	30,890.57	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	4,200,000.0	11/03/00	12/19/01	12/24/01	129,666.05	-85,510.74	44,155.31	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,700,000.0	01/24/01	12/19/01	12/24/01	83,334.75	-45,277.63	38,057.12	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,000,000.0	01/21/01	12/19/01	12/24/01	72,437.40	-40,372.50	32,064.90	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	700,000.0	02/04/01	12/19/01	12/24/01	21,611.01	-16,765.00	4,846.01	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	1,900,000.0	02/04/01	12/20/01	12/26/01	58,076.31	-45,505.00	12,571.31	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,600,000.0	03/23/01	12/20/01	12/26/01	79,472.83	-63,203.92	16,268.91	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,000,000.0	09/19/01	12/20/01	12/26/01	88,642.79	-76,778.86	11,863.93	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	11,400,000.0	09/20/01	12/20/01	12/26/01	348,457.66	294,727.62	53,730.04	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	1,900,000.0	10/09/01	12/20/01	12/26/01	58,076.31	5,834.59	6,849.34	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,300,000.0	10/17/01	12/20/01	12/26/01	106,982.68	-95,211.90	11,770.78	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,400,000.0	11/01/01	12/20/01	12/26/01	72,339.55	-60,120.00	12,219.55	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,900,000.0	07/30/01	12/19/01	12/24/01	88,070.76	-128,812.88	-40,742.12	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,600,000.0	07/31/01	12/19/01	12/24/01	81,296.04	121,618.44	40,322.40	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	300,000.0	08/01/01	12/19/01	12/24/01	11,291.12	-16,771.32	-5,480.20	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	100,000.0	08/02/01	12/19/01	12/24/01	2,243.22	-3,388.54	-1,145.32	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,100,000.0	08/02/01	12/19/01	12/24/01	70,004.96	-105,846.39	-35,841.43	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	1,600,000.0	08/03/01	12/19/01	12/24/01	36,131.59	51,503.36	17,371.77	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,500,000.0	08/04/01	12/19/01	12/24/01	79,037.86	110,990.93	31,953.07	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	600,000.0	08/09/01	12/19/01	12/24/01	13,549.55	18,914.88	5,365.33	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	7,900,000.0	09/24/01	12/19/01	12/24/01	178,309.74	197,804.89	19,495.15	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	100,000.0	09/24/01	12/19/01	12/24/01	2,243.22	2,307.73	249.51	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	100,000.0	09/24/01	12/19/01	12/24/01	2,243.22	2,504.00	245.78	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	800,000.0	10/27/01	12/19/01	12/24/01	18,065.80	-32,035.20	-13,969.40	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	1,500,000.0	10/27/01	12/19/01	12/24/01	33,873.37	-42,107.10	-8,233.73	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,500,000.0	11/29/01	12/19/01	12/24/01	54,197.39	-62,595.48	-8,398.09	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,500,000.0	07/24/01	12/18/01	12/21/01	54,256.19	-75,481.75	-21,225.56	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	6,700,000.0	07/24/01	12/18/01	12/21/01	145,460.18	204,186.52	58,726.34	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	7,100,000.0	07/24/01	12/18/01	12/21/01	169,341.70	229,115.24	69,773.54	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,300,000.0	07/24/01	12/18/01	12/21/01	115,065.91	164,358.30	49,292.39	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	7,900,000.0	07/24/01	12/18/01	12/21/01	123,749.70	174,016.44	50,266.74	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,900,000.0	07/24/01	12/18/01	12/21/01	62,960.38	-92,707.78	-29,747.40	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	6,500,000.0	07/27/01	12/18/01	12/21/01	141,118.08	213,045.20	71,927.12	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	1,400,000.0	07/27/01	12/18/01	12/21/01	30,594.66	-45,624.46	-15,029.80	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	1,000,000.0	07/27/01	12/18/01	12/21/01	22,881.52	-36,332.12	-12,450.60	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	203,784,740.0	09/24/01	12/03/01	12/03/01	203,784.74	203,784.74	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	75,816,410.0	09/27/01	12/03/01	12/03/01	75,816.41	75,816.41	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	26,217,810.0	09/28/01	11/20/01	11/20/01	26,217.81	26,217.81	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	140,812,210.0	09/28/01	11/20/01	11/20/01	140,812.21	140,812.21	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	509,029,220.0	09/27/01	12/04/01	12/04/01	509,029.22	509,029.22	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	361,580,750.0	09/27/01	12/07/01	12/07/01	361,580.75	361,580.75	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	11,683,360.0	09/27/01	12/07/01	12/07/01	11,683.36	11,683.36	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	438,675,100.0	09/28/01	12/10/01	12/10/01	438,675.10	438,675.10	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	414,988,630.0	09/28/01	12/11/01	12/11/01	414,988.63	414,988.63	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	17,449,750.0	09/27/01	12/06/01	12/06/01	17,449.75	-17,449.75	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	181,910,140.0	09/24/01	11/20/01	11/20/01	181,910.14	181,910.14	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	271,847,150.0	09/24/01	11/21/01	11/21/01	271,847.15	271,847.15	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	36,033,130.0	09/24/01	11/23/01	11/23/01	36,033.13	36,033.13	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	43,491,620.0	09/24/01	11/24/01	11/24/01	43,491.62	-43,491.62	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	151,818,010.0	09/24/01	11/27/01	11/27/01	151,818.01	151,818.01	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	113,150,040.0	09/23/01	11/27/01	11/27/01	113,150.04	113,150.04	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	167,132,100.0	09/24/01	11/26/01	11/26/01	167,132.10	167,132.10	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	16,538,020.0	09/11/01	11/08/01	11/08/01	16,538.02	16,538.02	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	155,911,300.0	09/10/01	11/05/01	11/05/01	155,911.30	-155,911.30	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	64,364,130.0	09/11/01	11/05/01	11/05/01	64,364.13	-64,364.13	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	87,841,030.0	09/12/01	11/15/01	11/15/01	87,841.03	87,841.03	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	194,437,210.0	09/13/01	11/15/01	11/15/01	194,437.21	194,437.21	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	8,707,000.0	09/14/01	11/15/01	11/15/01	8,707.00	-8,707.00	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	5,348,000.0	09/17/01	11/15/01	11/15/01	5,348.00	-5,348.00	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	4,365,000.0	09/18/01	11/15/01	11/15/01	4,365.00	-4,365.00	0.00	0.00
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	28,589,430.0	09/24/01	11/15/01	11/15/01	28,589.43	28,589.43	0.00	0.00

SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	133,949,400.5	09/11/01	11/11/01	11/14/01	133,949,440	-133,949,440	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	294,766,630.5	09/21/01	11/11/01	11/14/01	294,766,63	294,766,63	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	133,064,720.5	09/21/01	11/19/01	11/19/01	133,064,72	133,064,72	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	1,831,460.5	08/27/01	10/29/01	10/29/01	1,831,46	1,831,46	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	63,741,410.5	08/27/01	10/29/01	10/29/01	63,741,48	-63,741,48	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	10,437,510.5	08/29/01	10/29/01	10/29/01	10,437,58	10,437,58	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	63,181,810.5	08/29/01	10/29/01	10/29/01	63,181,80	-63,181,80	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	5,422,170.5	09/04/01	10/29/01	10/29/01	5,422,17	5,422,17	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	42,077,150.5	08/07/01	10/26/01	10/26/01	42,077,15	-42,077,15	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	73,967,510.5	08/10/01	10/26/01	10/26/01	73,967,51	-73,967,51	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	54,630,370.5	08/13/01	10/26/01	10/26/01	54,630,37	54,630,37	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	54,630,370.5	08/13/01	10/26/01	10/26/01	54,630,37	-54,630,37	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	114,911,340.5	08/17/01	10/26/01	10/26/01	114,911,34	114,911,34	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	29,336,000.5	08/20/01	10/26/01	10/26/01	29,336,10	-29,336,10	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	4,233,320.5	08/23/01	10/26/01	10/26/01	4,233,32	-4,233,32	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	34,501,180.5	08/27/01	10/26/01	10/26/01	34,501,18	34,501,18	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	121,185,510.5	08/02/01	10/25/01	10/25/01	121,185,53	121,185,53	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	40,241,020.5	08/06/01	10/25/01	10/25/01	40,241,02	-40,241,02	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	33,336,870.5	08/07/01	10/25/01	10/25/01	33,336,87	33,336,87	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	139,639,380.5	09/11/01	11/02/01	11/02/01	139,639,38	139,639,38	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	61,496,030.5	09/04/01	11/01/01	11/01/01	61,496,03	-61,496,03	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	29,931,210.5	09/05/01	11/01/01	11/01/01	29,931,21	29,931,21	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	10,679,180.5	09/04/01	11/01/01	11/01/01	10,679,18	10,679,18	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	196,336,700.5	09/07/01	11/01/01	11/01/01	196,336,79	196,336,79	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	87,911,210.5	09/10/01	11/01/01	11/01/01	87,911,21	87,911,21	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	278,796,53	08/01/01	10/22/01	10/22/01	278,796,53	-278,796,53	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	234,044,290.5	08/01/01	10/22/01	10/22/01	234,044,29	234,044,29	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	70,315,430.5	08/03/01	10/23/01	10/23/01	70,315,43	70,315,43	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	28,996,130.5	08/02/01	10/19/01	10/19/01	28,996,15	28,996,15	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	377,221,000.5	08/01/01	10/24/01	10/24/01	377,221,40	377,221,40	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	13,270,640.5	03/22/01	06/13/01	06/13/01	13,270,64	-13,270,64	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	178,337,370.5	03/22/01	06/14/01	06/14/01	178,337,37	178,337,37	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	120,132,131	03/22/01	06/14/01	06/14/01	120,132,31	120,132,31	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	119,797,690.5	03/22/01	06/15/01	06/15/01	119,797,69	119,797,69	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	9,162,700.5	03/24/01	06/15/01	06/15/01	9,162,70	9,162,70	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	3,761,530.5	03/21/01	06/11/01	06/11/01	3,761,53	3,761,53	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	921,989,999.5	03/22/01	06/11/01	06/11/01	921,989,99	921,989,99	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	41,975,790.5	03/17/01	06/01/01	06/01/01	41,975,79	-41,975,79	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	185,319,000.5	03/18/01	06/01/01	06/01/01	185,319,00	185,319,00	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	34,343,470.5	03/21/01	06/01/01	06/01/01	34,343,47	34,343,47	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	119,739,76	03/11/01	06/06/01	06/06/01	119,739,76	119,739,76	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	44,506,000.5	03/14/01	06/06/01	06/06/01	44,506,00	-44,506,00	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	3,489,000.5	03/14/01	06/06/01	06/06/01	3,489,00	3,489,00	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	73,062,210.5	03/17/01	06/05/01	06/05/01	73,062,21	73,062,21	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	33,189,318	03/21/01	06/19/01	06/19/01	33,189,38	33,189,38	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	98,698,000.5	03/11/01	03/11/01	03/11/01	98,698,00	-98,698,00	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	30,016,000.5	03/04/01	03/11/01	03/11/01	30,016,00	30,016,00	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	44,133,000.5	03/13/01	03/13/01	03/13/01	44,133,00	-44,133,00	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	64,698,000.5	03/15/01	03/15/01	03/15/01	64,698,00	-64,698,00	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	106,407,000.5	03/16/01	03/15/01	03/15/01	106,407,00	106,407,00	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	44,249,000.5	03/09/01	06/04/01	06/04/01	44,249,00	-44,249,00	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	242,313,24	03/10/01	06/04/01	06/04/01	242,313,24	242,313,24	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	269,966,67	03/13/01	07/13/01	07/13/01	269,966,67	269,966,67	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	324,022,24	03/20/01	07/16/01	07/16/01	324,022,24	324,022,24	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	6,982,010.5	03/06/01	07/17/01	07/17/01	6,982,01	-6,982,01	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	33,665,000.5	03/10/01	07/17/01	07/17/01	33,665,00	33,665,00	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	27,040,000.5	06/01/01	07/17/01	07/17/01	27,040,00	-27,040,00	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	126,419,36	06/03/01	07/17/01	07/17/01	126,419,36	-126,419,36	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	219,689,79	06/01/01	07/11/01	07/11/01	219,689,79	219,689,79	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	43,010,290.5	06/07/01	07/11/01	07/11/01	43,010,29	-43,010,29	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	80,381,310.5	06/12/01	07/11/01	07/11/01	80,381,31	80,381,31	0.00	P
SLO72010002	996102102	SLO CLIENT CASH INVESTMENT TR	164,820,310.5	06/15/01	07/11/01	07/11/01	164,820,38	164,820,38	0.00	P

SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	107 660 000 5	01/29/01	07/02/01	06/27/01	06/27/01	107 660 00 5	107 660 06	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	67 066 920 5	03/24/01	06/27/01	06/27/01	06/27/01	67 066 92	-67 086 92	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	10 729 510 5	03/29/01	06/27/01	06/27/01	06/27/01	10 729 51	10 729 83	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	69 487 950 5	03/29/01	06/27/01	06/27/01	06/27/01	69 487 95	-69 487 95	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	241 131 310 5	03/29/01	06/27/01	06/27/01	06/27/01	241 131 31	-241 131 38	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	431 600 610 5	07/03/01	07/20/01	06/27/01	07/20/01	431 600 61	-431 600 61	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	121 232 640 5	07/03/01	07/20/01	07/20/01	07/20/01	121 232 64	121 232 64	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	109 873 550 5	07/06/01	07/20/01	08/01/01	07/20/01	109 873 55	109 873 55	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	289 234 340 5	07/06/01	08/01/01	07/23/01	07/23/01	289 234 34	-289 234 34	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	234 548 340 5	06/29/01	07/23/01	07/23/01	07/23/01	234 548 34	-234 548 34	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	24 894 540 5	06/27/01	07/23/01	07/23/01	07/23/01	24 894 54	24 894 54	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	246 119 630 5	06/27/01	07/23/01	07/23/01	07/23/01	246 119 63	246 119 63	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	131 175 700 5	06/27/01	07/20/01	07/20/01	07/20/01	131 175 72	131 175 72	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	162 659 200 5	06/27/01	07/20/01	07/20/01	07/20/01	162 659 22	162 659 22	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	333 215 970 5	06/27/01	07/24/01	07/24/01	07/24/01	333 215 97	-333 215 97	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	272 214 630 5	06/27/01	07/25/01	07/25/01	07/25/01	272 214 63	-272 214 63	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	299 200 620 5	06/27/01	07/25/01	07/25/01	07/25/01	299 200 62	-299 200 62	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	306 247 010 5	06/27/01	07/26/01	07/26/01	07/26/01	306 247 01	-306 247 01	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	462 819 030 5	06/26/01	07/27/01	07/27/01	07/27/01	462 819 03	-462 819 03	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	197 134 540 5	07/03/01	07/27/01	07/27/01	07/27/01	197 134 54	197 134 54	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	180 915 960 5	07/06/01	08/08/01	08/08/01	08/08/01	180 915 99	-180 915 99	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	147 168 170 5	07/09/01	08/08/01	08/08/01	08/08/01	147 168 17	147 168 17	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	63 232 200 5	07/09/01	08/09/01	08/09/01	08/09/01	63 232 20	-63 232 20	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	92 522 320 5	07/10/01	08/22/01	08/22/01	08/22/01	92 522 32	92 522 32	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	21 912 300 5	07/10/01	08/21/01	08/21/01	08/21/01	21 912 30	21 912 30	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	127 080 600 5	07/10/01	08/16/01	08/16/01	08/16/01	127 080 66	127 080 86	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	66 433 930 5	07/10/01	08/14/01	08/14/01	08/14/01	66 433 93	-66 433 93	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	19 993 370 5	07/09/01	08/13/01	08/13/01	08/13/01	19 993 37	19 993 37	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	1 909 370 5	07/10/01	08/24/01	08/24/01	08/24/01	1 909 37	1 909 37	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	87 153 960 5	07/10/01	08/31/01	08/31/01	08/31/01	87 153 96	87 153 96	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	17 136 090 5	07/10/01	09/20/01	09/20/01	09/20/01	17 136 09	17 136 09	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	193 724 740 5	07/10/01	09/21/01	09/21/01	09/21/01	193 724 74	193 724 74	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	226 026 220 5	07/10/01	10/04/01	10/04/01	10/04/01	226 026 22	226 026 22	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	43 472 310 5	07/21/01	10/18/01	10/18/01	10/18/01	43 472 38	-43 472 38	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	171 432 310 5	08/02/01	10/18/01	10/18/01	10/18/01	171 432 31	171 432 31	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	32 743 530 5	07/12/01	10/12/01	10/12/01	10/12/01	32 743 53	32 743 53	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	116 222 300 5	07/21/01	10/17/01	10/17/01	10/17/01	116 222 20	-116 222 20	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	122 232 640 5	07/21/01	10/16/01	10/16/01	10/16/01	122 232 64	122 232 64	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	111 766 400 5	07/21/01	10/16/01	10/16/01	10/16/01	111 766 40	111 766 40	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	21 911 390 5	07/10/01	10/11/01	10/11/01	10/11/01	21 911 39	21 911 39	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	36 909 130 5	07/12/01	10/11/01	10/11/01	10/11/01	36 909 13	-36 909 13	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	209 339 600 5	07/10/01	10/09/01	10/09/01	10/09/01	209 339 60	209 339 60	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	460 128 660 5	09/23/01	12/20/01	12/20/01	12/20/01	460 128 66	-460 128 66	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	111 859 360 5	10/01/01	12/20/01	12/20/01	12/20/01	111 859 36	-111 859 36	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	213 337 660 5	10/02/01	12/20/01	12/20/01	12/20/01	213 337 66	-213 337 66	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	910 675 680 5	10/03/01	12/20/01	12/20/01	12/20/01	910 675 68	-910 675 68	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	43 133 780 5	10/03/01	12/20/01	12/20/01	12/20/01	43 133 78	-43 133 78	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	113 334 740 5	10/10/01	12/20/01	12/20/01	12/20/01	113 334 74	113 334 74	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	72 017 130 5	10/15/01	12/20/01	12/20/01	12/20/01	72 017 13	-72 017 13	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	40 964 330 5	10/03/01	12/20/01	12/20/01	12/20/01	40 964 33	-40 964 33	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	172 594 690 5	10/07/01	12/20/01	12/20/01	12/20/01	172 594 69	172 594 69	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	26 521 940 5	11/06/01	12/20/01	12/20/01	12/20/01	26 521 94	-26 521 94	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	81 099 620 5	11/07/01	12/20/01	12/20/01	12/20/01	81 099 62	81 099 62	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	367 604 490 5	11/09/01	12/20/01	12/20/01	12/20/01	367 604 49	-367 604 49	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	285 513 440 5	11/13/01	12/20/01	12/20/01	12/20/01	285 513 44	285 513 44	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	77 283 170 5	11/16/01	12/20/01	12/20/01	12/20/01	77 283 17	77 283 17	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	113 893 860 5	11/29/01	12/20/01	12/20/01	12/20/01	113 893 86	113 893 86	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	22 323 120 5	12/03/01	12/20/01	12/20/01	12/20/01	22 323 12	22 323 12	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	3 763 000 5	12/12/01	12/20/01	12/20/01	12/20/01	3 763 00	3 763 00	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	5 961 000 5	12/14/01	12/20/01	12/20/01	12/20/01	5 961 00	5 961 00	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	2 377 738 62	12/19/01	12/20/01	12/20/01	12/20/01	2 377 738 62	2 377 738 62	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	3 384 649 00	12/19/01	12/20/01	12/20/01	12/20/01	3 384 649 00	3 384 649 00	000 P
SILO72010002	996102302	SILO CLIENT CASH INVESTMENT TR	43 392 518 19	12/21/01	12/21/01	12/21/01	12/21/01	43 392 518 19	-43 392 518 19	000 P

SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	59 797 842 7800 5	12/26/01	12/21/01	12/21/01	59 797 842 78	59 797 842.78	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	914 530 0000 5	12/28/01	12/21/01	12/21/01	914 530 00	914 530.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	207 041 0000 5	11/14/00	01/05/01	01/05/01	207 041 00	207 041.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	44 013 0000 5	11/17/00	01/10/01	01/10/01	44 013 00	-44 013.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	57 060 0000 5	11/14/00	01/10/01	01/10/01	57 060 00	57 060.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	115 762 0000 5	01/09/01	01/09/01	01/09/01	115 762 00	115 762.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	302,960 0000 5	11/17/00	01/11/01	01/11/01	302,960 00	302,960.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	23 457 0000 5	11/20/00	01/11/01	01/11/01	23 457 00	23 457.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	24,301 0000 5	11/20/00	01/25/01	01/25/01	24,301 00	24,301.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	87 606 0000 5	11/21/00	01/25/01	01/25/01	87 606 00	87 606.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	344 448 0000 5	11/21/00	01/26/01	01/26/01	344 448 00	344 448.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	104 045 0000 5	11/20/00	01/24/01	01/24/01	104 045 00	104 045.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	184 270 0000 5	11/22/00	02/06/01	02/06/01	184 270 00	184 270.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	371 831 0000 5	11/21/00	01/29/01	02/29/01	371 831 00	371 831.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	36,887 0000 5	11/22/00	02/12/01	02/12/01	36,887 00	-36 887.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	23,232 0000 5	11/24/00	02/12/01	02/12/01	23,232 00	-23 232.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	148 114 0000 5	11/27/00	02/12/01	02/12/01	148 114 00	148 114.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	252 279 0000 5	11/22/00	02/12/01	02/12/01	252 279 00	252 279.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	272 433 0000 5	11/29/00	02/12/01	02/12/01	272 433 00	272 433.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	494 877 0000 5	12/06/00	02/12/01	02/12/01	494 877 00	-494 877.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	99 969 0000 5	11/22/00	02/16/01	02/16/01	99 969 00	-99 969.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	26 040 0000 5	11/21/00	01/31/01	01/31/01	26 040 00	26 040.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	16 765 0000 5	11/22/00	01/31/01	01/31/01	16 765 00	16 765.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	334 395 0000 5	01/16/01	02/23/01	02/23/01	334 395 00	334 395.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	13 923 0000 5	01/12/01	02/22/01	02/22/01	13 923 00	-13 923.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	80 476 0000 5	01/16/01	02/22/01	02/22/01	80 476 00	80 476.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	21 935 0000 5	01/17/01	02/24/01	02/24/01	21 935 00	21 935.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	472,541 0000 5	01/16/01	02/24/01	02/24/01	472,541 00	-472 541.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	89 994 0000 5	01/16/01	02/24/01	02/24/01	89 994 00	-89 994.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	182 843 0000 5	01/16/01	02/27/01	02/27/01	182 843 00	182 843.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	525 786 0000 5	01/17/01	02/27/01	02/27/01	525 786 00	525 786.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	299 898 0000 5	01/22/01	03/06/01	03/06/01	299 898 00	-299 898.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	33 111 0000 5	01/19/01	03/05/01	03/05/01	33 111 00	33 111.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	175 793 0000 5	01/22/01	03/05/01	03/05/01	175 793 00	175 793.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	54 249 0000 5	01/23/01	03/05/01	03/05/01	54 249 00	-54 249.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	70 431 0000 5	01/18/01	03/01/01	03/01/01	70 431 00	70 431.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	57,954 0000 5	01/18/01	03/02/01	03/02/01	57,954 00	57 954.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	28 076 0000 5	01/19/01	03/02/01	03/02/01	28 076 00	28 076.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	631 510 0000 5	01/08/01	02/20/01	02/20/01	631 510 00	-631 510.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	670 079 0000 5	01/12/01	02/20/01	02/20/01	670 079 00	-670 079.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	549 046 0000 5	01/12/01	02/21/01	02/21/01	549 046 00	549 046.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	123 719 0000 5	01/09/01	02/16/01	02/16/01	123 719 00	123 719.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	540,512 0000 5	01/04/01	02/16/01	02/16/01	540,512 00	-540 512.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	406,605 0000 5	01/04/01	02/16/01	02/16/01	406,605 00	-406 605.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	108 201 0000 5	12/14/00	02/15/01	02/15/01	108 201 00	-108 201.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	145 755 0000 5	12/21/00	02/15/01	02/15/01	145 755 00	145 755.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	81 088 0000 5	12/28/00	02/15/01	02/15/01	81 088 00	81 088.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	185 808 0000 5	01/02/01	02/15/01	02/15/01	185 808 00	185 808.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	145 710 0000 5	01/03/01	02/15/01	02/15/01	145 710 00	145 710.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	244 623 0000 5	12/06/00	02/14/01	02/14/01	244 623 00	-244 623.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	407,206 0000 5	12/07/00	02/14/01	02/14/01	407 206 00	-407 206.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	129 705 0000 5	12/08/00	02/14/01	02/14/01	129 705 00	-129 705.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	93,239 0000 5	12/11/00	02/14/01	02/14/01	93,239 00	93 239.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	25 599 0000 5	12/11/00	02/14/01	02/14/01	25 599 00	25 599.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	6 500 0000 5	12/14/00	02/14/01	02/14/01	6 500 00	-6 500.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	215 402 0000 5	03/09/01	02/24/01	02/24/01	215 402 00	215 402.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	17,211 0000 5	03/12/01	03/23/01	03/23/01	17,211 00	17 211.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	59,994 0000 5	03/12/01	04/02/01	04/02/01	59 994 00	-59 994.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	61 535 0000 5	03/12/01	04/02/01	04/02/01	61 535 00	-61 535.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	34 343 0000 5	02/09/01	03/21/01	03/21/01	34 343 00	34 343.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	38 416 0000 5	02/13/01	03/21/01	03/21/01	38 416 00	-38 416.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	477 654 0000 5	02/13/01	03/27/01	03/27/01	477 654 00	-477 654.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	93 703 0000 5	03/07/01	03/27/01	03/27/01	93 703 00	93 703.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	838 783 0000 5	03/08/01	03/27/01	03/27/01	838 783 00	-838 783.00	0.00 P
SLOF2010002	996 021802	SLO CLIENT CASH INVESTMENT TR	723 134 0000 5	03/09/01	03/27/01	03/27/01	723 134 00	723 134.00	0.00 P

Alfred P. Shean Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	1,301,394 000 \$	03/12/01	04/06/01	1,301,394 00	-1,301,394 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	162,036 000 \$	03/12/01	04/05/01	162,036 00	162,036 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	43 613 000 \$	01/23/01	03/13/01	43 613 00	-43 613 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	289,523 000 \$	01/23/01	03/15/01	289,523 00	289,523 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	32,967 000 \$	01/23/01	03/14/01	32,967 00	-32,967 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	60 139 000 \$	01/23/01	03/15/01	60 139 00	-60 139 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	140 089 000 \$	02/02/01	03/15/01	140 089 00	140 089 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	92,915 000 \$	02/03/01	03/15/01	92,915 00	92,915 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	297 159 000 \$	02/07/01	03/15/01	297 159 00	297 159 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	402,466 000 \$	02/08/01	03/15/01	402,466 00	-402,466 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	150,310 000 \$	02/08/01	03/16/01	150,310 00	150,310 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	362,924 000 \$	02/09/01	03/16/01	362,924 00	362,924 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	302,601 000 \$	02/09/01	03/19/01	302,601 00	302,601 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	154 870 000 \$	02/09/01	03/20/01	154 870 00	154 870 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	135,337 000 \$	04/16/01	04/03/01	135,337 00	135,337 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	50 498 000 \$	04/17/01	05/03/01	50 498 00	-50,498 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	21 090 000 \$	04/20/01	05/03/01	21 090 00	21 090 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	53 171 000 \$	04/20/01	05/07/01	53 171 00	53 171 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	106,516 000 \$	04/23/01	05/07/01	106,516 00	106,516 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	123,339 000 \$	04/24/01	05/07/01	123,339 00	-123,339 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	64 643 000 \$	04/27/01	05/07/01	64 643 00	-64 643 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	21 083 000 \$	04/12/01	04/18/01	21 083 00	21 083 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	207 827 000 \$	03/12/01	04/19/01	207 827 00	-207 827 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	183,315 000 \$	03/27/01	04/19/01	183,315 00	183,315 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	132,870 000 \$	03/26/01	04/19/01	132,870 00	132,870 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	13,579 000 \$	03/29/01	04/19/01	13,579 00	13,579 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	155 814 000 \$	04/23/01	04/23/01	155 814 00	155,814 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	215 537 000 \$	03/03/01	04/23/01	215 537 00	215 537 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	23 639 000 \$	03/03/01	05/02/01	23 639 00	-23 639 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	25,306 000 \$	04/04/01	05/02/01	25,306 00	25,306 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	45 621 000 \$	04/09/01	05/02/01	45 621 00	-45 621 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	38,318 000 \$	04/10/01	05/02/01	38,318 00	38,318 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	98,262 000 \$	05/02/01	05/02/01	98,262 00	98,262 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	96 882 000 \$	04/12/01	05/02/01	96 882 00	96 882 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	222,382 000 \$	04/16/01	05/02/01	222,382 00	222,382 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	282,972 000 \$	03/03/01	05/01/01	282,972 00	-282,972 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	124 962 000 \$	03/03/01	04/03/01	124 962 00	-124,962 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	197 024 000 \$	03/03/01	04/26/01	197 024 00	-197 024 00	0 00 P
SLOF2010002	9961021802	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/20/01	12/20/01	360 123 73	0 00	360 123 73 WA
SLOF2010002	9961021802	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/21/01	12/21/01	80 173 35	0 00	80 173 35 WA
SLOF2010002	9961021802	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/24/01	12/24/01	492 975 00	0 00	492 975 00 WA
SLOF2010002	9961021802	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/27/01	12/27/01	433 830 00	0 00	433 830 00 WA
SLOF2010002	9961021802	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/28/01	12/28/01	508 623 00	0 00	508 623 00 WA
SLOF2010002	9961021802	REPRESENTS A GAIN ON FUTURES	0 0000 CW	12/21/01	12/21/01	-764 949 00	0 00	764 949 00 WA
SLOF2010002	9961021802	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/26/01	12/26/01	109 530 00	0 00	109 530 00 WA
SLOF2010002	9961021802	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/31/01	12/31/01	-15 650 00	0 00	15 650 00 WA

Grand Total 341,301,409.36 9,751,496.37

Alfred P. Sloan Foundation  
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Account Number	Description	Account Type	Balance	Debit	Credit	Balance	Debit	Credit	Balance
SLOF2011002	42222G108 HEALTH NET INC	01/18/01	2,873,000.00			27,096.87			45,861.00 P
SLOF2011002	42222G108 HEALTH NET INC	01/18/01	35,000.00			90,057.91			570,182.91 P
SLOF2011002	126117100 CNA FNL CORP	01/18/01	3,000.00			181,146.95			5,665.55 P
SLOF2011002	126117100 CNA FNL CORP	01/18/01	3,000.00			108,688.17			-3,305.73 P
SLOF2011002	126117100 CNA FNL CORP	01/18/01	6,300.00			224,622.22			7,042.64 P
SLOF2011002	126117100 CNA FNL CORP	01/18/01	15,627.00			15,627.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	8,000.00			8.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	34,351.00			34,351.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	915,342.00			-915,342.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	141,967.00			-141,967.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	401,763.00			-401,763.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	84,371.00			-84,371.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	557,525.00			-557,525.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	23,600.00			23,600.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	638,420.00			-638,420.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	36,130.00			-36,130.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	817,234.00			-817,234.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	10,856.00			10,856.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	235,736.00			235,736.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	244,268.00			244,268.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	13,173.00			13,173.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	2,246,510.00			-2,246,510.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	90,130.00			-90,130.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	217,067.00			217,067.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	70,186.06			70,186.06			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	140,293.31			-140,293.31			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	35,416.79			35,416.79			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	22,818.00			22,818.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	917,848.17			786,666.36			131,181.87 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	2,023,091.89			1,064,201.80			958,890.09 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	71,096.00			71,096.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	36,239.00			36,239.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	72,958.00			72,958.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	783,914.00			783,914.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	116,144.00			-116,144.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	937,555.00			-937,555.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	495,593.96			-495,593.96			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	245,056.73			227,088.54			17,968.19 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	13,209.79			-12,864.71			445.08 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	90,783.00			-90,783.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	3,063.00			3,063.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	73,761.00			73,761.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	15,841.00			15,841.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	30,274.00			30,274.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	114,046.00			114,046.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	63,463.00			-63,463.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	598,781.99			335,294.00			263,487.99 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	253,120.00			253,120.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	375,734.45			210,398.99			165,335.46 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	560,607.77			274,770.63			285,837.12 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	345,547.00			345,547.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	137,672.00			137,672.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	36,145.00			36,145.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	920,727.07			835,394.57			85,332.50 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	437,441.78			394,190.63			43,251.15 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	687,915.00			-687,915.00			0.00 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	204,430.06			-167,637.80			36,792.26 P
SLOF2011002	994102182 SLO CLIENT CASH INVESTMENT TR	01/18/01	773,278.91			-627,080.40			146,198.51 P

SLOF2011002	19149302	TOSCO CORP NEW COM	1 500 000 5	02/01/99	04/11/01	04/17/01	79 994 37	39 752 50	40 236 87 P
SLOF2011002	89149302	TOSCO CORP NEW COM	22 021 000 8	04/23/98	04/11/01	04/17/01	978 820 00	-794 138 20	224 681 80 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	189 233 000 5	02/14/01	04/16/01	04/16/01	189 232 000	-189 232 000	0 00 P
SLOF2011002	57778103	MAY DEPT STORES CO COM	17 237 000 5	01/14/00	04/20/01	04/20/01	624 436 63	47 673 53 P	47 673 53 P
SLOF2011002	123577106	CT GROUP INC COM	44 650 000 5	10/25/00	04/18/01	04/23/01	1 493 979 11	-435 194 10	838 745 01 P
SLOF2011002	57778103	MAY DEPT STORES CO COM	12 000 000 5	01/14/00	04/18/01	04/23/01	401 506 59	-178 072 80	223 433 79 P
SLOF2011002	123577106	CT GROUP INC COM	5 221 000 5	01/14/00	04/18/01	04/23/01	188 042 33	173 443 88	13 198 43 P
SLOF2011002	123577106	CT GROUP INC COM	2 231 000 5	10/25/00	04/24/01	04/24/01	692 184 88	37 469 49	46 963 69 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	20 700 000 5	10/25/00	04/19/01	04/24/01	533 156 00	300 098 25	392 086 63 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	533 156 000 5	02/14/01	04/23/01	04/23/01	333 156 00	533 156 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	367 241 000 8	02/14/01	04/26/01	04/26/01	367 248 00	267 248 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	311 296 000 5	02/14/01	04/27/01	04/27/01	311 296 00	-311 296 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	17 410 000 5	02/20/01	04/27/01	04/27/01	17 410 00	17 410 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	17 048 000 5	02/20/01	04/27/01	04/27/01	17 048 00	17 048 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	733 960 000 5	02/26/01	04/27/01	04/27/01	733 960 00	733 960 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	2 644 000 5	02/26/01	04/27/01	04/27/01	2 644 00	-2 644 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	21 164 000 5	02/28/01	05/01/01	05/01/01	21 164 00	21 164 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	3 383 000 5	03/02/01	05/01/01	05/01/01	3 383 00	-3 383 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	16 480 000 5	03/02/01	05/01/01	05/01/01	16 480 00	-16 480 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	56 243 000 5	03/07/01	05/01/01	05/01/01	56 243 00	56 243 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	39 984 000 5	03/09/01	05/01/01	05/01/01	39 984 00	39 984 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	38 843 000 5	03/12/01	05/01/01	05/01/01	38 843 00	-38 843 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	22 990 000 5	03/14/01	05/01/01	05/01/01	22 990 00	22 990 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	13 260 000 5	03/15/01	05/01/01	05/01/01	13 260 00	13 260 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	167 292 000 5	03/29/01	05/01/01	05/01/01	167 292 00	167 292 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	431 490 000 5	03/29/01	05/02/01	05/02/01	431 490 00	-431 490 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	280 500 000 5	03/30/01	05/02/01	05/02/01	280 504 00	280 504 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	546 773 000 5	03/30/01	05/11/01	05/11/01	546 773 00	546 773 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	4 629 000 5	03/30/01	05/14/01	05/14/01	4 629 00	-4 629 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	10 093 000 5	03/30/01	05/15/01	05/15/01	10 093 00	-10 093 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	94 343 000 5	03/30/01	05/15/01	05/15/01	94 342 00	-94 342 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	16 704 000 5	04/02/01	05/16/01	05/16/01	16 704 00	16 704 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	17 522 000 5	04/04/01	05/16/01	05/16/01	17 522 00	-17 522 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	1 040 678 000 5	04/17/01	05/16/01	05/16/01	1 040 678 00	1 040 678 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	454 029 000 5	04/17/01	05/17/01	05/17/01	454 029 00	-454 029 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	94 638 000 5	04/17/01	05/17/01	05/17/01	94 638 00	-94 638 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	436 623 000 5	04/17/01	05/21/01	05/21/01	436 623 00	-436 623 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	10 533 000 5	04/17/01	05/11/01	05/11/01	10 533 00	-10 533 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	627 500 000 5	04/20/01	05/21/01	05/21/01	627 500 00	-627 500 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	1 214 221 000 5	04/20/01	05/21/01	05/21/01	1 214 221 00	1 214 221 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	869 867 000 5	04/20/01	06/18/01	06/18/01	869 867 00	-869 867 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	15 353 360 5	04/24/01	06/18/01	06/18/01	15 353 36	15 353 36	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	163 712 120 5	04/24/01	07/02/01	07/02/01	163 712 12	163 712 12	0 00 P
SLOF2011002	996102302	HEALTHCARE REALTY TRUST INC	3 293 000 5	03/16/99	07/23/01	07/26/01	106 376 91	103 631 88	36 511 06 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	5 250 000 5	03/16/99	07/24/01	07/27/01	140 172 94	140 172 94	0 00 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	990 000 5	03/16/99	07/24/01	07/27/01	24 029 65	33 771 20	20 917 70 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	2 800 000 5	03/16/99	07/24/01	07/27/01	74 728 90	249 044 71	100 640 16 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	11 021 000 5	03/22/99	07/25/01	07/28/01	291 668 75	209 630 45	81 031 30 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	5 250 000 5	03/16/99	07/26/01	07/29/01	173 293 18	173 293 18	30 033 72 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	2 290 000 5	06/14/99	07/26/01	07/29/01	203 310 90	203 310 90	0 00 P
SLOF2011002	549271104	LIBRIZOL CORP	22 500 000 5	01/12/01	07/25/01	07/28/01	799 117 06	581 843 25	212 273 11 P
SLOF2011002	549271104	LIBRIZOL CORP	17 121 000 5	10/06/00	07/26/01	07/29/01	586 092 12	466 222 99	119 869 13 P
SLOF2011002	204912109	COMPUTER ASSOC INTL INC COM	3 873 000 5	12/21/00	07/31/01	07/31/01	132 619 38	-74 547 25	58 073 13 P
SLOF2011002	204912109	COMPUTER ASSOC INTL INC COM	395 550 520 5	04/24/01	07/31/01	07/31/01	993 350 52	-953 590 32	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	8 383 000 5	04/26/01	07/31/01	07/31/01	8 383 00	-8 383 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	23 613 000 5	04/30/01	07/31/01	07/31/01	23 613 00	-23 613 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	19 919 000 5	04/30/01	07/31/01	07/31/01	19 989 00	19 989 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	80 646 350 5	06/01/01	07/31/01	07/31/01	80 606 33	-80 606 33	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	19 420 670 5	06/05/01	07/31/01	07/31/01	19 420 67	19 420 67	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	56 728 1300 5	06/07/01	07/31/01	07/31/01	56 728 13	56 728 13	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	37 063 3300 5	06/08/01	07/31/01	07/31/01	37 062 38	37 062 38	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	35 182 1400 5	06/11/01	07/31/01	07/31/01	35 182 14	-35 182 14	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	21 990 5000 5	06/14/01	07/31/01	07/31/01	22 990 50	22 990 50	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	21 660 000 5	06/15/01	07/31/01	07/31/01	21 660 00	21 660 00	0 00 P
SLOF2011002	996102302	SLO CLIENT CASH INVESTMENT TR	10 391 000 5	07/03/01	07/31/01	07/31/01	10 391 08	-10 391 08	0 00 P

SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	13 197 000 5	07/10/01	07/31/01	07/31/01	13 197 000	-3 063 000	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	3 063 000 5	07/26/01	07/21/01	07/21/01	3 063 000	-3 063 000	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	106 576 810 5	07/26/01	07/31/01	07/21/01	106 576 810	106 576 810	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	6 310 990 5	07/27/01	07/21/01	07/21/01	6 310 990	-6 310 990	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	105 094 580 5	07/27/01	08/01/01	08/01/01	105 094 580	105 094 580	0 00 P
SLOF2011002	001041402	AGCO CORP COM	22 473 000 5	03/22/99	08/03/01	08/03/01	143 386 01	143 386 01	90 305 70 P
SLOF2011002	001041402	AGCO CORP COM	9 923 000 5	03/22/99	08/06/01	08/06/01	10 967 20	-6 698 79	4 268 41 P
SLOF2011002	001041402	AGCO CORP COM	26 473 000 5	03/22/99	08/07/01	08/07/01	107 448 78	-63 219 51	40 129 27 P
SLOF2011002	001041402	AGCO CORP COM	27 473 000 5	03/22/99	08/07/01	08/07/01	273 670 84	164 905 21	104 765 63 P
SLOF2011002	001041402	AGCO CORP COM	3 930 000 5	03/22/99	08/08/01	08/13/01	61 122 89	-662 817 89	161 637 34 P
SLOF2011002	001041402	AGCO CORP COM	3 000 000 5	03/22/99	08/08/01	08/13/01	14 281 86	9 372 48	23 163 08 P
SLOF2011002	216669101	COOPER INDUS INC COM	17 915 000 5	01/64/01	08/08/01	08/13/01	1 078 464 01	-9 022 44	5 339 42 P
SLOF2011002	216669101	COOPER INDUS INC COM	830 000 5	01/12/01	08/08/01	08/13/01	30 998 30	39 233 66	248 433 80 P
SLOF2011002	694038108	PACIFIC CENTY FINL CORP COM	7 200 000 5	03/16/99	08/08/01	08/13/01	196 134 41	162 133 26	11 762 64 P
SLOF2011002	694038108	PACIFIC CENTY FINL CORP COM	7 900 000 5	03/17/99	08/08/01	08/13/01	215 203 03	176 178 00	33 999 03 P
SLOF2011002	694038108	PACIFIC CENTY FINL CORP COM	11 500 000 5	03/18/99	08/08/01	08/13/01	313 270 24	256 430 00	39 003 03 P
SLOF2011002	001041402	AGCO CORP COM	6 315 000 5	03/18/99	08/08/01	08/13/01	173 660 67	141 363 16	36 820 24 P
SLOF2011002	001041402	AGCO CORP COM	2 500 000 5	03/22/99	08/09/01	08/14/01	23 373 39	16 111 50	32 099 51 P
SLOF2011002	001041402	AGCO CORP COM	50 000 00 5	03/22/99	08/14/01	08/16/01	506 983 00	322 230 00	9 263 89 P
SLOF2011002	418036107	HASBRO INC COM	34 700 000 5	18/12/00	08/15/01	08/16/01	879 951 33	507 512 07	372 439 26 P
SLOF2011002	418036107	HASBRO INC COM	3 000 000 5	02/22/01	08/15/01	08/16/01	48 260 39	-36 720 00	11 540 39 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	477 230 790 5	07/27/01	08/14/01	08/14/01	477 230 79	-47 230 79	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	247 267 230 5	07/30/01	08/14/01	08/14/01	247 267 33	-247 267 33	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	418 431 690 5	07/30/01	08/15/01	08/15/01	418 431 69	-418 431 69	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	628 217 690 5	07/30/01	08/22/01	08/22/01	628 217 69	-628 217 69	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	3 909 420 5	08/03/01	08/20/01	08/22/01	3 909 42	3 909 42	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	109 680 200 5	08/03/01	08/22/01	08/22/01	109 680 20	109 680 20	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	10 967 200 5	08/09/01	08/22/01	08/22/01	10 967 20	-10 967 20	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	795 678 500 5	08/10/01	08/22/01	08/22/01	795 678 50	-795 678 50	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	403 916 350 5	08/10/01	08/23/01	08/23/01	403 916 35	-403 916 35	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	302 839 900 5	08/13/01	08/23/01	08/23/01	302 839 90	-302 839 90	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	726 656 900 5	08/13/01	08/24/01	08/24/01	726 656 94	-726 656 94	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	294 971 670 5	08/13/01	08/27/01	08/27/01	294 971 67	-294 971 67	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	139 800 000 5	08/13/01	08/28/01	08/28/01	139 800 00	-139 800 00	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	638 946 900 5	08/13/01	08/29/01	08/29/01	638 946 90	-638 946 90	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	469 160 820 5	08/16/01	08/29/01	08/29/01	469 160 82	-469 160 82	0 00 P
SLOF2011002	30161N101	EXELON CORP COM	28 131 000 5	10/23/00	09/10/01	09/11/01	1 530 333 97	1 376 842 72	173 491 03 P
SLOF2011002	718134107	PHILIP MORRIS COS INC COM	22 400 000 5	07/28/98	09/17/01	09/20/01	1 080 586 97	94 262 72	138 234 23 P
SLOF2011002	00817Y108	AETNA INC COM NEW	2 500 000 5	02/01/99	09/17/01	09/20/01	1 20 601 22	114 123 00	6 476 22 P
SLOF2011002	237867101	DONNELLEY R R & SONS CO COM	100 000 5	12/12/00	09/18/01	09/24/01	714 434 94	-873 962 50	159 207 56 P
SLOF2011002	237867101	DONNELLEY R R & SONS CO COM	2 750 000 5	12/26/00	09/19/01	09/24/01	2 715 98	2 412 44	303 34 P
SLOF2011002	237867101	DONNELLEY R R & SONS CO COM	14 773 000 5	12/26/00	09/19/01	09/24/01	74 689 43	-47 711 18	6 977 51 P
SLOF2011002	237867101	DONNELLEY R R & SONS CO COM	25 525 000 5	01/09/01	09/19/01	09/24/01	401 285 94	-389 633 69	11 632 25 P
SLOF2011002	410145106	HANCOCK JOHN FINL SVCS INC COM	4 575 000 5	01/10/01	09/19/01	09/24/01	693 233 71	-677 944 00	13 309 71 P
SLOF2011002	410145106	HANCOCK JOHN FINL SVCS INC COM	36 232 000 5	01/26/00	09/21/01	09/26/01	1 52 462 43	77 775 00	84 687 43 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	966 034 1000 5	08/16/01	09/21/01	09/21/01	1 289 933 96	-621 974 81	667 939 13 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	16 592 500 5	08/20/01	09/21/01	09/21/01	966 034 10	-966 034 10	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	80 808 660 5	09/04/01	09/21/01	09/21/01	16 502 30	16 502 30	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	45 814 340 5	09/06/01	09/21/01	09/21/01	80 808 46	80 808 46	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	20 081 380 5	09/07/01	09/21/01	09/21/01	43 814 34	-43 814 34	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	30 660 160 5	09/11/01	09/21/01	09/21/01	20 083 38	20 083 38	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	24 212 000 5	09/11/01	09/21/01	09/21/01	30 660 14	30 660 14	0 00 P
SLOF2011002	237867101	DONNELLEY R R & SONS CO COM	1 133 280 240 5	09/11/01	09/21/01	09/21/01	24 212 00	24 212 00	0 00 P
SLOF2011002	237867101	DONNELLEY R R & SONS CO COM	2 873 000 5	01/10/01	09/21/01	09/21/01	1 133 280 24	1 133 280 24	0 00 P
SLOF2011002	237867101	DONNELLEY R R & SONS CO COM	8 633 000 5	01/10/01	09/26/01	10/01/01	42 449 91	76 560 00	1 089 91 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	417 037 730 5	09/13/01	09/26/01	10/01/01	72 333 73	-229 080 00	3 289 73 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	10 872 500 5	09/14/01	09/26/01	09/28/01	417 037 73	-417 037 73	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	25 286 230 5	09/17/01	09/26/01	09/28/01	10 872 50	10 872 50	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	884 463 340 5	09/20/01	09/26/01	09/28/01	25 286 23	25 286 23	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	1 886 399 990 5	09/24/01	09/26/01	09/28/01	1 886 399 99	-1 886 399 99	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	443 787 000 5	09/26/01	09/28/01	09/28/01	443 787 00	-443 787 00	0 00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	84 606 280 5	10/01/01	10/01/01	10/01/01	84 606 28	84 606 28	0 00 P



Alfred P. Sloan Foundation  
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SLOF2011002	69425105	XL CAP LTD CL A COM	3,725,000.00	01/27/00	10/17/01	10/22/01	350,471.56	-175,618.85	174,854.71	P
SLOF2011002	69425105	XL CAP LTD CL A COM	7,200,000.00	01/26/00	10/17/01	10/22/01	677,425.40	-338,832.00	338,593.40	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	865,120,500.00	09/26/01	10/23/01	10/23/01	865,120.50	-865,120.50	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	58,882,610.00	09/26/01	11/01/01	11/01/01	58,882.61	58,882.61	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	36,167,470.00	10/03/01	11/01/01	11/01/01	36,167.47	36,167.47	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	113,403,900.00	10/03/01	11/14/01	11/14/01	113,403.98	113,403.98	0.00	P
SLOF2011002	521865105	LEAR CORP COM	9,300,000.00	03/02/99	11/16/01	11/21/01	333,236.52	-331,828.35	1,408.17	P
SLOF2011002	521865105	LEAR CORP COM	11,000,000.00	03/03/99	11/16/01	11/21/01	385,852.82	-374,634.70	11,218.12	P
SLOF2011002	521865105	LEAR CORP COM	8,800,000.00	03/16/99	11/16/01	11/21/01	308,682.25	-312,565.44	-3,883.19	P
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	27,325,000.00	03/18/99	11/16/01	11/21/01	669,440.18	-606,787.15	62,653.03	P
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	6,300,000.00	03/19/99	11/16/01	11/21/01	151,894.94	156,997.68	14,897.26	P
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	1,300,000.00	02/22/99	11/16/01	11/21/01	36,748.77	31,150.00	3,598.77	P
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	6,675,000.00	01/31/00	11/16/01	11/21/01	165,532.05	111,372.38	52,159.67	P
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	31,450,000.00	02/01/00	11/16/01	11/21/01	770,899.32	540,468.23	230,031.07	P
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	13,075,000.00	02/02/00	11/16/01	11/21/01	320,326.82	225,615.66	94,711.16	P
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	8,225,000.00	02/03/00	11/16/01	11/21/01	208,851.54	146,751.91	62,099.63	P
SLOF2011002	12489V106	CBRL GROUP INC COM	27,450,000.00	02/16/00	11/20/01	11/26/01	721,792.90	270,637.00	451,155.90	P
SLOF2011002	12489V106	CBRL GROUP INC COM	8,175,000.00	03/17/00	11/20/01	11/26/01	214,960.18	-75,107.81	139,852.37	P
SLOF2011002	69425105	XL CAP LTD CL A COM	7,930,000.00	01/28/00	11/23/01	11/28/01	747,889.09	374,127.00	373,762.09	P
SLOF2011002	824341106	SHERWIN WILLIAMS CO COM	27,050,000.00	04/03/01	11/20/01	11/26/01	756,295.75	510,493.00	175,799.75	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	88,648,610.00	10/03/01	12/04/01	12/04/01	88,648.61	-88,648.61	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	14,442,000.00	10/10/01	12/04/01	12/04/01	14,442.00	-14,442.00	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	3,063,000.00	10/19/01	12/04/01	12/04/01	3,063.00	3,063.00	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	1,027,898,960.00	10/22/01	12/04/01	12/04/01	1,027,898.96	1,027,898.96	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	23,112,500.00	10/31/01	12/04/01	12/04/01	23,112.50	23,112.50	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	3,210,600.00	11/03/01	12/04/01	12/04/01	3,210.60	-3,210.60	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	2,331,000.00	11/15/01	12/04/01	12/04/01	2,331.00	2,331.00	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	16,700,310.00	11/16/01	12/04/01	12/04/01	16,700.38	16,700.38	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	88,661,240.00	11/21/01	12/04/01	12/04/01	88,661.24	-88,661.24	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	608,469,830.00	11/21/01	12/07/01	12/07/01	608,469.83	-608,469.83	0.00	P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	1,448,455,570.00	11/21/01	12/17/01	12/17/01	1,448,455.57	-1,448,455.57	0.00	P
<b>Grand Total</b>							<b>74,342,660.41</b>	<b>-64,194,754.77</b>	<b>10,046,905.64</b>	<b>0.00</b>



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	92207105	VARIAN SEMICONDUCTOR EQUIPMENT	1,300,000 \$	01/04/01	32,993.90	-27,150.10	5,803.40 P
SLOF2012002	981818106	ZALE CORP NEW COM	500,000 \$	01/04/01	14,000.23	-13,536.35	473.88 P
SLOF2012002	001084102	AGCO CORP COM	4,300,000 \$	01/04/01	31,412.51	-44,137.99	7,254.52 P
SLOF2012002	001547108	AK STEEL HLDG CORP COM	1,100,000 \$	01/09/01	9,844.67	-4,033.00	1,011.67 P
SLOF2012002	007518106	ADTRAN INC	2,000,000 \$	01/09/01	47,235.22	-47,263.80	128.58 P
SLOF2012002	018236103	APPLIED SCIENCE & TECHNOLOGY	3,400,000 \$	01/09/01	47,833.38	-48,218.14	-453.46 P
SLOF2012002	018236103	APPLIED SCIENCE & TECHNOLOGY	600,000 \$	01/04/01	8,441.54	8,400.00	41.54 P
SLOF2012002	018236103	APPLIED SCIENCE & TECHNOLOGY	400,000 \$	01/09/01	11,123.31	129.94 P	
SLOF2012002	05873K108	BALLYS TOTAL FITNESS HLDG CORP	1,000,000 \$	01/09/01	24,872.54	22,050.00	6,122.54 P
SLOF2012002	05873K108	BALLYS TOTAL FITNESS HLDG CORP	1,900,000 \$	01/09/01	24,872.54	21,876.60	7,161.94 P
SLOF2012002	066421109	BANTA CORP	1,900,000 \$	01/09/01	41,135.63	-36,064.86	8,001.22 P
SLOF2012002	066421109	BANTA CORP	200,000 \$	01/09/01	4,841.84	-4,239.16	482.64 P
SLOF2012002	066421109	BANTA CORP	1,400,000 \$	01/09/01	63,484.58	-56,949.76	5,704.82 P
SLOF2012002	109993109	BRIGGS & STRATTON CORP	3,000,000 \$	01/09/01	33,784.60	29,794.80	3,989.80 P
SLOF2012002	12591N108	C CUBE MICROSYSTEMS INC COM	400,000 \$	01/09/01	4,771.28	-4,242.28	529.00 P
SLOF2012002	12591N108	C CUBE MICROSYSTEMS INC COM	1,300,000 \$	01/09/01	22,867.44	34,106.41	11,718.97 P
SLOF2012002	168903107	CHILDREN'S PL RETAIL STORES	600,000 \$	01/09/01	10,313.44	16,137.48	9,114.04 P
SLOF2012002	168903107	CHILDREN'S PL RETAIL STORES	800,000 \$	01/09/01	13,764.58	21,478.32	-7,713.74 P
SLOF2012002	168903107	CHILDREN'S PL RETAIL STORES	900,000 \$	01/09/01	15,483.15	24,286.49	-4,811.34 P
SLOF2012002	168903107	CHILDREN'S PL RETAIL STORES	700,000 \$	01/09/01	12,044.01	19,457.83	7,413.82 P
SLOF2012002	168903107	CHILDREN'S PL RETAIL STORES	400,000 \$	01/09/01	6,812.29	10,000.00	3,117.71 P
SLOF2012002	168903107	CHILDREN'S PL RETAIL STORES	1,400,000 \$	01/09/01	24,081.02	33,613.44	9,322.42 P
SLOF2012002	168903107	CHILDREN'S PL RETAIL STORES	1,400,000 \$	01/09/01	32,457.92	25,659.34	6,708.58 P
SLOF2012002	172751106	CIRIUS LOGIC INC COM	2,300,000 \$	01/09/01	33,232.72	-43,851.30	10,265.42 P
SLOF2012002	172751106	CIRIUS LOGIC INC COM	1,000,000 \$	01/09/01	23,184.23	19,267.67	3,916.43 P
SLOF2012002	172751106	CIRIUS LOGIC INC COM	600,000 \$	01/09/01	9,184.31	-5,252.10	3,659.21 P
SLOF2012002	172533202	CITADEL COMMUNICATIONS COM	1,200,000 \$	01/04/01	11,318.63	-13,998.08	4,378.53 P
SLOF2012002	172533202	CITADEL COMMUNICATIONS COM	100,000 \$	01/04/01	1,510.72	-1,043.63	481.09 P
SLOF2012002	194993309	COLONIAL BANCORP INC COM	1,100,000 \$	01/09/01	12,808.08	11,041.58	1,766.50 P
SLOF2012002	23594104	DALLAS SEMICONDUCTOR CORP	600,000 \$	01/09/01	16,721.44	13,913.52	2,807.92 P
SLOF2012002	242728103	DEB SHOPS INC	600,000 \$	01/09/01	8,099.73	-9,580.60	1,860.87 P
SLOF2012002	242728103	DEB SHOPS INC	900,000 \$	01/09/01	12,149.59	13,444.11	-1,294.52 P
SLOF2012002	242728103	DEB SHOPS INC	1,000,000 \$	01/09/01	1,349.95	-1,872.50	-237.55 P
SLOF2012002	25247D101	DIAL CORP NEW COM	662,000 \$	01/09/01	20,297.32	-18,403.69	1,893.63 P
SLOF2012002	25247D101	DIAL CORP NEW COM	1,700,000 \$	01/09/01	32,236.92	30,210.00	1,726.92 P
SLOF2012002	25247D101	DIAL CORP NEW COM	1,800,000 \$	01/09/01	21,491.28	21,577.32	-46.04 P
SLOF2012002	25247D101	DIAL CORP NEW COM	800,000 \$	01/09/01	11,345.14	-8,444.32	2,660.82 P
SLOF2012002	254687101	DILLARDS INC CL A COM	3,200,000 \$	01/09/01	43,380.56	34,676.80	10,703.76 P
SLOF2012002	254687101	DILLARDS INC CL A COM	500,000 \$	01/09/01	8,580.76	-9,261.55	-840.79 P
SLOF2012002	284443108	ELOCOR CORP COM	1,300,000 \$	01/09/01	22,309.98	18,647.20	3,662.78 P
SLOF2012002	284443108	ELOCOR CORP COM	1,000,000 \$	01/09/01	18,877.68	-16,758.28	2,119.40 P
SLOF2012002	284443108	ELOCOR CORP COM	2,000,000 \$	01/09/01	43,998.47	-40,210.00	3,718.47 P
SLOF2012002	32654R108	FIRST INDIANA CORP	300,000 \$	01/09/01	6,899.77	-4,223.00	674.77 P
SLOF2012002	32654R108	FIRST INDIANA CORP	1,100,000 \$	01/09/01	25,299.16	22,756.23	2,542.91 P
SLOF2012002	32654R108	FIRST INDIANA CORP	200,000 \$	01/09/01	4,599.85	-4,700.00	-100.15 P
SLOF2012002	337907109	FILSTEED FINL CORP DEL COM	1,259,999	01/09/01	12,442.58	5,524.00	6,518.58 P
SLOF2012002	337907109	FILSTEED FINL CORP DEL COM	500,000 \$	01/09/01	15,533.23	-6,518.15	8,563.08 P
SLOF2012002	361268103	G & K SVCS INC	500,000 \$	01/09/01	14,479.52	-14,687.50	207.98 P
SLOF2012002	361268103	G & K SVCS INC	300,000 \$	01/09/01	14,479.52	13,616.23	823.27 P
SLOF2012002	361268103	G & K SVCS INC	200,000 \$	01/09/01	8,687.71	-8,812.50	124.79 P
SLOF2012002	361268103	G & K SVCS INC	200,000 \$	01/09/01	5,791.81	5,800.00	-8.19 P
SLOF2012002	361268103	G & K SVCS INC	1,000,000 \$	01/09/01	9,637.10	18,131.91	-8,676.11 P
SLOF2012002	372917708	GENZYME CORP COM BIOSURGERY	1,300,000 \$	01/09/01	19,624.01	19,416.02	207.99 P
SLOF2012002	446649108	IMC GLOBAL INC COM	86,099,000	01/09/01	46,795.72	-45,166.82	903.90 P
SLOF2012002	446649108	IMC GLOBAL INC COM	200,000 \$	01/09/01	3,843.87	3,609.30	234.57 P
SLOF2012002	460915200	INTRAWEST CORP COM NEW	1,000,000 \$	01/09/01	42,416.67	32,571.11	9,845.56 P
SLOF2012002	472319102	JEFFERIES GROUP INC NEW COM	1,000,000 \$	01/09/01	28,673.74	-21,631.40	7,042.34 P
SLOF2012002	511651103	LEAR CORP COM	1,300,000 \$	01/09/01	37,225.86	37,985.99	9,309.87 P
SLOF2012002	511651103	LEAR CORP COM	1,500,000 \$	01/09/01	20,071.62	-15,362.43	4,809.17 P
SLOF2012002	521463103	LEAR CORP COM	7,000,000 \$	01/09/01	45,010.61	-34,789.05	8,221.56 P
SLOF2012002	549271104	LUBRIZOL CORP	600,000 \$	01/09/01	12,750.12	-11,387.50	1,162.62 P
SLOF2012002	549271104	LUBRIZOL CORP	500,000 \$	01/09/01	15,300.15	14,472.60	827.55 P
SLOF2012002	69311W104	PFF BANCORP INC COM	500,000 \$	01/09/01	10,224.66	-8,210.30	2,014.36 P

SI.072012002	69311W104	PFT BANCOMP INC COM	800 0000 5	06/13/00	01/04/01	01/09/01	16,339.43	13,133.12	3,204.33 P
SI.072012002	69311W104	PFT BANCOMP INC COM	700 0000 5	06/14/00	01/04/01	01/09/01	14,314.32	11,506.23	2,808.27 P
SI.072012002	719463102	PHOTONICS INC COM	1 800 0000 5	06/27/00	01/09/01	01/09/01	47,691.41	-44,508.74	-4,182.33 P
SI.072012002	824424104	PHOTONICS INC COM	300 0000 5	06/29/00	01/09/01	01/09/01	7,949.73	8,123.13	173.40 P
SI.072012002	824424104	SIERRA PAC RES NEW COM	2 000 0000 5	08/21/00	01/04/01	01/09/01	28,139.63	34,732.60	5,901.97 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	600 0000 5	09/01/00	01/04/01	01/09/01	8,649.19	10,763.34	2,114.15 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	09/12/00	01/04/01	01/09/01	8,381.28	7,644.16	-717.12 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	09/13/00	01/04/01	01/09/01	23,044.31	21,640.30	-1,404.21 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	09/13/00	01/04/01	01/09/01	9,023.23	-6,909.98	-16,133.21 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	09/13/00	01/04/01	01/09/01	9,234.06	-7,009.90	-16,243.96 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	09/13/00	01/04/01	01/09/01	3,913.63	-9,132.99	-13,046.62 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	09/13/00	01/04/01	01/09/01	33,660.86	-49,044.48	-82,705.34 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	3 100 0000 5	11/13/00	01/05/01	01/12/01	37,240.72	-33,133.28	-4,107.44 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 400 0000 5	08/03/00	01/05/01	01/12/01	18,733.44	-16,782.36	-1,951.08 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	2 200 0000 5	11/03/00	01/05/01	01/12/01	30,409.14	-32,840.30	-63,249.44 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	6 800 0000 5	08/23/00	01/05/01	01/12/01	97,339.43	-48,187.84	-145,527.27 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	700 0000 5	09/01/00	01/05/01	01/12/01	10,116.96	12,597.23	2,480.27 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	700 0000 5	09/01/00	01/05/01	01/12/01	14,400.76	14,239.63	-160.13 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	700 0000 5	11/03/00	01/05/01	01/12/01	24,023.74	30,051.16	6,027.42 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	600 0000 5	11/03/00	01/05/01	01/12/01	7,586.45	-9,231.34	-16,817.79 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	600 0000 5	11/03/00	01/05/01	01/12/01	9,723.36	14,473.31	4,750.35 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 600 0000 5	12/12/00	01/05/01	01/12/01	17,282.78	-29,278.88	-46,561.66 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	600 0000 5	07/23/00	01/05/01	01/12/01	13,648.28	-16,513.96	-30,165.74 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	600 0000 5	08/03/00	01/05/01	01/12/01	63,691.99	-78,384.18	-144,696.17 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	2 800 0000 5	08/03/00	01/05/01	01/12/01	22,747.14	-29,847.50	-52,594.64 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 000 0000 5	11/13/00	01/05/01	01/12/01	4,791.72	-4,233.52	-9,025.24 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	3 600 0000 5	11/16/00	01/05/01	01/12/01	43,123.47	36,173.32	7,950.15 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 300 0000 5	08/03/00	01/05/01	01/12/01	15,572.37	13,583.62	-1,988.75 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	6 700 0000 5	08/11/00	01/05/01	01/12/01	80,238.61	71,136.34	-9,102.27 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	3 300 0000 5	11/03/00	01/05/01	01/12/01	48,490.88	-37,927.73	-86,418.61 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	3 100 0000 5	12/18/00	01/05/01	01/12/01	42,949.06	-34,208.19	-77,157.25 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	500 0000 5	09/13/00	01/05/01	01/12/01	14,346.41	15,313.63	969.24 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	500 0000 5	09/14/00	01/05/01	01/12/01	20,364.98	20,090.66	-274.32 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	500 0000 5	09/19/00	01/05/01	01/12/01	26,183.33	-26,620.29	-536.96 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	500 0000 5	09/19/00	01/05/01	01/12/01	12,280.84	13,548.73	1,267.89 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	300 0000 5	06/29/00	01/05/01	01/12/01	34,561.64	37,263.90	2,702.26 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	08/23/00	01/05/01	01/12/01	2,847.63	3,293.76	456.13 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	200 0000 5	08/23/00	01/05/01	01/12/01	23,628.63	23,136.84	-491.79 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	09/01/00	01/05/01	01/12/01	3,737.17	7,173.54	3,436.37 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 800 0000 5	09/05/00	01/05/01	01/12/01	23,028.67	29,251.52	6,222.85 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	09/11/00	01/05/01	01/12/01	7,196.46	9,522.13	2,325.67 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	500 0000 5	09/11/00	01/05/01	01/12/01	4,963.67	-4,177.00	-9,140.67 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	500 0000 5	09/11/00	01/05/01	01/12/01	32,118.28	-44,361.67	-76,479.95 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	2 100 0000 5	10/16/00	01/05/01	01/12/01	9,453.68	8,718.32	-735.36 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	10/19/00	01/05/01	01/12/01	34,630.09	28,901.70	-5,728.39 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 500 0000 5	12/29/00	01/05/01	01/12/01	10,187.16	7,241.30	-2,945.86 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	500 0000 5	12/14/00	01/05/01	01/12/01	2,486.55	2,412.10	-74.45 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	100 0000 5	06/02/00	01/09/01	01/12/01	12,432.73	12,084.60	-348.13 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	500 0000 5	06/03/00	01/09/01	01/12/01	27,332.01	24,362.38	-2,969.63 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 300 0000 5	06/23/00	01/09/01	01/12/01	32,323.11	28,837.90	-3,485.21 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 300 0000 5	06/23/00	01/09/01	01/12/01	32,323.11	31,205.70	-1,117.41 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 300 0000 5	06/27/00	01/09/01	01/12/01	12,614.62	-14,230.00	-26,844.62 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	800 0000 5	07/05/00	01/09/01	01/12/01	22,075.38	-24,110.10	-46,185.48 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 400 0000 5	06/23/00	01/09/01	01/12/01	11,027.79	-12,394.67	-23,422.46 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	700 0000 5	06/23/00	01/09/01	01/12/01	28,533.99	23,253.37	-5,280.62 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	12/12/00	01/09/01	01/12/01	7,274.16	9,075.00	1,800.84 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	400 0000 5	11/03/00	01/09/01	01/12/01	14,543.21	18,462.48	3,919.27 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 200 0000 5	11/03/00	01/09/01	01/12/01	10,911.23	13,828.36	2,917.13 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	900 0000 5	10/17/00	01/09/01	01/12/01	4,945.07	-4,224.94	-9,170.01 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	200 0000 5	10/17/00	01/09/01	01/12/01	39,560.60	-31,593.28	-71,153.88 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 200 0000 5	08/21/00	01/09/01	01/12/01	20,314.32	-12,233.16	-32,547.48 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 700 0000 5	08/21/00	01/09/01	01/12/01	13,506.13	14,294.41	788.28 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	1 300 0000 5	10/12/00	01/09/01	01/12/01	9,367.49	-7,000.00	-16,367.49 P
SI.072012002	837524107	SIERRA PAC RES NEW COM	900 0000 5	10/13/00	01/09/01	01/12/01	16,161.48	12,600.00	-3,561.48 P

SLOF2012002	073302101	BE AEROSPACE INC	400 0000 5	10/16/00	01/10/01	01/16/01	11,240 99	7,987 14	3,233 85 P
SLOF2012002	23347D161	DIAL CORP NEW COM	5 400 0000 5	08/17/00	01/20/01	01/16/01	78,610 19	57,511 04	13,099 11 P
SLOF2012002	23347D101	DIAL CORP NEW COM	200 0000 5	08/17/00	01/16/01	01/16/01	2,615 19	2,608 60	406 99 P
SLOF2012002	23347D101	DIAL CORP NEW COM	500 0000 5	08/17/00	01/16/01	01/16/01	6,536 64	5,321 50	1,015 18 P
SLOF2012002	413164107	HANSCO CORP	1 000 0000 5	12/07/00	01/10/01	01/16/01	26 087 97	-22,997 50	3 090 43 P
SLOF2012002	413164107	HANSCO CORP	500 0000 5	12/07/00	01/10/01	01/16/01	13 043 96	11 498 73	1 545 21 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	1,306 0000 5	12/74/00	01/10/01	01/16/01	27 007 77	-18 879 90	8 127 87 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	100 0000 5	12/19/00	01/16/01	01/16/01	2,077 32	1 488 23	589 27 P
SLOF2012002	44914M104	OSCA INC CL A	100 0000 5	06/23/00	01/10/01	01/16/01	1,569 82	1,722 13	132 33 P
SLOF2012002	64735106	OSCA INC CL A	600 0000 5	06/23/00	01/10/01	01/16/01	9 444 30	10,212 90	848 60 P
SLOF2012002	719632107	REGIS CORP MINN	1 200 0000 5	04/29/00	01/10/01	01/16/01	16 830 63	16 039 22	791 31 P
SLOF2012002	81713100	SPRINGS INDS INC CL A	1 100 0000 5	12/17/00	01/10/01	01/16/01	34 806 33	30 863 23	3 941 12 P
SLOF2012002	81713100	SPRINGS INDS INC CL A	500 0000 5	11/01/00	01/10/01	01/16/01	6,299 99	-7,562 50	-1,262 51 P
SLOF2012002	81713100	SPRINGS INDS INC CL A	2,200 0000 5	11/02/00	01/10/01	01/16/01	27 719 95	31 974 14	-4,254 19 P
SLOF2012002	892416107	TRANSACTON SYS ARCHITECTS INC	400 0000 5	11/17/00	01/10/01	01/16/01	5 039 99	-5 603 22	-593 33 P
SLOF2012002	892416107	TRANSACTON SYS ARCHITECTS INC	400 0000 5	12/21/00	01/10/01	01/16/01	44 002 00	-44 002 00	0 00 P
SLOF2012002	892416107	TRANSACTON SYS ARCHITECTS INC	44 000 000 5	12/21/00	01/10/01	01/16/01	86 135 00	86 133 00	2 000 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	64 135 0000 5	01/03/01	01/10/01	01/16/01	46 898 19	58 184 23	11 286 06 P
SLOF2012002	009973107	ACT MFG INC COM	2,300 0000 5	11/13/00	01/11/01	01/17/01	30,221 39	28 418 28	1 803 31 P
SLOF2012002	00738A106	AOTMAN INC	1 200 0000 5	12/17/00	01/11/01	01/17/01	2,077 27	2,199 14	121 77 P
SLOF2012002	03644P103	ANTEC CORP COM	200 0000 5	11/22/00	01/11/01	01/17/01	18 696 33	14 684 38	4 011 75 P
SLOF2012002	03644P103	ANTEC CORP COM	1 800 0000 5	11/24/00	01/11/01	01/17/01	2,077 27	1 891 26	1 86 11 P
SLOF2012002	03644P103	ANTEC CORP COM	200 0000 5	12/19/00	01/11/01	01/17/01	34 725 37	-31 817 10	4,908 27 P
SLOF2012002	13101N108	C CUBE MICROSYSTEMS INC COM	3 900 0000 5	12/22/00	01/11/01	01/17/01	11 017 61	8,382 04	2,635 57 P
SLOF2012002	233204104	DALLAS SEMICONDUCTOR CORP	500 0000 5	12/24/00	01/11/01	01/17/01	14,222 07	11,594 40	2,627 47 P
SLOF2012002	29132103	EMANIS COMMUNICATIONS CORP COM	100 0000 5	09/19/00	01/11/01	01/17/01	2,960 90	2,957 81	2 69 P
SLOF2012002	29132103	EMANIS COMMUNICATIONS CORP COM	2,000 0000 5	09/21/00	01/11/01	01/17/01	39,210 02	-59,232 00	21 96 P
SLOF2012002	29132103	EMANIS COMMUNICATIONS CORP COM	500 0000 5	09/21/00	01/11/01	01/17/01	14 802 31	-14,232 00	350 31 P
SLOF2012002	732917708	GENZYME CORP COM BIOSCIENCE	0 4000 5	01/24/00	01/11/01	01/17/01	3 80	-6 66	-2 86 P
SLOF2012002	631882100	NATURAL MICROSYSYSTEMS CORP COM	1 800 0000 5	12/18/00	01/11/01	01/17/01	18,965 42	13 909 50	5 055 92 P
SLOF2012002	631882100	NATURAL MICROSYSYSTEMS CORP COM	3,500 0000 5	12/19/00	01/11/01	01/17/01	36 877 22	26,392 43	10 484 77 P
SLOF2012002	719403102	PHOTONICS INC COM	400 0000 5	06/29/00	01/11/01	01/17/01	12,141 03	10 830 84	1,310 19 P
SLOF2012002	719403102	PHOTONICS INC COM	800 0000 5	07/03/00	01/11/01	01/17/01	24,282 07	21 738 56	2,543 31 P
SLOF2012002	719403102	PHOTONICS INC COM	1 000 0000 5	07/06/00	01/11/01	01/17/01	18,211 35	14,267 50	1,944 03 P
SLOF2012002	719403102	PHOTONICS INC COM	1 000 0000 5	07/07/00	01/11/01	01/17/01	30,352 39	28 779 70	1,572 69 P
SLOF2012002	719403102	PHOTONICS INC COM	1 000 0000 5	07/18/00	01/11/01	01/17/01	3,032 36	2,697 33	337 93 P
SLOF2012002	719403102	PHOTONICS INC COM	1 000 0000 5	07/19/00	01/11/01	01/17/01	29 809 00	23 261 00	4,548 00 P
SLOF2012002	719403102	PHOTONICS INC COM	2,500 0000 5	08/22/00	01/11/01	01/17/01	9,538 88	8,231 92	1,306 96 P
SLOF2012002	793779W108	SAKS INC COM	800 0000 5	08/23/00	01/11/01	01/17/01	33 123 19	30 863 23	4,207 96 P
SLOF2012002	81713100	SPRINGS INDS INC CL A	1 100 0000 5	12/12/00	01/11/01	01/17/01	9,392 69	-4,523 29	1 069 30 P
SLOF2012002	81713100	SPRINGS INDS INC CL A	2,800 0000 5	11/02/00	01/11/01	01/17/01	51,721 34	-4,823 16	8 886 38 P
SLOF2012002	818264103	TITAN CORP	200 0000 5	11/02/00	01/11/01	01/17/01	3,694 40	-3,597 66	96 74 P
SLOF2012002	818264103	TITAN CORP	4,200 0000 5	12/21/00	01/11/01	01/17/01	49 689 80	-44,404 30	5,283 30 P
SLOF2012002	949702104	WELLMAN INC COM	1 600 0000 5	08/11/00	01/11/01	01/17/01	23,551 21	20 091 64	3 459 33 P
SLOF2012002	949702104	WELLMAN INC COM	3 400 0000 5	08/11/00	01/11/01	01/17/01	50 044 33	44 726 32	5,320 01 P
SLOF2012002	949702104	WELLMAN INC COM	1 000 0000 5	08/16/00	01/11/01	01/17/01	1 471 93	1,318 50	153 43 P
SLOF2012002	949702104	WELLMAN INC COM	1 000 0000 5	08/16/00	01/11/01	01/17/01	10 046 36	-12,648 75	2,602 19 P
SLOF2012002	009973107	ACT MFG INC COM	500 0000 5	11/13/00	01/12/01	01/18/01	10 046 36	-12,648 75	2,602 19 P
SLOF2012002	041327109	ARTSTEN TECHNOLOGIES INC COM	2,000 0000 5	12/15/00	01/12/01	01/18/01	41,087 43	-31,333 40	9 754 03 P
SLOF2012002	12301N104	C CUBE MICROSYSTEMS INC COM	1 000 0000 5	12/22/00	01/12/01	01/18/01	12,444 88	-9,533 60	2,929 28 P
SLOF2012002	12301N104	C CUBE MICROSYSTEMS INC COM	2,100 0000 5	12/27/00	01/12/01	01/18/01	26,176 26	22,137 30	3,238 78 P
SLOF2012002	13301N104	C CUBE MICROSYSTEMS INC COM	1 000 0000 5	01/03/01	01/12/01	01/18/01	1,246 49	-1,090 63	135 86 P
SLOF2012002	203271107	COMPASSCO INC COM	3,200 0000 5	11/24/00	01/12/01	01/18/01	43 180 34	39 432 60	3 747 94 P
SLOF2012002	233204104	DALLAS SEMI CONDUCTOR CORP	600 0000 5	12/26/00	01/12/01	01/18/01	16 786 47	13 913 32	2,872 95 P
SLOF2012002	233204104	DALLAS SEMI CONDUCTOR CORP	1 000 0000 5	12/28/00	01/12/01	01/18/01	8,393 34	7,366 90	1 026 34 P
SLOF2012002	233204104	DALLAS SEMI CONDUCTOR CORP	1 400 0000 5	07/19/00	01/12/01	01/18/01	44 620 13	37,762 62	6 857 31 P
SLOF2012002	719403102	PHOTONICS INC COM	700 0000 5	07/24/00	01/12/01	01/18/01	22,310 08	18 644 78	3 665 30 P
SLOF2012002	719403102	PHOTONICS INC COM	3 400 0000 5	07/26/00	01/12/01	01/18/01	108 363 22	47 741 08	20,622 14 P
SLOF2012002	719403102	PHOTONICS INC COM	300 0000 5	07/27/00	01/12/01	01/18/01	9,561 46	7,328 91	2,232 35 P
SLOF2012002	793779W108	SAKS INC COM	3 400 0000 5	08/23/00	01/12/01	01/18/01	40,833 35	34 993 66	5 849 69 P
SLOF2012002	81713100	SPRINGS INDS INC CL A	1 700 0000 5	08/23/00	01/12/01	01/18/01	20 417 67	18 109 17	2,312 30 P
SLOF2012002	81713100	SPRINGS INDS INC CL A	1,200 0000 5	12/17/00	01/12/01	01/18/01	33,237 08	34 093 36	4 143 32 P
SLOF2012002	81713100	SPRINGS INDS INC CL A	1 500 0000 5	11/07/00	01/12/01	01/18/01	20 768 15	20,599 20	238 95 P
SLOF2012002	893416107	TRANSACTON SYS ARCHITECTS INC	800 0000 5	11/13/00	01/12/01	01/18/01	10 402 43	11 266 64	864 19 P

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SLOF2012002	899416187	TRANSACCTION SYS ARCHITECTS INC	900 0000 S	11/14/00	01/12/01	01/18/01	11 702.76	-12,997.50	-1,234.74 P
SLOF2012002	977646109	VIRATA CORP COM	4 600 0000 S	12/21/00	01/12/01	01/18/01	52,275.43	-48 693.50	6,641.93 P
SLOF2012002	977646109	VIRATA CORP COM	3 500 0000 S	01/03/01	01/12/01	01/18/01	34,321.70	-4,861.46	7,735.70 P
SLOF2012002	996102302	SLO CLIENT CASH INVESTMENT TR	142,238 0000 S	01/02/01	01/12/01	01/18/01	142,238.00	0 00 P	0 00 P
SLOF2012002	1259114104	C CUBE MICROSYSTEMS INC COM	1 800 0000 S	01/02/01	01/12/01	01/18/01	23,399.22	19 621.24	3 767.81 P
SLOF2012002	291523103	EMMS COMMUNICATIONS COMP COM	1 900 0000 S	09/21/00	01/16/01	01/19/01	32,120.91	24 683.64	6,467.31 P
SLOF2012002	291523103	EMMS COMMUNICATIONS COMP COM	1 000 0000 S	09/22/00	01/16/01	01/19/01	35 649.91	26,060.50	9 629.41 P
SLOF2012002	339130104	FLEMING COS INC COM	400 0000 S	07/15/00	01/16/01	01/19/01	5 879.80	-4 503.60	976.20 P
SLOF2012002	339130104	FLEMING COS INC COM	700 0000 S	02/16/00	01/16/01	01/19/01	10,249.63	-4 610.91	1,678.74 P
SLOF2012002	413644107	HANSCO CORP	1 000 0000 S	12/08/00	01/16/01	01/19/01	26,075.62	22,997.30	3 078.12 P
SLOF2012002	758932107	REGIS CORP MINN	1 000 0000 S	08/29/00	01/16/01	01/19/01	1,399.95	1,336.61	63.34 P
SLOF2012002	758932107	REGIS CORP MINN	800 0000 S	08/30/00	01/16/01	01/19/01	11,199.62	11 675.04	-475.42 P
SLOF2012002	758932107	REGIS CORP MINN	1 500 0000 S	09/01/00	01/16/01	01/19/01	20,999.30	23,149.03	-2,149.73 P
SLOF2012002	758932107	REGIS CORP MINN	200 0000 S	09/07/00	01/16/01	01/19/01	2,799.91	-3 100.00	300.09 P
SLOF2012002	758932107	REGIS CORP MINN	2 500 0000 S	10/12/00	01/16/01	01/19/01	46,313.70	24,479.75	21 833.95 P
SLOF2012002	918453106	WOLVERINE WORLD WIDE INC COM	1 500 0000 S	11/02/00	01/16/01	01/19/01	49 061.66	-40,379.05	8 482.81 P
SLOF2012002	996102302	SLO CLIENT CASH INVESTMENT TR	151,109 0000 S	01/03/01	01/16/01	01/19/01	151 109.00	155 109.00	0 00 P
SLOF2012002	000973107	ACT MFG INC COM	1 100 0000 S	11/15/00	01/22/01	01/28/01	37 664.85	37 837.25	-4 163.20 P
SLOF2012002	000973107	ACT MFG INC COM	200 0000 S	08/17/00	01/17/01	01/22/01	4 302.56	-4 861.46	-631.90 P
SLOF2012002	126501105	CTS CORP	200 0000 S	08/18/00	01/17/01	01/22/01	8 918.46	10 410.38	1 471.92 P
SLOF2012002	126501105	CTS CORP	900 0000 S	08/28/00	01/17/01	01/22/01	40,223.08	-46 134.00	-6 630.92 P
SLOF2012002	126501105	CTS CORP	600 0000 S	08/29/00	01/17/01	01/22/01	26 815.38	30 791.94	3 976.56 P
SLOF2012002	194993399	COLONIAL BANCORP INC COM	1 800 0000 S	07/07/00	01/17/01	01/22/01	21 041.29	18 068.04	2 973.25 P
SLOF2012002	711443102	PHOTRONICS INC COM	500 0000 S	07/27/00	01/17/01	01/22/01	17 499.42	12,214.83	5,284.57 P
SLOF2012002	711443102	PHOTRONICS INC COM	100 0000 S	08/03/00	01/17/01	01/22/01	3 499.18	2 170.83	1,328.35 P
SLOF2012002	719465102	PHOTRONICS INC COM	700 0000 S	09/07/00	01/17/01	01/22/01	9 843.42	10 130.00	1 006.58 P
SLOF2012002	758932107	REGIS CORP MINN	1 400 0000 S	09/11/00	01/17/01	01/22/01	19 646.84	21 865.06	2 178.22 P
SLOF2012002	758932107	REGIS CORP MINN	700 0000 S	09/13/00	01/17/01	01/22/01	9 843.42	10 965.78	1 122.36 P
SLOF2012002	758932107	REGIS CORP MINN	200 0000 S	12/26/00	01/18/01	01/23/01	8 026.87	5 635.56	2 391.31 P
SLOF2012002	604997108	APW LTD SHS	2 300 0000 S	12/27/00	01/18/01	01/23/01	92,309.83	-64 374.24	27 934.79 P
SLOF2012002	604997108	APW LTD SHS	2 600 0000 S	11/17/00	01/18/01	01/23/01	58,979.11	-44 498.98	5,519.17 P
SLOF2012002	000973107	ACT MFG INC COM	800 0000 S	11/22/00	01/18/01	01/23/01	18 147.63	-18,337.20	189.57 P
SLOF2012002	000973107	ACT MFG INC COM	700 0000 S	11/23/00	01/18/01	01/23/01	15 879.18	15 886.51	192.87 P
SLOF2012002	000973107	ACT MFG INC COM	700 0000 S	10/17/00	01/18/01	01/23/01	21 796.78	21 723.48	673.30 P
SLOF2012002	004934105	ACTEL CORP COM	200 0000 S	10/18/00	01/18/01	01/23/01	6 227.65	5 605.20	622.45 P
SLOF2012002	004934105	ACTEL CORP COM	2 800 0000 S	10/19/00	01/18/01	01/23/01	87 117.13	80 494.40	6 692.73 P
SLOF2012002	004934105	ACTEL CORP COM	100 0000 S	10/16/00	01/18/01	01/23/01	24 916.61	22,314.48	2,598.13 P
SLOF2012002	004934105	ACTEL CORP COM	100 0000 S	10/16/00	01/18/01	01/23/01	16 230.09	16 222.08	4 028.01 P
SLOF2012002	018991106	ANSWERTHINK INC	1 000 0000 S	12/12/00	01/18/01	01/23/01	12 899.66	10 896.27	2 003.39 P
SLOF2012002	018991106	ANSWERTHINK INC	2 100 0000 S	12/13/00	01/18/01	01/23/01	18 442.58	-8 925.00	1,517.58 P
SLOF2012002	018991106	ANSWERTHINK INC	300 0000 S	12/20/00	01/18/01	01/23/01	1 842.81	948.75	894.06 P
SLOF2012002	018991106	ANSWERTHINK INC	300 0000 S	10/18/00	01/18/01	01/23/01	9 310.34	-4,655.95	2,714.39 P
SLOF2012002	073302101	BE AEROSPACE INC	1 100 0000 S	10/23/00	01/18/01	01/23/01	20 636.74	16,293.75	4,342.99 P
SLOF2012002	073302101	BE AEROSPACE INC	200 0000 S	10/24/00	01/18/01	01/23/01	3 752.13	2,950.00	802.13 P
SLOF2012002	073302101	BE AEROSPACE INC	1 100 0000 S	09/12/00	01/18/01	01/23/01	14 423.26	13 062.50	1,360.76 P
SLOF2012002	0740914101	BEASLEY BROADCASTING GRP INC	200 0000 S	08/29/00	01/18/01	01/23/01	9 016.52	10,263.98	1,247.46 P
SLOF2012002	126501105	CTS CORP	700 0000 S	09/01/00	01/18/01	01/23/01	31,557.82	34 634.50	-4 096.68 P
SLOF2012002	126501105	CTS CORP	400 0000 S	09/11/00	01/18/01	01/23/01	18 033.04	19,282.72	1,249.68 P
SLOF2012002	126501105	CTS CORP	700 0000 S	10/09/00	01/18/01	01/23/01	31,557.82	32,513.25	-955.43 P
SLOF2012002	203372107	COMANSCOPE INC COM	2 500 0000 S	11/24/00	01/18/01	01/23/01	53 004.97	-44 832.50	8 172.47 P
SLOF2012002	217510106	COPPER MTR NETWORK INC COM	1 500 0000 S	10/31/00	01/18/01	01/23/01	15 199.49	21 877.55	-6 678.06 P
SLOF2012002	317923100	FINISH LINE INC CL A	4 100 0000 S	06/14/99	01/18/01	01/23/01	4 199.86	8 090.00	3 890.14 P
SLOF2012002	413644107	HANSCO CORP	2 400 0000 S	12/08/00	01/18/01	01/23/01	62 427.91	55 194.03	7,233.87 P
SLOF2012002	413644107	HANSCO CORP	600 0000 S	12/19/00	01/18/01	01/23/01	15 606.98	13 023.18	2,583.80 P
SLOF2012002	431116208	INTEGRATED CIRCUIT SYS INC	500 0000 S	12/27/00	01/18/01	01/23/01	8 274.72	-6 898.15	1,376.57 P
SLOF2012002	446665102	KEANE INC COM	1 100 0000 S	11/03/01	01/18/01	01/23/01	23,296.44	17 980.22	5,316.22 P
SLOF2012002	490533104	KENT ELECTRICS CORP	1 100 0000 S	10/04/00	01/18/01	01/23/01	23 950.49	-21 394.01	2,556.48 P
SLOF2012002	490533104	KENT ELECTRICS CORP	2 400 0000 S	10/05/00	01/18/01	01/23/01	52,215.41	-46 432.00	5 803.41 P
SLOF2012002	490533104	KENT ELECTRICS CORP	600 0000 S	10/20/00	01/18/01	01/23/01	13 063.90	11 374.96	1 728.94 P
SLOF2012002	535068104	MKS INSTRS INC	1 100 0000 S	10/02/00	01/18/01	01/23/01	22,370.28	26 636.63	-4,266.35 P
SLOF2012002	535068104	MKS INSTRS INC	800 0000 S	10/03/00	01/18/01	01/23/01	10 168.31	11 165.95	997.64 P
SLOF2012002	535068104	MKS INSTRS INC	1 000 0000 S	11/24/00	01/18/01	01/23/01	16 269.30	18 125.04	1 855.74 P
SLOF2012002	565005105	MANUFACTUREBS SVCS LTD COM	1 000 0000 S	11/24/00	01/18/01	01/23/01	8 452.82	7 201.30	1 151.52 P

SILOF2012002	545005103	MANUFACTURERS SVCS LTD COM	1 000 000 5	11/29/00	01/18/01	01/23/01	8 432.82	7 035.00	1 017.83 P
SILOF2012002	718921107	REGIS CORP MNN	2,100 000 5	09/13/00	01/18/01	01/23/01	40 117.90	-43 863.12	3,743.22 P
SILOF2012002	718921107	REGIS CORP MNN	1,500 000 5	09/24/00	01/18/01	01/23/01	21,491.75	22,200.00	-1,008.27 P
SILOF2012002	718921107	REGIS CORP MNN	1,900 000 5	10/16/00	01/18/01	01/23/01	27,222.84	28,737.50	-1,514.66 P
SILOF2012002	718921107	REGIS CORP MNN	2,300 000 5	12/01/00	01/18/01	01/23/01	32,953.99	36,411.99	-3,458.00 P
SILOF2012002	847649106	SUNGLASS HIT INTL INC COM	1 700 000 5	11/02/00	01/18/01	01/23/01	11 899.60	13 419.29	-1,519.69 P
SILOF2012002	847649106	SUNGLASS HIT INTL INC COM	300 000 5	11/03/00	01/18/01	01/23/01	2,099.93	2,941.48	-841.55 P
SILOF2012002	818346103	TTVAN CORP	1 000 000 5	11/03/00	01/18/01	01/23/01	19,566.34	17 988.50	1,577.84 P
SILOF2012002	921297105	VARIAN SEMICONDUCTOR EQUIPMENT	700 000 5	10/31/00	01/18/01	01/23/01	5,116.35	-3 912.48	1 193.87 P
SILOF2012002	921297105	VIRATA CORP COM	400 000 5	01/05/01	01/18/01	01/23/01	36,640.83	-19 011.25	7 829.58 P
SILOF2012002	921297105	VIRATA CORP COM	2,100 000 5	01/05/01	01/18/01	01/23/01	33,226.27	-23 533.30	7 722.97 P
SILOF2012002	921297105	VIRATA CORP COM	1 600 000 5	09/01/00	01/18/01	01/23/01	21,401.65	-13 419.19	7,212.46 P
SILOF2012002	921297105	WALLACE COMPUTER SVCS INC	1 100 000 5	12/16/00	01/18/01	01/23/01	11,278.22	9 483.03	1,795.19 P
SILOF2012002	000971107	ACT MFG INC COM	500 000 5	10/16/00	01/18/01	01/23/01	29 323.38	13 069.99	14,253.39 P
SILOF2012002	000971107	ACTEL CORP COM	400 000 5	10/16/00	01/18/01	01/23/01	12,413.34	11,210.40	1,202.94 P
SILOF2012002	000971107	ACTEL CORP COM	1,300 000 5	10/16/00	01/18/01	01/23/01	3 104.39	3,271.61	-167.02 P
SILOF2012002	016991108	ALLEN TELECOM INC COM	700 000 5	10/16/00	01/18/01	01/23/01	20 814.75	22,402.50	1,587.75 P
SILOF2012002	016991108	ALLEN TELECOM INC COM	1,500 000 5	11/27/00	01/18/01	01/23/01	20 814.75	17 966.97	2,847.78 P
SILOF2012002	016991108	ARTESYN TECHNOLOGIES INC COM	1,900 000 5	12/13/00	01/18/01	01/23/01	30 157.37	21,947.38	8,209.99 P
SILOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	1 400 000 5	09/22/00	01/18/01	01/23/01	14 056.02	10 694.32	3,361.70 P
SILOF2012002	03107103	AVNET INC COM	600 000 5	09/29/00	01/18/01	01/23/01	23 445.93	19 736.30	3,719.63 P
SILOF2012002	03107103	AVNET INC COM	600 000 5	10/24/00	01/18/01	01/23/01	16 606.35	-16 606.35	2,576.69 P
SILOF2012002	073902101	BE AEROSPACE INC	500 000 5	10/09/00	01/18/01	01/23/01	18,361.83	15,379.00	2,982.83 P
SILOF2012002	116491105	BE AEROSPACE INC	400 000 5	10/09/00	01/18/01	01/23/01	22,877.28	22,223.95	653.33 P
SILOF2012002	121790304	CACI INTL INC CL A	900 000 5	10/10/00	01/18/01	01/23/01	22,049.26	19 462.50	2,586.76 P
SILOF2012002	121790304	COMSCORE INC COM	1 100 000 5	10/02/00	01/18/01	01/23/01	23 445.93	19 736.30	3,719.63 P
SILOF2012002	203721107	COMSCORE INC COM	900 000 5	11/27/00	01/18/01	01/23/01	24 857.62	-19 132.43	5 725.19 P
SILOF2012002	446643102	KEANE INC COM	1 900 000 5	01/03/01	01/18/01	01/23/01	13 887.16	13,224.12	663.04 P
SILOF2012002	490533104	KENT ELECTRS CORP	700 000 5	10/20/00	01/18/01	01/23/01	11 774.21	21,564.20	3,406.11 P
SILOF2012002	565005105	KENT ELECTRS CORP	1 400 000 5	11/02/00	01/18/01	01/23/01	46,502.94	37 175.00	9,327.94 P
SILOF2012002	565005105	MANUFACTURERS SVCS LTD COM	5 000 000 5	11/29/00	01/18/01	01/23/01	26 041.64	11 037.20	15 004.44 P
SILOF2012002	718921107	MANUFACTURERS SVCS LTD COM	2 100 000 5	12/01/00	01/18/01	01/23/01	31,309.95	33 243.73	1 933.78 P
SILOF2012002	718921107	REGIS CORP MNN	1 000 000 5	08/14/00	01/18/01	01/23/01	20 002.43	19 079.00	993.43 P
SILOF2012002	718921107	REGIS CORP MNN	1 000 000 5	08/25/00	01/18/01	01/23/01	2,000.34	2,394.02	-393.69 P
SILOF2012002	795941100	REMEDY CORP COM	100 000 5	08/25/00	01/18/01	01/23/01	12,319.38	11 713.11	606.27 P
SILOF2012002	795941100	REMEDY CORP COM	100 000 5	08/25/00	01/18/01	01/23/01	5,894.50	-6 493.86	-601.36 P
SILOF2012002	795941100	REMEDY CORP COM	1 000 000 5	08/15/00	01/18/01	01/23/01	14 735.76	16 027.20	1,291.44 P
SILOF2012002	845241104	SAKS INC COM	200 000 5	08/15/00	01/18/01	01/23/01	16 735.76	11 860.24	4,875.52 P
SILOF2012002	845241104	SOUTHWEST SECS GROUP INC	500 000 5	08/15/00	01/18/01	01/23/01	9,995.91	11 860.24	1,864.33 P
SILOF2012002	845241104	SOUTHWEST SECS GROUP INC	1 400 000 5	11/03/00	01/18/01	01/23/01	7 822.30	-9,504.79	1,682.49 P
SILOF2012002	847649106	SUNGLASS HIT INTL INC COM	1 100 000 5	11/07/00	01/18/01	01/23/01	7 822.30	-9,527.67	1,705.37 P
SILOF2012002	847649106	SUNGLASS HIT INTL INC COM	1 100 000 5	11/07/00	01/18/01	01/23/01	9,244.77	-10 251.02	-1,006.25 P
SILOF2012002	847649106	SUNGLASS HIT INTL INC COM	1 300 000 5	11/24/00	01/18/01	01/23/01	16,316.13	-19 233.13	-2,917.00 P
SILOF2012002	847649106	SUNGLASS HIT INTL INC COM	2 300 000 5	11/27/00	01/18/01	01/23/01	8,560.66	-4,772.11	1,788.55 P
SILOF2012002	92207105	VARIAN SEMICONDUCTOR EQUIPMENT	300 000 5	10/17/00	01/18/01	01/23/01	8,560.66	11,247.46	2,686.80 P
SILOF2012002	92207105	VARIAN SEMICONDUCTOR EQUIPMENT	300 000 5	11/03/00	01/18/01	01/23/01	24 699.18	18 618.95	6,080.23 P
SILOF2012002	92207105	VARIAN SEMICONDUCTOR EQUIPMENT	1 000 000 5	01/09/01	01/18/01	01/23/01	11 024.97	11 024.97	0.00 P
SILOF2012002	92207105	VARIAN SEMICONDUCTOR EQUIPMENT	1 000 000 5	01/10/01	01/18/01	01/23/01	33,383.14	29 007.00	4,376.14 P
SILOF2012002	92207105	VARIAN SEMICONDUCTOR EQUIPMENT	1 000 000 5	08/16/00	01/18/01	01/23/01	19 135.49	17 627.48	1,508.01 P
SILOF2012002	92207105	VARIAN SEMICONDUCTOR EQUIPMENT	1 000 000 5	09/25/00	01/18/01	01/23/01	19 135.49	17 627.48	1,508.01 P
SILOF2012002	949702104	WELLMAN INC COM	600 000 5	10/03/00	01/18/01	01/23/01	4,413.76	-4 419.20	8,832.96 P
SILOF2012002	949702104	WELLMAN INC COM	600 000 5	10/03/00	01/18/01	01/23/01	4,413.76	-4 419.20	8,832.96 P
SILOF2012002	949702104	WELLMAN INC COM	300 000 5	10/03/00	01/18/01	01/23/01	23 023.33	23 993.46	-970.13 P
SILOF2012002	949702104	WELLMAN INC COM	1 700 000 5	10/14/00	01/18/01	01/23/01	27 967.25	26 230.00	1 737.25 P
SILOF2012002	949702104	WELLMAN INC COM	1 900 000 5	10/24/00	01/18/01	01/23/01	18 775.40	12 729.47	6,045.93 P
SILOF2012002	971097103	WOLVERINE WORLD WIDE INC COM	1 300 000 5	10/12/00	01/18/01	01/23/01	90,948.48	-61,334.83	29,663.65 P
SILOF2012002	971097103	WOLVERINE WORLD WIDE INC COM	6 200 000 5	10/17/00	01/18/01	01/23/01	40,439.33	26,740.00	13 699.33 P
SILOF2012002	971097103	WOLVERINE WORLD WIDE INC COM	2 800 000 5	10/17/00	01/18/01	01/23/01	112,938.58	99 321.60	13 616.98 P
SILOF2012002	971097103	WOLVERINE WORLD WIDE INC COM	4 400 000 5	10/01/00	01/22/01	01/25/01	20,171.17	17,569.20	2,601.97 P
SILOF2012002	971097103	WOLVERINE WORLD WIDE INC COM	1,500 000 5	11/27/00	01/22/01	01/25/01	7,561.30	-6 619.41	14,180.71 P
SILOF2012002	016449103	TOMMY HILFINGER CORP COM	700 000 5	11/27/00	01/22/01	01/25/01	21 604.27	-16 480.10	5 123.47 P
SILOF2012002	016449103	TOMMY HILFINGER CORP COM	2 000 000 5	11/27/00	01/22/01	01/25/01	12,334.93	-14,599.32	2,264.39 P
SILOF2012002	071371106	ANTEC CORP COM	400 000 5	10/17/00	01/22/01	01/25/01	8 223.29	-9 650.00	-1 426.71 P
SILOF2012002	071371106	BELL MICROPRODUCTS INC COM	400 000 5	10/09/00	01/22/01	01/25/01			

SLOF2012002	071317106	200 0000 \$	09/14/00	01/23/01	01/23/01	4,111.64	-6,264.82	2,153.18 P
SLOF2012002	071137106	800 0000 \$	09/18/00	01/23/01	01/23/01	16,446.57	22,532.56	-4,081.99 P
SLOF2012002	071137106	800 0000 \$	09/18/00	01/23/01	01/23/01	16,446.57	-18,337.52	1,890.95 P
SLOF2012002	126301103	1,200 0000 \$	10/10/00	01/23/01	01/23/01	54,688.17	53,342.28	1,345.89 P
SLOF2012002	126301103	200 0000 \$	10/10/00	01/23/01	01/23/01	9,114.70	7,918.68	1,126.02 P
SLOF2012002	144311103	500 0000 \$	07/27/00	01/23/01	01/23/01	14,462.62	13,639.15	823.47 P
SLOF2012002	072300000	600 0000 \$	07/23/00	01/23/01	01/23/01	17,335.14	17,335.00	0.14 P
SLOF2012002	072300000	600 0000 \$	07/23/00	01/23/01	01/23/01	14,462.62	-464.63 P	
SLOF2012002	112710000	1,100 0000 \$	08/31/99	01/23/01	01/23/01	22,923.23	20,296.63	2,626.58 P
SLOF2012002	05718599	1,300 0000 \$	05/18/99	01/23/01	01/23/01	7,844.49	14,912.93	-7,064.46 P
SLOF2012002	05718599	1,300 0000 \$	05/18/99	01/23/01	01/23/01	7,244.76	12,979.52	5,734.56 P
SLOF2012002	08309999	4,300 0000 \$	08/30/99	01/23/01	01/23/01	23,960.38	36,113.55	-10,153.17 P
SLOF2012002	08311999	1,200 0000 \$	08/31/99	01/23/01	01/23/01	7,244.76	16,725.00	-9,480.24 P
SLOF2012002	06901999	2,600 0000 \$	06/01/99	01/23/01	01/23/01	15,696.98	23,237.50	7,540.52 P
SLOF2012002	06902999	2,300 0000 \$	06/02/99	01/23/01	01/23/01	13,815.79	18,879.09	-4,993.30 P
SLOF2012002	01040401	800 0000 \$	01/04/01	01/23/01	01/23/01	11,317.38	-9,603.84	1,713.54 P
SLOF2012002	122170000	3,100 0000 \$	12/21/00	01/23/01	01/23/01	35,197.69	-4,768.53	12,429.16 P
SLOF2012002	122170000	1,000 0000 \$	12/21/00	01/23/01	01/23/01	17,803.70	16,187.50	1,618.20 P
SLOF2012002	01030101	200 0000 \$	01/03/01	01/23/01	01/23/01	2,764.35	2,013.94	690.41 P
SLOF2012002	01040101	1,400 0000 \$	01/04/01	01/23/01	01/23/01	18,930.44	14,210.14	4,720.30 P
SLOF2012002	01080101	1,300 0000 \$	01/08/01	01/23/01	01/23/01	17,578.27	13,621.92	3,956.35 P
SLOF2012002	01080101	1,300 0000 \$	01/08/01	01/23/01	01/23/01	16,236.10	14,357.16	1,884.94 P
SLOF2012002	120900000	200 0000 \$	12/09/00	01/23/01	01/23/01	1,831.86	1,289.80	542.06 P
SLOF2012002	122760000	2,000 0000 \$	12/27/00	01/23/01	01/23/01	13,318.58	19,100.00	-6,218.58 P
SLOF2012002	01040101	1,700 0000 \$	01/04/01	01/23/01	01/23/01	35,698.81	33,110.56	2,588.25 P
SLOF2012002	069260000	800 0000 \$	06/26/00	01/23/01	01/23/01	16,408.48	13,031.20	3,777.28 P
SLOF2012002	069270000	1,000 0000 \$	06/27/00	01/23/01	01/23/01	21,016.60	15,977.70	5,032.90 P
SLOF2012002	069280000	400 0000 \$	06/28/00	01/23/01	01/23/01	8,404.14	-4,415.64	1,984.64 P
SLOF2012002	067280000	600 0000 \$	06/28/00	01/23/01	01/23/01	9,599.68	-3,210.30	10,960.16 P
SLOF2012002	117200000	3,300 0000 \$	11/20/00	01/23/01	01/23/01	24,116.67	24,728.36	-4,617.69 P
SLOF2012002	067250000	1,200 0000 \$	06/25/00	01/23/01	01/23/01	12,053.34	11,074.50	980.84 P
SLOF2012002	069270000	600 0000 \$	06/27/00	01/23/01	01/23/01	17,692.87	19,232.64	-1,539.77 P
SLOF2012002	081600000	400 0000 \$	08/16/00	01/23/01	01/23/01	24,762.29	23,384.79	1,377.50 P
SLOF2012002	110300000	1,100 0000 \$	11/03/00	01/23/01	01/23/01	8,212.22	7,213.20	999.02 P
SLOF2012002	092170000	500 0000 \$	09/21/00	01/23/01	01/23/01	14,744.06	15,617.50	-873.44 P
SLOF2012002	103100000	2,400 0000 \$	10/31/00	01/23/01	01/23/01	30,400.50	23,223.12	7,177.38 P
SLOF2012002	112760000	1,700 0000 \$	11/27/00	01/23/01	01/23/01	11,939.38	14,217.27	-2,277.89 P
SLOF2012002	112800000	400 0000 \$	11/28/00	01/23/01	01/23/01	2,499.26	3,561.56	-552.10 P
SLOF2012002	110300000	1,300 0000 \$	11/03/00	01/23/01	01/23/01	29,256.04	25,305.12	3,950.92 P
SLOF2012002	110300000	300 0000 \$	11/03/00	01/23/01	01/23/01	8,312.22	7,213.20	999.02 P
SLOF2012002	01040101	286,227 0000 \$	01/04/01	01/23/01	01/23/01	286,227.00	286,227.00	0.00 P
SLOF2012002	01030101	298,874 0000 \$	01/03/01	01/23/01	01/23/01	298,874.00	298,874.00	0.00 P
SLOF2012002	01080101	780,334 0000 \$	01/08/01	01/23/01	01/23/01	780,334.00	780,334.00	0.00 P
SLOF2012002	01090101	163,449 0000 \$	01/09/01	01/23/01	01/23/01	163,449.00	163,449.00	0.00 P
SLOF2012002	117240000	200 0000 \$	11/24/00	01/23/01	01/23/01	2,637.47	2,342.56	294.91 P
SLOF2012002	117240000	800 0000 \$	11/24/00	01/23/01	01/23/01	18,463.30	16,778.72	1,684.58 P
SLOF2012002	120100000	1,700 0000 \$	12/01/00	01/23/01	01/23/01	22,418.51	20,261.96	2,156.55 P
SLOF2012002	107180000	700 0000 \$	10/18/00	01/23/01	01/23/01	13,983.43	-10,434.50	3,548.93 P
SLOF2012002	11709999	1,200 0000 \$	11/70/99	01/23/01	01/23/01	16,234.19	-15,112.90	9,111.69 P
SLOF2012002	026075101	800 0000 \$	02/60/75	01/23/01	01/23/01	16,149.46	10,131.44	6,018.02 P
SLOF2012002	023151008	2,500 0000 \$	02/31/50	01/23/01	01/23/01	18,271.29	14,781.50	3,489.79 P
SLOF2012002	023151008	2,500 0000 \$	02/31/50	01/23/01	01/23/01	45,678.22	37,257.75	8,420.47 P
SLOF2012002	023151008	1,000 0000 \$	02/31/50	01/23/01	01/23/01	18,271.29	15,463.00	2,809.29 P
SLOF2012002	02664P103	200 0000 \$	02/66/4P	01/23/01	01/23/01	2,610.03	1,648.08	961.95 P
SLOF2012002	02664P103	2,500 0000 \$	02/66/4P	01/23/01	01/23/01	32,622.41	-22,399.00	10,226.41 P
SLOF2012002	02664P103	1,200 0000 \$	02/66/4P	01/23/01	01/23/01	15,660.70	11,340.84	4,319.86 P
SLOF2012002	02664P103	1,100 0000 \$	02/66/4P	01/23/01	01/23/01	14,315.18	-9,814.09	4,541.09 P
SLOF2012002	02664P103	200 0000 \$	02/66/4P	01/23/01	01/23/01	2,610.03	1,739.98	870.05 P
SLOF2012002	026916104	900 0000 \$	02/69/16	01/23/01	01/23/01	6,662.84	-2,346.23	3,816.39 P
SLOF2012002	026916104	2,900 0000 \$	02/69/16	01/23/01	01/23/01	21,469.14	-4,331.12	13,138.02 P



SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	2,000,000	5	12/13/00	01/23/01	01/23/01	41,309.42	31,233.40	9,956.02	P
SLOF2012002	073307101	BE AEROSPACE INC	200,000	5	11/02/00	01/23/01	01/23/01	3,794.87	-3,184.04	610.79	P
SLOF2012002	073303101	BE AEROSPACE INC	1,500,000	5	11/03/00	01/23/01	01/23/01	28,461.34	23,648.70	4,812.64	P
SLOF2012002	073302101	BE AEROSPACE INC	200,000	5	11/07/00	01/23/01	01/23/01	3,794.87	3,149.92	644.95	P
SLOF2012002	126301101	CTS CORP	1,200,000	5	10/17/00	01/23/01	01/23/01	57,318.20	51,926.42	5,391.78	P
SLOF2012002	126301103	CTS CORP	600,000	5	10/12/00	01/23/01	01/23/01	33,406.90	-8,247.76	41,654.66	P
SLOF2012002	127190304	CACI INTL INC CL A	200,000	5	10/02/00	01/23/01	01/23/01	4,899.84	-4,232.00	667.84	P
SLOF2012002	127190304	CACI INTL INC CL A	1,100,000	5	10/06/00	01/23/01	01/23/01	26,949.09	34,200.00	2,749.09	P
SLOF2012002	127190304	CACI INTL INC CL A	1,600,000	5	11/27/00	01/23/01	01/23/01	32,200.35	29,522.40	2,777.95	P
SLOF2012002	203372106	COMSCODE INC COM	1,600,000	5	10/01/00	01/23/01	01/23/01	10,948.38	17,271.75	-6,303.37	P
SLOF2012002	217310106	COOPER MTN NETWORK INC COM	1,200,000	5	11/01/00	01/23/01	01/23/01	8,774.71	13,897.80	5,123.09	P
SLOF2012002	30724103	FABRICATED CIRCUIT SYS INC	2,400,000	5	11/26/00	01/23/01	01/23/01	4,230.14	33,219.60	8,010.34	P
SLOF2012002	43111K208	INTEGRATED CIRCUIT SYS INC	800,000	5	12/27/00	01/23/01	01/23/01	14,756.63	12,910.00	1,806.63	P
SLOF2012002	43111K208	INTEGRATED CIRCUIT SYS INC	1,100,000	5	01/02/01	01/23/01	01/23/01	20,290.26	17,073.74	3,214.62	P
SLOF2012002	43111K208	INTEGRATED CIRCUIT SYS INC	1,600,000	5	01/02/01	01/23/01	01/23/01	1,444.58	1,434.82	409.76	P
SLOF2012002	43111K208	INTEGRATED CIRCUIT SYS INC	1,300,000	5	01/11/01	01/23/01	01/23/01	17,991.53	15,533.99	2,044.96	P
SLOF2012002	446651102	KEANE INC COM	800,000	5	01/12/01	01/23/01	01/23/01	10,829.87	10,127.32	702.23	P
SLOF2012002	446651102	KEANE INC COM	600,000	5	12/27/00	01/23/01	01/23/01	3,381.58	3,020.00	2,331.58	P
SLOF2012002	563003105	MANUFACTUREX SVCS LTD COM	1,600,000	5	01/11/01	01/23/01	01/23/01	14,330.87	10,829.28	3,231.99	P
SLOF2012002	563003105	MANUFACTUREX SVCS LTD COM	1,500,000	5	01/04/01	01/23/01	01/23/01	27,144.78	-23,319.84	1,824.94	P
SLOF2012002	591320200	METHODE ELECTRS INC CL A COM	2,800,000	5	01/02/01	01/23/01	01/23/01	38,463.69	-46,337.96	12,197.73	P
SLOF2012002	591320200	METHODE ELECTRS INC CL A COM	2,800,000	5	01/02/01	01/23/01	01/23/01	33,772.09	-30,136.75	3,613.34	P
SLOF2012002	631361102	METLEBEL INDS INC COM	1,100,000	5	12/19/00	01/23/01	01/23/01	11,217.31	8,294.77	2,992.34	P
SLOF2012002	631361102	METLEBEL INDS INC COM	1,100,000	5	12/20/00	01/23/01	01/23/01	20,293.12	-12,173.60	8,209.32	P
SLOF2012002	631361102	METLEBEL INDS INC COM	2,000,000	5	12/22/00	01/23/01	01/23/01	23,493.90	-17,375.23	6,118.67	P
SLOF2012002	631842100	NATURAL MICROSYSMS CORP COM	3,400,000	5	12/08/00	01/23/01	01/23/01	96,478.23	-46,318.70	30,199.53	P
SLOF2012002	639441108	NAVSTAR INTL CORP NEW COM	1,700,000	5	07/24/00	01/23/01	01/23/01	27,826.54	-34,862.50	2,994.04	P
SLOF2012002	647363106	OSCA INC CL A	400,000	5	06/24/00	01/23/01	01/23/01	6,547.42	-6,818.60	-341.18	P
SLOF2012002	647363106	OSCA INC CL A	600,000	5	07/18/00	01/23/01	01/23/01	9,821.13	-10,216.08	-394.95	P
SLOF2012002	647363106	OSCA INC CL A	1,900,000	5	10/19/00	01/23/01	01/23/01	22,617.86	-10,076.00	3,331.86	P
SLOF2012002	709321109	PENNZOIL QUAKER ST CO COM	900,000	5	10/20/00	01/23/01	01/23/01	10,718.46	-8,997.75	1,720.71	P
SLOF2012002	709321109	PENNZOIL QUAKER ST CO COM	300,000	5	11/20/00	01/23/01	01/23/01	3,882.26	2,977.20	944.96	P
SLOF2012002	714363105	PEROT SYS CORP CL A	1,900,000	5	11/21/00	01/23/01	01/23/01	24,887.64	19,327.37	5,260.27	P
SLOF2012002	714363105	PEROT SYS CORP CL A	1,900,000	5	11/22/00	01/23/01	01/23/01	19,411.30	15,920.25	3,491.05	P
SLOF2012002	731081106	RAYOVAC CORP COM	1,000,000	5	10/31/00	01/23/01	01/23/01	17,063.03	16,060.00	1,003.03	P
SLOF2012002	731081106	RAYOVAC CORP COM	1,200,000	5	10/74/00	01/23/01	01/23/01	20,473.63	-18,510.00	1,963.63	P
SLOF2012002	731081106	RAYOVAC CORP COM	1,200,000	5	11/03/00	01/23/01	01/23/01	20,473.63	17,604.44	2,871.13	P
SLOF2012002	731081106	RAYOVAC CORP COM	1,200,000	5	12/01/00	01/23/01	01/23/01	1,467.16	1,383.13	113.97	P
SLOF2012002	731923107	REGIS CORP MINN	1,900,000	5	12/07/00	01/23/01	01/23/01	37,876.66	29,337.14	8,539.52	P
SLOF2012002	731923107	REGIS CORP MINN	300,000	5	09/27/00	01/23/01	01/23/01	10,940.56	-9,221.75	1,718.81	P
SLOF2012002	739441100	REMEDY CORP COM	300,000	5	09/28/00	01/23/01	01/23/01	6,029.74	5,331.23	698.49	P
SLOF2012002	739441100	REMEDY CORP COM	1,100,000	5	08/23/00	01/23/01	01/23/01	12,594.57	11,713.11	879.46	P
SLOF2012002	793774108	SAKS INC COM	400,000	5	08/23/00	01/23/01	01/23/01	4,579.85	-4,214.40	353.45	P
SLOF2012002	793774108	SAKS INC COM	400,000	5	09/21/00	01/23/01	01/23/01	3,043.02	-3,123.50	80.48	P
SLOF2012002	84324104	SOUTHWEST SECS GROUP INC	100,000	5	09/27/00	01/23/01	01/23/01	57,817.24	58,823.02	1,005.71	P
SLOF2012002	84324104	SOUTHWEST SECS GROUP INC	1,900,000	5	10/04/00	01/23/01	01/23/01	3,043.02	-2,608.78	434.24	P
SLOF2012002	84324104	SOUTHWEST SECS GROUP INC	1,500,000	5	11/24/00	01/23/01	01/23/01	17,633.66	-21,008.30	-3,374.64	P
SLOF2012002	863767106	SINGLASS HLT INTL INC COM	2,500,000	5	11/29/00	01/23/01	01/23/01	19,774.34	23,263.24	3,488.90	P
SLOF2012002	863767106	SINGLASS HLT INTL INC COM	2,100,000	5	11/02/00	01/23/01	01/23/01	37,793.48	-37,773.43	18.05	P
SLOF2012002	881264103	TTAN CORP	400,000	5	11/11/00	01/23/01	01/23/01	7,198.76	-6,907.40	291.36	P
SLOF2012002	881264103	TTAN CORP	700,000	5	11/03/00	01/23/01	01/23/01	23,200.19	19,611.78	3,618.43	P
SLOF2012002	918151106	ZALE CORP NEW COM	700,000	5	11/13/00	01/23/01	01/23/01	29,977.39	-23,893.00	6,084.39	P
SLOF2012002	918151106	ZALE CORP NEW COM	42,091,000	5	10/09/01	01/23/01	01/23/01	42,099.00	-42,098.00	0.00	P
SLOF2012002	964102802	SLO CLIENT CASH INVESTMENT TR	700,000	5	12/27/00	01/23/01	01/23/01	36,734.63	23,012.30	13,722.33	P
SLOF2012002	023131104	ANADIGICS INC	1,400,000	5	12/29/00	01/23/01	01/23/01	24,832.01	21,267.61	3,564.40	P
SLOF2012002	023131104	ANADIGICS INC	1,300,000	5	01/02/01	01/23/01	01/23/01	12,567.31	10,823.40	1,743.91	P
SLOF2012002	023131104	ANADIGICS INC	700,000	5	12/19/00	01/23/01	01/23/01	23,768.74	15,659.82	8,108.92	P
SLOF2012002	036491105	ARTEC CORP COM	1,300,000	5	12/13/00	01/23/01	01/23/01	29,980.25	20,379.71	9,600.54	P
SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	700,000	5	09/12/00	01/23/01	01/23/01	9,099.89	8,312.50	787.39	P
SLOF2012002	074614101	BEASLEY BROADCASTING GRP INC	200,000	5	10/30/00	01/23/01	01/23/01	4,693.04	-4,827.00	-129.96	P
SLOF2012002	074614101	BEASLEY BROADCASTING GRP INC	200,000	5	11/13/00	01/23/01	01/23/01	14,432.63	16,577.26	144.61	P
SLOF2012002	074614101	BEASLEY BROADCASTING GRP INC	200,000	5	11/13/00	01/23/01	01/23/01	11,707.61	11,250.00	457.61	P
SLOF2012002	074614101	BEASLEY BROADCASTING GRP INC	200,000	5	10/10/00	01/23/01	01/23/01	19,612.14	17,516.72	2,095.42	P
SLOF2012002	127190304	CACI INTL INC CL A	3,280,000	5	11/01/00	01/23/01	01/23/01	24,944.03	-37,060.80	-12,116.73	P

SLOF2012002	217510106	COPPER MTN NETWORK INC COM	4,300,000 S	11/02/00	01/24/01	01/29/01	33,521.23	52,728.32	19,207.07 P
SLOF2012002	232472101	DIAL CORP NEW COM	1,400,000 S	08/13/00	01/24/01	01/29/01	19,764.20	15,460.20	4,304.54 P
SLOF2012002	303726103	FABRICATED SEMICONDUCTOR INTL	1,400,000 S	08/17/00	01/24/01	01/29/01	22,588.04	17,436.16	5,151.88 P
SLOF2012002	303726103	FABRICATED SEMICONDUCTOR INTL	2,600,000 S	11/01/00	01/24/01	01/29/01	24,572.12	19,378.10	5,194.02 P
SLOF2012002	44914M10A	HYPERION SOLUTIONS CORP	500,000 S	12/01/00	01/24/01	01/29/01	45,633.93	38,736.56	6,897.37 P
SLOF2012002	43565U103	INSIGHT ENTERPRISES INC COM	100,000 S	11/17/00	01/24/01	01/29/01	2,579.22	2,744.18	164.96 P
SLOF2012002	43565U103	INSIGHT ENTERPRISES INC COM	1,100,000 S	11/27/00	01/24/01	01/29/01	28,371.46	28,134.24	237.24 P
SLOF2012002	43565U103	INSIGHT ENTERPRISES INC COM	2,200,000 S	12/06/00	01/24/01	01/29/01	59,322.15	44,834.13	14,488.02 P
SLOF2012002	43811K208	INTEGRATED CIRCUIT SYS INC	800,000 S	01/03/01	01/24/01	01/29/01	15,830.19	4,351.63 P	4,351.63 P
SLOF2012002	43811K208	INTEGRATED CIRCUIT SYS INC	900,000 S	01/11/01	01/24/01	01/29/01	12,765.33	11,393.46	1,371.87 P
SLOF2012002	486665102	KEANE INC COM	1,800,000 S	01/12/01	01/24/01	01/29/01	25,530.70	22,806.56	2,724.34 P
SLOF2012002	486665102	KEANE INC COM	900,000 S	01/14/01	01/24/01	01/29/01	7,739.36	6,091.47	1,647.89 P
SLOF2012002	486665102	KEANE INC COM	900,000 S	01/16/01	01/24/01	01/29/01	8,231.72	6,251.83	1,979.87 P
SLOF2012002	546009105	MANUFACTURERS SVCS LTD COM	300,000 S	10/13/00	01/24/01	01/29/01	10,975.63	-7,268.52	3,707.11 P
SLOF2012002	570403102	MARTHA STEWART LIVING	400,000 S	10/13/00	01/24/01	01/29/01	31,951.36	15,489.68	6,461.58 P
SLOF2012002	570403102	MARTHA STEWART LIVING	100,000 S	10/16/00	01/24/01	01/29/01	16,463.45	12,627.74	3,660.71 P
SLOF2012002	570403102	MARTHA STEWART LIVING	600,000 S	10/19/00	01/24/01	01/29/01	47,581.26	34,745.97	12,835.29 P
SLOF2012002	591320200	METHODE ELECTRS INC CL A COM	1,600,000 S	01/04/01	01/24/01	01/29/01	36,532.39	26,900.00	9,253.29 P
SLOF2012002	591320200	METHODE ELECTRS INC CL A COM	700,000 S	11/22/00	01/24/01	01/29/01	7,349.75	4,864.51	2,485.24 P
SLOF2012002	631831100	NATURAL MICROSYSTEMS CORP COM	1,100,000 S	10/20/00	01/24/01	01/29/01	13,157.75	-10,997.25	2,160.50 P
SLOF2012002	709321109	PERNOT QUAKER ST CO COM	1,200,000 S	11/22/00	01/24/01	01/29/01	15,550.28	12,786.20	2,814.08 P
SLOF2012002	714845105	PERNOT SYS CORP CL A	2,100,000 S	11/27/00	01/24/01	01/29/01	27,212.98	23,036.53	4,156.45 P
SLOF2012002	714845105	PERNOT SYS CORP CL A	200,000 S	09/21/00	01/24/01	01/29/01	4,029.79	3,687.30	342.99 P
SLOF2012002	739444100	REMEDY CORP COM	900,000 S	09/21/00	01/24/01	01/29/01	18,134.03	16,981.63	1,152.38 P
SLOF2012002	739444100	REMEDY CORP COM	2,500,000 S	10/02/00	01/24/01	01/29/01	8,039.57	7,339.04	700.53 P
SLOF2012002	739444100	REMEDY CORP COM	400,000 S	12/05/00	01/24/01	01/29/01	48,272.13	45,763.75	2,508.38 P
SLOF2012002	739444100	REMEDY CORP COM	2,500,000 S	01/23/01	01/24/01	01/29/01	41,377.79	24,175.90	4,704.21 P
SLOF2012002	783491108	RYDOR SYS INC COM	3,400,000 S	11/13/00	01/24/01	01/29/01	24,609.30	24,175.90	433.60 P
SLOF2012002	811664103	SANFORD SCIENTIFICS INC	1,400,000 S	11/13/00	01/24/01	01/29/01	13,820.39	17,134.02	1,313.63 P
SLOF2012002	811664103	TTAN CORP	2,000,000 S	11/21/00	01/24/01	01/29/01	19,336.03	37,003.80	1,669.38 P
SLOF2012002	811664103	TTAN CORP	1,000,000 S	11/24/00	01/24/01	01/29/01	19,336.03	19,589.79	-335.76 P
SLOF2012002	811664103	TTAN CORP	2,400,000 S	11/29/00	01/24/01	01/29/01	42,187.71	39,079.44	3,108.27 P
SLOF2012002	811664103	TTAN CORP	1,200,000 S	11/30/00	01/24/01	01/29/01	21,009.83	17,299.20	3,704.63 P
SLOF2012002	811664103	TTAN CORP	1,200,000 S	12/12/00	01/24/01	01/29/01	14,062.57	13,616.00	446.57 P
SLOF2012002	811664103	TTAN CORP	800,000 S	12/13/00	01/24/01	01/29/01	13,820.39	14,831.92	980.47 P
SLOF2012002	811664103	TTAN CORP	900,000 S	12/13/00	01/24/01	01/29/01	-17,191.64	-17,191.64	2,144.35 P
SLOF2012002	811664103	TTAN CORP	900,000 S	12/20/00	01/24/01	01/29/01	49,597.94	-49,597.94	2,900.31 P
SLOF2012002	811664103	TTAN CORP	1,400,000 S	07/11/00	01/24/01	01/29/01	52,404.25	18,663.04	3,245.73 P
SLOF2012002	902781108	UMR FINL CORP	800,000 S	11/24/00	01/24/01	01/29/01	21,910.79	18,663.04	1,679.99 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	400,000 S	12/13/00	01/24/01	01/29/01	10,933.39	-9,273.40	1,024.17 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	2,000,000 S	09/12/00	01/24/01	01/29/01	24,774.17	-23,750.00	454.14 P
SLOF2012002	074014101	BEASLEY BROADCASTING GRP INC	500,000 S	09/18/00	01/24/01	01/29/01	6,193.54	5,739.40	454.14 P
SLOF2012002	074014101	BEASLEY BROADCASTING GRP INC	1,600,000 S	10/27/00	01/24/01	01/29/01	19,819.34	-12,133.76	7,683.58 P
SLOF2012002	074014101	BEASLEY BROADCASTING GRP INC	1,600,000 S	10/31/00	01/24/01	01/29/01	6,880.21	5,959.44	920.77 P
SLOF2012002	303726103	FABRICATED SEMICONDUCTOR INTL	1,400,000 S	12/04/00	01/24/01	01/29/01	24,080.73	20,337.10	3,743.63 P
SLOF2012002	303726103	FABRICATED SEMICONDUCTOR INTL	700,000 S	12/05/00	01/24/01	01/29/01	12,040.37	11,086.04	954.33 P
SLOF2012002	303726103	FABRICATED SEMICONDUCTOR INTL	200,000 S	07/27/00	01/24/01	01/29/01	3,806.55	-4,631.64	843.69 P
SLOF2012002	43545A107	IMAATION CORP COM	200,000 S	07/27/00	01/24/01	01/29/01	24,742.39	-30,777.50	-4,034.91 P
SLOF2012002	43545A107	IMAATION CORP COM	1,300,000 S	08/13/00	01/24/01	01/29/01	7,449.00	7,449.00	164.11 P
SLOF2012002	43545A107	IMAATION CORP COM	1,900,000 S	09/15/00	01/24/01	01/29/01	36,162.23	-31,621.89	4,540.36 P
SLOF2012002	43545A107	IMAATION CORP COM	1,900,000 S	10/06/00	01/24/01	01/29/01	18,465.63	10,887.03	7,578.60 P
SLOF2012002	633567107	MULTI TEK SYS INC COM	1,100,000 S	11/17/00	01/24/01	01/29/01	8,393.47	5,154.85	3,238.62 P
SLOF2012002	633567107	MULTI TEK SYS INC COM	300,000 S	11/20/00	01/24/01	01/29/01	40,603.59	29,238.23	11,347.34 P
SLOF2012002	633567107	MULTI TEK SYS INC COM	1,500,000 S	12/01/00	01/24/01	01/29/01	18,465.63	14,887.03	3,578.60 P
SLOF2012002	633567107	MULTI TEK SYS INC COM	1,500,000 S	12/01/00	01/24/01	01/29/01	21,347.64	16,748.05	4,299.59 P
SLOF2012002	633567107	MULTI TEK SYS INC COM	900,000 S	06/41/00	01/24/01	01/29/01	10,249.66	8,565.50	1,684.16 P
SLOF2012002	69311W104	PEF BANCORP INC COM	1,200,000 S	08/01/00	01/23/01	01/28/01	24,599.18	21,750.00	2,849.18 P
SLOF2012002	69311W104	PEF BANCORP INC COM	600,000 S	09/14/00	01/23/01	01/28/01	12,299.39	-13,003.00	703.41 P
SLOF2012002	69311W104	PEF BANCORP INC COM	1,000,000 S	10/13/00	01/23/01	01/28/01	22,549.23	23,512.30	963.23 P
SLOF2012002	69311W104	PEF BANCORP INC COM	1,000,000 S	10/16/00	01/23/01	01/28/01	20,499.32	-20,873.00	373.61 P
SLOF2012002	69311W104	PEF BANCORP INC COM	200,000 S	10/27/00	01/23/01	01/28/01	4,099.86	-3,676.44	433.42 P

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SLOF2012002	714265105	PEROT SYS CORP CDT CL A	1,400,000 \$	11/27/00	01/25/01	01/20/01	18,128.55	-15,371.02	2,757.53 P
SLOF2012002	714364105	PEROT SYS CORP CDT CL A	1,100,000 \$	11/23/00	01/25/01	01/20/01	14,243.86	11,867.13	2,376.73 P
SLOF2012002	719544100	REMEDY CORP COM	800,000 \$	10/02/00	01/25/01	01/20/01	15,999.47	14,718.08	1,281.39 P
SLOF2012002	719544100	REMEDY CORP COM	1,000,000 \$	10/04/00	01/25/01	01/20/01	21,999.26	18,150.00	3,849.26 P
SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	1,700,000 \$	12/15/00	01/26/01	01/21/01	37,518.20	26,650.39	10,907.81 P
SLOF2012002	073202101	BE AEROSPACE INC	1,600,000 \$	11/07/00	01/26/01	01/21/01	30,118.99	25,199.36	4,919.63 P
SLOF2012002	073202101	BE AEROSPACE INC	900,000 \$	11/21/00	01/26/01	01/21/01	16,941.93	13,466.25	3,475.68 P
SLOF2012002	073202101	BE AEROSPACE INC	1,000,000 \$	11/24/00	01/26/01	01/21/01	18,824.37	15,120.20	3,704.17 P
SLOF2012002	073202101	BE AEROSPACE INC	1,000,000 \$	11/28/00	01/26/01	01/21/01	1,812.44	1,485.40	397.04 P
SLOF2012002	195493309	COLONIAL BANCORP INC COM	400,000 \$	07/07/00	01/26/01	01/21/01	4,650.84	-4,015.12	635.73 P
SLOF2012002	195493309	COLONIAL BANCORP INC COM	1,000,000 \$	07/10/00	01/26/01	01/21/01	15,115.24	-15,339.24	1,576.00 P
SLOF2012002	20372197	COMMSCORP INC COM	1,300,000 \$	11/27/00	01/26/01	01/21/01	1,961.41	1,845.15	16.26 P
SLOF2012002	20372197	COMMSCORP INC COM	1,700,000 \$	11/28/00	01/26/01	01/21/01	30,238.00	-44,854.02	9,403.88 P
SLOF2012002	217510104	COPPER MTN NETWORK INC COM	2,100,000 \$	12/26/00	01/26/01	01/21/01	8,997.71	14,714.88	-6,117.17 P
SLOF2012002	217510104	COPPER MTN NETWORK INC COM	2,100,000 \$	12/26/00	01/26/01	01/21/01	15,046.50	10,828.02	4,217.88 P
SLOF2012002	217510104	COPPER MTN NETWORK INC COM	1,600,000 \$	11/03/01	01/26/01	01/21/01	12,996.37	-9,869.84	3,826.73 P
SLOF2012002	217510104	COPPER MTN NETWORK INC COM	1,900,000 \$	12/19/00	01/26/01	01/21/01	13,697.08	-4,979.50	4,167.58 P
SLOF2012002	217510104	COPPER MTN NETWORK INC COM	2,800,000 \$	12/20/00	01/26/01	01/21/01	17,462.78	11,065.92	6,398.86 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	2,800,000 \$	01/11/01	01/26/01	01/21/01	21,457.25	18,951.24	2,506.11 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	1,802,000 \$	11/07/00	01/26/01	01/21/01	30,171.23	-6,487.52	3,683.71 P
SLOF2012002	565005105	MANUFACTURERS SVCS LTD COM	1,802,000 \$	11/07/00	01/26/01	01/21/01	36,890.61	-32,945.50	3,945.11 P
SLOF2012002	595017104	MICROCHIP TECHNOLOGY INC COM	1,325,000 \$	11/09/00	01/26/01	01/21/01	36,194.36	-34,129.55	2,065.01 P
SLOF2012002	595017104	MICROCHIP TECHNOLOGY INC COM	1,700,000 \$	12/23/00	01/26/01	01/21/01	34,848.84	-31,249.74	3,599.10 P
SLOF2012002	69311W104	PFF BANCORP INC COM	300,000 \$	10/29/00	01/26/01	01/21/01	6,149.80	5,192.04	937.76 P
SLOF2012002	69311W104	PFF BANCORP INC COM	400,000 \$	11/24/00	01/26/01	01/21/01	8,199.73	-6,828.76	1,378.97 P
SLOF2012002	69311W104	PFF BANCORP INC COM	600,000 \$	11/27/00	01/26/01	01/21/01	12,299.59	-10,823.02	1,476.57 P
SLOF2012002	69311W104	PFF BANCORP INC COM	1,700,000 \$	10/29/00	01/26/01	01/21/01	20,298.50	-16,995.75	3,302.75 P
SLOF2012002	709131109	PENNZOIL QUAKER ST CO COM	900,000 \$	12/04/00	01/26/01	01/21/01	9,532.24	-9,235.76	226.48 P
SLOF2012002	709131109	PENNZOIL QUAKER ST CO COM	900,000 \$	12/13/00	01/26/01	01/21/01	22,692.83	20,869.63	1,823.18 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	1,000,000 \$	11/01/01	01/26/01	01/21/01	23,214.26	21,323.90	1,890.36 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	1,100,000 \$	11/24/00	01/26/01	01/21/01	20,820.76	16,339.40	4,481.36 P
SLOF2012002	973202101	BE AEROSPACE INC	900,000 \$	07/10/00	02/01/01	02/01/01	105,111.83	-9,373.32	1,138.31 P
SLOF2012002	973202101	BE AEROSPACE INC	900,000 \$	07/11/00	02/01/01	02/01/01	10,511.83	-9,373.50	1,138.33 P
SLOF2012002	195493309	COLONIAL BANCORP INC COM	2,300,000 \$	07/13/00	01/29/01	02/01/01	29,199.52	26,310.00	2,889.52 P
SLOF2012002	195493309	COLONIAL BANCORP INC COM	1,700,000 \$	12/29/00	01/29/01	02/01/01	59,189.13	-43,879.10	16,310.03 P
SLOF2012002	235204104	DALLAS SEMICONDUCTOR CORP	1,900,000 \$	01/02/01	01/29/01	02/01/01	64,152.56	-47,376.88	18,775.68 P
SLOF2012002	235204104	DALLAS SEMICONDUCTOR CORP	1,500,000 \$	01/26/01	01/29/01	02/01/01	32,225.71	-40,302.30	11,923.41 P
SLOF2012002	318182100	NATURAL MICROSYS CORP COM	500,000 \$	12/22/00	01/29/01	02/01/01	5,127.13	3,474.63	1,652.48 P
SLOF2012002	318182100	NATURAL MICROSYS CORP COM	1,100,000 \$	12/26/00	01/29/01	02/01/01	11,279.68	7,903.28	3,376.40 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	1,600,000 \$	11/28/00	01/29/01	02/01/01	20,747.46	17,261.28	3,486.18 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	400,000 \$	12/05/00	01/29/01	02/01/01	7,469.26	-7,322.52	546.74 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	2,200,000 \$	12/06/00	01/29/01	02/01/01	43,280.91	39,286.14	3,994.77 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	400,000 \$	12/06/00	01/29/01	02/01/01	7,469.26	-6,819.68	649.58 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	500,000 \$	11/03/00	01/29/01	02/01/01	12,786.52	15,062.50	-2,275.98 P
SLOF2012002	913004107	UNITED STATIONERS INC COM	300,000 \$	11/04/00	01/29/01	02/01/01	7,671.91	-4,973.90	1,301.99 P
SLOF2012002	913004107	UNITED STATIONERS INC COM	1,000,000 \$	08/21/00	01/29/01	02/01/01	11,919.60	-10,300.00	1,639.60 P
SLOF2012002	001084102	AGCO CORP COM	700,000 \$	10/18/00	02/02/01	02/02/01	13,920.78	-10,454.50	3,466.28 P
SLOF2012002	010911108	ALLEN TELECOM INC COM	1,000,000 \$	10/27/00	02/02/01	02/02/01	1,988.68	1,381.00	407.68 P
SLOF2012002	010911108	ALLEN TELECOM INC COM	1,000,000 \$	11/24/00	02/02/01	02/02/01	18,874.37	14,534.00	4,020.37 P
SLOF2012002	073202101	BE AEROSPACE INC	1,400,000 \$	11/30/00	02/02/01	02/02/01	26,424.12	-19,512.52	6,911.62 P
SLOF2012002	073202101	BE AEROSPACE INC	500,000 \$	12/18/00	02/02/01	02/02/01	9,437.18	8,226.25	1,210.93 P
SLOF2012002	073202101	BE AEROSPACE INC	1,000,000 \$	12/19/00	02/02/01	02/02/01	18,874.37	-16,205.20	2,669.17 P
SLOF2012002	073202101	BE AEROSPACE INC	2,100,000 \$	01/05/01	02/02/01	02/02/01	39,636.18	-36,223.00	3,413.18 P
SLOF2012002	137198034	CACI INTL INC CL A	300,000 \$	10/16/00	02/02/01	02/02/01	7,537.25	-6,568.77	968.48 P
SLOF2012002	137198034	CACI INTL INC CL A	700,000 \$	10/16/00	02/02/01	02/02/01	17,586.91	14,306.25	3,280.66 P
SLOF2012002	137198034	CACI INTL INC CL A	1,700,000 \$	10/16/00	02/02/01	02/02/01	42,711.07	-33,766.25	8,944.82 P
SLOF2012002	177198034	CACI INTL INC CL A	1,700,000 \$	11/02/00	02/02/01	02/02/01	42,711.07	-35,487.50	7,223.57 P
SLOF2012002	177198034	CACI INTL INC CL A	2,000,000 \$	09/22/00	02/02/01	02/02/01	74,301.33	52,121.00	22,180.33 P
SLOF2012002	291325103	EMGIS COMMUNICATIONS CORP COM	800,000 \$	06/25/00	02/02/01	02/02/01	29,720.53	-19,427.68	10,292.85 P
SLOF2012002	291325103	EMGIS COMMUNICATIONS CORP COM	1,300,000 \$	12/20/00	02/02/01	02/02/01	27,642.28	-17,978.87	9,663.41 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	1,700,000 \$	12/27/00	01/20/01	01/20/01	36,147.99	25,500.00	10,647.99 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	1,000,000 \$	11/03/01	01/20/01	01/20/01	21,263.29	-14,937.50	6,325.79 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	1,700,000 \$	11/03/01	01/20/01	01/20/01	28,092.84	-32,904.30	136.91 P
SLOF2012002	913004107	UNITED STATIONERS INC COM	632,130,000 \$	01/09/01	01/20/01	01/20/01	632,130.00	-632,130.00	0.00 P

SLOF2012002	018091106	ALLEN TELECOM INC COM	1,000,000 \$	1027200	01/01/01	02/05/01	19,951.83	15,810.00	6,141.83 P
SLOF2012002	023215108	ANADIGICS INC	2,900,000 \$	0176601	01/01/01	02/05/01	54,725.25	49,177.62	5,547.61 P
SLOF2012002	24322P103	DEB MONTE FOODS CO COM	2,300,000 \$	1163700	01/01/01	02/05/01	30,908.60	13,215.00	6,993.60 P
SLOF2012002	24322P103	DEB MONTE FOODS CO COM	100,000 \$	1171300	01/01/01	02/05/01	969.07	-617.63	291.44 P
SLOF2012002	24322P103	DEB MONTE FOODS CO COM	300,000 \$	1172700	01/01/01	02/05/01	2,727.21	2,381.40	345.81 P
SLOF2012002	24322P103	DEB MONTE FOODS CO COM	1,300,000 \$	1190000	01/01/01	02/05/01	13,636.94	-11,883.90	1,752.14 P
SLOF2012002	339999103	FLEETWOODS ENTERPRISES INC COM	2,300,000 \$	0160401	01/01/01	02/05/01	34,533.34	27,611.04	6,922.30 P
SLOF2012002	339130106	FLEETWOODS INC COM	300,000 \$	0271600	01/01/01	02/05/01	4,705.67	-3,690.39	1,015.28 P
SLOF2012002	339130106	FLEETWOODS INC COM	2,500,000 \$	0272300	01/01/01	02/05/01	39,213.94	36,398.50	2,815.44 P
SLOF2012002	415864107	HARSCO CORP	900,000 \$	1220000	01/01/01	02/05/01	23,753.99	19,884.33	3,869.66 P
SLOF2012002	415864107	HARSCO CORP	800,000 \$	1226000	01/01/01	02/05/01	21,144.60	19,185.68	1,958.91 P
SLOF2012002	415864107	HARSCO CORP	1,100,000 \$	1171700	01/01/01	02/05/01	75,840.00	-42,210.30	16,370.30 P
SLOF2012002	63882106	NATURAL MICROSYSYSTEMS CORP COM	1,600,000 \$	1264000	01/01/01	02/05/01	19,732.78	11,495.68	8,237.10 P
SLOF2012002	63882106	NATURAL MICROSYSYSTEMS CORP COM	1,300,000 \$	1272700	01/01/01	02/05/01	16,032.88	-9,238.32	6,794.56 P
SLOF2012002	709631103	PENTAIR INC COM	2,900,000 \$	1218000	01/01/01	02/05/01	78,964.36	-65,124.14	13,840.22 P
SLOF2012002	713511106	ROHR INDS INC COM	2,400,000 \$	0629900	01/01/01	02/05/01	9,824.79	9,900.00	75.21 P
SLOF2012002	783549106	RYDER SYS INC COM	1,100,000 \$	1261000	01/01/01	02/05/01	32,012.02	18,754.12	3,237.90 P
SLOF2012002	108194104	SCHULMAN A INC COM	1,600,000 \$	1002000	01/01/01	02/05/01	19,799.33	-16,742.88	3,056.45 P
SLOF2012002	108194104	SCHULMAN A INC COM	100,000 \$	1003700	01/01/01	02/05/01	1,237.46	1,046.72	190.74 P
SLOF2012002	801194104	SCHULMAN A INC COM	900,000 \$	0823800	01/01/01	02/05/01	17,116.97	-24,826.50	-7,709.53 P
SLOF2012002	847220209	SPANTECH CORP NEW	1,100,000 \$	1121000	01/01/01	02/05/01	17,992.51	-15,458.60	2,541.71 P
SLOF2012002	917389104	WALLACE COMPUTER SVCS INC	1,000,000 \$	0996600	01/01/01	02/05/01	18,472.98	-13,264.40	5,108.31 P
SLOF2012002	917389104	WALLACE COMPUTER SVCS INC	260,196,000 \$	0170901	01/01/01	02/05/01	260,196.00	260,196.00	0.00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	213,413,000 \$	0171101	01/01/01	01/01/01	213,413.00	213,413.00	0.00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	183,195,000 \$	0171701	01/01/01	01/01/01	183,195.00	183,195.00	0.00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	82,243,000 \$	0172101	01/01/01	01/01/01	82,243.00	-82,243.00	0.00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	500,000 \$	0201101	02/01/01	02/06/01	7,474.75	5,259.40	1,315.35 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	1,100,000 \$	1206000	02/01/01	02/06/01	16,444.43	13,046.44	3,398.01 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	1,400,000 \$	0201101	02/01/01	02/06/01	20,929.30	14,077.00	6,852.30 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	1,300,000 \$	1221800	02/01/01	02/06/01	22,424.23	13,518.94	8,866.20 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	100,000 \$	0322200	02/01/01	02/06/01	1,396.22	1,453.94	140.28 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	100,000 \$	0322700	02/01/01	02/06/01	17,538.34	16,066.55	1,251.43 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	100,000 \$	0523400	02/01/01	02/06/01	11,173.32	9,791.23	1,382.27 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	700,000 \$	0523600	02/01/01	02/06/01	1,596.22	1,408.40	187.81 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	300,000 \$	1171300	02/01/01	02/06/01	7,079.28	-11,511.90	-4,432.62 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	1,200,000 \$	1172000	02/01/01	02/06/01	28,317.13	-62,472.33	14,155.19 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	600,000 \$	1172100	02/01/01	02/06/01	14,138.37	19,250.00	5,791.43 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	800,000 \$	1271000	02/01/01	02/06/01	22,497.63	21,028.50	1,469.13 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	1,000,000 \$	1103700	02/01/01	02/06/01	29,246.94	27,871.74	1,375.20 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	1,300,000 \$	1106000	02/01/01	02/06/01	31,746.47	-33,173.40	570.67 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	1,500,000 \$	1108000	02/01/01	02/06/01	33,590.87	25,719.54	7,871.31 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	300,000 \$	0171101	02/01/01	02/06/01	6,509.78	-4,811.70	1,698.08 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	300,000 \$	0928000	02/01/01	02/06/01	17,339.42	13,064.88	4,294.54 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	3,200,000 \$	1201800	02/01/01	02/06/01	92,248.88	71,461.12	21,407.76 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	200,000 \$	1220000	02/01/01	02/06/01	5,829.20	-4,185.26	1,644.04 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	1,800,000 \$	0629900	02/01/01	02/06/01	7,424.75	-7,425.00	-0.25 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	600,000 \$	1261000	02/01/01	02/06/01	12,055.94	10,229.52	1,826.42 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	700,000 \$	1276000	02/01/01	02/06/01	14,065.26	11,171.72	2,893.54 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	600,000 \$	0104001	02/01/01	02/06/01	12,055.94	10,374.78	1,681.16 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	600,000 \$	0608000	02/01/01	02/06/01	7,765.66	-6,112.50	1,653.16 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	300,000 \$	0609000	02/01/01	02/06/01	3,882.83	3,000.15	822.68 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	300,000 \$	1181800	02/01/01	02/06/01	7,499.58	-14,222.10	1,474.13 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	500,000 \$	1171500	02/01/01	02/06/01	12,499.58	-315,223.00	0.00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	315,523,000 \$	0118001	02/01/01	02/01/01	128,411.00	128,411.00	0.00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	178,411,000 \$	0119001	02/01/01	02/01/01	217,922.00	217,922.00	0.00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	1,100,000 \$	0202001	02/01/01	02/01/01	13,133.56	11,330.00	1,803.56 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	800,000 \$	0817100	02/02/01	02/01/01	11,159.63	-8,718.08	2,441.55 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	400,000 \$	0821100	02/02/01	02/01/01	3,579.81	-4,348.92	1,232.89 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	1,000,000 \$	0524000	02/02/01	02/01/01	16,336.45	14,084.00	2,272.45 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	3,800,000 \$	1221000	02/02/01	02/01/01	91,671.94	56,282.56	35,389.38 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	500,000 \$	1272000	02/02/01	02/01/01	12,062.10	-7,247.10	4,315.00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	1,800,000 \$	1208000	02/02/01	02/01/01	51,864.72	-33,109.90	16,754.82 P

Alfred P Sloan Foundation  
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SLOF2012002	720279104	PIER 1 IMPORTS INC COM	6,500 0000 5	11/20/00	02/02/01	02/07/01	84 107 18	71 947 20	12,159 98 P
SLOF2012002	720279104	PIER 1 IMPORTS INC COM	3 400 0000 5	12/05/00	02/02/01	02/07/01	43,994 52	-41,527 94	2,466 58 P
SLOF2012002	720279104	PIER 1 IMPORTS INC COM	700 0000 5	12/07/00	02/02/01	02/07/01	9,037 70	7,726 11	1,311 59 P
SLOF2012002	775231106	RUSS BEARIE & CO INC COM	1,200 0000 5	06/27/00	02/02/01	02/07/01	4,874 83	-4,950 00	75 17 P
SLOF2012002	775231106	RUSS BEARIE & CO INC COM	2,600 0000 5	02/17/00	02/02/01	02/07/01	56,292 11	52,151 58	4,240 53 P
SLOF2012002	775231106	RUSS BEARIE & CO INC COM	1,100 0000 5	02/18/00	02/02/01	02/07/01	23 638 20	22,048 51	1 809 69 P
SLOF2012002	86211200	STORAGE TECHNOLOGY CORP COM	500 0000 5	02/29/00	02/02/01	02/07/01	10 844 64	9 187 40	1 657 24 P
SLOF2012002	86211200	STORAGE TECHNOLOGY CORP COM	700 0000 5	1/01/00	02/02/01	02/07/01	6 430 78	-4 838 15	1 592 63 P
SLOF2012002	847281904	WALLACE COMPUTER SVCS INC	100 0000 5	11/24/00	02/02/01	02/07/01	9 003 10	-6,948 41	2,054 49 P
SLOF2012002	847281904	WALLACE COMPUTER SVCS INC	800 0000 5	11/29/00	02/02/01	02/07/01	1 630 65	1 404 60	246 05 P
SLOF2012002	996182802	SLO CLIENT CASH INVESTMENT TR	1 800 0000 5	09/06/00	02/02/01	02/07/01	13 200 24	11 496 24	1 709 00 P
SLOF2012002	007241106	ADTRAM INC	600 0000 5	01/24/01	02/05/01	02/08/01	23,226 24	24 035 92	9,270 32 P
SLOF2012002	136501105	CTS CORP	700 0000 5	10/12/00	02/05/01	02/08/01	216,940 00	216,940 00	0 00 P
SLOF2012002	253472D101	DIAL CORP NEW COM	1 800 0000 5	09/24/00	02/05/01	02/08/01	25 123 91	-19,561 14	5,562 77 P
SLOF2012002	339130106	FLEAMING COS INC COM	3,200 0000 5	05/23/00	02/05/01	02/08/01	41 838 27	45 068 80	3 869 03 P
SLOF2012002	339130106	FLEAMING COS INC COM	1 800 0000 5	05/23/00	02/05/01	02/08/01	29 139 03	25,290 00	2,679 92 P
SLOF2012002	339130106	FLEAMING COS INC COM	1,300 0000 5	05/21/00	02/05/01	02/08/01	21 039 30	18,345 38	1,428 50 P
SLOF2012002	339130106	FLEAMING COS INC COM	700 0000 5	06/01/00	02/05/01	02/08/01	11,339 62	-9,911 23	5,019 33 P
SLOF2012002	339130106	FLEAMING COS INC COM	600 0000 5	07/13/00	02/05/01	02/08/01	9 719 68	-8,491 98	1,237 70 P
SLOF2012002	339130106	FLEAMING COS INC COM	600 0000 5	06/02/00	02/05/01	02/08/01	12,959 57	11,306 16	1 635 41 P
SLOF2012002	339130106	FLEAMING COS INC COM	800 0000 5	06/03/00	02/05/01	02/08/01	16 199 46	14 139 00	2 040 46 P
SLOF2012002	339130106	FLEAMING COS INC COM	1 000 0000 5	06/06/00	02/05/01	02/08/01	21 039 30	18,039 97	3,019 33 P
SLOF2012002	339130106	FLEAMING COS INC COM	1 300 0000 5	06/27/00	02/05/01	02/08/01	17 819 41	16,188 37	1 631 04 P
SLOF2012002	339130106	FLEAMING COS INC COM	1 000 0000 5	07/12/00	02/05/01	02/08/01	9 719 68	-9,211 92	507 76 P
SLOF2012002	339130106	FLEAMING COS INC COM	600 0000 5	07/14/00	02/05/01	02/08/01	17 819 41	17 028 03	761 38 P
SLOF2012002	339130106	FLEAMING COS INC COM	1 000 0000 5	07/17/00	02/05/01	02/08/01	3,239 89	3 123 04	114 85 P
SLOF2012002	456531106	INFLECTS CORP COM	200 0000 5	11/02/00	02/05/01	02/08/01	28 541 04	-16,113 04	10,428 00 P
SLOF2012002	456531106	INFLECTS CORP COM	1,200 0000 5	11/02/00	02/05/01	02/08/01	14 375 75	14 184 10	391 65 P
SLOF2012002	490531106	NAVSTAR INTL CORP NEW COM	2 500 0000 5	12/08/00	02/05/01	02/08/01	72 432 57	-48,763 75	23,668 82 P
SLOF2012002	709631105	PENTAIR INC COM	1 500 0000 5	12/22/00	02/05/01	02/08/01	28 053 76	32,218 45	9,365 19 P
SLOF2012002	709631105	PENTAIR INC COM	1 000 0000 5	01/02/01	02/05/01	02/08/01	42 083 64	-46 810 00	1 001 15 P
SLOF2012002	709631105	PENTAIR INC COM	1 500 0000 5	12/07/00	02/05/01	02/08/01	3 611 15	-4,610 00	1 001 15 P
SLOF2012002	720279104	PIER 1 IMPORTS INC COM	1 500 0000 5	12/07/00	02/05/01	02/08/01	19 409 13	16 535 95	2,835 40 P
SLOF2012002	720279104	PIER 1 IMPORTS INC COM	1 500 0000 5	12/11/00	02/05/01	02/08/01	9 037 69	-6,579 93	2,477 76 P
SLOF2012002	720279104	PIER 1 IMPORTS INC COM	700 0000 5	02/29/00	02/05/01	02/08/01	11 053 28	-9 187 40	1 867 88 P
SLOF2012002	720279104	PIER 1 IMPORTS INC COM	500 0000 5	03/13/00	02/05/01	02/08/01	46 432 17	35 007 42	11 424 75 P
SLOF2012002	720279104	PIER 1 IMPORTS INC COM	2 100 0000 5	01/04/01	02/05/01	02/08/01	31 233 99	27 666 08	3 587 91 P
SLOF2012002	720279104	PIER 1 IMPORTS INC COM	1 600 0000 5	09/06/00	02/05/01	02/08/01	5 423 08	-4,009 32	1 415 76 P
SLOF2012002	720279104	PIER 1 IMPORTS INC COM	300 0000 5	09/11/00	02/05/01	02/08/01	21 700 51	15 822 48	5 877 83 P
SLOF2012002	932370101	WALLACE COMPUTER SVCS INC	1 200 0000 5	01/24/01	02/05/01	02/08/01	54 702 00	54 702 00	0 00 P
SLOF2012002	996182802	SLO CLIENT CASH INVESTMENT TR	2 400 0000 5	08/23/00	02/06/01	02/09/01	19 061 60	15 720 00	3 341 60 P
SLOF2012002	009263102	AIRGAS INC	2 200 0000 5	08/30/00	02/06/01	02/09/01	17 473 13	14 204 50	3 178 63 P
SLOF2012002	018091104	ALLEN TELECOM INC COM	500 0000 5	11/24/00	02/06/01	02/09/01	9 714 67	9 405 00	309 67 P
SLOF2012002	018091104	ALLEN TELECOM INC COM	200 0000 5	10/27/00	02/06/01	02/09/01	3 488 87	3 162 00	326 87 P
SLOF2012002	026373103	AMERICAN GREENINGS CORP CL A	5 700 0000 5	11/16/00	02/06/01	02/09/01	70 779 09	70 131 61	637 48 P
SLOF2012002	031807103	AVNET INC COM	1 600 0000 5	10/02/00	02/06/01	02/09/01	42 440 24	-46 968 00	4 527 66 P
SLOF2012002	031807103	AVNET INC COM	800 0000 5	01/17/00	02/06/01	02/09/01	21 220 17	19 844 24	1 375 93 P
SLOF2012002	101331103	CHARMING SHOPS INC PA COM	1 000 0000 5	07/10/00	02/06/01	02/09/01	6 937 26	-5,250 00	1 687 26 P
SLOF2012002	208136101	CONCORD CAMERA CORP	1 600 0000 5	01/24/01	02/06/01	02/09/01	48 640 49	-45,837 72	2 802 77 P
SLOF2012002	253472D101	DIAL CORP NEW COM	1 500 0000 5	08/21/00	02/06/01	02/09/01	20 930 00	16,300 95	4 629 05 P
SLOF2012002	302633102	FSI INTL INC	200 0000 5	06/02/00	02/06/01	02/09/01	1 799 94	3 195 24	1 395 30 P
SLOF2012002	302633102	FSI INTL INC	1 000 0000 5	07/24/00	02/06/01	02/09/01	8 999 70	18 000 01	9 000 30 P
SLOF2012002	302633102	FSI INTL INC	1 300 0000 5	07/24/00	02/06/01	02/09/01	9 899 67	19 146 16	9 246 49 P
SLOF2012002	302633102	FSI INTL INC	1 000 0000 5	07/26/00	02/06/01	02/09/01	28 082 18	18 113 04	9 969 14 P
SLOF2012002	302633102	FSI INTL INC	1 000 0000 5	12/22/00	02/06/01	02/09/01	16 311 27	10 299 24	6 082 03 P
SLOF2012002	456531106	INFLECTS CORP COM	700 0000 5	12/21/00	02/06/01	02/09/01	6 016 32	5 010 94	1 004 38 P
SLOF2012002	456531106	INFLECTS CORP COM	200 0000 5	07/26/00	02/06/01	02/09/01	30 076 50	-25 743 10	4 333 40 P
SLOF2012002	472319102	JEFFERIES GROUP INC NEW COM	800 0000 5	10/13/00	02/06/01	02/09/01	24 061 27	20 040 00	4 021 27 P
SLOF2012002	472319102	JEFFERIES GROUP INC NEW COM	200 0000 5	10/17/00	02/06/01	02/09/01	6 013 32	-5 129 26	886 06 P
SLOF2012002	490531104	KENT ELECTRS CORP	1 000 0000 5	11/02/00	02/06/01	02/09/01	20 693 50	20 263 00	430 50 P

SLOF2012002	613233102	OCEANBERING INTL INC COM	1,600,000 \$	11/01/00	02/06/01	02/09/01	30,994.48	-24,560.00	6,433.68 P
SLOF2012002	706431185	PENTAIR INC COM	800,000 \$	01/02/01	02/06/01	02/09/01	22,714.12	18,440.00	4,274.12 P
SLOF2012002	706431185	PENTAIR INC COM	800,000 \$	01/02/01	02/06/01	02/09/01	22,714.12	18,440.00	4,274.12 P
SLOF2012002	72079108	PIER 1 IMPORTS INC COM	2,100,000 \$	12/11/00	02/06/01	02/09/01	36,350.90	-26,319.72	10,031.18 P
SLOF2012002	773381106	ROHN INDUS INC COM	6,500,000 \$	06/29/00	02/06/01	02/09/01	25,999.13	-26,812.50	-813.37 P
SLOF2012002	773381106	ROHN INDUS INC COM	1,100,000 \$	07/08/00	02/06/01	02/09/01	4,399.85	-4,537.50	-137.65 P
SLOF2012002	773381106	ROHN INDUS INC COM	1,300,000 \$	07/07/00	02/06/01	02/09/01	5,999.80	-6,562.50	-562.70 P
SLOF2012002	836428104	SIEBMA PAC RES NEW COM	1,700,000 \$	09/11/00	02/06/01	02/09/01	22,133.09	-31,375.31	-10,242.22 P
SLOF2012002	836428104	SIEBMA PAC RES NEW COM	700,000 \$	09/12/00	02/06/01	02/09/01	9,113.62	-13,519.69	-4,405.87 P
SLOF2012002	836428104	SIEBMA PAC RES NEW COM	2,300,000 \$	09/12/00	02/06/01	02/09/01	28,778.01	-22,839.69	5,947.57 P
SLOF2012002	836428104	SIEBMA PAC RES NEW COM	1,300,000 \$	09/11/00	02/06/01	02/09/01	25,979.73	-17,141.02	8,787.71 P
SLOF2012002	932370101	WALLACE COMPUTERS INC	700,000 \$	10/14/00	02/06/01	02/09/01	11,062.64	-6,483.00	4,577.67 P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	2,000,000 \$	09/01/00	02/07/01	02/12/01	13,910.86	13,120.00	2,790.86 P
SLOF2012002	009043102	AIRGAS INC	1,000,000 \$	10/17/00	02/07/01	02/12/01	25,949.13	24,803.50	1,145.63 P
SLOF2012002	031007103	AVNET INC COM	1,000,000 \$	10/01/00	02/07/01	02/12/01	25,949.13	26,935.00	-985.87 P
SLOF2012002	031007103	AVNET INC COM	1,000,000 \$	10/01/00	02/07/01	02/12/01	1,350.26	1,402.10	-51.84 P
SLOF2012002	031007103	AVNET INC COM	100,000 \$	10/07/00	02/07/01	02/12/01	25,935.43	20,809.35	5,146.08 P
SLOF2012002	031007103	AVNET INC COM	1,900,000 \$	11/20/00	02/07/01	02/12/01	5,191.09	-4,750.00	1,551.91 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	800,000 \$	12/11/00	02/07/01	02/12/01	13,842.90	-16,731.60	-2,888.70 P
SLOF2012002	201097106	COMMODITY BK SYS INC COM	500,000 \$	06/03/99	02/07/01	02/12/01	14,437.21	-11,992.50	2,994.81 P
SLOF2012002	201097106	COMMODITY BK SYS INC COM	300,000 \$	06/14/99	02/07/01	02/12/01	8,692.39	-7,903.66	788.53 P
SLOF2012002	223470101	DIAL CORP NEW COM	2,400,000 \$	06/22/00	02/07/01	02/12/01	31,215.36	-23,770.00	7,445.36 P
SLOF2012002	370971103	GENERAL SEMICONDUCTOR INC	400,000 \$	09/20/99	02/07/01	02/12/01	3,813.59	-4,224.00	-408.41 P
SLOF2012002	370971103	GENERAL SEMICONDUCTOR INC	1,800,000 \$	12/08/99	02/07/01	02/12/01	17,170.16	-24,893.64	-7,723.48 P
SLOF2012002	370971103	GENERAL SEMICONDUCTOR INC	3,200,000 \$	12/21/99	02/07/01	02/12/01	30,524.74	-42,192.00	-11,667.26 P
SLOF2012002	416658106	INFOCUS CORP COM	1,000,000 \$	01/05/00	02/07/01	02/12/01	9,538.98	-13,113.50	-3,574.52 P
SLOF2012002	416658106	INFOCUS CORP COM	900,000 \$	12/27/00	02/07/01	02/12/01	20,376.04	13,241.18	7,134.16 P
SLOF2012002	493914104	KEY ENERGY SERVICES INC COM	700,000 \$	06/09/00	02/07/01	02/12/01	6,536.07	7,210.00	1,252.07 P
SLOF2012002	413337102	MONEY GROUP INC COM	0,3180 \$	01/21/01	02/07/01	02/12/01	14.22	-0.13 P	13.09 P
SLOF2012002	623567107	MULTI TEX SYS INC COM	800,000 \$	11/28/00	02/07/01	02/12/01	14,713.82	-8,247.76	6,466.06 P
SLOF2012002	704097104	SALUDA COMBONS CORP DEL CL A	1,800,000 \$	07/10/00	02/07/01	02/12/01	28,124.06	19,213.00	8,909.06 P
SLOF2012002	836428104	SIEBMA PAC RES NEW COM	2,300,000 \$	09/12/00	02/07/01	02/12/01	27,781.07	-48,275.00	-20,493.93 P
SLOF2012002	836428104	SIEBMA PAC RES NEW COM	2,900,000 \$	09/13/00	02/07/01	02/12/01	32,226.04	-35,076.51	-2,850.47 P
SLOF2012002	836428104	SIEBMA PAC RES NEW COM	700,000 \$	09/11/00	02/07/01	02/12/01	7,778.70	-12,743.92	-4,965.22 P
SLOF2012002	836428104	SIEBMA PAC RES NEW COM	1,800,000 \$	09/19/00	02/07/01	02/12/01	20,002.37	-22,353.36	-2,350.99 P
SLOF2012002	836428104	SIEBMA PAC RES NEW COM	2,300,000 \$	10/04/00	02/07/01	02/12/01	30,002.35	-46,936.24	-16,933.89 P
SLOF2012002	836428104	SIEBMA PAC RES NEW COM	2,100,000 \$	11/16/00	02/07/01	02/12/01	25,358.58	-35,738.78	-10,180.20 P
SLOF2012002	836428104	SIEBMA PAC RES NEW COM	1,712,000 \$	01/19/01	02/07/01	02/12/01	13,536.64	-44,758.56	-31,221.92 P
SLOF2012002	861642106	STONE ENERGY CORP COM	223,7200 \$	01/29/01	02/07/01	02/12/01	13,770.36	12,025.13	1,745.23 P
SLOF2012002	881620103	TETRA TECH INC NEW	1,100,000 \$	01/18/01	02/07/01	02/12/01	26,695.23	26,823.06	127.83 P
SLOF2012002	9781097103	WOLVERINE WORLD WIDE INC COM	2,000,000 \$	10/18/00	02/07/01	02/12/01	33,153.09	19,000.00	14,013.09 P
SLOF2012002	004016108	AGRIUM INC COM	2,200,000 \$	01/12/00	02/06/01	02/13/01	28,534.14	22,789.80	5,744.34 P
SLOF2012002	0087816108	AGRIUM INC COM	1,700,000 \$	01/14/00	02/06/01	02/13/01	16,783.50	16,526.61 P	256.89 P
SLOF2012002	0087816108	AGRIUM INC COM	1,900,000 \$	01/19/00	02/06/01	02/13/01	24,643.12	18,281.80	6,361.32 P
SLOF2012002	028373103	AMERICAN GREENTINGS CORP CL A	500,000 \$	11/16/00	02/06/01	02/13/01	6,145.59	-4,151.65	8.06 P
SLOF2012002	028373103	AMERICAN GREENTINGS CORP CL A	1,200,000 \$	11/24/00	02/06/01	02/13/01	14,749.42	-12,228.58	2,520.84 P
SLOF2012002	028373103	AMERICAN GREENTINGS CORP CL A	1,900,000 \$	12/19/00	02/06/01	02/13/01	22,335.23	17,081.57	5,253.66 P
SLOF2012002	0531807103	AVNET INC COM	3100,0000 \$	10/21/00	02/06/01	02/13/01	7,821.13	-8,080.50	-259.37 P
SLOF2012002	0531807103	AVNET INC COM	1,100,000 \$	11/21/00	02/06/01	02/13/01	28,677.47	-20,915.00	7,722.47 P
SLOF2012002	0531807103	AVNET INC COM	2,100,000 \$	10/17/00	02/06/01	02/13/01	29,848.21	-32,248.50	-2,398.29 P
SLOF2012002	054020103	ACTRA CORPORATION	300,000 \$	10/18/00	02/06/01	02/13/01	3,906.29	-4,215.00	-308.71 P
SLOF2012002	054020103	ACTRA CORPORATION	500,000 \$	07/11/00	02/06/01	02/13/01	3,443.63	-2,636.25	787.38 P
SLOF2012002	161133103	CHARMING SHOPPS INC PA COM	1,900,000 \$	07/13/00	02/06/01	02/13/01	13,985.81	-13,021.90	1,063.91 P
SLOF2012002	161133103	CHARMING SHOPPS INC PA COM	2,700,000 \$	07/14/00	02/06/01	02/13/01	18,595.63	-17,338.32	1,257.31 P
SLOF2012002	161133103	CHARMING SHOPPS INC PA COM	2,700,000 \$	07/14/00	02/06/01	02/13/01	19,816.01	-14,500.76	5,315.25 P
SLOF2012002	20152103	BEARIS COMMUNICATIONS CORP COM	600,000 \$	09/12/00	02/06/01	02/13/01	64,782.83	-39,062.00	25,719.83 P
SLOF2012002	3391310106	FLEMING COS INC COM	2,500,000 \$	07/17/00	02/06/01	02/13/01	8,733.71	21,724.56	12,990.85 P
SLOF2012002	4491310106	HYPERCOM CORP COM	4200,0000 \$	11/22/99	02/06/01	02/13/01	24,613.17	-40,461.78	-15,848.61 P
SLOF2012002	4491310106	HYPERCOM CORP COM	800,000 \$	06/09/00	02/06/01	02/13/01	11,232.85	-4,240.00	7,042.85 P
SLOF2012002	497914106	KEY ENERGY SERVICES INC COM	2,900,000 \$	06/19/00	02/06/01	02/13/01	26,057.12	19,131.40	6,925.72 P
SLOF2012002	330270103	LIBERTY CORP COM	600,000 \$	06/29/00	02/06/01	02/13/01	31,502.95	34,023.04	-2,520.09 P
SLOF2012002	330270103	LIBERTY CORP COM	600,000 \$	06/27/00	02/06/01	02/13/01	22,627.31	24,324.54	-1,697.23 P
SLOF2012002	330270103	LIBERTY CORP COM	2,400,000 \$	06/29/00	02/06/01	02/13/01	94,408.84	7,137.88 P	7,137.88 P
SLOF2012002	437342103	NAVISTAR INTL CORP NEW COM	1,900,000 \$	12/08/00	02/06/01	02/13/01	29,149.52	19,202.50	9,947.02 P

SILO2012002	698113102	PAPA JOHN'S INTL INC COM	400 0000 5	11/20/00	02/20/01	02/13/01	9,433.75	10,437.52	803.77 P
SILO2012002	698113102	PAPA JOHN'S INTL INC COM	100 0000 5	12/01/00	02/20/01	02/13/01	2,420.94	2,728.23	-307.31 P
SILO2012002	72413P100	PLATTECK PRODS INC COM	100 0000 5	01/23/01	02/01/01	02/13/01	910.96	-859.71	1,770.67 P
SILO2012002	161642106	STONE ENERGY CORP COM	3 100 0000 5	01/29/01	02/01/01	02/13/01	188,834.64	-163,131.04	22,703.62 P
SILO2012002	339130106	FLEANG COS INC COM	400 0000 5	02/17/00	02/09/01	02/14/01	9,969.87	-4,230.08	3,719.79 P
SILO2012002	339130106	FLEANG COS INC COM	1,300 0000 5	04/21/00	02/09/01	02/14/01	21,402.06	-22,549.80	9,832.36 P
SILO2012002	339130106	FLEANG COS INC COM	200 0000 5	04/21/00	02/09/01	02/14/01	4,904.93	-3,211.80	1,773.13 P
SILO2012002	4416318107	HUNT J B TRAKS SVCS INC	900 0000 5	12/11/00	02/09/01	02/14/01	17,108.79	-14,598.41	2,510.38 P
SILO2012002	4416318107	HUNT J B TRAKS SVCS INC	200 0000 5	12/13/00	02/09/01	02/14/01	3,801.95	-3,175.00	636.95 P
SILO2012002	4416318107	HUNT J B TRAKS SVCS INC	300 0000 5	09/15/00	02/09/01	02/14/01	1,775.35	-4,664.18	2,109.07 P
SILO2012002	4416318107	HUNT J B TRAKS SVCS INC	800 0000 5	09/20/00	02/09/01	02/14/01	23,400.66	-17,872.72	5,527.94 P
SILO2012002	4416318107	HUNT J B TRAKS SVCS INC	1,100 0000 5	10/19/00	02/09/01	02/14/01	38,026.07	-33,831.09	4,174.98 P
SILO2012002	563240204	MAIRNE DRILLING COS INC	100 0000 5	12/01/00	02/09/01	02/14/01	34,193.78	-22,164.01	12,029.77 P
SILO2012002	563240204	MAIRNE DRILLING COS INC	100 0000 5	12/01/00	02/09/01	02/14/01	3,108.53	-2,100.87	1,007.66 P
SILO2012002	563240204	MAIRNE DRILLING COS INC	1,200 0000 5	12/01/00	02/09/01	02/14/01	33,913.18	-23,406.60	10,511.58 P
SILO2012002	63942E104	NAVISTAR INTL CORP NEW COM	1,200 0000 5	12/01/00	02/09/01	02/14/01	36,164.42	-29,963.00	6,899.42 P
SILO2012002	709631105	PENTAIR INC COM	1,100 0000 5	01/03/01	02/09/01	02/14/01	2,413.72	-2,301.71	534.01 P
SILO2012002	709631105	PENTAIR INC COM	100 0000 5	01/03/01	02/09/01	02/14/01	2,413.72	-2,301.71	534.01 P
SILO2012002	216311107	COOPER TIRE & RUBER CO	2,400 0000 5	06/23/00	02/12/01	02/15/01	45,747.25	-35,904.82	9,842.43 P
SILO2012002	4416318107	MAIRNE DRILLING COS INC	1,400 0000 5	10/17/00	02/12/01	02/15/01	3,267.66	-2,594.25	703.41 P
SILO2012002	472319102	JEFFERIES GROUP INC NEW COM	1,400 0000 5	10/18/00	02/12/01	02/15/01	19,603.96	-15,618.36	3,987.60 P
SILO2012002	472319102	JEFFERIES GROUP INC NEW COM	100 0000 5	10/19/00	02/12/01	02/15/01	10,143.66	-9,240.00	903.66 P
SILO2012002	472319102	JEFFERIES GROUP INC NEW COM	600 0000 5	09/14/00	02/12/01	02/15/01	36,539.97	-25,210.44	11,329.53 P
SILO2012002	59424106	MAIRNE DRILLING COS INC	800 0000 5	12/01/00	02/12/01	02/15/01	33,723.88	-1,901.76	3,811.12 P
SILO2012002	624823105	NCI BLDG SYS INC COM	1,200 0000 5	01/11/01	02/12/01	02/15/01	21,640.48	-24,534.25	2,893.76 P
SILO2012002	624823105	NCI BLDG SYS INC COM	1,600 0000 5	12/01/00	02/12/01	02/15/01	39,499.99	-32,222.94	7,276.00 P
SILO2012002	698113102	PAPA JOHN'S INTL INC COM	900 0000 5	01/03/01	02/12/01	02/15/01	5,641.99	-4,483.00	1,158.99 P
SILO2012002	709631105	PENTAIR INC COM	200 0000 5	01/09/01	02/12/01	02/15/01	13,004.09	-4,643.12	4,320.77 P
SILO2012002	719403102	PHOTONICS INC COM	400 0000 5	08/03/00	02/12/01	02/15/01	33,761.23	-22,294.23	13,466.96 P
SILO2012002	719403102	PHOTONICS INC COM	1,100 0000 5	08/03/00	02/12/01	02/15/01	43,310.48	-41,266.08	4,044.40 P
SILO2012002	72413P100	PLATTECK PRODS INC	4,800 0000 5	01/23/01	02/12/01	02/15/01	5,395.36	-4,215.50	2,800.24 P
SILO2012002	841722029	SPATTECH CORP NEW	300 0000 5	08/23/00	02/12/01	02/15/01	8,992.40	-12,573.00	3,532.90 P
SILO2012002	841722029	SPATTECH CORP NEW	500 0000 5	04/30/00	02/12/01	02/15/01	33,968.40	-29,862.00	6,106.40 P
SILO2012002	841722029	SPATTECH CORP NEW	2,000 0000 5	09/20/00	02/12/01	02/15/01	16,183.78	-14,443.00	1,740.78 P
SILO2012002	841722029	SPATTECH CORP NEW	900 0000 5	08/29/00	02/12/01	02/15/01	5,285.26	-4,342.21	1,003.05 P
SILO2012002	841722029	SPATTECH CORP NEW	300 0000 5	10/03/00	02/12/01	02/15/01	13,874.51	-16,491.04	-616.53 P
SILO2012002	92023101	VALMONT INDS INC COM	100 0000 5	10/03/00	02/12/01	02/15/01	27,199.09	-18,163.14	9,035.95 P
SILO2012002	976592105	WISCONSIN CENT TRANSN CORP COM	1,700 0000 5	04/21/00	02/12/01	02/15/01	12,024.50	-10,300.00	1,724.50 P
SILO2012002	001041102	AGCO CORP COM	2,000 0000 5	04/25/00	02/12/01	02/15/01	24,022.99	-21,600.00	2,423.99 P
SILO2012002	001041102	AGCO CORP COM	1,700 0000 5	11/20/00	02/12/01	02/15/01	33,590.97	-27,962.11	4,628.86 P
SILO2012002	001041102	AGCO CORP COM	400 0000 5	08/22/00	02/12/01	02/15/01	5,330.41	-4,293.00	1,233.41 P
SILO2012002	23347D101	DIAL CORP NEW COM	400 0000 5	04/25/00	02/12/01	02/15/01	9,678.23	-7,189.00	2,489.23 P
SILO2012002	23347D101	DIAL CORP NEW COM	700 0000 5	09/26/00	02/12/01	02/15/01	13,270.83	-4,963.04	4,307.79 P
SILO2012002	291331103	EMARKS COMMUNICATIONS CORP COM	400 0000 5	09/23/00	02/12/01	02/15/01	6,633.42	-4,836.92	1,778.50 P
SILO2012002	291331103	EMARKS COMMUNICATIONS CORP COM	200 0000 5	12/13/00	02/12/01	02/15/01	48,179.83	-33,337.50	6,842.33 P
SILO2012002	4416318107	HUNT J B TRAKS SVCS INC	2,100 0000 5	06/13/00	02/12/01	02/15/01	9,235.29	-4,987.16	2,684.43 P
SILO2012002	4416318107	HUNT J B TRAKS SVCS INC	600 0000 5	06/13/00	02/12/01	02/15/01	13,423.98	-14,772.00	633.98 P
SILO2012002	4416318107	HUNT J B TRAKS SVCS INC	1,000 0000 5	06/12/00	02/12/01	02/15/01	11,432.47	-10,393.00	1,039.47 P
SILO2012002	4416318107	HUNT J B TRAKS SVCS INC	900 0000 5	09/14/00	02/12/01	02/15/01	3,817.49	-3,317.11	500.38 P
SILO2012002	539424106	MAIRNE DRILLING COS INC	300 0000 5	09/29/00	02/12/01	02/15/01	18,236.35	-14,320.92	3,915.43 P
SILO2012002	539424106	MAIRNE DRILLING COS INC	600 0000 5	12/12/00	02/12/01	02/15/01	49,442.84	-38,122.50	11,320.34 P
SILO2012002	709631105	PENTAIR INC COM	1,700 0000 5	01/09/01	02/12/01	02/15/01	47.36	-46.88	0.48 P
SILO2012002	861642106	STONE ENERGY CORP COM	0,8100 0	01/29/01	02/12/01	02/15/01	5,917.20	-6,184.14	266.84 P
SILO2012002	92023101	VALMONT INDS INC COM	300 0000 5	09/11/00	02/12/01	02/15/01	19,724.24	-18,730.00	974.24 P
SILO2012002	92023101	VALMONT INDS INC COM	1,000 0000 5	09/11/00	02/12/01	02/15/01	32,697.28	-22,415.18	10,282.10 P
SILO2012002	92023101	VALMONT INDS INC COM	1,700 0000 5	09/11/00	02/12/01	02/15/01	5,770.13	-3,915.00	1,855.13 P
SILO2012002	92023101	VALMONT INDS INC COM	300 0000 5	09/11/00	02/12/01	02/15/01	2,392.90	-2,160.00	232.90 P
SILO2012002	92023101	VALMONT INDS INC COM	200 0000 5	08/23/00	02/12/01	02/15/01	13,164.94	-12,153.00	1,000.94 P
SILO2012002	92023101	VALMONT INDS INC COM	1,100 0000 5	08/23/00	02/12/01	02/15/01	47,259.57	-30,512.10	17,017.47 P
SILO2012002	92023101	VALMONT INDS INC COM	1,900 0000 5	09/23/00	02/12/01	02/15/01	43,216.44	-21,549.71	20,976.73 P
SILO2012002	339130106	FLEANG COS INC COM	1,700 0000 5	01/03/00	02/14/01	02/20/01	8,714.84	-11,802.13	3,087.47 P
SILO2012002	370717103	GENERAL SEMICONDUCTOR INC	900 0000 5	01/06/00	02/14/01	02/20/01	16,461.03	-22,240.23	5,779.20 P
SILO2012002	44913M105	HYPERCOM CORP COM	2,100 0000 5	11/23/99	02/14/01	02/20/01	7,319.75	-22,429.27	13,069.62 P
SILO2012002	44913M105	HYPERCOM CORP COM	2,700 0000 5	12/12/99	02/14/01	02/20/01	8,639.71	-26,131.03	-17,493.32 P

SLOF2012002	44913M105	HYPERCOM CORP COM	700 0000 S	01/12/00	02/14/01	02/20/01	2,239.92	-10,053.82	-7,813.90 P
SLOF2012002	44913M105	HYPERCOM CORP COM	800 0000 S	01/14/00	02/14/01	02/20/01	2,359.91	-12,099.92	-9,740.01 P
SLOF2012002	44913M105	HYPERCOM CORP COM	300 0000 S	01/18/00	02/14/01	02/20/01	939.97	-4,443.00	3,483.03 P
SLOF2012002	44913M105	HYPERCOM CORP COM	1,100 0000 S	01/19/00	02/14/01	02/20/01	3,519.88	16,532.12	13,012.24 P
SLOF2012002	44913M105	HYPERCOM CORP COM	600 0000 S	01/26/00	02/14/01	02/20/01	1,599.95	7,392.95	5,793.00 P
SLOF2012002	44913M105	HYPERCOM CORP COM	300 0000 S	02/10/00	02/14/01	02/20/01	1,919.97	-9,255.00	7,333.07 P
SLOF2012002	44913M105	HYPERCOM CORP COM	400 0000 S	02/14/00	02/14/01	02/20/01	939.97	-4,753.68	-3,793.71 P
SLOF2012002	44913M105	HYPERCOM CORP COM	200 0000 S	03/14/00	02/14/01	02/20/01	1,279.96	-6,426.24	-5,146.28 P
SLOF2012002	44913M105	HYPERCOM CORP COM	400 0000 S	04/12/00	02/14/01	02/20/01	1,279.96	3,477.72	4,067.76 P
SLOF2012002	44913M105	HYPERCOM CORP COM	2,300 0000 S	04/13/00	02/14/01	02/20/01	639.98	2,659.14	2,019.16 P
SLOF2012002	44913M105	HYPERCOM CORP COM	800 0000 S	02/22/00	02/14/01	02/20/01	1,171.99	-13,138.00	-9,978.11 P
SLOF2012002	44913M105	KENT ELECTRS CORP	900 0000 S	11/02/00	02/14/01	02/20/01	1,171.99	1,326.70	7,692.97 P
SLOF2012002	44913M105	MAINE DELI/LING COS INC	800 0000 S	12/13/00	02/14/01	02/20/01	24,351.90	19,386.00	-15,385.61 P
SLOF2012002	44913M105	MULTI-TX SYS INC COM	800 0000 S	11/21/00	02/14/01	02/20/01	16,163.46	-8,247.76	7,915.70 P
SLOF2012002	44913M105	PHOTONICS INC COM	1,500 0000 S	11/21/00	02/14/01	02/20/01	44,449.51	23,558.26	20,891.25 P
SLOF2012002	44913M105	HYPERCOM CORP COM	2,300 0000 S	04/23/00	02/14/01	02/20/01	7,359.75	-10,238.00	-3,833.59 P
SLOF2012002	44913M105	HYPERCOM CORP COM	2,300 0000 S	04/23/00	02/14/01	02/20/01	2,559.91	-10,948.00	-8,388.09 P
SLOF2012002	44913M105	HYPERCOM CORP COM	600 0000 S	02/22/00	02/14/01	02/20/01	1,171.99	1,326.70	-1,045.21 P
SLOF2012002	44913M105	KENT ELECTRS CORP	900 0000 S	11/02/00	02/14/01	02/20/01	1,171.99	1,326.70	5,213.90 P
SLOF2012002	44913M105	MULTI-TX SYS INC COM	800 0000 S	12/13/00	02/14/01	02/20/01	24,351.90	19,386.00	7,915.70 P
SLOF2012002	44913M105	MULTI-TX SYS INC COM	800 0000 S	11/21/00	02/14/01	02/20/01	16,163.46	-8,247.76	20,891.25 P
SLOF2012002	44913M105	PHOTONICS INC COM	1,500 0000 S	11/21/00	02/14/01	02/20/01	44,449.51	23,558.26	-3,833.59 P
SLOF2012002	44913M105	PHOTONICS INC COM	2,300 0000 S	12/01/00	02/14/01	02/20/01	23,447.11	27,282.50	9,933.06 P
SLOF2012002	44913M105	PANA JONNS INTL INC COM	1,000 0000 S	04/08/00	02/14/01	02/20/01	24,122.31	14,187.25	4,234.03 P
SLOF2012002	44913M105	SLO CLIENT CASH INVESTMENT TR	1,800 0000 S	09/27/00	02/14/01	02/20/01	24,749.17	20,515.14	4,468.49 P
SLOF2012002	44913M105	SLO CLIENT CASH INVESTMENT TR	1,900 0000 S	09/29/00	02/14/01	02/20/01	81,939.00	-41,359.00	0.00 P
SLOF2012002	44913M105	SLO CLIENT CASH INVESTMENT TR	11,359 0000 S	01/24/01	02/14/01	02/20/01	308,457.00	308,457.00	0.00 P
SLOF2012002	44913M105	SLO CLIENT CASH INVESTMENT TR	308,457 0000 S	01/24/01	02/14/01	02/20/01	4,952.21	-6,543.22	1,590.71 P
SLOF2012002	44913M105	ACTEL CORP COM	200 0000 S	10/24/00	02/15/01	02/21/01	5,928.46	2,010.96	3,927.50 P
SLOF2012002	44913M105	ANSWERTEK INC	700 0000 S	12/21/00	02/15/01	02/21/01	10,166.22	11,240.00	1,073.78 P
SLOF2012002	44913M105	AZTAR CORPORATION	800 0000 S	10/19/00	02/15/01	02/21/01	2,541.55	2,881.32	339.77 P
SLOF2012002	44913M105	AZTAR CORPORATION	200 0000 S	01/12/01	02/15/01	02/21/01	30,454.98	23,907.60	6,547.38 P
SLOF2012002	44913M105	BENCHMARK ELECTRS INC	900 0000 S	01/12/01	02/15/01	02/21/01	50,215.92	-41,134.65	9,081.27 P
SLOF2012002	44913M105	DEAN FOODS CO COM	1,500 0000 S	11/21/00	02/15/01	02/21/01	10,045.18	8,229.59	1,815.70 P
SLOF2012002	44913M105	DEAN FOODS CO COM	300 0000 S	11/22/00	02/15/01	02/21/01	10,045.18	8,229.59	738.54 P
SLOF2012002	44913M105	FABRICHD SEMICONDUCTOR INTL	600 0000 S	12/05/00	02/15/01	02/21/01	10,060.86	-9,503.32	-69.57 P
SLOF2012002	44913M105	FABRICHD SEMICONDUCTOR INTL	2,800 0000 S	12/06/00	02/15/01	02/21/01	47,813.99	12,502.48	1,378.66 P
SLOF2012002	44913M105	FABRICHD SEMICONDUCTOR INTL	800 0000 S	12/07/00	02/15/01	02/21/01	13,681.14	12,502.48	11,669.17 P
SLOF2012002	44913M105	FABRICHD SEMICONDUCTOR INTL	1,600 0000 S	01/09/01	02/15/01	02/21/01	36,892.03	-18,236.88	380.13 P
SLOF2012002	44913M105	IMPACTUS CORP COM	1,600 0000 S	11/02/00	02/15/01	02/21/01	17,856.57	-18,236.70	1,886.53 P
SLOF2012002	44913M105	KENT ELECTRS CORP	900 0000 S	11/02/00	02/15/01	02/21/01	39,641.27	-41,137.80	1,886.53 P
SLOF2012002	44913M105	KENT ELECTRS CORP	2,000 0000 S	11/03/00	02/15/01	02/21/01	1,262.95	1,108.77	151.18 P
SLOF2012002	44913M105	MAGNETEK INC COM	100 0000 S	09/29/00	02/15/01	02/21/01	12,637.17	11,037.70	1,379.47 P
SLOF2012002	44913M105	MAGNETEK INC COM	1,000 0000 S	09/29/00	02/15/01	02/21/01	1,263.72	1,124.91	138.81 P
SLOF2012002	44913M105	MAGNETEK INC COM	400 0000 S	10/20/00	02/15/01	02/21/01	14,932.66	12,510.64	2,422.02 P
SLOF2012002	44913M105	MINERALS TECHNOLOGIES INC COM	1,600 0000 S	12/06/00	02/15/01	02/21/01	34,662.19	24,380.80	10,201.39 P
SLOF2012002	44913M105	OCEANERING INTL INC COM	100 0000 S	11/01/00	02/15/01	02/21/01	2,166.39	1,491.07	675.32 P
SLOF2012002	44913M105	OCEANERING INTL INC COM	700 0000 S	01/09/01	02/15/01	02/21/01	19,977.12	-15,697.50	4,279.62 P
SLOF2012002	44913M105	PENTAIR INC COM	700 0000 S	01/09/01	02/15/01	02/21/01	23,644.87	20,660.19	3,084.68 P
SLOF2012002	44913M105	PENTAIR INC COM	900 0000 S	01/16/01	02/15/01	02/21/01	47,129.93	26,347.75	20,782.18 P
SLOF2012002	44913M105	PHOTONICS INC COM	1,300 0000 S	09/08/00	02/15/01	02/21/01	29,003.03	17,817.84	11,183.19 P
SLOF2012002	44913M105	PHOTONICS INC COM	800 0000 S	01/15/00	02/15/01	02/21/01	13,666.97	13,849.50	1,757.47 P
SLOF2012002	44913M105	ROADWAY EXPRESS INC DEL	600 0000 S	01/11/01	02/15/01	02/21/01	39,966.43	33,053.33	6,833.10 P
SLOF2012002	44913M105	ROADWAY EXPRESS INC DEL	2,900 0000 S	09/29/00	02/15/01	02/21/01	22,150.09	18,902.91	3,247.18 P
SLOF2012002	44913M105	SOLUTIA INC COM	1,300 0000 S	10/23/00	02/15/01	02/21/01	15,334.68	11,404.71	3,929.97 P
SLOF2012002	44913M105	SPARTECH CORP NEW	900 0000 S	12/07/00	02/15/01	02/21/01	3,407.71	2,672.76	734.95 P
SLOF2012002	44913M105	SPARTECH CORP NEW	600 0000 S	12/08/00	02/15/01	02/21/01	17,402.93	17,402.93	207.35 P
SLOF2012002	44913M105	SPARTECH CORP NEW	200 0000 S	06/05/00	02/15/01	02/21/01	30,462.32	24,605.60	3,858.72 P
SLOF2012002	44913M105	TEXAS INDS INC COM	2,900 0000 S	01/05/01	02/15/01	02/21/01	10,933.65	-17,764.88	-6,811.23 P
SLOF2012002	44913M105	TOPPS INC	1,400 0000 S	08/14/00	02/15/01	02/21/01	5,476.82	-4,944.95	3,468.13 P
SLOF2012002	44913M105	U S INDS INC NEW COM	700 0000 S	08/15/00	02/15/01	02/21/01	23,417.94	23,779.78	2,361.84 P
SLOF2012002	44913M105	U S INDS INC NEW COM	900 0000 S	11/15/00	02/15/01	02/21/01	23,417.94	23,779.78	2,228.55 P
SLOF2012002	44913M105	UNITED STATIONERS INC COM	900 0000 S	11/16/00	02/15/01	02/21/01	42,948.81	28,847.34	14,101.47 P
SLOF2012002	44913M105	WISCONSIN CENT TRANSN CORP COM	2,700 0000 S	10/03/00	02/15/01	02/21/01	14,316.27	-9,787.50	4,528.77 P
SLOF2012002	44913M105	WISCONSIN CENT TRANSN CORP COM	900 0000 S	10/19/00	02/15/01	02/21/01	24,420.00	-24,420.00	0.00 P
SLOF2012002	44913M105	SLO CLIENT CASH INVESTMENT TR	400 0000 S	01/15/00	02/16/01	02/22/01	5,304.00	3,848.80	1,455.20 P
SLOF2012002	44913M105	AGRIUM INC COM	800 0000 S	01/24/00	02/16/01	02/22/01	10,620.00	7,300.00	2,300.00 P
SLOF2012002	44913M105	AGRIUM INC COM	2,000 0000 S	01/25/00	02/16/01	02/22/01	26,520.00	20,534.00	5,986.00 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	242361103	DEAN FOODS CO COM	1172200	02/16/01	02/22/01	16 783.39	13 715.65	3 067.74 P
SLOF2012002	242361103	DEAN FOODS CO COM	1172400	02/16/01	02/22/01	13 426.71	11 107.24	2 319.47 P
SLOF2012002	339130106	FLEMING COS INC COM	100 0000 S	02/16/01	02/22/01	2 456.69	-1 267.63	1 189.06 P
SLOF2012002	339130106	FLEMING COS INC COM	600 0000 S	02/16/01	02/22/01	14 740.12	7 683.90	7 056.22 P
SLOF2012002	603138106	MINERALS TECHNOLOGIES INC COM	1 200 0000 S	02/16/01	02/22/01	43 818.09	37 531.92	6 286.17 P
SLOF2012002	603138106	MINERALS TECHNOLOGIES INC COM	100 0000 S	02/16/01	02/22/01	3 651.51	-3 126.18	323.33 P
SLOF2012002	603138106	MINERALS TECHNOLOGIES INC COM	600 0000 S	02/16/01	02/22/01	7 829.75	-6 879.34	990.39 P
SLOF2012002	834376105	SOLUTIA INC COM	1 000 0000 S	02/16/01	02/22/01	5 499.81	-4 559.08	940.73 P
SLOF2012002	834376105	SOLUTIA INC COM	1 000 0000 S	02/16/01	02/22/01	20 624.31	18 136.65	2 487.66 P
SLOF2012002	834376105	SOLUTIA INC COM	1 000 0000 S	02/16/01	02/22/01	48 010.89	56 084.58	-8 073.69 P
SLOF2012002	834376105	SOLUTIA INC COM	2 300 0000 S	02/16/01	02/22/01	56 614.90	58 701.00	-2 086.10 P
SLOF2012002	834376105	SOLUTIA INC COM	1 000 0000 S	02/16/01	02/22/01	12 343.31	10 140.80	2 202.51 P
SLOF2012002	834376105	SOLUTIA INC COM	1 000 0000 S	02/16/01	02/22/01	14 233.86	12 491.64	1 742.22 P
SLOF2012002	834376105	SOLUTIA INC COM	1 000 0000 S	02/16/01	02/22/01	20 831.45	14 353.00	6 478.45 P
SLOF2012002	834376105	SOLUTIA INC COM	1 000 0000 S	02/16/01	02/22/01	3 847.37	10 558.80	-6 711.43 P
SLOF2012002	834376105	SOLUTIA INC COM	900 0000 S	02/16/01	02/22/01	267 238.00	267 238.00	0.00 P
SLOF2012002	834376105	SOLUTIA INC COM	267 238 0000 S	02/16/01	02/22/01	394 159.00	394 159.00	0.00 P
SLOF2012002	834376105	SOLUTIA INC COM	394 159 0000 S	02/16/01	02/22/01	21 283.20	-12 654.18	8 629.02 P
SLOF2012002	834376105	SOLUTIA INC COM	1 221 6000	02/23/01	02/23/01	19 763.98	-11 387.53	8 376.45 P
SLOF2012002	834376105	SOLUTIA INC COM	1 200 0000 S	02/23/01	02/23/01	21 569.92	7 469.28	14 100.64 P
SLOF2012002	834376105	SOLUTIA INC COM	2 600 0000 S	02/23/01	02/23/01	2 539.25	2 108.00	451.25 P
SLOF2012002	834376105	SOLUTIA INC COM	0 713 1000	02/23/01	02/23/01	46 066.57	38 081.52	7 985.05 P
SLOF2012002	834376105	SOLUTIA INC COM	0 713 1000	02/23/01	02/23/01	6 194.11	-4 199.04	919.47 P
SLOF2012002	834376105	SOLUTIA INC COM	0 800 8000	02/23/01	02/23/01	5 118.31	2 098.14	463.11 P
SLOF2012002	834376105	SOLUTIA INC COM	0 800 8000	02/23/01	02/23/01	2 539.25	2 098.14	463.11 P
SLOF2012002	834376105	SOLUTIA INC COM	200 0000 S	02/23/01	02/23/01	30 003.07	24 991.29	5 041.78 P
SLOF2012002	834376105	SOLUTIA INC COM	1 174 0000	02/23/01	02/23/01	11 523.85	10 706.37 P	816.48 P
SLOF2012002	834376105	SOLUTIA INC COM	900 0000 S	02/23/01	02/23/01	22 332.22	15 062.50	7 269.72 P
SLOF2012002	834376105	SOLUTIA INC COM	0 921 8000	02/23/01	02/23/01	21 254.94	18 311.28	2 943.66 P
SLOF2012002	834376105	SOLUTIA INC COM	0 921 8000	02/23/01	02/23/01	27 787.00	27 787.00	0.00 P
SLOF2012002	834376105	SOLUTIA INC COM	0 921 8000	02/23/01	02/23/01	34 131.86	10 108.76	24 023.10 P
SLOF2012002	834376105	SOLUTIA INC COM	0 921 8000	02/23/01	02/23/01	11 379.62	20 774.25	-9 394.63 P
SLOF2012002	834376105	SOLUTIA INC COM	0 921 8000	02/23/01	02/23/01	23 493.71	20 774.25	2 719.46 P
SLOF2012002	834376105	SOLUTIA INC COM	0 921 8000	02/23/01	02/23/01	64 437.63	-64 371.10	66.53 P
SLOF2012002	834376105	SOLUTIA INC COM	0 600 0000	02/23/01	02/23/01	4 781.09	-3 263.50	8 044.59 P
SLOF2012002	834376105	SOLUTIA INC COM	1 019 6000	02/23/01	02/23/01	22 311.73	14 993.50	7 318.23 P
SLOF2012002	834376105	SOLUTIA INC COM	1 020 0000	02/23/01	02/23/01	11 199.00	-11 909.00	800.00 P
SLOF2012002	834376105	SOLUTIA INC COM	1 020 0000	02/23/01	02/23/01	6 339.19	-17 598.00	23 937.19 P
SLOF2012002	834376105	SOLUTIA INC COM	0 433 0000	02/23/01	02/23/01	5 511.30	-16 131.70	21 643.00 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	5 933.24	-16 712.50	22 645.74 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	6 339.19	-17 899.50	24 238.69 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	5 511.30	-13 704.99	18 216.29 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	11 199.00	-11 909.00	800.00 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	3 590.13	-4 414.83	7 904.93 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	11 967.10	14 406.60	-2 439.50 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	9 573.68	11 448.00	-1 874.32 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	7 180.26	-4 839.24	12 019.50 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	12 792.16	10 480.70	2 311.46 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	49 511.34	-41 631.15	7 880.19 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	9 842.83	-5 122.60	14 965.43 P
SLOF2012002	834376105	SOLUTIA INC COM	1 000 0000	02/23/01	02/23/01	13 303.54	-6 760.60	20 064.14 P
SLOF2012002	834376105	SOLUTIA INC COM	6 921 8000	02/23/01	02/23/01	8 100.98	-6 025.00	14 125.98 P
SLOF2012002	834376105	SOLUTIA INC COM	6 921 8000	02/23/01	02/23/01	20 772.46	-14 375.00	6 397.46 P
SLOF2012002	834376105	SOLUTIA INC COM	700 0000 S	02/23/01	02/23/01	29 081.44	-21 936.11	7 145.33 P
SLOF2012002	834376105	SOLUTIA INC COM	1 004 0000	02/23/01	02/23/01	24 751.17	21 822.92	2 928.25 P
SLOF2012002	834376105	SOLUTIA INC COM	1 001 0000	02/23/01	02/23/01	21 637.28	17 643.25	4 012.03 P
SLOF2012002	834376105	SOLUTIA INC COM	1 220 0000	02/23/01	02/23/01	30 560.13	16 362.50	14 197.63 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	39 137.81	24 699.53	14 438.28 P
SLOF2012002	834376105	SOLUTIA INC COM	0 621 0000	02/23/01	02/23/01	49 837.22	38 252.16	11 585.06 P
SLOF2012002	834376105	SOLUTIA INC COM	1 221 5000	02/23/01	02/23/01	5 199.82	-3 944.56	9 144.38 P
SLOF2012002	834376105	SOLUTIA INC COM	1 100 0000 S	02/23/01	02/23/01	31 348.95	32 281.55	-932.60 P
SLOF2012002	834376105	SOLUTIA INC COM	0 600 0000	02/23/01	02/23/01	23 799.24	23 690.88	98.36 P
SLOF2012002	834376105	SOLUTIA INC COM	1 700 0000 S	02/23/01	02/23/01	17 211.92	15 168.42	2 043.50 P

SLOF201202	891093103	TORO CO	200 0000 5	02/17/00	02/21/01	02/26/01	8,318.76	-4,232.26	2,156.50 P
SLOF201202	891093104	TORO CO	700 0000 5	02/22/00	02/21/01	02/26/01	29,340.66	23 016.30	6,324.36 P
SLOF201202	891093108	TORO CO	300 0000 5	03/02/00	02/21/01	02/26/01	13,583.14	-9,281.01	4,302.13 P
SLOF201202	891093108	TORO CO	400 0000 5	03/24/00	02/21/01	02/26/01	16,777.52	12,508.00	4,269.52 P
SLOF201202	93278101	WALLACE COMPUTER SVCS INC	1,200 0000 5	09/14/00	02/21/01	02/26/01	22,727.24	16,313.24	6,414.00 P
SLOF201202	976592105	WISCONSIN CENT TRANSN CORP COM	400 0000 5	10/20/00	02/21/01	02/26/01	6,562.79	-1,283.80	2,078.99 P
SLOF201202	976592105	WISCONSIN CENT TRANSN CORP COM	1,700 0000 5	10/23/00	02/21/01	02/26/01	27,041.84	-18 487.50	8,554.34 P
SLOF201202	99494101	ACTEL CORP COM	600 0000 5	10/24/00	02/27/01	02/27/01	12,793.00	19 629.66	5,836.66 P
SLOF201202	00494103	ACTEL CORP COM	1,800 0000 5	10/27/00	02/27/01	02/27/01	41,379.00	57 045.74	15,706.74 P
SLOF201202	02482102	AZTAR CORPORATION	500 0000 5	10/30/00	02/22/01	02/27/01	5,999.02	7,358.05	-1 409.00 P
SLOF201202	02482102	AZTAR CORPORATION	400 0000 5	10/31/00	02/22/01	02/27/01	4,799.24	-4,011.96	1,256.72 P
SLOF201202	071137106	BELL MICROPRODUCTS INC COM	800 0000 5	12/20/00	02/22/01	02/27/01	11,996.34	11 094.32	897.02 P
SLOF201202	071137106	BELL MICROPRODUCTS INC COM	900 0000 5	12/22/00	02/22/01	02/27/01	13 497.77	11,995.29	1,500.48 P
SLOF201202	19493209	BELL MICROPRODUCTS INC COM	1,100 0000 5	02/07/01	02/22/01	02/27/01	16 404.83	-17 700.43	1,203.60 P
SLOF201202	19493209	BELL MICROPRODUCTS INC COM	600 0000 5	02/10/00	02/22/01	02/27/01	7,561.01	-4,320.50	1,240.51 P
SLOF201202	34326103	COLONIAL BANCORP INC COM	1,000 0000 5	08/23/00	02/22/01	02/27/01	12,801.84	-10,939.20	2,209.38 P
SLOF201202	34326103	COLONIAL BANCORP INC COM	200 0000 5	11/24/00	02/22/01	02/27/01	6,529.04	-22,551.62	1 020.64 P
SLOF201202	49053104	DEAN FOODS CO COM	800 0000 5	12/01/00	02/27/01	02/27/01	26,229.04	22,551.56	3 670.48 P
SLOF201202	49053104	DEAN FOODS CO COM	200 0000 5	11/03/00	02/22/01	02/27/01	15 402.98	18,710.01	3,317.03 P
SLOF201202	49053104	KENT ELECTRIC CORP	700 0000 5	11/09/00	02/22/01	02/27/01	12,009.09	13,623.82	-1,615.73 P
SLOF201202	60115106	MINERALS TECHNOLOGIES INC COM	400 0000 5	12/07/00	02/22/01	02/27/01	14,547.31	-12,208.72	2,047.97 P
SLOF201202	60115106	MINERALS TECHNOLOGIES INC COM	300 0000 5	09/29/00	02/22/01	02/27/01	6 124.50	-4 899.23	1,224.97 P
SLOF201202	60115106	MINERALS TECHNOLOGIES INC COM	200 0000 5	10/02/00	02/22/01	02/27/01	4 082.86	-3,202.00	780.86 P
SLOF201202	60115106	MINERALS TECHNOLOGIES INC COM	1,500 0000 5	10/03/00	02/22/01	02/27/01	30 621.48	23 828.85	6,792.63 P
SLOF201202	60115106	MINERALS TECHNOLOGIES INC COM	1,900 0000 5	10/04/00	02/22/01	02/27/01	4 163.73	-6,470.16	1 695.57 P
SLOF201202	70279108	PIER 1 IMPORTS INC COM	2,100 0000 5	08/18/00	02/22/01	02/27/01	73 713.15	57,228.24	15,584.91 P
SLOF201202	70279108	PIER 1 IMPORTS INC COM	3,300 0000 5	12/11/00	02/22/01	02/27/01	44 270.86	51 699.43	16,571.41 P
SLOF201202	70279108	PIER 1 IMPORTS INC COM	1,500 0000 5	10/02/00	02/22/01	02/27/01	19 797.24	18 136.63	1 660.59 P
SLOF201202	83437605	SOLUTIA INC COM	2,200 0000 5	10/03/00	02/22/01	02/27/01	29 053.93	26,859.80	2,194.13 P
SLOF201202	83437605	SOLUTIA INC COM	1,500 0000 5	10/06/00	02/22/01	02/27/01	19 797.24	18,665.10	1,132.14 P
SLOF201202	83437605	SOLUTIA INC COM	1,500 0000 5	10/06/00	02/22/01	02/27/01	11 157.61	16 823.78	313.63 P
SLOF201202	83437605	SOLUTIA INC COM	1,300 0000 5	11/20/00	02/22/01	02/27/01	17 157.61	18 001.71	1,070.50 P
SLOF201202	83437605	SOLUTIA INC COM	1,100 0000 5	12/04/00	02/22/01	02/27/01	22 436.87	21,245.75	1 191.12 P
SLOF201202	83437605	SOLUTIA INC COM	1,700 0000 5	06/15/00	02/22/01	02/27/01	19 522.77	20 729.52	-1,206.75 P
SLOF201202	83437605	SOLUTIA INC COM	700 0000 5	06/15/00	02/22/01	02/27/01	19 522.77	20,155.94	-453.17 P
SLOF201202	88291103	TEXAS INDUS INC COM	700 0000 5	06/03/00	02/22/01	02/27/01	33,298.99	29 444.58	3,554.32 P
SLOF201202	89078106	TOPPS INC	3,300 0000 5	01/06/01	02/22/01	02/27/01	51,358.19	-37,866.00	13,992.19 P
SLOF201202	923290107	VISTEON CORP COM	3 000 0000 5	12/14/00	02/22/01	02/27/01	14 321.72	10,271.70	4 050.02 P
SLOF201202	923290107	VISTEON CORP COM	1 000 0000 5	12/18/00	02/22/01	02/27/01	36 002.00	-36 002.00	0 00 P
SLOF201202	96102102	SLO CLIENT CASH INVESTMENT TR	34 041 0000 5	01/26/01	02/22/01	02/22/01	34 041.00	34 041.00	0 00 P
SLOF201202	96102102	SLO CLIENT CASH INVESTMENT TR	900 0000 5	10/30/00	02/22/01	02/22/01	20 316.82	27 706.59	-7 389.77 P
SLOF201202	004924103	ACTEL CORP COM	600 0000 5	10/31/00	02/22/01	02/22/01	6 783.91	-9 022.94	-2,240.03 P
SLOF201202	02482102	AZTAR CORPORATION	500 0000 5	08/23/00	02/22/01	02/22/01	5,635.26	-7,403.00	-1,767.74 P
SLOF201202	02482102	AZTAR CORPORATION	1,500 0000 5	08/23/00	02/22/01	02/22/01	18 109.34	-15,388.45	2,520.89 P
SLOF201202	19449309	COLONIAL BANCORP INC COM	2,600 0000 5	01/22/01	02/22/01	02/22/01	25 843.13	22,352.46	3 490.67 P
SLOF201202	19449309	COLONIAL BANCORP INC COM	1,200 0000 5	12/03/00	02/22/01	02/22/01	15 534.91	14 997.00	537.91 P
SLOF201202	83437605	SOLUTIA INC COM	1,200 0000 5	12/03/00	02/22/01	02/22/01	14 041.21	13,568.78	474.43 P
SLOF201202	913004107	UNITED STATIONERS INC COM	600 0000 5	12/13/00	02/22/01	02/22/01	21 061.81	23 068.49	-4,534.68 P
SLOF201202	913004107	UNITED STATIONERS INC COM	900 0000 5	11/16/00	02/22/01	02/22/01	9 340.81	11 000.00	1 639.19 P
SLOF201202	913004107	UNITED STATIONERS INC COM	400 0000 5	11/20/00	02/22/01	02/22/01	27 071.14	20,348.25	6,729.89 P
SLOF201202	913004107	UNITED STATIONERS INC COM	1,500 0000 5	09/11/00	02/22/01	02/22/01	10 831.36	8 426.94	2 404.32 P
SLOF201202	932270101	WALLACE COMPUTER SVCS INC	600 0000 5	09/20/00	02/22/01	02/22/01	71 121.00	71 121.00	0 00 P
SLOF201202	932270101	WALLACE COMPUTER SVCS INC	71 121 0000 5	12/01/00	02/22/01	02/22/01	19 432.24	18 746.25	885.99 P
SLOF201202	932270101	WALLACE COMPUTER SVCS INC	1,100 0000 5	09/20/00	02/22/01	02/22/01	20 466.84	15 449.39	4,917.45 P
SLOF201202	932270101	WALLACE COMPUTER SVCS INC	100 0000 5	09/27/00	02/22/01	02/22/01	1 835.17	-1 489.82	346.35 P
SLOF201202	976592103	WISCONSIN CENT TRANSN CORP COM	900 0000 5	10/23/00	02/22/01	02/22/01	14 343.27	-9 787.40	4 355.27 P
SLOF201202	119099103	FLEETWOOD ENTERPRISES INC COM	500 0000 5	01/03/01	02/27/01	03/02/01	6,248.69	-6 002.40	246.29 P
SLOF201202	119099103	FLEETWOOD ENTERPRISES INC COM	900 0000 5	01/03/01	02/27/01	03/02/01	11,247.64	10 367.42	880.22 P
SLOF201202	119099103	FLEETWOOD ENTERPRISES INC COM	200 0000 5	12/07/00	02/27/01	03/02/01	7 529.75	-12,504.72	-2,514.77 P
SLOF201202	463158106	MINERALS TECHNOLOGIES INC COM	400 0000 5	01/06/01	02/27/01	03/02/01	19 469.25	17 349.60	1 819.73 P
SLOF201202	463158106	MINERALS TECHNOLOGIES INC COM	1,500 0000 5	02/02/01	02/27/01	03/02/01	12 939.56	11,944.00	997.56 P
SLOF201202	714363105	PEROT SYS CORP CDT CL A	1 000 0000 5	02/06/01	02/27/01	03/02/01	3 811.87	3 475.02	406.85 P
SLOF201202	714363105	PEROT SYS CORP CDT CL A	300 0000 5	09/29/00	02/27/01	03/02/01	11,391.54	9 102.08	2,296.46 P
SLOF201202	731799106	POLYONE CORP COM	1 300 0000 5	10/05/00	02/27/01	03/02/01	32 441.99	28,220.91	4 121.08 P

SI.072012002	71799106	POLYONE CORP COM	900 0000 5	10/13/00	02/27/01	07/02/01	7 891.30	-6 199.47	1 601.83 P
SI.072012002	71799106	POLYONE CORP COM	5,300 0000 5	10/20/00	02/27/01	07/02/01	48,234.99	-40 150.00	8 024.99 P
SI.072012002	71799106	POLYONE CORP COM	1,500 0000 5	11/13/00	02/27/01	07/02/01	13 152.16	-9 825.00	3 227.16 P
SI.072012002	71799106	POLYONE CORP COM	3 800 0000 5	12/27/00	02/27/01	07/02/01	31,318.81	20 178.00	13 140.81 P
SI.072012002	71799107	PRIDE INTL INC COM	1 200 0000 5	01/17/01	02/27/01	07/02/01	29 784.68	22,238.64	4,546.04 P
SI.072012002	88709104	THAKEN CO	1 000 0000 5	11/29/00	02/27/01	07/02/01	14,370.65	14,370.65	1,907.55 P
SI.072012002	891092108	TORCO CO	900 0000 5	02/24/00	02/27/01	07/02/01	31,323.78	28 143.00	10 180.78 P
SI.072012002	891092108	TORCO CO	200 0000 5	04/26/00	02/27/01	07/02/01	8,516.39	-6,110.00	2,406.39 P
SI.072012002	339699103	FLEETWOOD ENTERPRISES INC COM	2,800 0000 5	01/01/01	02/24/01	07/05/01	32,455.07	-39,581.92	-5,974.85 P
SI.072012002	339699103	FLEETWOOD ENTERPRISES INC COM	900 0000 5	02/22/01	02/24/01	07/05/01	10 818.36	-11 823.84	-1,005.48 P
SI.072012002	339699103	FLEETWOOD ENTERPRISES INC COM	400 0000 5	01/05/01	02/24/01	07/05/01	4 808.16	-4 785.52	22.64 P
SI.072012002	339130106	FLEAMING COS INC COM	1 800 0000 5	10/03/00	02/24/01	07/05/01	44 073.67	-25,295.40	18 778.27 P
SI.072012002	339130106	FLEAMING COS INC COM	700 0000 5	10/17/00	02/24/01	07/05/01	17 140.54	-4,992.16	8 748.38 P
SI.072012002	446347103	LOUISIANA PAC CORP COM	9,300 0000 5	08/09/00	02/24/01	07/05/01	80 803.99	-28 787.21	42,016.78 P
SI.072012002	446347103	LOUISIANA PAC CORP COM	4,800 0000 5	08/10/00	02/24/01	07/05/01	50 834.53	-104 920.74	-4,311.96 P
SI.072012002	446347103	LOUISIANA PAC CORP COM	2,700 0000 5	08/11/00	02/24/01	07/05/01	28 622.55	30 705.75	2,083.20 P
SI.072012002	673212103	OCEANBERING INTL INC COM	900 0000 5	11/03/00	02/24/01	07/05/01	18 613.44	-13 419.63	5,193.81 P
SI.072012002	717992107	PRIDE INTL INC COM	1,300 0000 5	01/17/01	02/24/01	07/05/01	32,518.43	27,541.86	5 196.57 P
SI.072012002	781238108	RUDOLPH CORP COM	2,600 0000 5	12/27/00	02/24/01	07/05/01	31,989.12	29,637.14	4,291.98 P
SI.072012002	781238108	RUDOLPH CORP COM	1,500 0000 5	01/19/01	02/24/01	07/05/01	19,574.49	18 075.00	1 499.49 P
SI.072012002	781549108	RYDER SYS INC COM	1 000 0000 5	01/04/01	02/24/01	07/05/01	20 449.31	1,729.13	313.80 P
SI.072012002	781549108	RYDER SYS INC COM	1 800 0000 5	01/10/01	02/24/01	07/05/01	20 449.31	18,269.50	2 179.81 P
SI.072012002	882491103	TEXAS INDUS INC COM	300 0000 5	01/11/01	02/24/01	07/05/01	34 808.76	-31 719.04	3 089.72 P
SI.072012002	882491103	TEXAS INDUS INC COM	1 800 0000 5	07/28/00	02/24/01	07/05/01	8 424.46	-9,236.77	1 092.31 P
SI.072012002	882491103	TEXAS INDUS INC COM	300 0000 5	07/28/00	02/24/01	07/05/01	28,114.86	32 076.30	3,961.44 P
SI.072012002	882491103	TEXAS INDUS INC COM	1 000 0000 5	09/12/00	02/24/01	07/05/01	24,114.86	-4,241.44	-6,441.44 P
SI.072012002	882491103	TEXAS INDUS INC COM	1 400 0000 5	08/21/00	02/24/01	07/05/01	39,340.80	-48,239.94	-8 893.14 P
SI.072012002	882491103	TEXAS INDUS INC COM	1 400 0000 5	11/29/00	02/24/01	07/05/01	4 393.20	5 748.12	644.88 P
SI.072012002	88709104	THAKEN CO	300 0000 5	12/01/00	02/24/01	07/05/01	4 794.98	-4,315.03	441.95 P
SI.072012002	88709104	THAKEN CO	700 0000 5	12/13/00	02/24/01	07/05/01	11,274.62	15,827.91	1 748.12 P
SI.072012002	913004107	UNITED STATONERS INC COM	2,600 0000 5	12/18/00	02/24/01	07/05/01	37 636.00	-26 706.42	10 929.58 P
SI.072012002	923390107	VISTEON CORP COM	2,900 0000 5	12/20/00	02/24/01	07/05/01	41 978.70	-29 834.33	12 144.37 P
SI.072012002	932290101	WALLACE COMPUTER SVCS INC	800 0000 5	09/27/00	02/24/01	07/05/01	14,571.75	11 918.56	2,653.19 P
SI.072012002	932290101	WALLACE COMPUTER SVCS INC	600 0000 5	10/11/00	02/24/01	07/05/01	10 928.81	-4 647.32	2,281.49 P
SI.072012002	932290101	WALLACE COMPUTER SVCS INC	300 0000 5	10/12/00	02/24/01	07/05/01	5 664.41	-4,199.25	1,465.16 P
SI.072012002	932290101	WALLACE COMPUTER SVCS INC	400 0000 5	10/27/00	02/24/01	07/05/01	7,283.88	5,723.16	1,560.72 P
SI.072012002	932290101	WALLACE COMPUTER SVCS INC	400 0000 5	02/18/01	02/24/01	07/05/01	370,213.00	386,687.00	16,474.00 P
SI.072012002	996102102	SLO CLIENT CASH INVESTMENT TR	264 647 0000 5	02/06/01	02/24/01	07/06/01	364,687.00	11 848.00	0.00 P
SI.072012002	034802102	ACTAR CORPORATION	800 0000 5	11/02/00	02/01/01	07/06/01	9 660.31	11 848.00	2 187.69 P
SI.072012002	034802102	ACTAR CORPORATION	600 0000 5	06/23/00	02/01/01	07/06/01	14,396.10	15,337.00	1 140.90 P
SI.072012002	077459105	BELDEN INC COM	1 400 0000 5	06/27/00	02/01/01	07/06/01	33,590.90	34,699.36	-978.46 P
SI.072012002	077459105	BELDEN INC COM	800 0000 5	07/24/00	02/01/01	07/06/01	19 194.80	20 098.00	-903.20 P
SI.072012002	077459105	BELDEN INC COM	1 500 0000 5	06/09/00	02/01/01	07/06/01	33,590.25	-39,243.25	-2,353.00 P
SI.072012002	077459105	BELDEN INC COM	1 100 0000 5	10/04/00	02/01/01	07/06/01	31 448.18	18,286.19	3 151.99 P
SI.072012002	608188103	MONACO COACH CORP COM	900 0000 5	11/03/00	02/01/01	07/06/01	19 089.33	13 419.63	5 669.70 P
SI.072012002	673232102	OCEANBERING INTL INC COM	500 0000 5	11/13/00	02/01/01	07/06/01	10 609.19	7 772.10	2,837.09 P
SI.072012002	741932107	PRIDE INTL INC COM	900 0000 5	01/17/01	02/01/01	07/06/01	23 079.27	-18 928.98	4 150.29 P
SI.072012002	781238108	RUDOLPH CORP COM	100 0000 5	01/19/01	02/01/01	07/06/01	1,304.95	-1,203.00	101.95 P
SI.072012002	88709104	THAKEN CO	300 0000 5	12/24/00	02/01/01	07/06/01	4 783.01	-4 603.26	179.75 P
SI.072012002	88709104	THAKEN CO	900 0000 5	12/01/00	02/01/01	07/06/01	14,349.03	-13 659.09	1,285.94 P
SI.072012002	88709104	THAKEN CO	900 0000 5	12/11/00	02/01/01	07/06/01	14,249.03	-13 687.62	721.41 P
SI.072012002	88709104	THAKEN CO	900 0000 5	12/11/00	02/01/01	07/06/01	9 793.17	8 922.60	872.57 P
SI.072012002	89076106	TOPPS INC	1 000 0000 5	01/04/01	02/01/01	07/06/01	14 692.76	13 647.30	1 045.46 P
SI.072012002	89076106	TOPPS INC	1 500 0000 5	02/10/01	02/01/01	07/06/01	5 726.36	-4 811.28	913.60 P
SI.072012002	900423104	TURKSTONE SYS INC COM	800 0000 5	02/15/01	02/01/01	07/06/01	9 524.68	-4,325.00	2,999.68 P
SI.072012002	974632103	WISCONSIN CENT TRANSN CORP COM	600 0000 5	10/22/00	02/01/01	07/06/01	14,287.02	11 925.00	2,362.02 P
SI.072012002	974632103	WISCONSIN CENT TRANSN CORP COM	900 0000 5	11/02/00	02/01/01	07/06/01	12,699.58	12,343.44	354.14 P
SI.072012002	974632103	WISCONSIN CENT TRANSN CORP COM	800 0000 5	11/03/00	02/01/01	07/06/01	23,379.15	22,321.84	2,167.31 P
SI.072012002	974632103	WISCONSIN CENT TRANSN CORP COM	1 600 0000 5	11/05/00	02/01/01	07/06/01	9 514.48	-4,964.94	929.74 P
SI.072012002	974632103	WISCONSIN CENT TRANSN CORP COM	600 0000 5	11/07/00	02/01/01	07/06/01	13 874.47	14,371.00	1 499.47 P
SI.072012002	974632103	WISCONSIN CENT TRANSN CORP COM	1 000 0000 5	11/10/00	02/01/01	07/06/01	7 937.24	-6,932.85	1 004.39 P
SI.072012002	974632103	WISCONSIN CENT TRANSN CORP COM	400 0000 5	12/04/00	02/01/01	07/06/01	6,349.79	5 800.00	549.79 P
SI.072012002	974632103	WISCONSIN CENT TRANSN CORP COM	1 600 0000 5	12/20/00	02/01/01	07/06/01	23,399.15	22,333.00	3 067.15 P

SLOF201202	99610202	SLO CLIENT CASH INVESTMENT TR	101 991 0000 5	02/06/01	03/01/01	03/01/01	101,991.00	101,991.00	0.00 P
SLOF201202	99610202	SLO CLIENT CASH INVESTMENT TR	209 698 0000 5	02/09/01	03/01/01	03/01/01	209,698.00	209,698.00	0.00 P
SLOF201202	99610202	SLO CLIENT CASH INVESTMENT TR	179 538 0000 5	02/07/01	03/01/01	03/01/01	179,538.00	-179,538.00	0.00 P
SLOF201202	99610202	SLO CLIENT CASH INVESTMENT TR	380 719 0000 5	02/08/01	03/01/01	03/01/01	380,719.00	-380,719.00	0.00 P
SLOF201202	001040107	ARC ENTERPRISES INC COM	2 500 0000 5	03/01/01	03/07/01	03/07/01	49,685.84	-42,500.00	7,185.84 P
SLOF201202	034803103	ASTAR CORPORATION	500 0000 5	11/02/00	03/02/01	03/07/01	5,988.60	-7,460.50	-1,471.90 P
SLOF201202	034802103	ASTAR CORPORATION	2 900 0000 5	11/28/00	03/02/01	03/07/01	34,723.87	-43,223.03	-8,499.16 P
SLOF201202	044021103	ASTAR CORPORATION	600 0000 5	01/04/01	03/02/01	03/07/01	7,186.32	-6,802.38	383.94 P
SLOF201202	099724106	BORG WARNER INC COM	700 0000 5	01/22/01	03/02/01	03/07/01	31,528.34	29,032.64	2,495.70 P
SLOF201202	738863109	REGENT COMMNS INC DEL COM	100 0000 5	02/24/01	03/02/01	03/07/01	862.47	704.50	97.97 P
SLOF201202	900423104	SLO CLIENT CASH INVESTMENT TR	900 0000 5	02/15/01	03/02/01	03/02/01	6,672.46	-4,412.69	1,259.77 P
SLOF201202	99610302	SLO CLIENT CASH INVESTMENT TR	82 347 0000 5	02/09/01	03/02/01	03/02/01	83,347.00	-82,347.00	0.00 P
SLOF201202	99610302	SLO CLIENT CASH INVESTMENT TR	129 058 0000 5	02/12/01	03/02/01	03/02/01	129,058.00	129,058.00	0.00 P
SLOF201202	99610202	SLO CLIENT CASH INVESTMENT TR	273 363 0000 5	02/15/01	03/02/01	03/02/01	273,363.00	273,363.00	0.00 P
SLOF201202	99610202	SLO CLIENT CASH INVESTMENT TR	400 0000 5	12/26/00	03/02/01	03/08/01	6,074.88	-3,205.80	2,821.08 P
SLOF201202	G89152102	TOMMY HILFINGER CORP COM	1 300 0000 5	01/17/01	03/02/01	03/08/01	19,510.83	13,204.19	4,076.64 P
SLOF201202	G89152102	TOMMY HILFINGER CORP COM	1 300 0000 5	11/01/00	03/02/01	03/08/01	22,522.07	36,488.01	-13,965.94 P
SLOF201202	004994103	ACTEL CORP COM	1 000 0000 5	11/13/00	03/02/01	03/08/01	8,189.83	10,896.60	-2,706.77 P
SLOF201202	007384106	ADTRAN INC	1 000 0000 5	12/12/00	03/02/01	03/08/01	29,533.37	24,198.68	5,334.69 P
SLOF201202	007384106	ADTRAN INC	1 300 0000 5	12/19/00	03/02/01	03/08/01	34,926.72	24,990.42	9,936.30 P
SLOF201202	291232103	EMAKS COMMUNICATIONS CORP COM	400 0000 5	09/22/00	03/02/01	03/08/01	11,674.69	-4,963.04	2,711.63 P
SLOF201202	291232103	EMAKS COMMUNICATIONS CORP COM	300 0000 5	09/27/00	03/02/01	03/08/01	8,756.01	7,029.99	1,726.02 P
SLOF201202	492914106	KEY ENERGY SERVICES INC COM	2 300 0000 5	06/27/00	03/02/01	03/08/01	28,391.62	22,137.50	6,254.12 P
SLOF201202	464347103	LOUISIANA PAC CORP COM	2 600 0000 5	08/11/00	03/02/01	03/08/01	20,238.72	-14,728.73	2,459.28 P
SLOF201202	464347103	LOUISIANA PAC CORP COM	1 300 0000 5	08/14/00	03/02/01	03/08/01	13,183.71	-3,553.20	1,340.04 P
SLOF201202	638822106	NATURAL MICROSYSTEMS CORP COM	500 0000 5	12/27/00	03/02/01	03/08/01	6,969.18	5,754.70	1,214.48 P
SLOF201202	638822106	NATURAL MICROSYSTEMS CORP COM	700 0000 5	01/02/01	03/02/01	03/08/01	17,626.84	-12,433.36	5,191.48 P
SLOF201202	672323102	OCEANEERING INTL INC COM	800 0000 5	11/13/00	03/02/01	03/08/01	2,203.36	1,573.26	630.10 P
SLOF201202	672323102	OCEANEERING INTL INC COM	100 0000 5	11/14/00	03/02/01	03/08/01	2,203.36	3,724.74	-1,521.38 P
SLOF201202	741932107	PRIDE INTL INC COM	1 700 0000 5	01/17/01	03/02/01	03/08/01	46,008.62	24,872.43	21,136.19 P
SLOF201202	913004107	UNITED STATIONERS INC COM	1 100 0000 5	12/13/00	03/02/01	03/08/01	27,499.08	4,623.00	22,876.08 P
SLOF201202	913004107	UNITED STATIONERS INC COM	200 0000 5	12/14/00	03/02/01	03/08/01	4,999.83	-4,623.00	374.83 P
SLOF201202	972463103	WILSONS LEATHER EXPERTS INC	500 0000 5	11/24/00	03/02/01	03/08/01	8,843.43	7,448.75	1,394.68 P
SLOF201202	972463103	WILSONS LEATHER EXPERTS INC	1 500 0000 5	11/27/00	03/02/01	03/08/01	26,530.36	22,488.65	4,041.71 P
SLOF201202	G89152102	TOMMY HILFINGER CORP COM	1 000 0000 5	12/28/00	03/02/01	03/08/01	19,433.60	-18,483.18	872.42 P
SLOF201202	G89152102	TOMMY HILFINGER CORP COM	3 900 0000 5	01/17/01	03/02/01	03/09/01	58,912.20	-46,512.57	12,399.63 P
SLOF201202	004994103	ACTEL CORP COM	300 0000 5	11/13/00	03/02/01	03/09/01	6,609.98	-4,172.45	2,437.53 P
SLOF201202	004994103	ACTEL CORP COM	1 200 0000 5	11/22/00	03/02/01	03/09/01	26,439.92	34,923.04	-8,483.12 P
SLOF201202	004994103	ACTEL CORP COM	400 0000 5	11/24/00	03/02/01	03/09/01	8,813.31	11,514.60	-2,701.29 P
SLOF201202	004994103	ACTEL CORP COM	2 700 0000 5	12/13/00	03/02/01	03/09/01	49,489.82	-45,314.72	4,175.10 P
SLOF201202	007384106	ADTRAN INC	900 0000 5	12/19/00	03/02/01	03/09/01	24,470.63	17,201.06	7,269.57 P
SLOF201202	007384106	ADTRAN INC	200 0000 5	02/21/01	03/02/01	03/09/01	5,437.92	-4,701.68	729.24 P
SLOF201202	110149106	CONSOLIDATED STORES CORP COM	1 600 0000 5	11/16/00	03/02/01	03/09/01	19,475.67	16,077.92	3,397.75 P
SLOF201202	110149106	CONSOLIDATED STORES CORP COM	1 500 0000 5	11/22/00	03/02/01	03/09/01	13,239.52	10,607.20	2,632.32 P
SLOF201202	210149106	CONSOLIDATED STORES CORP COM	2 400 0000 5	11/23/00	03/02/01	03/09/01	29,213.30	18,774.72	10,438.58 P
SLOF201202	216831107	COOPER TIRE & RUBER CO	1 600 0000 5	08/23/00	03/06/01	03/09/01	21,246.49	17,893.30	3,353.19 P
SLOF201202	216831107	COOPER TIRE & RUBER CO	1 500 0000 5	01/23/01	03/06/01	03/09/01	19,918.18	15,806.90	4,111.28 P
SLOF201202	23120100	CYTEC INDS INC COM	500 0000 5	01/23/01	03/06/01	03/09/01	49,964.41	-40,051.96	9,912.45 P
SLOF201202	313120100	CYTEC INDS INC COM	1 300 0000 5	01/23/01	03/06/01	03/09/01	49,964.41	29,516.31	20,448.10 P
SLOF201202	431244108	HIGHWOODS PRTYS INC COM	1 300 0000 5	12/11/00	03/06/01	03/09/01	32,381.53	-44,088.17	-11,706.64 P
SLOF201202	431244108	HIGHWOODS PRTYS INC COM	1 900 0000 5	12/12/00	03/06/01	03/09/01	47,236.83	83,079.50	-35,842.67 P
SLOF201202	431244108	HIGHWOODS PRTYS INC COM	3 500 0000 5	04/06/00	03/06/01	03/09/01	6,666.72	5,642.45	1,024.27 P
SLOF201202	461120107	INTERTAN INC	500 0000 5	06/06/00	03/06/01	03/09/01	4,012.36	3,385.47	626.89 P
SLOF201202	461120107	INTERTAN INC	300 0000 5	06/20/00	03/06/01	03/09/01	2,789.91	2,574.44	215.47 P
SLOF201202	466310101	ILG INDS INC COM	200 0000 5	06/21/00	03/06/01	03/09/01	29,294.01	26,240.72	3,053.29 P
SLOF201202	466310101	ILG INDS INC COM	100 0000 5	06/21/00	03/06/01	03/09/01	1,393.93	-1,254.32	2,648.25 P
SLOF201202	466310101	ILG INDS INC COM	1 900 0000 5	06/23/00	03/06/01	03/09/01	20,909.30	18,090.00	2,819.30 P
SLOF201202	492914106	KEY ENERGY SERVICES INC COM	200 0000 5	06/27/00	03/06/01	03/09/01	2,473.14	1,952.00	521.14 P
SLOF201202	492914106	KEY ENERGY SERVICES INC COM	3 100 0000 5	08/14/00	03/06/01	03/09/01	35,333.62	30,093.87	5,239.75 P
SLOF201202	464347103	LOUISIANA PAC CORP COM	3 500 0000 5	08/14/00	03/06/01	03/09/01	35,488.81	39,646.25	-4,157.44 P
SLOF201202	464347103	LOUISIANA PAC CORP COM	500 0000 5	08/15/00	03/06/01	03/09/01	5,069.83	5,729.50	-669.67 P
SLOF201202	634756102	MUELLER INDS INC COM	200 0000 5	11/03/00	03/06/01	03/09/01	6,339.79	4,639.50	1,700.29 P
SLOF201202	634756102	MUELLER INDS INC COM	700 0000 5	12/06/00	03/06/01	03/09/01	22,189.23	16,639.72	5,549.51 P
SLOF201202	638822106	NATURAL MICROSYSTEMS CORP COM	800 0000 5	01/02/01	03/06/01	03/09/01	1,004.21	-4,576.80	5,581.01 P

SI.0F2012.002	631812100	NATURAL MICROSYSTEMS CORP COM	2,200,000.00	01/03/01	03/06/01	03/09/01	22,011.58	17,862.46	4,149.12 P
SI.0F2012.002	631812100	NATURAL MICROSYSTEMS CORP COM	1,300,000.00	01/06/01	03/06/01	03/09/01	13,006.83	-10,240.78	2,723.07 P
SI.0F2012.002	631812100	NATURAL MICROSYSTEMS CORP COM	1,000,000.00	01/09/01	03/06/01	03/09/01	10,005.27	8,357.10	1,648.17 P
SI.0F2012.002	631812100	NATURAL MICROSYSTEMS CORP COM	500,000.00	01/18/01	03/06/01	03/09/01	5,002.63	-4,221.43	781.18 P
SI.0F2012.002	673232102	OCEANENGINEING INTL INC COM	1,000,000.00	11/14/00	03/06/01	03/09/01	22,054.56	15,732.60	6,321.96 P
SI.0F2012.002	673232102	OCEANENGINEING INTL INC COM	1,000,000.00	11/15/00	03/06/01	03/09/01	22,054.56	-16,591.70	5,462.86 P
SI.0F2012.002	698113102	PAPA JOHN'S INTL INC COM	1,000,000.00	12/13/00	03/06/01	03/09/01	44,225.51	3,478.88	2,760.87 P
SI.0F2012.002	719405102	PHOTONICS INC COM	800,000.00	08/15/00	03/06/01	03/09/01	7,443.83	5,478.88	1,964.95 P
SI.0F2012.002	719405102	PHOTONICS INC COM	2,000,000.00	01/17/01	03/06/01	03/09/01	29,775.33	21,194.72	8,580.61 P
SI.0F2012.002	719405102	PHOTONICS INC COM	1,000,000.00	02/26/01	03/06/01	03/09/01	44,662.99	-32,201.40	12,461.59 P
SI.0F2012.002	741921017	PRIDE INTL INC COM	2,400,000.00	01/18/01	03/06/01	03/09/01	57,219.16	23,493.60	11,723.56 P
SI.0F2012.002	81163G103	TETRA TECHNOLOGIES INC DEL COM	1,000,000.00	12/26/00	03/06/01	03/09/01	8,340.32	-23,993.60	13,653.28 P
SI.0F2012.002	81163G103	TETRA TECH INC NEW	500,000.00	01/09/01	03/06/01	03/09/01	23,999.67	9,273.30	724.37 P
SI.0F2012.002	81739104	TKMKN CO	2,600,000.00	01/10/01	03/06/01	03/09/01	12,206.59	-11,542.50	644.09 P
SI.0F2012.002	81739104	TKMKN CO	1,000,000.00	12/14/00	03/06/01	03/09/01	26,441.11	18,517.86	7,923.25 P
SI.0F2012.002	89078106	TOPPS INC	1,000,000.00	12/14/00	03/06/01	03/09/01	14,689.51	10,277.50	4,412.01 P
SI.0F2012.002	91004107	UNITED STATIONERS INC COM	300,000.00	12/20/00	03/06/01	03/09/01	10,189.63	8,183.00	2,004.63 P
SI.0F2012.002	92839U107	VISTEON CORP COM	1,000,000.00	12/07/00	03/06/01	03/09/01	214,030.00	214,030.00	0.00 P
SI.0F2012.002	92839U107	VISTEON CORP COM	1,000,000.00	02/13/01	03/06/01	03/09/01	30,697.05	33,813.04	-3,117.99 P
SI.0F2012.002	981811102	WORTHINGTON INDS INC COM	214,030,000.00	12/13/01	03/07/01	03/12/01	29,823.61	25,897.74	3,925.87 P
SI.0F2012.002	996102002	SLO CLIENT CASH INVESTMENT TR	1,408,000.00	02/21/01	03/07/01	03/12/01	5,423.44	-4,944.24	478.20 P
SI.0F2012.002	00731A106	ADTRAN INC	200,000.00	02/22/01	03/07/01	03/12/01	22,543.89	-31,022.08	8,478.19 P
SI.0F2012.002	136501103	ADTRAN INC	1,800,000.00	10/17/00	03/07/01	03/12/01	42,260.74	54,713.25	12,443.47 P
SI.0F2012.002	136501103	ADTRAN INC	1,800,000.00	11/27/00	03/07/01	03/12/01	27,209.34	19,845.10	7,364.24 P
SI.0F2012.002	210189100	CONSOLIDATED STORES CORP COM	2,200,000.00	08/28/00	03/07/01	03/12/01	16,191.66	-14,316.24	1,875.42 P
SI.0F2012.002	216421107	COOPER TIRE & RUBR CO	1,200,000.00	08/29/00	03/07/01	03/12/01	17,540.96	-15,473.98	2,064.98 P
SI.0F2012.002	216421107	COOPER TIRE & RUBR CO	1,200,000.00	01/23/01	03/07/01	03/12/01	56,896.98	-49,294.72	7,602.26 P
SI.0F2012.002	232320100	CYTEC INDS INC COM	1,600,000.00	03/03/00	05/07/01	03/12/01	37,533.02	-23,195.48	14,338.54 P
SI.0F2012.002	242721103	DEB SHOPS INC	800,000.00	03/04/00	03/07/01	03/12/01	14,294.48	8,590.00	5,704.48 P
SI.0F2012.002	242721103	DEB SHOPS INC	200,000.00	03/01/00	03/07/01	03/12/01	3,573.62	3,173.00	398.62 P
SI.0F2012.002	242721103	DEB SHOPS INC	900,000.00	04/23/00	03/07/01	03/12/01	16,081.79	-12,506.22	3,575.07 P
SI.0F2012.002	242721103	DEB SHOPS INC	2,000,000.00	06/23/00	03/07/01	03/12/01	27,684.47	-20,540.00	7,144.47 P
SI.0F2012.002	25247D101	DIAL CORP NEW COM	1,900,000.00	09/21/00	03/07/01	03/12/01	26,500.25	21,157.07	5,343.18 P
SI.0F2012.002	25247D101	DIAL CORP NEW COM	2,100,000.00	01/06/00	03/07/01	03/12/01	21,734.27	-27,473.25	5,738.98 P
SI.0F2012.002	310787103	GENERAL SEMICONDUCTOR INC	2,900,000.00	01/10/00	03/07/01	03/12/01	30,013.99	-32,236.50	-2,222.51 P
SI.0F2012.002	310787103	GENERAL SEMICONDUCTOR INC	2,700,000.00	01/12/00	03/07/01	03/12/01	27,944.06	-35,745.84	-7,801.78 P
SI.0F2012.002	461120107	GENERAL SEMICONDUCTOR INC	1,100,000.00	06/06/00	03/07/01	03/12/01	14,349.79	-12,413.39	1,936.40 P
SI.0F2012.002	461120107	GENERAL SEMICONDUCTOR INC	1,100,000.00	06/23/00	03/07/01	03/12/01	15,333.48	-13,266.00	2,067.48 P
SI.0F2012.002	466210101	IIG INDS INC COM	200,000.00	06/29/00	03/07/01	03/12/01	2,787.91	-6,795.39	-4,007.48 P
SI.0F2012.002	466210101	IIG INDS INC COM	700,000.00	07/02/00	03/07/01	03/12/01	8,797.86	8,137.08	660.78 P
SI.0F2012.002	492914106	KEY ENERGY SERVICES INC COM	900,000.00	07/02/00	03/07/01	03/12/01	22,386.05	20,207.88	2,188.17 P
SI.0F2012.002	492914106	KEY ENERGY SERVICES INC COM	600,000.00	01/09/01	03/07/01	03/12/01	7,463.33	-6,887.38	577.95 P
SI.0F2012.002	603148106	MINERALS TECHNOLOGIES INC COM	200,000.00	01/10/01	03/07/01	03/12/01	34,011.66	-22,944.24	11,067.42 P
SI.0F2012.002	603148106	MINERALS TECHNOLOGIES INC COM	900,000.00	09/11/00	03/07/01	03/12/01	13,116.30	9,593.40	3,522.90 P
SI.0F2012.002	603148106	MINERALS TECHNOLOGIES INC COM	900,000.00	09/22/00	03/07/01	03/12/01	33,530.71	25,238.64	8,292.07 P
SI.0F2012.002	719405102	PHOTONICS INC COM	400,000.00	01/17/01	03/07/01	03/12/01	21,237.99	20,155.94	1,082.05 P
SI.0F2012.002	741921017	PRIDE INTL INC COM	1,300,000.00	06/30/00	03/07/01	03/12/01	21,237.99	20,155.94	1,082.05 P
SI.0F2012.002	741921017	PRIDE INTL INC COM	700,000.00	07/20/00	03/07/01	03/12/01	9,914.49	-9,515.58	-398.91 P
SI.0F2012.002	812491103	TEKKAS INDS INC COM	700,000.00	01/09/01	03/07/01	03/12/01	31,385.87	30,027.22	1,358.65 P
SI.0F2012.002	812491103	TEKKAS INDS INC COM	600,000.00	01/10/01	03/07/01	03/12/01	44,987.86	32,633.25	12,354.61 P
SI.0F2012.002	81739104	TKMKN CO	1,900,000.00	12/21/00	03/07/01	03/12/01	16,316.41	13,066.00	3,250.41 P
SI.0F2012.002	81739104	TKMKN CO	3,100,000.00	12/07/00	03/07/01	03/12/01	19,034.00	19,034.00	0.00 P
SI.0F2012.002	92839U107	WORTHINGTON INDS INC COM	19,034,000.00	02/13/01	03/07/01	03/12/01	12,335.58	-8,848.00	3,507.58 P
SI.0F2012.002	996102002	SLO CLIENT CASH INVESTMENT TR	800,000.00	12/27/00	03/08/01	03/13/01	94,406.68	85,153.04	9,253.64 P
SI.0F2012.002	000031103	AAR CORP	3,400,000.00	02/23/01	03/08/01	03/13/01	41,630.01	37,786.05	3,843.96 P
SI.0F2012.002	036113103	ANNTRAYLOR STORES CORP COM	1,300,000.00	03/02/01	03/08/01	03/13/01	36,564.01	33,304.96	3,259.05 P
SI.0F2012.002	036113103	ANNTRAYLOR STORES CORP COM	800,000.00	01/26/01	03/08/01	03/13/01	7,647.04	-6,233.38	1,413.66 P
SI.0F2012.002	099724106	BORG WARNER INC COM	3,100,000.00	08/23/00	03/08/01	03/13/01	39,230.94	-27,963.33	11,267.61 P
SI.0F2012.002	1941691309	COLONIAL BANCORP INC COM	1,600,000.00	11/27/00	03/08/01	03/13/01	20,394.68	17,596.00	2,898.68 P
SI.0F2012.002	210189100	CONSOLIDATED STORES CORP COM	1,600,000.00	01/18/01	03/08/01	03/13/01			

SLOF2012002	63182100	NATURAL MICROSYSTEMS CORP COM	2,200,000 S	01/03/01	03/06/01	03/09/01	22,011.58	17,862.46	4,149.12 P
SLOF2012002	63182100	NATURAL MICROSYSTEMS CORP COM	1,000,000 S	01/03/01	03/06/01	03/09/01	13,006.83	-10,283.78	2,723.07 P
SLOF2012002	63182100	NATURAL MICROSYSTEMS CORP COM	1,000,000 S	01/09/01	03/06/01	03/09/01	10,000.27	-8,357.10	1,648.17 P
SLOF2012002	63182100	NATURAL MICROSYSTEMS CORP COM	300,000 S	01/78/01	03/06/01	03/09/01	5,002.63	-4,221.45	781.18 P
SLOF2012002	673232102	OCEANERING INTL INC COM	1,000,000 S	11/7/00	03/06/01	03/09/01	22,054.56	15,732.60	6,321.96 P
SLOF2012002	673232102	OCEANERING INTL INC COM	1,000,000 S	11/7/00	03/06/01	03/09/01	22,054.56	16,591.70	5,462.86 P
SLOF2012002	69141102	PAPA JOHN'S INTL INC COM	1,800,000 S	12/7/00	03/06/01	03/09/01	42,223.51	39,464.64	2,760.87 P
SLOF2012002	719403102	PHOTONICS INC COM	200,000 S	08/78/00	03/06/01	03/09/01	7,443.83	5,478.88	1,964.95 P
SLOF2012002	719403102	PHOTONICS INC COM	800,000 S	08/72/00	03/06/01	03/09/01	29,775.33	21,194.72	8,580.61 P
SLOF2012002	719403102	PHOTONICS INC COM	1,200,000 S	08/23/00	03/06/01	03/09/01	44,662.99	-32,201.40	12,464.39 P
SLOF2012002	719403102	PHOTONICS INC COM	1,000,000 S	09/17/00	03/06/01	03/09/01	37,219.16	23,497.60	11,721.56 P
SLOF2012002	719403102	PHOTONICS INC COM	2,000,000 S	01/77/01	03/06/01	03/09/01	55,131.75	-42,064.40	13,067.35 P
SLOF2012002	741073107	PAIDE INTL INC COM	1,000,000 S	02/26/01	03/06/01	03/09/01	24,136.93	22,238.80	1,900.13 P
SLOF2012002	811620103	TETRA TECHNOLOGIES INC DEL COM	2,400,000 S	01/78/01	03/06/01	03/09/01	32,311.23	-58,523.04	26,211.81 P
SLOF2012002	811620103	TETRA TECHNOLOGIES INC DEL COM	1,000,000 S	12/28/00	03/06/01	03/09/01	16,681.04	15,364.20	1,316.84 P
SLOF2012002	82739104	TKMKN CO	500,000 S	01/09/01	03/06/01	03/09/01	23,999.13	-23,633.32	365.81 P
SLOF2012002	82739104	TKMKN CO	2,600,000 S	01/09/01	03/06/01	03/09/01	9,599.67	7,929.65	1,670.02 P
SLOF2012002	89076106	TOYPS INC	1,000,000 S	01/70/01	03/06/01	03/09/01	12,206.59	-11,562.30	644.29 P
SLOF2012002	91004107	UNITED STATESERS INC COM	500,000 S	12/7/00	03/06/01	03/09/01	12,206.59	-18,517.86	7,321.23 P
SLOF2012002	92197107	VISTEON CORP COM	1,800,000 S	12/20/00	03/06/01	03/09/01	26,441.11	-10,537.30	16,908.81 P
SLOF2012002	92197107	VISTEON CORP COM	1,000,000 S	12/21/00	03/06/01	03/09/01	14,689.51	-8,185.00	6,504.51 P
SLOF2012002	98111102	WORKINGTON INDS INC COM	1,000,000 S	12/07/00	03/06/01	03/09/01	10,189.63	214,030.00	203,840.37 P
SLOF2012002	00492102	SLO CLIENT CASH INVESTMENT TR	214,030,000 S	02/13/01	03/06/01	03/09/01	214,030.00	214,030.00	0.00 P
SLOF2012002	00492102	SLO CLIENT CASH INVESTMENT TR	1,400,000 S	12/13/00	03/07/01	03/12/01	29,423.41	-25,897.74	3,525.67 P
SLOF2012002	00731106	ADTRAN INC	1,000,000 S	02/21/01	03/07/01	03/12/01	5,422.44	-4,964.24	478.20 P
SLOF2012002	00731106	ADTRAN INC	200,000 S	10/76/00	03/07/01	03/12/01	22,543.89	31,022.08	8,478.19 P
SLOF2012002	13630105	CTS CORP	850,000 S	10/76/00	03/07/01	03/12/01	42,269.78	54,713.33	12,443.55 P
SLOF2012002	13630105	CTS CORP	1,500,000 S	10/76/00	03/07/01	03/12/01	42,269.78	19,845.10	22,424.68 P
SLOF2012002	21049100	CONSOLIDATED STORES CORP COM	2,200,000 S	11/27/00	03/07/01	03/12/01	37,200.34	14,216.34	22,984.00 P
SLOF2012002	21631107	COOPER TIRE & RUBR CO	1,200,000 S	08/29/00	03/07/01	03/12/01	17,540.96	15,475.98	2,064.98 P
SLOF2012002	21631107	COOPER TIRE & RUBR CO	1,300,000 S	01/23/01	03/07/01	03/12/01	37,555.02	-49,294.72	7,602.26 P
SLOF2012002	23231000	CYTRC INDS INC COM	1,600,000 S	03/03/00	03/07/01	03/12/01	21,734.37	27,473.23	5,738.86 P
SLOF2012002	24272103	DEB SHOPS INC	2,100,000 S	03/04/00	03/07/01	03/12/01	14,294.48	8,590.00	5,704.48 P
SLOF2012002	24272103	DEB SHOPS INC	800,000 S	03/04/00	03/07/01	03/12/01	3,373.62	3,125.00	258.62 P
SLOF2012002	24272103	DEB SHOPS INC	200,000 S	03/01/00	03/07/01	03/12/01	16,041.29	12,506.22	3,535.07 P
SLOF2012002	24272103	DEB SHOPS INC	900,000 S	04/23/00	03/07/01	03/12/01	27,684.47	20,540.00	7,144.47 P
SLOF2012002	23472101	DIAL CORP NEW COM	2,000,000 S	08/23/00	03/07/01	03/12/01	26,200.25	-21,137.07	5,063.18 P
SLOF2012002	23472101	DIAL CORP NEW COM	1,900,000 S	09/21/00	03/07/01	03/12/01	21,734.37	27,473.23	5,738.86 P
SLOF2012002	37077103	GENERAL SEMICONDUCTOR INC	2,900,000 S	01/06/00	03/07/01	03/12/01	30,013.99	38,236.30	8,222.31 P
SLOF2012002	37077103	GENERAL SEMICONDUCTOR INC	2,900,000 S	01/10/00	03/07/01	03/12/01	27,944.06	-33,745.84	7,801.78 P
SLOF2012002	37077103	GENERAL SEMICONDUCTOR INC	2,700,000 S	01/12/00	03/07/01	03/12/01	27,944.06	-12,413.39	15,530.67 P
SLOF2012002	46112017	INTERTEK INC	1,100,000 S	06/06/00	03/07/01	03/12/01	14,349.79	-12,413.39	1,936.40 P
SLOF2012002	46112017	INTERTEK INC	1,100,000 S	06/23/00	03/07/01	03/12/01	15,333.48	2,387.00	2,946.48 P
SLOF2012002	46431011	JLG INDS INC COM	200,000 S	06/29/00	03/07/01	03/12/01	2,787.91	2,879.91	89.00 P
SLOF2012002	46431011	JLG INDS INC COM	700,000 S	06/29/00	03/07/01	03/12/01	8,797.86	-4,793.39	3,004.47 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	900,000 S	07/03/00	03/07/01	03/12/01	11,211.54	8,137.08	3,074.46 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	600,000 S	01/09/01	03/07/01	03/12/01	22,296.03	20,207.88	2,088.15 P
SLOF2012002	64313106	MINERALS TECHNOLOGIES INC COM	200,000 S	01/01/01	03/07/01	03/12/01	7,463.33	-6,187.38	1,275.95 P
SLOF2012002	64313106	MINERALS TECHNOLOGIES INC COM	900,000 S	09/17/00	03/07/01	03/12/01	34,811.66	22,944.24	11,867.42 P
SLOF2012002	719403102	PHOTONICS INC COM	900,000 S	09/22/00	03/07/01	03/12/01	13,116.30	-9,593.40	3,522.90 P
SLOF2012002	719403102	PHOTONICS INC COM	400,000 S	01/77/01	03/07/01	03/12/01	33,230.71	23,238.64	9,992.07 P
SLOF2012002	741932107	PAIDE INTL INC COM	1,200,000 S	01/77/01	03/07/01	03/12/01	21,237.99	20,133.94	1,104.05 P
SLOF2012002	832491103	TEXAS INDS INC COM	700,000 S	06/20/00	03/07/01	03/12/01	2,127.99	21,729.61	19,601.62 P
SLOF2012002	832491103	TEXAS INDS INC COM	700,000 S	07/26/00	03/07/01	03/12/01	9,914.49	-9,515.58	398.91 P
SLOF2012002	832491103	TEXAS INDS INC COM	600,000 S	01/09/01	03/07/01	03/12/01	13,116.30	30,027.32	16,911.02 P
SLOF2012002	83273104	TKMKN CO	1,900,000 S	01/70/01	03/07/01	03/12/01	44,987.86	32,633.23	12,354.63 P
SLOF2012002	83273104	TKMKN CO	3,100,000 S	12/21/00	03/07/01	03/12/01	16,316.41	13,096.00	3,220.41 P
SLOF2012002	92197107	VISTEON CORP COM	1,600,000 S	12/07/00	03/07/01	03/12/01	19,034.00	-19,034.00	0.00 P
SLOF2012002	98111102	WORKINGTON INDS INC COM	19,034,000 S	02/13/01	03/07/01	03/12/01	12,353.51	8,448.00	3,905.51 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	800,000 S	12/27/00	03/08/01	03/13/01	94,406.68	-43,133.04	51,273.64 P
SLOF2012002	00031103	AAH CORP	3,400,000 S	02/23/01	03/08/01	03/13/01	41,630.01	37,786.03	3,843.98 P
SLOF2012002	036113103	ANNATAYLOR STORES CORP COM	1,500,000 S	03/02/01	03/08/01	03/13/01	36,564.61	-33,504.96	3,059.65 P
SLOF2012002	036113103	ANNATAYLOR STORES CORP COM	600,000 S	01/26/01	03/08/01	03/13/01	7,647.01	-6,233.38	1,413.63 P
SLOF2012002	09974106	BORG WANNER INC COM	600,000 S	08/23/00	03/08/01	03/13/01	39,230.94	-27,963.33	11,267.61 P
SLOF2012002	19494309	COLONIAL BANCORP INC COM	3,100,000 S	11/27/00	03/08/01	03/13/01	20,294.68	-17,596.00	2,698.68 P
SLOF2012002	21049100	CONSOLIDATED STORES CORP COM	1,600,000 S	01/78/01	03/08/01	03/13/01			

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	576206106	MASSEY ENERGY CORP COM	3 400 0000 \$	01/25/01	02/08/01	03/13/01	74 623 46	54 488 00	20 137 46 P
SLOF2012002	591520200	METHUENE ELECTRICS INC CL A COM	2 100 0000 \$	02/22/01	03/08/01	03/13/01	36 763 03	-30 432 37	6 330 48 P
SLOF2012002	603138106	MINERALS TECHNOLOGIES INC COM	400 0000 \$	01/10/01	02/08/01	03/13/01	14 865 98	13 775 16	1 090 82 P
SLOF2012002	603138106	MINERALS TECHNOLOGIES INC COM	400 0000 \$	01/11/01	02/08/01	03/13/01	14 865 98	-13 687 56	1 178 42 P
SLOF2012002	624794102	MUELLER INDS INC COM	1 300 0000 \$	12/05/00	02/08/01	03/13/01	41 130 62	30 579 48	10 191 14 P
SLOF2012002	624794102	MUELLER INDS INC COM	1 700 0000 \$	11/15/00	02/08/01	03/13/01	39 653 21	28 202 89	11 447 32 P
SLOF2012002	673231102	OCEANEERING INTL INC COM	500 0000 \$	12/13/00	02/08/01	03/13/01	11 749 61	10 962 40	782 21 P
SLOF2012002	698813102	PAPA JOHNS INTL INC COM	200 0000 \$	12/14/00	02/08/01	03/13/01	4 699 84	-4 170 22	529 62 P
SLOF2012002	698813102	PAPA JOHNS INTL INC COM	2 100 0000 \$	12/14/00	02/08/01	03/13/01	21 321 75	18 852 80	9 467 93 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	3 000 0000 \$	12/19/00	02/08/01	03/13/01	49 459 64	25 922 40	14 534 24 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1 500 0000 \$	12/22/00	02/08/01	03/13/01	20 229 82	-13 298 85	6 928 97 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	300 0000 \$	01/23/01	02/08/01	03/13/01	4 798 44	-4 298 55	499 19 P
SLOF2012002	721131000	PLAYTEX PRODS INC	1 100 0000 \$	01/24/01	02/08/01	03/13/01	10 556 56	10 141 67	414 89 P
SLOF2012002	718131000	PLAYTEX PRODS INC	1 300 0000 \$	01/24/01	02/08/01	03/13/01	12 475 94	12 090 00	385 94 P
SLOF2012002	718131000	PLAYTEX PRODS INC	1 000 0000 \$	01/24/01	02/08/01	03/13/01	13 350 63	9 550 00	3 800 63 P
SLOF2012002	811699101	TESSORO PETE CORP	1 100 0000 \$	01/18/00	02/08/01	03/13/01	23 356 24	26 823 06	-1 466 82 P
SLOF2012002	811699101	TESSORO PETE CORP	2 400 0000 \$	02/23/01	02/08/01	03/13/01	53 122 72	-44 286 32	9 836 40 P
SLOF2012002	811699101	TESSORO PETE CORP	1 000 0000 \$	12/11/00	02/08/01	03/13/01	33 060 54	29 623 50	3 437 04 P
SLOF2012002	927460103	VINTAGE PETE INC COM	3 000 0000 \$	12/17/00	02/08/01	03/13/01	64 121 09	13 096 00	4 941 49 P
SLOF2012002	927460103	VINTAGE PETE INC COM	1 600 0000 \$	12/07/00	02/08/01	03/13/01	6 036 16	5 049 30	946 86 P
SLOF2012002	981811102	WORTHINGTON INDS INC COM	600 0000 \$	12/01/00	02/08/01	03/13/01	6 143 41	-7 557 21	516 20 P
SLOF2012002	981811102	WORTHINGTON INDS INC COM	300 0000 \$	02/02/01	02/08/01	03/13/01	24 430 22	22 010 22	2 420 00 P
SLOF2012002	036113103	ANNATA YLOR STORES CORP COM	900 0000 \$	02/05/01	02/08/01	03/13/01	9 084 34	-8 276 34	808 10 P
SLOF2012002	036113103	ANNATA YLOR STORES CORP COM	200 0000 \$	01/26/01	02/08/01	03/13/01	45 421 68	-41 829 80	3 591 88 P
SLOF2012002	099724106	BORG WARNER INC COM	1 000 0000 \$	01/29/01	02/08/01	03/13/01	64 132 52	-63 277 50	4 855 02 P
SLOF2012002	099724106	BORG WARNER INC COM	1 500 0000 \$	01/31/01	02/08/01	03/13/01	21 799 04	35 521 92	-6 723 88 P
SLOF2012002	099724106	BORG WARNER INC COM	3 200 0000 \$	12/14/00	02/08/01	03/13/01	4 929 26	11 469 81	-6 540 55 P
SLOF2012002	125010108	C COR ELECTRS INC	1 100 0000 \$	11/02/00	02/08/01	03/13/01	6 273 61	16 372 50	10 298 89 P
SLOF2012002	169637103	CHIPPAC INC CL A	1 400 0000 \$	11/06/00	02/08/01	03/13/01	7 491 76	-6 233 38	1 258 14 P
SLOF2012002	169637103	CHIPPAC INC CL A	600 0000 \$	02/23/00	02/08/01	03/13/01	31 582 34	29 073 20	2 509 14 P
SLOF2012002	195493109	COLONIAL BANCORP INC COM	1 000 0000 \$	02/06/01	02/08/01	03/13/01	4 950 35	-4 399 00	551 35 P
SLOF2012002	206641108	COMMERCE GROUP INC MASS	400 0000 \$	01/18/01	02/08/01	03/13/01	13 613 47	-12 997 25	616 22 P
SLOF2012002	210149100	CONSOLIDATED STONES COMP COM	1 100 0000 \$	01/22/01	02/08/01	03/13/01	24 673 61	21 364 44	3 309 17 P
SLOF2012002	210149100	CONSOLIDATED STONES COMP COM	700 0000 \$	01/23/01	02/08/01	03/13/01	12 070 12	10 021 77	2 048 35 P
SLOF2012002	232320100	CYTEC INDS INC COM	900 0000 \$	09/21/00	02/08/01	03/13/01	18 929 36	18 660 24	269 12 P
SLOF2012002	232320100	CYTEC INDS INC COM	600 0000 \$	12/20/00	02/08/01	03/13/01	15 382 40	10 849 44	4 532 96 P
SLOF2012002	232320100	CYTEC INDS INC COM	1 200 0000 \$	07/05/00	02/08/01	03/13/01	30 764 81	20 012 88	10 751 93 P
SLOF2012002	262071104	DRIL-QUIP INC COM	2 400 0000 \$	07/17/00	02/08/01	03/13/01	19 661 19	11 214 00	8 447 19 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	3 100 0000 \$	01/25/01	02/08/01	03/13/01	76 242 41	51 698 39	24 544 02 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1 000 0000 \$	01/26/01	02/08/01	03/13/01	22 933 43	16 341 70	6 591 73 P
SLOF2012002	576206106	MASSEY ENERGY CORP COM	1 000 0000 \$	10/24/00	02/08/01	03/13/01	15 599 38	-4 674 50 P	5 915 07 P
SLOF2012002	673231102	OCEANEERING INTL INC COM	600 0000 \$	10/24/00	02/08/01	03/13/01	15 499 48	21 414 55	-6 668 88 P
SLOF2012002	827079203	SILICONIX INC NEW	500 0000 \$	10/21/00	02/08/01	03/13/01	2 991 53	-2 524 65	466 88 P
SLOF2012002	827079203	SILICONIX INC NEW	300 0000 \$	12/11/00	02/08/01	03/13/01	7 977 41	-6 828 96	1 148 43 P
SLOF2012002	981811102	WORTHINGTON INDS INC COM	800 0000 \$	12/13/00	02/08/01	03/13/01	14 247 77	14 238 49	-990 73 P
SLOF2012002	981811102	WORTHINGTON INDS INC COM	1 300 0000 \$	01/08/01	02/08/01	03/13/01	2 191 97	1 642 78	549 19 P
SLOF2012002	054802103	AZTAR CORPORATION	200 0000 \$	01/10/01	02/08/01	03/13/01	14 794 66	12 470 76	2 323 90 P
SLOF2012002	054802103	AZTAR CORPORATION	1 200 0000 \$	08/23/00	02/08/01	03/13/01	9 807 83	8 798 00	1 009 83 P
SLOF2012002	195493109	COLONIAL BANCORP INC COM	800 0000 \$	01/22/01	02/08/01	03/13/01	1 499 93	-2 319 40	1 019 43 P
SLOF2012002	210149100	CONSOLIDATED STONES COMP COM	500 0000 \$	01/03/01	02/08/01	03/13/01	2 399 92	-3 549 52	1 149 60 P
SLOF2012002	217510106	COPPER MTN NETWORK INC COM	800 0000 \$	03/15/01	02/08/01	03/13/01	67 244 43	58 337 48	8 906 97 P
SLOF2012002	217510106	CYTEC INDS INC COM	1 900 0000 \$	03/12/01	02/08/01	03/13/01	7 924 35	-6 681 18	1 243 17 P
SLOF2012002	232320100	DIAL CORP NEW COM	600 0000 \$	09/21/00	02/08/01	03/13/01	9 648 79	-9 027 92	620 87 P
SLOF2012002	232320100	DIAL CORP NEW COM	800 0000 \$	06/06/00	02/08/01	03/13/01	7 236 60	-6 742 50	494 10 P
SLOF2012002	461120107	INTERAN INC	1 000 0000 \$	06/08/00	02/08/01	03/13/01	22 466 54	16 676 90	5 789 64 P
SLOF2012002	461120107	INTERAN INC	4 000 0000 \$	01/26/01	02/08/01	03/13/01	31 263 11	37 200 00	-1 936 11 P
SLOF2012002	721313100	MASSEY ENERGY CORP COM	1 800 0000 \$	01/17/01	02/08/01	03/13/01	50 210 94	37 857 96	12 352 98 P
SLOF2012002	741932107	PRIDE INTL INC COM	1 100 0000 \$	12/13/00	02/08/01	03/13/01	10 873 13	-9 239 82	1 633 31 P
SLOF2012002	981811102	WORTHINGTON INDS INC COM	800 0000 \$	01/10/01	02/08/01	03/13/01	8 799 06	7 371 12	1 427 94 P
SLOF2012002	054802103	AZTAR CORPORATION	800 0000 \$	11/06/00	02/08/01	03/13/01	3 509 88	-9 470 00	1 960 12 P
SLOF2012002	169637103	CHIPPAC INC CL A	100 0000 \$	11/07/00	02/08/01	03/13/01	438 74	1 155 13	716 39 P
SLOF2012002	169637103	CHIPPAC INC CL A	100 0000 \$	11/07/00	02/08/01	03/13/01	438 74	1 167 31	728 57 P
SLOF2012002	169637103	CHIPPAC INC CL A	5 100 0000 \$	11/07/00	02/08/01	03/13/01	22 375 49	-60 146 63	-37 811 14 P
SLOF2012002	169637103	CHIPPAC INC CL A	200 0000 \$	11/13/00	02/08/01	03/13/01	8 77 47	-1 275 00	-697 53 P

SL0F2012002	169657103	CHIPPAC INC CL A	2,800,000.00	11/14/00	0313/01	0316/01	12,234.39	-28,348.04	16,063.43
SL0F2012002	169657103	CHIPPAC INC CL A	2,100,000.00	01/17/01	0313/01	0316/01	9,213.44	13,509.91	-4,296.07
SL0F2012002	199493309	COLONIAL BANCORP INC COM	2,100,000.00	11/01/00	0316/01	0316/01	23,566.64	18,527.25	7,039.39
SL0F2012002	217510106	COOPER MTR NETWORK INC COM	2,200,000.00	01/05/01	0313/01	0316/01	6,599.78	-9,761.18	3,161.40
SL0F2012002	270231102	EARHILL INC COM	4,200,000.00	11/02/00	0313/01	0316/01	44,632.51	29,121.96	15,501.55
SL0F2012002	376206106	MASSDEV ENERGY CORP COM	400,000.00	01/26/01	0313/01	0316/01	8,879.70	-6,670.76	2,208.94
SL0F2012002	376206106	MASSDEV ENERGY CORP COM	3,800,000.00	01/29/01	0313/01	0316/01	84,257.18	47,420.74	16,936.44
SL0F2012002	439348108	NAVSTAR INTL CORP NEW COM	400,000.00	12/08/00	0313/01	0316/01	41,667.25	31,208.80	10,458.45
SL0F2012002	439348108	NAVSTAR INTL CORP NEW COM	400,000.00	12/11/00	0313/01	0316/01	10,416.12	-4,101.12	2,315.69
SL0F2012002	63948108	NAVSTAR INTL CORP NEW COM	400,000.00	12/11/00	0313/01	0316/01	4,403.90	5,701.95	1,298.05
SL0F2012002	123010108	COR ELECTRS INC	500,000.00	12/14/00	0314/01	0319/01	7,071.84	8,880.48	1,808.64
SL0F2012002	123010108	COR ELECTRS INC	800,000.00	12/14/00	0314/01	0319/01	4,419.90	5,036.25	646.35
SL0F2012002	123010108	COR ELECTRS INC	300,000.00	01/11/01	0314/01	0319/01	15,027.67	-20,513.39	5,485.72
SL0F2012002	123010108	COR ELECTRS INC	1,700,000.00	01/11/01	0314/01	0319/01	4,121.38	11,750.00	7,628.60
SL0F2012002	123010108	COR ELECTRS INC	800,000.00	01/18/01	0314/01	0319/01	8,839.80	-7,071.84	1,768.00
SL0F2012002	123010108	COR ELECTRS INC	1,500,000.00	01/23/01	0314/01	0319/01	7,071.84	9,234.32	2,162.48
SL0F2012002	123010108	COR ELECTRS INC	1,500,000.00	01/23/01	0314/01	0319/01	13,259.71	-17,105.83	-3,846.14
SL0F2012002	166651206	GATNER INC	600,000.00	07/14/00	0314/01	0319/01	4,121.38	-6,705.00	-2,583.62
SL0F2012002	716449108	SAFEGUARD SCIENRTCS INC	1,500,000.00	01/23/01	0314/01	0319/01	8,909.70	-16,179.30	-7,269.60
SL0F2012002	199493309	COLONIAL BANCORP INC COM	300,000.00	11/01/00	0315/01	0320/01	3,615.18	-2,646.75	938.43
SL0F2012002	199493309	COLONIAL BANCORP INC COM	1,200,000.00	12/07/00	0315/01	0320/01	14,741.50	-11,022.00	3,719.50
SL0F2012002	166651206	GATNER INC	1,500,000.00	07/14/00	0315/01	0320/01	9,725.22	-16,763.50	-7,037.28
SL0F2012002	464347103	LOUISIANA PAC CORP COM	1,700,000.00	08/15/00	0315/01	0320/01	6,483.35	-1,233.75	5,249.60
SL0F2012002	135311104	MSC SOFTWARE CORP COM	900,000.00	03/03/00	0315/01	0320/01	16,977.84	-6,664.05	2,671.78
SL0F2012002	535311104	MSC SOFTWARE CORP COM	900,000.00	03/06/00	0315/01	0320/01	4,659.84	-6,664.05	1,994.21
SL0F2012002	994102102	SLO CLIENT CASH INVESTMENT TR	26,233,000.00	02/13/01	0315/01	0320/01	26,233.00	-12,442.86	4,037.14
SL0F2012002	994102102	SLO CLIENT CASH INVESTMENT TR	8,818,000.00	02/13/01	0315/01	0320/01	8,818.00	-4,118.00	0.00
SL0F2012002	994102102	SLO CLIENT CASH INVESTMENT TR	818,000.00	12/13/00	0316/01	0321/01	15,245.01	19,212.88	4,037.87
SL0F2012002	096594103	ACTEL CORP COM	800,000.00	10/23/00	0316/01	0321/01	15,269.41	21,135.68	5,866.27
SL0F2012002	096594103	ACTEL CORP COM	1,200,000.00	10/23/00	0316/01	0321/01	13,127.56	11,056.64	2,070.92
SL0F2012002	094802103	AZTA CORP ORATION	1,600,000.00	01/01/00	0316/01	0321/01	20,873.30	21,178.15	304.85
SL0F2012002	144281103	CAMPENIER TECHNOLOGY CORP COM	700,000.00	08/02/00	0316/01	0321/01	20,873.30	22,510.91	1,637.61
SL0F2012002	144281103	CAMPENIER TECHNOLOGY CORP COM	700,000.00	10/31/00	0316/01	0321/01	25,679.14	20,957.50	4,721.64
SL0F2012002	161614106	CHEMFAST INC COM	1,000,000.00	09/21/00	0316/01	0321/01	13,091.96	11,135.30	1,956.66
SL0F2012002	23547D101	DIAL CORP NEW COM	1,000,000.00	01/24/01	0316/01	0321/01	14,277.62	-11,931.00	-17,660.38
SL0F2012002	267435101	DYCOM INDS INC	1,000,000.00	11/02/00	0316/01	0321/01	103,215.55	-69,231.00	34,045.55
SL0F2012002	270231102	EARHILL INC COM	10,000,000.00	07/26/00	0316/01	0321/01	3,729.89	-6,962.24	3,832.35
SL0F2012002	302631102	FSI INTL INC	400,000.00	07/26/00	0316/01	0321/01	6,259.79	12,112.88	5,853.09
SL0F2012002	302631102	FSI INTL INC	1,400,000.00	08/02/00	0316/01	0321/01	10,954.63	22,735.44	11,780.81
SL0F2012002	302631102	FSI INTL INC	1,000,000.00	08/02/00	0316/01	0321/01	9,349.68	8,414.48	-911.20
SL0F2012002	302631102	FSI INTL INC	1,600,000.00	08/14/00	0316/01	0321/01	12,519.58	21,671.26	9,151.78
SL0F2012002	302631102	FSI INTL INC	1,500,000.00	08/16/00	0316/01	0321/01	10,172.16	20,636.61	10,464.45
SL0F2012002	302631102	FSI INTL INC	1,000,000.00	09/15/00	0316/01	0321/01	7,824.74	16,381.50	8,556.76
SL0F2012002	302631102	FSI INTL INC	800,000.00	09/15/00	0316/01	0321/01	12,840.00	-4,580.21	8,259.79
SL0F2012002	302631102	FSI INTL INC	1,000,000.00	09/18/00	0316/01	0321/01	7,824.74	12,747.40	4,922.66
SL0F2012002	302631102	FSI INTL INC	1,000,000.00	09/21/00	0316/01	0321/01	6,539.78	-4,403.00	124.78
SL0F2012002	343213102	LONGVIEW FIBRE CO	500,000.00	07/31/00	0316/01	0321/01	32,648.90	-32,023.00	625.90
SL0F2012002	343213102	LONGVIEW FIBRE CO	2,500,000.00	08/06/00	0316/01	0321/01	6,540.79	9,677.78	3,136.99
SL0F2012002	353311104	MSC SOFTWARE CORP COM	700,000.00	03/07/00	0316/01	0321/01	11,212.78	15,669.60	4,456.82
SL0F2012002	353311104	MSC SOFTWARE CORP COM	1,200,000.00	03/07/00	0316/01	0321/01	30,953.00	-38,266.76	-7,313.76
SL0F2012002	466711109	MITTEL CORP	3,800,000.00	02/01/01	0316/01	0321/01	15,476.50	-17,934.10	-2,457.60
SL0F2012002	466711109	MITTEL CORP	1,900,000.00	02/02/01	0316/01	0321/01	17,578.50	-37,604.00	-20,025.50
SL0F2012002	716449108	SAFEGUARD SCIENRTCS INC	1,500,000.00	01/26/01	0316/01	0321/01	20,063.63	-16,897.60	3,166.05
SL0F2012002	716449108	SAFEGUARD SCIENRTCS INC	1,500,000.00	01/26/01	0316/01	0321/01	28,873.32	33,342.98	5,530.34
SL0F2012002	79377W108	SAKS INC COM	3,100,000.00	08/29/00	0316/01	0321/01	28,841.49	19,908.80	8,932.69
SL0F2012002	79377W108	SAKS INC COM	2,300,000.00	12/06/00	0316/01	0321/01	28,841.49	30,831.56	8,009.83
SL0F2012002	79377W108	SAKS INC COM	2,300,000.00	12/26/00	0316/01	0321/01	39,047.69	33,749.42	5,298.27
SL0F2012002	66211200	STORAGE TECHNOLOGY CORP COM	3,400,000.00	11/02/00	0316/01	0321/01	39,533.00	39,533.00	0.00
SL0F2012002	994102102	SLO CLIENT CASH INVESTMENT TR	1,100,000.00	02/21/01	0316/01	0322/01	26,972.38	17,482.78	2,771.00
SL0F2012002	094115103	ANNATAYLOR STORES CORP COM	700,000.00	03/06/01	0319/01	0322/01	18,442.43	-3,403.98	4,799.63
SL0F2012002	23547D101	DIAL CORP NEW COM	300,000.00	09/21/00	0319/01	0322/01	5,178.58	-4,454.12	724.46
SL0F2012002	23547D101	DIAL CORP NEW COM	400,000.00	09/21/00	0319/01	0322/01	9,757.67	-15,106.98	-5,349.31
SL0F2012002	267435101	DYCOM INDS INC	700,000.00	01/24/01	0319/01	0322/01	9,757.67	22,356.60	12,598.93
SL0F2012002	267435101	DYCOM INDS INC	700,000.00	01/25/01	0319/01	0322/01	9,757.67	22,030.33	12,272.66



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SILOP2012002	270321102	EARTHLINK INC COM	1,000,000.00	11/02/00	03/19/01	03/22/01	10,368.15	-4,913.80	3,444.33
SILOP2012002	270321102	EARTHLINK INC COM	2,100,000.00	11/02/00	03/19/01	03/22/01	23,846.75	15,918.76	7,927.99
SILOP2012002	36661206	1ST SOURCE CORP	500,000.00	11/15/00	03/19/01	03/22/01	9,484.64	7,812.50	1,672.14
SILOP2012002	36661206	GARTNER INC	2,700,000.00	07/17/00	03/19/01	03/22/01	16,484.02	33,311.25	-16,827.23
SILOP2012002	36661206	GARTNER INC	700,000.00	07/19/00	03/19/01	03/22/01	4,273.64	8,347.50	-4,073.86
SILOP2012002	503336107	LA Z BOY INC	1,600,000.00	06/14/00	03/19/01	03/22/01	24,705.82	-23,551.25	27,248.96
SILOP2012002	503336107	LA Z BOY INC	1,500,000.00	06/22/00	03/19/01	03/22/01	13,176.44	-12,048.00	1,128.44
SILOP2012002	503336107	LA Z BOY INC	800,000.00	09/29/00	03/19/01	03/22/01	12,254.55	-16,977.22	-4,722.67
SILOP2012002	503336107	LA Z BOY INC	1,000,000.00	09/29/00	03/19/01	03/22/01	8,483.92	-11,733.12	3,249.20
SILOP2012002	53331104	MSC SOFTWARE CORP COM	900,000.00	03/09/00	03/19/01	03/22/01	8,483.92	-12,449.16	3,965.24
SILOP2012002	53331104	MSC SOFTWARE CORP COM	900,000.00	03/13/00	03/19/01	03/22/01	24,832.33	-22,936.21	1,896.14
SILOP2012002	53331104	MSC SOFTWARE CORP COM	900,000.00	12/14/00	03/19/01	03/22/01	4,518.61	3,984.38	534.23
SILOP2012002	698813102	PAPA JOHN'S INTL INC COM	1,100,000.00	12/17/00	03/19/01	03/22/01	16,430.73	14,178.00	2,252.73
SILOP2012002	698813102	PAPA JOHN'S INTL INC COM	800,000.00	12/01/00	03/19/01	03/22/01	20,538.41	17,633.00	2,905.41
SILOP2012002	725701106	PIITSTON CO BARRINS GROUP COM	1,000,000.00	12/01/00	03/19/01	03/22/01	5,108.73	10,744.00	5,633.27
SILOP2012002	725701104	PIITSTON CO BARRINS GROUP COM	1,000,000.00	01/29/01	03/19/01	03/22/01	8,173.96	17,741.60	9,567.64
SILOP2012002	76449108	SAFEGLAND SCIENTIFCS INC	1,600,000.00	11/02/00	03/19/01	03/22/01	34,348.28	32,736.79	3,591.49
SILOP2012002	76449108	SAFEGLAND SCIENTIFCS INC	3,300,000.00	11/09/00	03/19/01	03/22/01	34,145.36	31,632.35	2,492.81
SILOP2012002	862111200	STORAGE TECHNOLOGY CORP COM	3,100,000.00	11/16/00	03/19/01	03/22/01	17,623.41	16,102.88	1,520.53
SILOP2012002	862111200	STORAGE TECHNOLOGY CORP COM	1,600,000.00	02/21/01	03/19/01	03/22/01	228,164.00	228,164.00	0.00
SILOP2012002	862111200	STORAGE TECHNOLOGY CORP COM	1,600,000.00	02/21/01	03/19/01	03/22/01	17,299.00	17,299.00	0.00
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	17,599,000.00	02/26/01	03/19/01	03/19/01	99,933.00	53,241.00	99,933.00
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	99,933,000.00	02/26/01	03/19/01	03/19/01	53,241.00	27,066.64	27,066.64
SILOP2012002	125910104	C COR ELECTRS INC	3,200,000.00	01/01/01	03/20/01	03/23/01	21,837.75	-9,123.12	-2,317.11
SILOP2012002	125910104	C COR ELECTRS INC	900,000.00	02/26/01	03/19/01	03/23/01	6,806.01	17,299.00	4,039.93
SILOP2012002	23247D101	DIAL CORP NEW COM	1,500,000.00	11/03/00	03/20/01	03/23/01	27,224.05	35,364.00	-8,137.11
SILOP2012002	23247D101	DIAL CORP NEW COM	200,000.00	07/19/00	03/20/01	03/23/01	4,391.72	-8,347.50	3,955.78
SILOP2012002	316901103	IST SOURCE CORP	700,000.00	07/19/00	03/20/01	03/23/01	11,293.00	-21,223.60	-9,931.60
SILOP2012002	316901103	IST SOURCE CORP	700,000.00	07/19/00	03/20/01	03/23/01	10,997.29	15,817.04	-4,819.63
SILOP2012002	36661206	GARTNER INC	1,200,000.00	07/17/00	03/20/01	03/23/01	7,771.66	7,686.00	85.66
SILOP2012002	36661206	GARTNER INC	600,000.00	07/18/00	03/20/01	03/23/01	15,543.20	15,001.56	541.64
SILOP2012002	370787103	GENERAL SEMICONDUCTOR INC	1,200,000.00	02/22/01	03/20/01	03/23/01	1,295.27	1,201.00	94.27
SILOP2012002	370787103	GENERAL SEMICONDUCTOR INC	600,000.00	01/29/01	03/20/01	03/23/01	10,720.43	22,177.00	-11,447.57
SILOP2012002	343213102	LONGVIEW FIBRE CO	100,000.00	11/16/00	03/20/01	03/23/01	9,308.37	-8,031.44	1,277.13
SILOP2012002	76449108	SAFEGLAND SCIENTIFCS INC	800,000.00	02/21/01	03/20/01	03/23/01	9,308.37	-8,728.00	580.37
SILOP2012002	862111200	STORAGE TECHNOLOGY CORP COM	800,000.00	07/20/00	03/20/01	03/23/01	15,399.23	15,321.15	78.08
SILOP2012002	862111200	STORAGE TECHNOLOGY CORP COM	700,000.00	07/20/00	03/20/01	03/23/01	21,538.93	21,858.27	-299.34
SILOP2012002	882491103	TEXAS INDS INC COM	210,238,000.00	03/03/01	03/20/01	03/23/01	210,236.00	-210,236.00	0.00
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	167,376,000.00	03/03/01	03/20/01	03/23/01	167,376.00	-167,376.00	0.00
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	2,800,000.00	03/03/01	03/20/01	03/23/01	94,232.24	94,232.24	-94,232.24
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	2,800,000.00	01/23/00	03/21/01	03/26/01	8,144.73	11,915.28	-3,770.55
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	2,800,000.00	01/23/00	03/21/01	03/26/01	19,909.33	29,432.00	-9,522.67
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	2,800,000.00	02/22/00	03/21/01	03/26/01	12,669.37	21,829.64	-9,160.27
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,400,000.00	12/18/00	03/21/01	03/26/01	11,034.38	10,445.35	589.03
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	500,000.00	12/22/00	03/21/01	03/26/01	15,448.48	16,588.25	-1,139.77
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	700,000.00	01/17/01	03/21/01	03/26/01	22,069.16	-23,648.00	1,578.84
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,000,000.00	04/26/00	03/21/01	03/26/01	34,743.32	-24,448.00	10,295.32
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	500,000.00	03/19/01	03/22/01	03/27/01	24,380.44	-22,643.20	1,637.24
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,100,000.00	03/22/00	03/22/01	03/27/01	10,174.63	17,551.86	-7,377.23
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	900,000.00	09/22/00	03/22/01	03/27/01	24,861.67	21,981.15	2,880.52
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,100,000.00	07/16/00	03/22/01	03/27/01	17,927.09	11,742.50	6,184.59
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,100,000.00	01/19/01	03/22/01	03/27/01	21,415.79	21,011.16	404.63
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,500,000.00	10/31/00	03/22/01	03/27/01	45,890.97	-44,243.63	1,647.34
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	600,000.00	03/03/01	03/22/01	03/27/01	18,336.39	23,577.66	-5,241.27
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	24,878,000.00	03/03/01	03/22/01	03/27/01	24,878.00	24,878.00	0.00
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	84,310,000.00	03/03/01	03/22/01	03/27/01	84,310.00	84,310.00	0.00
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	2,400,000.00	01/29/01	03/23/01	03/28/01	42,634.88	-7,521.36	50,156.24
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	200,000.00	01/29/01	03/23/01	03/28/01	3,532.88	-6,086.60	2,553.72
SILOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	990,000.00	12/01/00	03/23/01	03/28/01	11,699.61	10,620.00	1,079.61

Alfred P. Sloan Foundation  
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Symbol	Company Name	Quantity	Price	Market Value	Change	YTD %	Dividend	Dividend Yield	Dividend Date
SLOF2012002	ARCTIC CAT INC	1,000,000	\$	\$	\$	12,997.00	07/23/01		14,299.52
SLOF2012002	ATLAS AIR WORLDWIDE HLDGS INC	1,800,000	\$	\$	\$	07/28/01			48,611.51
SLOF2012002	EARTHTRUNK INC COM	1,700,000	\$	\$	\$	07/28/01			11,766.04
SLOF2012002	MSC SOFTWARE CORP COM	300,000	\$	\$	\$	07/28/01			-4,149.72
SLOF2012002	MSC SOFTWARE CORP COM	2,500,000	\$	\$	\$	07/28/01			35,078.25
SLOF2012002	MSC SOFTWARE CORP COM	1,700,000	\$	\$	\$	07/28/01			-21,989.50
SLOF2012002	MSC SOFTWARE CORP COM	1,000,000	\$	\$	\$	07/28/01			2,030.98
SLOF2012002	SALEM COMMONS CORP DEL CL A	500,000	\$	\$	\$	07/28/01			2,818.47
SLOF2012002	ALPHA INDS INC	1,500,000	\$	\$	\$	07/29/01			-18,544.51
SLOF2012002	AMERICAN FRNL HLDGS INC COM	1,200,000	\$	\$	\$	07/29/01			9,702.01
SLOF2012002	DUPONT PHOTOMASKS INC	1,000,000	\$	\$	\$	07/29/01			5,390.71
SLOF2012002	DUPONT PHOTOMASKS INC	400,000	\$	\$	\$	07/29/01			3,610.44
SLOF2012002	ESS TECHNOLOGY INC COM	500,000	\$	\$	\$	07/29/01			-4,913.26
SLOF2012002	ESS TECHNOLOGY INC COM	400,000	\$	\$	\$	07/29/01			-3,375.04
SLOF2012002	ESS ENERGY SERVICES INC COM	1,000,000	\$	\$	\$	07/29/01			1,024.83
SLOF2012002	KEY ENERGY SERVICES INC COM	1,000,000	\$	\$	\$	07/29/01			2,856.63
SLOF2012002	SKYWEST INC COM	300,000	\$	\$	\$	07/29/01			1,794.97
SLOF2012002	SKYWEST INC COM	1,700,000	\$	\$	\$	07/29/01			4,413.22
SLOF2012002	TRICO MARINE SVCS INC COM	600,000	\$	\$	\$	07/29/01			741.73
SLOF2012002	TRICO MARINE SVCS INC COM	500,000	\$	\$	\$	07/29/01			1,221.68
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	79,269,000	\$	\$	\$	07/26/01			0.00
SLOF2012002	ALPHA INDS INC	1,000,000	\$	\$	\$	07/30/01			12,391.20
SLOF2012002	ALPHA INDS INC	600,000	\$	\$	\$	07/30/01			-7,417.68
SLOF2012002	ANNTA YLOR STORES CORP COM	1,400,000	\$	\$	\$	07/30/01			5,130.70
SLOF2012002	ANNTA YLOR STORES CORP COM	1,200,000	\$	\$	\$	07/30/01			3,220.40
SLOF2012002	ARGOSY GAMING CO COM	1,600,000	\$	\$	\$	07/30/01			1,055.99
SLOF2012002	ARGOSY GAMING CO COM	1,300,000	\$	\$	\$	07/30/01			5,120.63
SLOF2012002	CUBES MICROSYSTEMS INC COM	2,400,000	\$	\$	\$	07/30/01			3,117.51
SLOF2012002	CONCORD CAMERA CORP	800,000	\$	\$	\$	07/30/01			7,936.87
SLOF2012002	CONCORD CAMERA CORP	700,000	\$	\$	\$	07/30/01			-4,403.00
SLOF2012002	ESS TECHNOLOGY INC COM	1,000,000	\$	\$	\$	07/30/01			-4,404.78
SLOF2012002	ESS TECHNOLOGY INC COM	1,300,000	\$	\$	\$	07/30/01			5,895.12
SLOF2012002	GENERAL SEMICONDUCTOR INC	300,000	\$	\$	\$	07/30/01			14,060.80
SLOF2012002	GENERAL SEMICONDUCTOR INC	1,500,000	\$	\$	\$	07/30/01			8,636.04
SLOF2012002	OCEANENGINEING INTL INC COM	500,000	\$	\$	\$	07/30/01			3,078.68
SLOF2012002	OCEANENGINEING INTL INC COM	300,000	\$	\$	\$	07/30/01			9,055.24
SLOF2012002	PERCOM SEMICONDUCTOR CORP	1,500,000	\$	\$	\$	07/30/01			-623.79
SLOF2012002	PIER 1 IMPORTS INC COM	900,000	\$	\$	\$	07/30/01			2,016.09
SLOF2012002	PIER 1 IMPORTS INC COM	2,400,000	\$	\$	\$	07/30/01			-10,662.32
SLOF2012002	PIER 1 IMPORTS INC COM	400,000	\$	\$	\$	07/30/01			2,338.84
SLOF2012002	SALEM COMMONS CORP DEL CL A	1,300,000	\$	\$	\$	07/30/01			1,662.08
SLOF2012002	SAWTEK INC	117,432,000	\$	\$	\$	07/27/01			4,292.10
SLOF2012002	TRICO MARINE SVCS INC COM	400,000	\$	\$	\$	07/30/01			3,716.16
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	117,432,000	\$	\$	\$	07/27/01			9,581.95
SLOF2012002	BANCORPSOUTH INC	700,000	\$	\$	\$	04/02/01			1,579.59
SLOF2012002	BANCORPSOUTH INC	400,000	\$	\$	\$	04/02/01			7,246.79
SLOF2012002	IST SOURCE CORP	900,000	\$	\$	\$	04/02/01			24,497.23
SLOF2012002	NAVISTAR INTL CORP NEW COM	1,400,000	\$	\$	\$	04/02/01			0.00
SLOF2012002	PIER 1 IMPORTS INC COM	700,000	\$	\$	\$	04/02/01			-432.68
SLOF2012002	SMITH A O CORP	100,000	\$	\$	\$	04/02/01			388.79
SLOF2012002	USX U S STL GROUP COM	1,700,000	\$	\$	\$	04/02/01			2,681.44
SLOF2012002	VIA SYSTEMS GROUP INC COM	3,400,000	\$	\$	\$	04/02/01			1,968.00
SLOF2012002	VINTAGE PETE INC COM	400,000	\$	\$	\$	04/02/01			5,290.97
SLOF2012002	VIA SYSTEMS GROUP INC COM	800,000	\$	\$	\$	04/02/01			2,001.20
SLOF2012002	ALABAMA NATL BANCORPORATION	1,000,000	\$	\$	\$	04/03/01			1,328.73
SLOF2012002	ALABAMA NATL BANCORPORATION	1,000,000	\$	\$	\$	04/03/01			18,513.65
SLOF2012002	ANNTA YLOR STORES CORP COM	600,000	\$	\$	\$	04/03/01			1,723.14
SLOF2012002	ATLAS AIR WORLDWIDE HLDGS INC	500,000	\$	\$	\$	04/03/01			21,723.33
SLOF2012002	ATLAS AIR WORLDWIDE HLDGS INC	500,000	\$	\$	\$	04/03/01			189.51
SLOF2012002	ATLAS AIR WORLDWIDE HLDGS INC	500,000	\$	\$	\$	04/03/01			41.22

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SLOF2012002	05962105	BANCORPSOUTH INC	800 0000 S	072400	0475901	0403001	11,269 62	12,108 24	-838 62 P
SLOF2012002	09643108	BLTYH INC COM	900 0000 S	020201	0475901	0403001	20 802 80	20 743 74	59 06 P
SLOF2012002	60315106	MINERALS TECHNOLOGIES INC COM	200 0000 S	011101	0475901	0403001	7 030 28	-8 843 78	186 50 P
SLOF2012002	67332102	OCEANEERING INTL INC COM	1,400 0000 S	113000	0475901	0403001	28 097 06	22,598 60	5 691 46 P
SLOF2012002	83186509	SMITH A O CORP	100 0000 S	012401	0475901	0403001	1 804 31	1 606 00	191 31 P
SLOF2012002	05962105	BANCORPSOUTH INC	3 000 0000 S	072400	0475901	0403001	42,054 99	-43 403 90	3,350 91 P
SLOF2012002	36126105	G & K SVCS INC	700 0000 S	080400	0475901	0403001	13,649 55	-20,562 30	-6,912 95 P
SLOF2012002	36126105	G & K SVCS INC	1,200 0000 S	080900	0475901	0403001	23,349 16	-35 844 25	10,495 09 P
SLOF2012002	36126105	G & K SVCS INC	1,200 0000 S	087400	0475901	0403001	31,999 22	31,575 00	8 175 78 P
SLOF2012002	36663106	GARTNER INC	500 0000 S	072100	0475901	0403001	3 137 49	5 896 00	2,764 51 P
SLOF2012002	63882100	NATURAL MICROSYSTEMS CORP COM	1 400 0000 S	011801	0475901	0403001	12,249 59	-11 820 06	429 53 P
SLOF2012002	709323109	FENNZOIL QUAKER ST CO COM	200 0000 S	022701	0475901	0403001	2,793 27	2,563 18	215 09 P
SLOF2012002	709323109	FENNZOIL QUAKER ST CO COM	600 0000 S	012801	0475901	0403001	8,349 80	7 764 90	584 90 P
SLOF2012002	709323109	FENNZOIL QUAKER ST CO COM	100 0000 S	010201	0475901	0403001	1,294 07	917 10	376 97 P
SLOF2012002	710279108	PIER 1 IMPORTS INC COM	1 400 0000 S	010301	0475901	0403001	18 116 93	-12,554 50	5,561 43 P
SLOF2012002	710279108	PIER 1 IMPORTS INC COM	1,900 0000 S	010801	0475901	0403001	24,517 26	-16,694 49	7,891 77 P
SLOF2012002	805468105	SAWTEK INC	700 0000 S	012501	0475901	0403001	11,362 58	19 159 49	7 796 91 P
SLOF2012002	805468105	SAWTEK INC	1 700 0000 S	012601	0475901	0403001	27,594 84	-44 646 03	-17 091 19 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	1,400 0000 S	021401	0475901	0403001	29,337 55	21 879 62	7 457 93 P
SLOF2012002	927460105	VINTAGE PETE INC COM	300 0000 S	102000	0475901	0403001	6 063 87	5 990 37	73 50 P
SLOF2012002	943315101	WALUSU MOSINEE PAPER CORP COM	300 0000 S	102000	0475901	0403001	3 742 82	2,523 97	1,216 85 P
SLOF2012002	09378102	ARCH CHEMICAL INC COM	900 0000 S	120600	040201	0403001	19,938 85	14 445 00	4,313 85 P
SLOF2012002	09378102	ARCH CHEMICAL INC COM	300 0000 S	121300	040201	0403001	6,319 62	5,369 64	949 98 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	100 0000 S	012501	040201	0403001	2,132 12	-660 71 P	-660 71 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	400 0000 S	012901	040201	0403001	10 860 47	13 863 24	3 004 77 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	900 0000 S	120600	040201	0403001	15,240 20	12,147 75	3 132 45 P
SLOF2012002	200435105	COMINCO LTD	1,500 0000 S	120700	040201	0403001	25 467 00	20 099 75	5,367 25 P
SLOF2012002	200435105	COMINCO LTD	6 600 0000 S	121300	040201	0403001	112,054 80	94 964 76	17 090 04 P
SLOF2012002	200435105	COMINCO LTD	400 0000 S	072100	040201	0403001	6 791 20	-6 079 00	712 20 P
SLOF2012002	36663106	GARTNER INC	100 0000 S	011101	040201	0403001	8 328 20	20 531 34	541 23 P
SLOF2012002	60315106	MINERALS TECHNOLOGIES INC COM	600 0000 S	032801	040201	0403001	8 328 20	7 764 90	653 30 P
SLOF2012002	709323109	FENNZOIL QUAKER ST CO COM	2 100 0000 S	010801	040201	0403001	27,243 01	-18 452 91	8 796 10 P
SLOF2012002	710279108	PIER 1 IMPORTS INC COM	2,400 0000 S	120800	040201	0403001	51,482 83	-42,324 00	9 158 83 P
SLOF2012002	72370106	PITTSBURGH CO BRINKS GROUP COM	1,200 0000 S	012601	040201	0403001	22,152 17	34,171 67	12,019 50 P
SLOF2012002	805468105	SAWTEK INC	200 0000 S	012401	040201	0403001	3 832 95	3,212 00	620 95 P
SLOF2012002	83186509	SMITH A O CORP	600 0000 S	021401	040201	0403001	12,569 63	9,376 98	3 192 65 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	600 0000 S	122200	040201	0403001	3 795 80	5,990 37	194 57 P
SLOF2012002	927460105	VINTAGE PETE INC COM	600 0000 S	122600	040201	0403001	11,569 59	13,546 58	1 776 99 P
SLOF2012002	927460105	VINTAGE PETE INC COM	600 0000 S	102300	040201	0403001	28 774 36	-28,095 36	639 20 P
SLOF2012002	929297109	WMS INDS INC COM	1 400 0000 S	120400	040201	0403001	23 142 74	-24,380 08	562 66 P
SLOF2012002	929297109	WMS INDS INC COM	1,200 0000 S	120500	040201	0403001	21 550 92	21 811 80	260 88 P
SLOF2012002	929297109	WMS INDS INC COM	400 0000 S	120600	040201	0403001	7 183 64	7 624 64	-441 00 P
SLOF2012002	943315101	WALUSU MOSINEE PAPER CORP COM	500 0000 S	102000	040201	0403001	6 271 03	-4,209 95	2,061 08 P
SLOF2012002	943315101	WALUSU MOSINEE PAPER CORP COM	700 0000 S	102300	040201	0403001	10 097 23	7,207 90	2,889 33 P
SLOF2012002	943315101	WALUSU MOSINEE PAPER CORP COM	293,347 0000 S	050901	040201	0403001	293,347 00	293,347 00	0 00 P
SLOF2012002	961602802	SLO CLIENT CASH INVESTMENT TR	2,200 0000 S	012001	0403001	0403001	29 747 30	-17,372 71 P	8 044 97 P
SLOF2012002	206156101	CONCORD CAMERA CORP	2,500 0000 S	022201	0403001	0403001	14 062 03	-22,107 00	8 044 97 P
SLOF2012002	206156101	CONCORD CAMERA CORP	3,100 0000 S	022701	0403001	0403001	17 436 92	21,280 26	3 843 34 P
SLOF2012002	206156101	CONCORD CAMERA CORP	900 0000 S	030101	0403001	0403001	5 062 33	-6 412 50	1,550 17 P
SLOF2012002	72370106	PITTSBURGH CO BRINKS GROUP COM	2,000 0000 S	120400	0403001	0403001	42,171 79	35,278 00	6 901 79 P
SLOF2012002	77338106	ROHN INDS INC COM	100 0000 S	070700	0403001	0403001	399 90	-437 50	37 51 P
SLOF2012002	77338106	ROHN INDS INC COM	2,200 0000 S	072700	0403001	0403001	8,799 70	9,520 00	550 30 P
SLOF2012002	81865209	SMITH A O CORP	100 0000 S	012401	0403001	0403001	1 183 56	1 606 00	277 56 P
SLOF2012002	81865209	SMITH A O CORP	2,400 0000 S	013101	0403001	0403001	8 137 16	13 195 12	7 057 96 P
SLOF2012002	81865209	SMITH A O CORP	700 0000 S	120600	0403001	0403001	12,313 97	13,243 12	1 032 15 P
SLOF2012002	929297109	WOLVERINE WORLD WIDE INC COM	400 0000 S	102300	0403001	0403001	5 710 44	-4 118 80	1,591 64 P
SLOF2012002	929297109	WOLVERINE WORLD WIDE INC COM	339 451 0000 S	030901	0403001	0403001	339 451 00	-339 451 00	0 00 P
SLOF2012002	949164106	ATLAS AIR WORLDWIDE HLDGS INC	400 0000 S	012901	0404001	0409001	10,501 45	13 865 24	-3,363 79 P
SLOF2012002	949164106	ATLAS AIR WORLDWIDE HLDGS INC	400 0000 S	013001	0404001	0409001	19,501 45	-14,297 44	3 793 99 P
SLOF2012002	054802103	AZTAR CORPORATION	3,300 0000 S	011001	0404001	0409001	34,549 18	-30 403 87	4 143 31 P
SLOF2012002	200435105	COMINCO LTD	6 500 0000 S	121400	0404001	0409001	110,331 00	98 783 75	11,472 25 P
SLOF2012002	242728103	DEB SHOPS INC	400 0000 S	0504001	0404001	0409001	7 149 76	-4,295 00	2 854 76 P
SLOF2012002	60315106	MINERALS TECHNOLOGIES INC COM	100 0000 S	011101	0404001	0409001	5,461 58	-3 921 89	39 69 P
SLOF2012002	60315106	MINERALS TECHNOLOGIES INC COM	400 0000 S	011701	0404001	0409001	13 846 34	13 823 76	22 58 P

SLOFP201202	72370106	PITTSBURGH CO BRUNN'S GROUP COM	2,200,000.00	12/01/00	04/09/01	04/09/01	46,333.33	18,797.00	7,536.33
SLOFP201202	72370106	ROJIN INDS INC COM	2,200,000.00	07/27/00	04/09/01	04/09/01	9,999.67	10,625.00	-623.33
SLOFP201202	72370106	SAFEGLAND SCIENETICS INC	1,400,000.00	08/13/00	04/09/01	04/09/01	5,599.81	3,990.00	-1,609.81
SLOFP201202	766449108	SAFEGLAND SCIENETICS INC	200,000.00	01/29/01	04/09/01	04/09/01	789.97	2,217.70	-1,427.73
SLOFP201202	808194104	SCHULMANN A INC COM	3,400,000.00	02/02/01	04/09/01	04/09/01	13,429.55	-3,718.60	-24,460.03
SLOFP201202	831863098	SMITH A O CORP	200,000.00	10/03/00	04/09/01	04/09/01	1,178.96	1,046.72	128.24
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	800,000.00	01/24/01	04/09/01	04/09/01	3,753.71	-3,213.00	-543.71
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	200,000.00	01/24/01	04/09/01	04/09/01	2,424.99	5,893.99	-2,469.00
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	800,000.00	10/23/00	04/09/01	04/09/01	13,274.98	3,993.99	-2,381.00
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	700,000.00	10/23/00	04/09/01	04/09/01	15,322.40	1,126.70	4,023.70
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	700,000.00	10/23/00	04/09/01	04/09/01	15,322.40	4,103.00	2,289.00
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,100,000.00	10/26/00	04/09/01	04/09/01	4,378.04	-4,103.00	0.00
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	600,000.00	03/09/01	04/09/01	04/09/01	122,608.00	-122,608.00	0.00
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	2,900,000.00	03/12/01	04/09/01	04/09/01	222,220.00	-222,220.00	0.00
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	222,220,000.00	03/12/01	04/09/01	04/09/01	34,696.10	-44,466.68	19,913.00
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,300,000.00	01/26/01	04/09/01	04/10/01	18,682.51	19,913.00	1,230.49
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	700,000.00	02/09/01	04/09/01	04/10/01	16,549.12	16,344.02	205.10
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	700,000.00	02/09/01	04/09/01	04/10/01	16,549.12	-10,595.00	6,054.12
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	2,000,000.00	12/14/00	04/09/01	04/10/01	34,483.80	-30,595.00	3,888.80
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	100,000.00	01/08/01	04/09/01	04/10/01	1,319.42	878.71	440.71
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	2,000,000.00	01/08/01	04/09/01	04/10/01	26,388.31	-17,709.20	8,679.11
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,900,000.00	12/04/00	04/09/01	04/10/01	41,703.60	-33,506.50	8,197.10
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	4,000,000.00	02/02/01	04/09/01	04/10/01	13,822.86	-44,278.00	28,732.14
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	900,000.00	12/26/00	04/09/01	04/10/01	17,639.84	-20,019.87	-2,380.03
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,400,000.00	01/04/01	04/09/01	04/10/01	27,470.86	-4,103.72	90.08
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,400,000.00	01/04/01	04/09/01	04/10/01	3,924.41	10,103.88	181.31
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	200,000.00	10/20/00	04/09/01	04/10/01	14,327.52	10,103.88	4,223.64
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	200,000.00	10/26/00	04/09/01	04/10/01	32,683.74	23,032.30	9,281.24
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	2,200,000.00	11/11/00	04/09/01	04/10/01	4,263.16	3,473.34	789.78
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	300,000.00	02/02/01	04/09/01	04/11/01	30,259.30	29,963.18	246.12
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,300,000.00	02/06/01	04/09/01	04/11/01	16,266.54	16,310.42	-43.88
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	700,000.00	02/06/01	04/09/01	04/11/01	5,244.54	-4,539.25	643.29
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	300,000.00	12/14/00	04/09/01	04/11/01	22,329.83	-16,823.74	5,506.09
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,900,000.00	01/09/01	04/09/01	04/11/01	3,798.33	-2,212.00	586.33
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	200,000.00	01/24/01	04/09/01	04/11/01	19,638.68	16,208.92	3,429.76
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,400,000.00	01/15/00	04/09/01	04/12/01	241,433.00	-241,433.00	0.00
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	241,433,000.00	03/12/01	04/09/01	04/12/01	8,411.71	-4,700.00	218.29
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	500,000.00	02/09/01	04/09/01	04/12/01	13,079.16	14,224.00	1,144.84
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	500,000.00	02/12/01	04/09/01	04/12/01	13,079.16	13,269.10	289.94
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	700,000.00	02/22/01	04/09/01	04/12/01	18,310.63	-19,610.57	1,299.74
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	2,200,000.00	01/10/01	04/09/01	04/12/01	23,011.44	-20,270.58	2,740.86
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	600,000.00	01/17/01	04/09/01	04/12/01	6,273.83	-4,409.48	-1,784.35
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	3,600,000.00	12/14/00	04/09/01	04/12/01	63,013.60	54,711.00	7,302.60
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,600,000.00	12/15/00	04/09/01	04/12/01	27,561.80	23,738.56	3,823.24
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	600,000.00	06/01/01	04/09/01	04/12/01	11,018.21	10,278.30	739.91
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	2,300,000.00	07/19/00	04/09/01	04/12/01	23,706.46	18,549.04	5,157.42
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	200,000.00	12/11/00	04/09/01	04/12/01	4,163.20	3,881.08	282.12
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,200,000.00	01/24/01	04/09/01	04/12/01	16,139.47	-11,661.76	-4,477.71
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	100,000.00	01/09/01	04/09/01	04/12/01	1,237.61	883.46	354.15
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	700,000.00	01/10/01	04/09/01	04/12/01	9,503.30	-4,189.75	3,313.55
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	900,000.00	01/17/01	04/09/01	04/12/01	12,218.53	-9,906.75	2,311.78
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	4,200,000.00	12/08/00	04/09/01	04/12/01	89,037.02	74,067.00	14,970.02
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	4,200,000.00	02/04/01	04/09/01	04/12/01	4,893.95	14,894.74	10,000.79
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,400,000.00	02/02/01	04/09/01	04/12/01	899.14	2,228.80	1,529.66
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	260,000.00	01/21/01	04/09/01	04/12/01	9,574.96	22,792.64	15,217.72
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	3,600,000.00	01/03/01	04/09/01	04/12/01	40,267.82	-41,037.20	769.93
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	2,900,000.00	01/03/01	04/09/01	04/12/01	32,213.10	-31,866.88	346.92
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,600,000.00	01/17/01	04/09/01	04/12/01	17,193.62	19,061.60	1,867.98
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,000,000.00	12/06/00	04/09/01	04/12/01	10,229.55	-4,949.40	1,280.15
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	500,000.00	02/12/01	04/09/01	04/16/01	15,547.98	15,950.00	-402.02
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	2,900,000.00	02/18/01	04/09/01	04/16/01	36,579.82	-37,729.44	-970.62
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,400,000.00	12/18/00	04/09/01	04/16/01	25,141.19	21,113.54	4,027.65
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	400,000.00	01/17/01	04/09/01	04/16/01	7,183.20	5,859.28	1,323.92
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	300,000.00	12/15/00	04/09/01	04/16/01	5,387.40	-4,849.73	547.67
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	800,000.00	07/21/00	04/10/01	04/16/01	4,720.00	-9,433.60	-4,713.60
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	1,800,000.00	07/24/00	04/10/01	04/16/01	10,620.90	21,373.56	10,752.66
SLOFP201202	840775101	TEBA YON COMMUNICATION SYS COM	700,000.00	03/01/01	04/10/01	04/16/01	13,020.61	11,991.33	1,029.28

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SLOF201202	466210101	JLG INDS INC COM	400 0000 S	06/0000	04/1601	5,532.45	-4,774.00	778.45 P
SLOF201202	466210101	JLG INDS INC COM	200 0000 S	12/2000	04/1601	2,776.23	1,925.20	851.03 P
SLOF201202	497264106	KIRBY CORP COM	200 0000 S	12/1100	04/1601	4,169.92	3,811.08	218.84 P
SLOF201202	376323109	MASTEC INC	700 0000 S	01/2401	04/1601	9,432.74	17,044.64	7,613.90 P
SLOF201202	376323109	MASTEC INC	1,400 0000 S	01/2601	04/1601	18,865.49	29,274.38	-10,151.89 P
SLOF201202	711331105	PERICOM SEMICONDUCTOR CORP	800 0000 S	02/2801	04/1601	10,137.42	9,654.88	472.54 P
SLOF201202	769742107	ROADWAY EXPRESS INC DEL	1,600 0000 S	03/1901	04/1601	36,806.77	31,222.84	5,583.93 P
SLOF201202	769742107	ROADWAY EXPRESS INC DEL	300 0000 S	03/2301	04/1601	6,901.27	-6,258.11	543.16 P
SLOF201202	764449108	SAFEGUARD SCIENTIFICS INC	400 0000 S	02/0501	04/1601	1,458.71	-2,253.64	2,706.93 P
SLOF201202	764449108	SAFEGUARD SCIENTIFICS INC	1,200 0000 S	02/0701	04/1601	4,376.13	11,930.40	7,574.67 P
SLOF201202	803448105	SAFEGUARD SCIENTIFICS INC	2,000 0000 S	02/0901	04/1601	7,293.55	18,873.00	-11,579.45 P
SLOF201202	803448105	SAFEGUARD SCIENTIFICS INC	1,400 0000 S	01/2601	04/1601	22,307.69	36,600.26	14,492.57 P
SLOF201202	807751101	TEBAYON COMMUNICATION SYS COM	3,100 0000 S	01/2901	04/1601	49,331.61	87,417.21	38,021.60 P
SLOF201202	807751101	TEBAYON COMMUNICATION SYS COM	4,800 0000 S	02/0201	04/1601	9,229.31	21,526.42	12,297.09 P
SLOF201202	929297109	WMS INDS INC COM	300 0000 S	02/0201	04/1601	13,464.74	27,125.74	-14,439.00 P
SLOF201202	929297109	WMS INDS INC COM	800 0000 S	02/0701	04/1601	542.90	-1,037.76	-994.86 P
SLOF201202	004934105	ACTEL CORP COM	2,500 0000 S	01/1701	04/1601	30,824.71	29,877.20	949.51 P
SLOF201202	004934105	ACTEL CORP COM	1,500 0000 S	01/1701	04/1601	3,379.75	-5,718.48	-3,338.73 P
SLOF201202	007544105	ADVANCED FIBER COMMUNICATIONS	300 0000 S	12/1400	04/1601	3,379.75	-5,413.64	33.92 P
SLOF201202	020731109	ALPHA INDS INC	800 0000 S	12/1300	04/1701	17,457.66	19,322.88	1,865.22 P
SLOF201202	020731109	ALPHA INDS INC	1,200 0000 S	03/2101	04/1701	26,186.48	27,995.00	1,808.52 P
SLOF201202	020731109	ALPHA INDS INC	1,900 0000 S	03/2101	04/1701	28,670.04	29,665.22	-994.18 P
SLOF201202	020731109	ALPHA INDS INC	400 0000 S	02/0101	04/1701	7,742.06	11,231.28	-3,479.22 P
SLOF201202	020731109	ALPHA INDS INC	500 0000 S	02/0101	04/1701	11,613.09	16,596.60	-4,983.51 P
SLOF201202	042819107	ART TECHNOLOGY GRP INC OC-COM	600 0000 S	04/0301	04/1701	7,342.06	10,275.84	-2,933.78 P
SLOF201202	042819107	ART TECHNOLOGY GRP INC OC-COM	400 0000 S	02/1201	04/1701	9,677.58	13,176.00	-3,500.42 P
SLOF201202	16361A106	CHEMPURIST INC COM	800 0000 S	02/1601	04/1701	56,129.93	-45,229.70	-9,999.75 P
SLOF201202	200336105	COMDISCO INC DEL COM	6,000 0000 S	03/0001	04/1701	36,531.98	-25,419.50	-11,112.48 P
SLOF201202	200336105	COMDISCO INC DEL COM	3,800 0000 S	01/0301	04/1701	21,997.42	19,090.08	2,907.34 P
SLOF201202	217510106	COPPER MTN NETWORK INC COM	1,300 0000 S	03/2101	04/1701	20,835.30	-20,040.00	795.30 P
SLOF201202	24613X101	DUPONT PHOTOMASKS INC	800 0000 S	02/2601	04/1701	10,322.84	-45,600.00	35,267.16 P
SLOF201202	26413X101	DUPONT PHOTOMASKS INC	100 0000 S	02/2601	04/1701	16,023.38	20,546.40	-4,523.02 P
SLOF201202	361268103	G & K SVCS INC	800 0000 S	01/1801	04/1701	4,066.35	-4,251.74	245.39 P
SLOF201202	361268103	G & K SVCS INC	200 0000 S	03/0001	04/1701	2,230.23	20,556.60	-17,446.63 P
SLOF201202	361268103	G & K SVCS INC	1,200 0000 S	03/0101	04/1701	11,130.63	-11,072.00	77.63 P
SLOF201202	373200203	GEORGIA GULF CORP COM PAR	600 0000 S	03/0901	04/1701	19,599.32	-13,710.16	5,889.16 P
SLOF201202	492914106	KEY ENERGY SERVICES INC COM	200 0000 S	07/2000	04/1701	2,103.80	-1,511.18	794.62 P
SLOF201202	492914106	KEY ENERGY SERVICES INC COM	1,900 0000 S	03/1901	04/1701	20,042.32	18,612.40	1,429.92 P
SLOF201202	526107107	LENNOX INTL INC COM	3,000 0000 S	02/2701	04/1701	9,020.00	88,500.00	1,800.00 P
SLOF201202	594979105	MICHAEL FOODS INC NEW COM	300 0000 S	10/1300	04/1701	57,190.00	-56,168.75	1,021.25 P
SLOF201202	594979105	MICHAEL FOODS INC NEW COM	1,900 0000 S	02/2601	04/1701	17,599.83	-20,763.80	-3,163.97 P
SLOF201202	606711109	MITTEL CORP	2,200 0000 S	02/0601	04/1701	34,399.70	-37,892.89	3,493.19 P
SLOF201202	713311105	PERICOM SEMICONDUCTOR CORP	900 0000 S	03/0801	04/1701	12,276.83	10,861.74	1,415.11 P
SLOF201202	713311105	PERICOM SEMICONDUCTOR CORP	2,900 0000 S	03/0901	04/1701	39,538.74	16,200.00	2,442.42 P
SLOF201202	719405102	PHOTONICS INC COM	800 0000 S	09/2300	04/1701	21,980.07	-19,146.80	2,953.27 P
SLOF201202	719405102	PHOTONICS INC COM	1,200 0000 S	04/1101	04/1701	32,970.10	-25,931.40	7,038.70 P
SLOF201202	719405102	PHOTONICS INC COM	300 0000 S	10/0400	04/1701	3,242.52	-6,237.12	2,994.60 P
SLOF201202	769742107	ROADWAY EXPRESS INC DEL	3,400 0000 S	01/1701	04/1701	49,081.19	-37,425.50	11,655.69 P
SLOF201202	769742107	ROADWAY EXPRESS INC DEL	800 0000 S	03/2801	04/1701	14,435.06	16,594.96	1,480.10 P
SLOF201202	764449108	SAFEGUARD SCIENTIFICS INC	1,800 0000 S	03/2801	04/1701	41,478.90	-42,532.30	1,053.40 P
SLOF201202	764449108	SAFEGUARD SCIENTIFICS INC	300 0000 S	02/0901	04/1701	1,130.91	2,830.95	-1,700.02 P
SLOF201202	764449108	SAFEGUARD SCIENTIFICS INC	1,700 0000 S	02/0901	04/1701	6,408.61	13,819.13	-7,410.52 P
SLOF201202	764449108	SAFEGUARD SCIENTIFICS INC	2,500 0000 S	01/2901	04/1701	44,363.52	70,497.75	26,134.23 P
SLOF201202	803448105	SAWTEK INC	900 0000 S	03/1301	04/1701	24,704.17	24,300.00	404.17 P
SLOF201202	875351101	TECHNITROL INC	1,000 0000 S	02/1601	04/1701	27,449.08	25,219.10	2,229.98 P
SLOF201202	875351101	TECHNITROL INC	1,700 0000 S	02/0701	04/1701	4,783.34	8,820.96	-4,037.62 P
SLOF201202	875351101	TEBAYON COMMUNICATION SYS COM	1,500 0000 S	02/1401	04/1701	4,222.35	7,414.05	-3,191.70 P

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SLOF2012002	81169101	TESORO PETE CORP	4,000,000 \$	08/21/00	04/11/01	04/17/01	52,038.26	38,200.00	13,838.26 P
SLOF2012002	81169101	TESORO PETE CORP	1,300,000 \$	08/22/00	04/11/01	04/17/01	16,912.43	12,333.75	4,578.68 P
SLOF2012002	927460105	VINTAGE PETE INC COM	1,400,000 \$	01/18/01	04/11/01	04/17/01	28,155.99	27,813.52	372.47 P
SLOF2012002	927460105	VINTAGE PETE INC COM	400,000 \$	01/18/01	04/11/01	04/17/01	7,514.44	7,514.44	486.13 P
SLOF2012002	929297109	WMS INDS INC COM	200,000 \$	12/14/00	04/11/01	04/17/01	3,590.31	-3,609.12	-18.74 P
SLOF2012002	929297109	WMS INDS INC COM	500,000 \$	02/26/01	04/11/01	04/17/01	8,975.94	-9,023.25	-49.31 P
SLOF2012002	978697105	WOLVERINE WORLD WIDE INC COM	700,000 \$	11/15/00	04/11/01	04/17/01	9,815.84	-8,104.46	1,711.38 P
SLOF2012002	007441015	ADVANCED FIBER COMMUNICATIONS	800,000 \$	03/28/01	04/11/01	04/17/01	11,999.39	-12,491.04	-491.65 P
SLOF2012002	007441015	ADVANCED FIBER COMMUNICATIONS	200,000 \$	03/29/01	04/11/01	04/17/01	2,999.90	2,897.92	101.98 P
SLOF2012002	00754A105	ADVANCED FIBER COMMUNICATIONS	500,000 \$	03/29/01	04/11/01	04/17/01	7,281.36	7,244.80	43.56 P
SLOF2012002	00754A105	ADVANCED FIBER COMMUNICATIONS	1,700,000 \$	03/29/01	04/11/01	04/17/01	24,780.41	24,513.74	466.67 P
SLOF2012002	00754A105	ADVANCED FIBER COMMUNICATIONS	300,000 \$	04/04/01	04/11/01	04/17/01	4,373.01	-3,600.00	773.01 P
SLOF2012002	027035109	ALPHA INDS INC	1,500,000 \$	02/16/01	04/11/01	04/17/01	29,266.72	33,739.50	-4,472.78 P
SLOF2012002	027035109	ALPHA INDS INC	2,000,000 \$	02/20/01	04/11/01	04/17/01	39,022.30	-40,033.40	1,011.10 P
SLOF2012002	027035109	ALPHA INDS INC	800,000 \$	02/21/01	04/11/01	04/17/01	15,608.92	15,137.52	471.40 P
SLOF2012002	027035109	ALPHA INDS INC	100,000 \$	02/22/01	04/11/01	04/17/01	1,951.11	-1,787.50	163.61 P
SLOF2012002	027035109	ALPHA INDS INC	1,400,000 \$	02/23/01	04/11/01	04/17/01	27,315.61	24,482.36	2,833.25 P
SLOF2012002	217510106	COPPER MTN NETWORK INC COM	1,500,000 \$	01/05/01	04/11/01	04/17/01	4,300.37	-8,430.11	-3,929.74 P
SLOF2012002	217510106	COPPER MTN NETWORK INC COM	3,900,000 \$	02/02/01	04/11/01	04/17/01	9,238.01	22,813.64	13,643.63 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	400,000 \$	03/29/01	04/11/01	04/17/01	18,512.30	-17,477.92	1,034.38 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	100,000 \$	03/29/01	04/11/01	04/17/01	4,628.13	-4,181.23	446.90 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	1,000,000 \$	04/02/01	04/11/01	04/17/01	46,281.23	-41,642.90	4,638.33 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	400,000 \$	04/03/01	04/11/01	04/17/01	18,312.50	-16,872.36	2,039.94 P
SLOF2012002	461120107	INTERTAN INC	800,000 \$	06/04/00	04/11/01	04/17/01	10,645.56	8,990.00	1,653.56 P
SLOF2012002	461120107	INTERTAN INC	2,500,000 \$	06/12/00	04/11/01	04/17/01	29,070.32	18,889.75	10,180.77 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	300,000 \$	03/19/01	04/11/01	04/17/01	5,287.32	-4,898.00	389.32 P
SLOF2012002	526107107	LENNOX INTL INC COM	1,000,000 \$	01/26/01	04/11/01	04/17/01	13,719.14	21,231.70	7,512.56 P
SLOF2012002	576323109	MASTEC INC	4,200,000 \$	01/31/01	04/11/01	04/17/01	57,620.39	79,643.34	22,022.95 P
SLOF2012002	576323109	MASTEC INC	500,000 \$	02/06/01	04/11/01	04/17/01	3,994.87	-4,406.15	-411.28 P
SLOF2012002	666711109	MITEL CORP	1,000,000 \$	02/12/01	04/11/01	04/17/01	7,989.73	8,629.90	640.17 P
SLOF2012002	666711109	MITEL CORP	2,000,000 \$	02/13/01	04/11/01	04/17/01	15,979.46	17,301.80	1,322.34 P
SLOF2012002	666711109	MITEL CORP	1,000,000 \$	02/15/01	04/11/01	04/17/01	8,788.70	10,696.09	1,707.39 P
SLOF2012002	666711109	MITEL CORP	900,000 \$	02/16/01	04/11/01	04/17/01	7,190.76	-8,230.85	-1,140.09 P
SLOF2012002	666711109	MITEL CORP	2,400,000 \$	02/26/01	04/11/01	04/17/01	22,371.23	22,649.48	278.25 P
SLOF2012002	71381105	PERICOM SEMICONDUCTOR CORP	1,000,000 \$	01/09/01	04/11/01	04/17/01	13,271.56	-12,660.80	610.76 P
SLOF2012002	71381105	PERICOM SEMICONDUCTOR CORP	1,300,000 \$	03/29/01	04/11/01	04/17/01	17,233.02	-16,737.50	515.52 P
SLOF2012002	903377101	USX U S STL GROUP COM	300,000 \$	11/28/00	04/11/01	04/17/01	4,691.81	-4,206.93	484.88 P
SLOF2012002	903377101	USX U S STL GROUP COM	2,700,000 \$	12/01/00	04/11/01	04/17/01	43,223.32	-43,223.76	997.44 P
SLOF2012002	903377101	USX U S STL GROUP COM	1,400,000 \$	01/23/01	04/11/01	04/17/01	21,893.13	20,996.50	896.63 P
SLOF2012002	903377101	USX U S STL GROUP COM	1,800,000 \$	01/26/01	04/11/01	04/17/01	28,130.88	-27,633.44	497.44 P
SLOF2012002	903377101	USX U S STL GROUP COM	100,000 \$	02/13/01	04/11/01	04/17/01	10,947.56	-11,177.74	-230.18 P
SLOF2012002	903377101	USX U S STL GROUP COM	1,700,000 \$	01/18/01	04/11/01	04/17/01	22,153.25	-20,783.71	1,369.54 P
SLOF2012002	09972A106	BORG WARNER INC COM	800,000 \$	01/31/01	04/11/01	04/17/01	34,931.47	33,748.00	1,183.47 P
SLOF2012002	44679107	INFORMEX CORP COM	5,400,000 \$	06/12/00	04/11/01	04/17/01	34,487.87	24,508.88	9,956.99 P
SLOF2012002	461120107	INTERTAN INC	1,200,000 \$	07/28/00	04/11/01	04/17/01	13,873.42	13,372.00	2,301.42 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	500,000 \$	07/28/00	04/11/01	04/17/01	6,027.55	3,777.95	2,249.60 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1,100,000 \$	07/28/00	04/11/01	04/17/01	13,260.60	8,725.20	4,535.40 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	600,000 \$	12/11/00	04/11/01	04/17/01	13,209.93	11,643.24	1,566.71 P
SLOF2012002	526107107	LENNOX INTL INC COM	2,000,000 \$	02/19/01	04/11/01	04/17/01	20,678.30	19,592.00	1,086.30 P
SLOF2012002	71255108	RUSSELL CORP	900,000 \$	10/12/00	04/11/01	04/17/01	15,317.03	13,432.50	1,884.53 P
SLOF2012002	903377101	USX U S STL GROUP COM	1,500,000 \$	02/13/01	04/11/01	04/17/01	23,535.21	23,952.30	-397.09 P
SLOF2012002	903377101	USX U S STL GROUP COM	300,000 \$	02/14/01	04/11/01	04/17/01	4,711.04	-4,700.85	10.19 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	200,000 \$	02/14/01	04/11/01	04/17/01	4,395.61	3,125.66	1,269.95 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	1,000,000 \$	02/15/01	04/11/01	04/17/01	21,978.06	-15,675.90	6,302.16 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	1,200,000 \$	02/16/01	04/11/01	04/17/01	26,373.68	-19,479.60	6,894.08 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	2,000,000 \$	02/26/01	04/11/01	04/17/01	43,956.13	-33,331.80	10,624.33 P
SLOF2012002	927460105	VINTAGE PETE INC COM	900,000 \$	01/18/01	04/11/01	04/17/01	18,437.32	17,004.49	1,432.83 P
SLOF2012002	927460105	VINTAGE PETE INC COM	400,000 \$	01/23/01	04/11/01	04/17/01	8,194.36	-7,920.32	274.04 P
SLOF2012002	947423109	WEBB DEL CORP	1,800,000 \$	12/01/00	04/11/01	04/17/01	34,472.30	-47,226.96	7,243.34 P
SLOF2012002	947423109	WEBB DEL CORP	900,000 \$	12/06/00	04/11/01	04/17/01	27,236.15	23,907.51	3,328.64 P
SLOF2012002	947423109	WEBB DEL CORP	900,000 \$	12/08/00	04/11/01	04/17/01	27,236.15	23,661.27	3,574.88 P
SLOF2012002	947423109	WEBB DEL CORP	200,000 \$	12/11/00	04/11/01	04/17/01	6,032.48	-5,399.18	633.30 P
SLOF2012002	03937R102	ARCH CHEMICAL INC COM	300,000 \$	12/13/00	04/11/01	04/17/01	5,990.80	5,269.64	721.16 P
SLOF2012002	03937R102	ARCH CHEMICAL INC COM	100,000 \$	01/29/01	04/11/01	04/17/01	1,996.93	1,844.58	152.35 P

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SLOF2012002	09724106	BORG WARNER INC COM	500 0000 \$	01/31/01	04/17/01	04/20/01	31,917.32	21,092.50	824.82 P
SLOF2012002	09724106	BORG WARNER INC COM	100 0000 \$	02/22/01	04/17/01	04/20/01	4,383.46	-4,184.10	199.36 P
SLOF2012002	200435103	BORG WARNER INC COM	1,200 0000 \$	01/22/01	04/17/01	04/20/01	22,249.20	17,577.84	4,671.36 P
SLOF2012002	200435103	COMINCO LTD	200 0000 \$	01/22/01	04/17/01	04/20/01	3,708.20	3,079.56	628.64 P
SLOF2012002	372917708	GENZYME CORP COM BIOSURGERY	51 0000 \$	01/24/00	04/17/01	04/20/01	205.01	849.10	-644.09 P
SLOF2012002	372917708	GENZYME CORP COM BIOSURGERY	164 8000 \$	01/24/00	04/17/01	04/20/01	1,948.83	7,729.20	5,780.37 P
SLOF2012002	372917708	GENZYME CORP COM BIOSURGERY	464 2000 \$	09/20/00	04/17/01	04/20/01	660.06	-2,726.51	2,066.45 P
SLOF2012002	416779107	GENZYME CORP COM BIOSURGERY	3 600 0000 \$	07/24/00	04/17/01	04/20/01	23,548.20	16,333.92	7,214.28 P
SLOF2012002	492914106	INFORMIX CORP COM	1 900 0000 \$	04/17/01	04/17/01	04/20/01	23,598.67	15,070.80	8,527.87 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	2 000 0000 \$	04/21/00	04/17/01	04/20/01	23,261.75	18,957.20	6,304.55 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	700 0000 \$	12/21/00	04/17/01	04/20/01	14,073.65	12,985.00	1,088.65 P
SLOF2012002	497366106	KIRBY CORP COM	900 0000 \$	12/08/00	04/17/01	04/20/01	18,379.01	15,871.50	2,507.51 P
SLOF2012002	725781106	PITTSBURGH CO BRINKS GROUP COM	800 0000 \$	01/23/01	04/17/01	04/20/01	16,297.37	15,844.00	453.37 P
SLOF2012002	927460103	VINTAGE PETE INC COM	1,200 0000 \$	02/26/01	04/17/01	04/20/01	21,563.28	21,660.60	-97.32 P
SLOF2012002	929297109	WMS INDS INC COM	1,200 0000 \$	12/27/00	04/18/01	04/23/01	13,471.22	13,272.00	199.22 P
SLOF2012002	000561103	AAK CORP	1 000 0000 \$	02/22/01	04/18/01	04/23/01	27,835.07	24,731.20	3,103.87 P
SLOF2012002	00738A106	ADTRAN INC	900 0000 \$	02/23/01	04/18/01	04/23/01	25,069.56	20,702.34	4,367.22 P
SLOF2012002	00738A106	ADTRAN INC	600 0000 \$	03/21/01	04/18/01	04/23/01	31,322.23	31,359.24	-37.01 P
SLOF2012002	008232108	AFILIATED MANAGERS GROUP INC	600 0000 \$	03/21/01	04/18/01	04/23/01	31,322.23	-28,690.20	2,832.03 P
SLOF2012002	008232108	AFILIATED MANAGERS GROUP INC	3,200 0000 \$	03/08/01	04/18/01	04/23/01	82,298.77	30,618.88	31,677.89 P
SLOF2012002	020735109	ALPHA INDS INC	400 0000 \$	03/09/01	04/18/01	04/23/01	10,287.10	-6,142.52	1,444.58 P
SLOF2012002	020735109	ALPHA INDS INC	600 0000 \$	02/27/01	04/18/01	04/23/01	20,374.19	-13,836.40	6,537.79 P
SLOF2012002	020735109	ALPHA INDS INC	2,600 0000 \$	03/01/01	04/18/01	04/23/01	66,106.13	-35,706.58	31,399.55 P
SLOF2012002	020735109	ALPHA INDS INC	100 0000 \$	02/12/01	04/18/01	04/23/01	1,423.48	1,450.00	-26.52 P
SLOF2012002	04623A101	ASTEC INDS INC	900 0000 \$	02/13/01	04/18/01	04/23/01	12,829.34	-13,143.67	316.33 P
SLOF2012002	04623A101	ASTEC INDS INC	1 700 0000 \$	12/11/00	04/18/01	04/23/01	27,111.71	-30,143.38	-3,031.67 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	2,100 0000 \$	12/12/00	04/18/01	04/23/01	33,490.94	-37,340.52	-3,849.58 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	300 0000 \$	12/08/00	04/18/01	04/23/01	4,764.42	-3,435.50	1,328.92 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	2,200 0000 \$	12/07/00	04/18/01	04/23/01	35,085.74	35,851.82	-766.08 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	700 0000 \$	01/18/01	04/18/01	04/23/01	14,011.78	14,881.09	-869.31 P
SLOF2012002	303726103	G M SVCS INC	1,047 8000 \$	01/26/00	04/18/01	04/23/01	4,307.15	-17,298.49	13,091.34 P
SLOF2012002	372917708	GENZYME CORP COM BIOSURGERY	131 2000 \$	01/27/00	04/18/01	04/23/01	625.64	2,584.24	1,958.60 P
SLOF2012002	456779107	GENZYME CORP COM BIOSURGERY	3,200 0000 \$	09/20/00	04/18/01	04/23/01	23,290.95	-14,972.76	8,318.19 P
SLOF2012002	576323109	INFORMIX CORP COM	100 0000 \$	01/21/01	04/18/01	04/23/01	1,443.12	1,896.27	-453.15 P
SLOF2012002	576323109	MASTEC INC	2,300 0000 \$	02/03/01	04/18/01	04/23/01	33,191.80	-44,200.93	-11,012.13 P
SLOF2012002	576323109	MASTEC INC	1 900 0000 \$	02/06/01	04/18/01	04/23/01	27,419.31	-36,349.09	-8,929.78 P
SLOF2012002	701081101	MASTEC INC	1,300 0000 \$	11/17/99	04/18/01	04/23/01	7,939.76	5,590.00	2,349.76 P
SLOF2012002	701081101	PARKEER DRILLING CO COM	1,200 0000 \$	12/08/00	04/18/01	04/23/01	25,127.16	21,162.00	3,965.16 P
SLOF2012002	731791106	PITTSBURGH CO BRINKS GROUP COM	1,200 0000 \$	03/29/01	04/18/01	04/23/01	20,613.51	19,899.96	713.55 P
SLOF2012002	750439109	RADISYS CORP COM	1,200 0000 \$	03/01/01	04/18/01	04/23/01	20,613.51	19,950.00	663.51 P
SLOF2012002	750439109	RADISYS CORP COM	1,100 0000 \$	04/03/01	04/18/01	04/23/01	18,895.72	17,957.72	938.00 P
SLOF2012002	782332108	RUSSELL CORP	200 0000 \$	10/12/00	04/18/01	04/23/01	3,529.72	2,985.00	544.72 P
SLOF2012002	782332108	RUSSELL CORP	800 0000 \$	10/23/00	04/18/01	04/23/01	14,118.89	11,760.00	2,358.89 P
SLOF2012002	782332108	RUSSELL CORP	500 0000 \$	04/18/01	04/18/01	04/23/01	8,824.30	7,712.50	1,111.80 P
SLOF2012002	782332108	RUSSELL CORP	1,300 0000 \$	07/10/00	04/18/01	04/23/01	23,264.37	16,012.50	7,251.87 P
SLOF2012002	794993104	SALEB COMANS CORP DEL CL A	1 000 0000 \$	07/13/00	04/18/01	04/23/01	15,509.38	10,875.00	4,634.38 P
SLOF2012002	794993104	SALEB COMANS CORP DEL CL A	300 0000 \$	01/29/01	04/18/01	04/23/01	4,974.77	-4,459.73	1,484.96 P
SLOF2012002	801468105	SAWTEK INC	2,200 0000 \$	01/20/01	04/18/01	04/23/01	51,148.29	-62,848.72	11,700.43 P
SLOF2012002	801468105	SAWTEK INC	500 0000 \$	01/31/01	04/18/01	04/23/01	11,624.61	14,166.25	-2,541.64 P
SLOF2012002	801468105	SAWTEK INC	1 000 0000 \$	02/14/01	04/18/01	04/23/01	28,322.23	28,209.10	117.13 P
SLOF2012002	903771101	USX U S STL GROUP COM	1 400 0000 \$	02/21/01	04/18/01	04/23/01	22,028.40	20,172.30	1,856.10 P
SLOF2012002	903771101	USX U S STL GROUP COM	1 000 0000 \$	04/16/01	04/18/01	04/23/01	11,059.63	-9,120.00	1,939.63 P
SLOF2012002	00738A106	WALTER INDS INC COM	1 000 0000 \$	12/19/00	04/19/01	04/24/01	24,000.43	22,371.50	2,328.93 P
SLOF2012002	00738A106	WALTER INDS INC COM	200 0000 \$	02/23/01	04/19/01	04/24/01	5,514.82	4,360.52	914.30 P
SLOF2012002	00738A106	WALTER INDS INC COM	600 0000 \$	02/27/01	04/19/01	04/24/01	16,244.43	14,262.06	2,322.39 P
SLOF2012002	034425108	ANDRAGIS INC	1 800 0000 \$	02/05/01	04/19/01	04/24/01	29,133.28	-30,083.02	951.74 P
SLOF2012002	034425108	ANDREW CORP COM	900 0000 \$	02/20/01	04/19/01	04/24/01	15,614.48	-15,300.00	314.48 P
SLOF2012002	034425108	ANDREW CORP COM	300 0000 \$	02/21/01	04/19/01	04/24/01	9,663.67	-4,442.35	4,221.32 P
SLOF2012002	034425108	ANSWERTEK INC	1 600 0000 \$	02/11/00	04/19/01	04/24/01	9,663.67	-4,296.48	5,067.19 P
SLOF2012002	04623A101	ASTEC INDS INC	900 0000 \$	03/23/01	04/19/01	04/24/01	17,424.62	13,145.67	4,278.95 P
SLOF2012002	04623A101	ASTEC INDS INC	1,200 0000 \$	03/23/01	04/19/01	04/24/01	24,684.88	21,293.75	2,691.13 P
SLOF2012002	04623A101	ASTEC INDS INC	1 700 0000 \$	03/09/01	04/19/01	04/24/01	31,279.71	30,793.00	486.71 P
SLOF2012002	210149100	CONSOLIDATED STONES CORP COM	2,100 0000 \$	01/23/01	04/19/01	04/24/01	15,639.85	15,484.00	155.85 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	2,100 0000 \$	12/20/00	04/19/01	04/24/01	33,847.50	25,388.50	8,459.00 P

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SLOP2012002	36126103	G & K SVCS INC	600 0000 S	01/18/01	04/24/01	12,035.59	12,753.22	-719.63 P
SLOP2012002	372917708	GENZYME CORP COM BIOSURGERY	938 6000 S	01/27/00	04/24/01	3,809.18	15,936.68	12,127.50 P
SLOP2012002	372917708	GENZYME CORP COM BIOSURGERY	261 4000 S	01/24/00	04/24/01	1,660.85	4,620.87	3,560.02 P
SLOP2012002	456779107	INFORMIX CORP COM	2,800 0000 S	09/20/00	04/24/01	19,644.62	12,704.16	6,944.46 P
SLOP2012002	497266106	KIRBY CORP COM	200 0000 S	12/27/00	04/24/01	4,941.56	3,710.00	331.56 P
SLOP2012002	497266106	KIRBY CORP COM	900 0000 S	12/27/00	04/24/01	18,187.04	17,617.05	569.99 P
SLOP2012002	497266106	KIRBY CORP COM	100 0000 S	01/03/01	04/24/01	2,020.78	2,114.90	93.72 P
SLOP2012002	497266106	KIRBY CORP COM	100 0000 S	01/23/01	04/24/01	2,020.78	2,003.00	17.78 P
SLOP2012002	497266106	KIRBY CORP COM	900 0000 S	02/06/01	04/24/01	13,450.76	-17,217.99	-3,767.23 P
SLOP2012002	576023109	MASTEC INC	900 0000 S	02/23/01	04/24/01	26,183.12	-22,377.12	3,426.00 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	1,600 0000 S	02/26/01	04/24/01	13,091.56	12,478.56	613.00 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	800 0000 S	04/24/01	04/24/01	13,091.56	12,400.00	691.56 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	800 0000 S	02/27/01	04/24/01	3,272.89	-3,113.84	159.05 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	200 0000 S	02/21/01	04/24/01	23,484.71	18,227.52	5,257.19 P
SLOP2012002	63934E108	NAVSTAR INTL CORP NEW COM	900 0000 S	12/11/00	04/24/01	58,596.05	-45,130.75	13,463.30 P
SLOP2012002	720279108	PIER IMPORTS INC COM	4 100 0000 S	01/17/01	04/24/01	10,256.19	9,255.00	1,011.19 P
SLOP2012002	782552108	RUSSELL CORP	600 0000 S	10/27/00	04/24/01	23,250.92	28,332.50	-5,081.58 P
SLOP2012002	805448103	SAWTEK INC	1 000 0000 S	01/31/01	04/24/01	9,200.37	10,050.00	749.63 P
SLOP2012002	805448103	SAWTEK INC	400 0000 S	02/05/01	04/24/01	9,200.37	18,975.00	11,037.59 P
SLOP2012002	811609101	TESORO PETE CORP	2 000 0000 S	08/22/00	04/24/01	6,700.81	-6,768.84	-68.03 P
SLOP2012002	81554L108	THREE-FIVE SYS INC	400 0000 S	02/27/01	04/24/01	13,259.07	14,409.50	1,349.57 P
SLOP2012002	81554L108	THREE-FIVE SYS INC	1 000 0000 S	02/21/01	04/24/01	25,214.51	-22,923.52	2,290.99 P
SLOP2012002	903377101	USX U S STL GROUP COM	1 600 0000 S	04/19/01	04/24/01	14,298.48	-11,836.00	2,442.48 P
SLOP2012002	903377101	USX U S STL GROUP COM	1 300 0000 S	04/19/01	04/24/01	14,249.51	10,420.02	4,379.49 P
SLOP2012002	931170103	WALTER INDS INC COM	900 0000 S	11/15/00	04/24/01	25,391.14	25,438.00	-46.86 P
SLOP2012002	978097103	WOLVERINE WORLD WIDE INC COM	2,300 0000 S	12/27/00	04/24/01	22,613.81	-20,994.75	1,619.06 P
SLOP2012002	000361103	AAR CORP	300 0000 S	12/19/00	04/23/01	3,545.15	-4,794.02	-8,339.17 P
SLOP2012002	000934103	ACTEL CORP COM	200 0000 S	02/27/01	04/23/01	13,862.89	12,696.30	1,166.59 P
SLOP2012002	00738A106	ADTRAN INC	500 0000 S	03/21/01	04/23/01	64,702.20	-26,853.12	27,850.08 P
SLOP2012002	00738A106	ADTRAN INC	2,400 0000 S	03/09/01	04/23/01	38,121.85	-36,770.58	1,353.27 P
SLOP2012002	020753109	ALPHA INDS INC	2,200 0000 S	02/05/01	04/23/01	34,638.04	-30,909.20	3,748.84 P
SLOP2012002	032515108	ANADIGICS INC	2,000 0000 S	02/13/01	04/23/01	19,698.36	-18,573.17	1,125.19 P
SLOP2012002	032515108	ANADIGICS INC	1,100 0000 S	02/21/01	04/23/01	2,041.45	1,149.12	892.33 P
SLOP2012002	034425108	ANDREW CORP COM	400 0000 S	12/21/00	04/23/01	2,154.16	2,154.16	1,211.03 P
SLOP2012002	036916104	ANSWEARTHINK INC	200 0000 S	01/24/01	04/23/01	42,063.09	27,343.75	14,721.34 P
SLOP2012002	12501N108	C CUBE MICROSYSTEMS INC COM	2,500 0000 S	01/25/01	04/23/01	3,563.21	3,563.21	256.23 P
SLOP2012002	144319103	C CUBE MICROSYSTEMS INC COM	100 0000 S	08/02/00	04/23/01	13,369.50	15,484.80	2,099.30 P
SLOP2012002	144319103	C CUBE MICROSYSTEMS INC COM	500 0000 S	08/10/00	04/23/01	9,848.37	9,848.37	794.37 P
SLOP2012002	144281103	CARPENTER TECHNOLOGY CORP COM	900 0000 S	03/29/01	04/23/01	3,318.00	-3,318.00	35.21 P
SLOP2012002	210119100	CONSOLIDATED STORES CORP COM	300 0000 S	01/23/01	04/23/01	3,237.79	3,237.79	-387.32 P
SLOP2012002	210119100	CONSOLIDATED STORES CORP COM	3,100 0000 S	01/23/01	04/23/01	36,110.48	36,498.00	2,063.13 P
SLOP2012002	210119100	CONSOLIDATED STORES CORP COM	400 0000 S	12/20/00	04/23/01	6,937.13	-4,874.00	3,747.81 P
SLOP2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	700 0000 S	12/21/00	04/23/01	12,139.97	-8,392.16	3,447.59 P
SLOP2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	1,400 0000 S	09/20/00	04/23/01	9,799.67	-6,532.08	3,447.59 P
SLOP2012002	416779107	K SWISS INC CL A	500 0000 S	10/19/00	04/23/01	13,771.73	13,019.63	752.08 P
SLOP2012002	482646102	K SWISS INC CL A	100 0000 S	10/20/00	04/23/01	2,754.35	2,505.73	248.62 P
SLOP2012002	482646102	K SWISS INC CL A	1,900 0000 S	03/05/01	04/23/01	29,076.06	-28,010.94	1,065.12 P
SLOP2012002	486665102	KEANE INC COM	2,200 0000 S	03/06/01	04/23/01	33,667.01	-34,221.66	-554.65 P
SLOP2012002	486665102	KEANE INC COM	2,000 0000 S	03/01/01	04/23/01	30,606.57	30,060.60	545.77 P
SLOP2012002	486665102	KEANE INC COM	2,000 0000 S	02/21/01	04/23/01	36,387.39	31,138.40	5,248.99 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	2,000 0000 S	03/01/01	04/23/01	30,929.28	28,163.39	2,765.89 P
SLOP2012002	603138106	METHODE ELECTRS INC CL A COM	1 700 0000 S	03/12/01	04/23/01	16,374.32	14,516.64	1,857.68 P
SLOP2012002	63934E108	NAVSTAR INTL CORP NEW COM	900 0000 S	03/12/01	04/23/01	21,323.14	20,735.64	787.50 P
SLOP2012002	701081101	ADHERALS TECHNOLOGIES INC COM	600 0000 S	12/11/00	04/23/01	10,383.01	8,101.12	2,283.89 P
SLOP2012002	719405102	ADHERALS TECHNOLOGIES INC COM	400 0000 S	12/11/00	04/23/01	6,631.77	-4,730.00	1,891.77 P
SLOP2012002	719405102	ADHERALS TECHNOLOGIES INC COM	1 100 0000 S	11/17/99	04/23/01	29,266.22	20,790.40	8,475.82 P
SLOP2012002	719405102	ADHERALS TECHNOLOGIES INC COM	1 000 0000 S	10/04/00	04/23/01	17,559.73	10,005.18	7,554.55 P
SLOP2012002	719405102	ADHERALS TECHNOLOGIES INC COM	600 0000 S	10/10/00	04/23/01	17,559.73	12,337.86	5,221.87 P
SLOP2012002	719405102	ADHERALS TECHNOLOGIES INC COM	600 0000 S	10/27/00	04/23/01	19,697.06	15,410.50	4,286.56 P
SLOP2012002	730379108	PIER 1 IMPORTS INC COM	1 400 0000 S	03/09/01	04/23/01	28,273.05	-29,138.63	-753.37 P
SLOP2012002	784626103	SPS TECHNOLOGIES INC	200 0000 S	03/12/01	04/23/01	9,457.68	9,708.70	-251.02 P
SLOP2012002	784626103	SPS TECHNOLOGIES INC	600 0000 S	02/05/01	04/23/01	11,724.86	12,562.40	-837.64 P
SLOP2012002	805468103	SAWTEK INC	500 0000 S	02/05/01	04/23/01	5,040.72	3,500.78	1,539.94 P
SLOP2012002	805468103	SAWTEK INC	200 0000 S	02/07/01	04/23/01	14,059.32	9,487.50	4,571.82 P
SLOP2012002	811609101	TESORO PETE CORP	1 000 0000 S	08/22/00	04/23/01	14,891.44	14,348.79	542.65 P
SLOP2012002	81554L108	THREE-FIVE SYS INC	900 0000 S	03/15/01	04/23/01	6,618.42	-6,103.04	515.38 P
SLOP2012002	81554L108	THREE-FIVE SYS INC	400 0000 S	03/16/01	04/23/01			



Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1623877

SLOF2012002	903371101	USX U S STL GROUP COM	1,300,000.00	02/22/01	04/20/01	04/25/01	23,602.31	21,490.80	2,111.51	P
SLOF2012002	903371101	USX U S STL GROUP COM	1,100,000.00	02/22/01	04/20/01	04/25/01	17,308.36	15,817.12	1,491.24	P
SLOF2012002	929297109	WMS INDS INC COM	500,000.00	02/26/01	04/20/01	04/25/01	9,741.27	9,023.25	718.02	P
SLOF2012002	929297109	WMS INDS INC COM	200,000.00	02/27/01	04/20/01	04/25/01	3,896.51	3,725.88	170.63	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	900,000.00	11/15/00	04/20/01	04/25/01	14,345.52	10,420.02	3,925.50	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	500,000.00	11/28/00	04/20/01	04/25/01	7,969.72	5,840.30	2,129.43	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	1,400,000.00	12/03/00	04/20/01	04/25/01	22,313.25	-17,735.08	4,568.17	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	600,000.00	12/07/00	04/20/01	04/25/01	9,563.68	7,960.52	1,603.16	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	600,000.00	12/15/00	04/20/01	04/25/01	9,563.68	8,960.52	603.16	P
SLOF2012002	0314401	APW LTD SHS	1,100,000.00	03/14/01	04/23/01	04/26/01	9,943.78	23,565.96	-13,622.18	P
SLOF2012002	0313101	APW LTD SHS	1,100,000.00	03/13/01	04/23/01	04/26/01	11,751.73	30,229.29	-18,477.56	P
SLOF2012002	0323101	ANADIGICS INC	300,000.00	02/13/01	04/23/01	04/26/01	4,704.89	-4,636.31	84.58	P
SLOF2012002	034425108	ANDREW CORP COM	900,000.00	02/21/01	04/23/01	04/26/01	16,069.41	15,196.23	873.18	P
SLOF2012002	034425108	ANDREW CORP COM	300,000.00	02/23/01	04/23/01	04/26/01	5,316.47	-4,928.07	428.40	P
SLOF2012002	144235103	CARPENTER TECHNOLOGY CORP COM	700,000.00	08/10/00	04/23/01	04/26/01	18,396.85	21,636.32	-3,239.47	P
SLOF2012002	200435105	COMINCO LTD	5,200,000.00	01/22/01	04/23/01	04/26/01	103,541.88	-80,068.56	23,473.32	P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	2,200,000.00	12/21/00	04/23/01	04/26/01	37,532.96	26,375.36	11,177.60	P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	2,100,000.00	01/02/01	04/23/01	04/26/01	39,239.92	32,200.00	7,039.92	P
SLOF2012002	361288105	G & K SVCS INC	100,000.00	01/18/01	04/23/01	04/26/01	1,908.93	-2,123.87	216.94	P
SLOF2012002	428291108	HEXCEL CORP NEW	600,000.00	07/20/00	04/23/01	04/26/01	5,423.82	-7,418.28	-1,994.46	P
SLOF2012002	428291108	HEXCEL CORP NEW	700,000.00	07/21/00	04/23/01	04/26/01	6,377.78	-8,707.23	-2,329.45	P
SLOF2012002	456779107	INFORMIX CORP COM	10,700,000.00	09/20/00	04/23/01	04/26/01	75,151.08	-48,544.04	26,607.04	P
SLOF2012002	486665102	KEANE INC COM	1,200,000.00	03/08/01	04/23/01	04/26/01	18,102.95	18,026.36	66.59	P
SLOF2012002	486665102	KEANE INC COM	800,000.00	03/09/01	04/23/01	04/26/01	12,068.64	11,640.00	428.64	P
SLOF2012002	486665102	KEANE INC COM	700,000.00	11/08/00	04/23/01	04/26/01	14,314.87	15,482.04	-1,167.17	P
SLOF2012002	488044108	KELLWOOD CO	802,000.00	08/21/00	04/23/01	04/26/01	14,823.98	-10,426.46	4,397.52	P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	2,800,000.00	08/22/00	04/23/01	04/26/01	39,081.41	28,241.80	10,839.61	P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1,700,000.00	01/23/01	04/23/01	04/26/01	34,338.85	-34,051.00	287.85	P
SLOF2012002	497526106	KIRBY CORP COM	600,000.00	02/06/01	04/23/01	04/26/01	8,684.71	-11,478.66	2,793.95	P
SLOF2012002	576325109	MASTEC INC	100,000.00	03/12/01	04/23/01	04/26/01	1,871.05	1,612.96	258.09	P
SLOF2012002	591530200	METHODE ELECTRS INC CL A COM	1,300,000.00	03/13/01	04/23/01	04/26/01	24,323.61	-20,195.16	4,128.45	P
SLOF2012002	591530200	METHODE ELECTRS INC CL A COM	1,500,000.00	11/17/99	04/23/01	04/26/01	9,504.88	-6,950.00	3,054.88	P
SLOF2012002	701081101	PARKER DRILLING CO COM	300,000.00	10/27/00	04/23/01	04/26/01	8,609.71	-6,168.93	2,440.78	P
SLOF2012002	719403102	PHOTONICS INC COM	200,000.00	12/26/00	04/23/01	04/26/01	3,739.81	-4,246.88	-497.07	P
SLOF2012002	719403102	PHOTONICS INC COM	600,000.00	03/12/01	04/23/01	04/26/01	21,205.05	-29,126.10	-8,921.05	P
SLOF2012002	744626103	SFS TECHNOLOGIES INC	300,000.00	03/14/01	04/23/01	04/26/01	14,102.53	14,565.00	-462.47	P
SLOF2012002	784626103	SFS TECHNOLOGIES INC	1,200,000.00	02/07/01	04/23/01	04/26/01	27,076.02	30,244.32	-3,168.30	P
SLOF2012002	805468105	SAWTEK INC	900,000.00	02/09/01	04/23/01	04/26/01	20,307.01	19,930.05	376.96	P
SLOF2012002	805468105	SAWTEK INC	1,800,000.00	02/12/01	04/23/01	04/26/01	38,048.76	2,565.26	35,483.50	P
SLOF2012002	811689101	TESORO PETE CORP	3,100,000.00	08/22/00	04/23/01	04/26/01	43,624.22	29,411.25	14,212.97	P
SLOF2012002	813541108	THREE FIVE SYS INC	300,000.00	02/27/01	04/23/01	04/26/01	4,837.34	5,076.63	-239.29	P
SLOF2012002	813541108	THREE FIVE SYS INC	300,000.00	02/28/01	04/23/01	04/26/01	11,287.12	12,004.51	-717.39	P
SLOF2012002	903371101	USX U S STL GROUP COM	2,100,000.00	02/23/01	04/23/01	04/26/01	36,404.10	33,072.16	3,331.94	P
SLOF2012002	903371101	USX U S STL GROUP COM	1,000,000.00	02/26/01	04/23/01	04/26/01	15,827.87	14,987.40	840.47	P
SLOF2012002	929297109	WMS INDS INC COM	800,000.00	01/23/01	04/23/01	04/26/01	16,148.18	15,841.04	307.14	P
SLOF2012002	929297109	WMS INDS INC COM	100,000.00	12/15/00	04/23/01	04/26/01	1,633.88	1,343.42	310.46	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	700,000.00	12/19/00	04/23/01	04/26/01	11,577.19	9,737.21	1,839.98	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	1,100,000.00	12/20/00	04/23/01	04/26/01	18,192.73	-14,620.90	3,562.73	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	100,000.00	12/13/00	04/23/01	04/26/01	1,104.96	833.62	271.34	P
SLOF2012002	981811102	WORKINGTON INDS INC COM	400,000.00	03/28/01	04/27/01	04/27/01	19,988.53	18,906.16	1,082.37	P
SLOF2012002	008232108	AFFILIATED MANAGERS GROUP INC	500,000.00	03/29/01	04/24/01	04/27/01	24,985.67	23,315.00	1,670.67	P
SLOF2012002	008232108	AFFILIATED MANAGERS GROUP INC	400,000.00	03/30/01	04/24/01	04/27/01	19,988.53	18,730.28	1,258.25	P
SLOF2012002	008232108	AFFILIATED MANAGERS GROUP INC	1,000,000.00	02/23/01	04/24/01	04/27/01	17,845.40	16,426.90	1,418.50	P
SLOF2012002	034425108	ANDREW CORP COM	200,000.00	12/21/01	04/24/01	04/27/01	2,636.82	3,093.76	-456.94	P
SLOF2012002	036916104	ANSWERTHINK INC	100,000.00	08/10/00	04/24/01	04/27/01	31,641.86	39,104.72	-8,462.86	P
SLOF2012002	144235103	CARPENTER TECHNOLOGY CORP COM	1,100,000.00	08/29/00	04/24/01	04/27/01	1,705.94	-1,400.00	305.94	P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	1,100,000.00	01/10/01	04/24/01	04/27/01	30,708.97	26,953.02	3,755.95	P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	800,000.00	01/11/01	04/24/01	04/27/01	13,647.54	13,941.20	-293.66	P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	1,300,000.00	01/18/01	04/24/01	04/27/01	25,213.56	27,636.31	-2,422.75	P
SLOF2012002	361288105	G & K SVCS INC	2,200,000.00	07/21/00	04/24/01	04/27/01	20,134.60	27,365.58	-7,230.98	P
SLOF2012002	428291108	HEXCEL CORP NEW	500,000.00	11/08/00	04/24/01	04/27/01	10,232.16	11,081.60	-849.44	P
SLOF2012002	428291108	HEXCEL CORP NEW	1,700,000.00	03/13/01	04/24/01	04/27/01	2,046.43	-2,271.76	4,208.33	P
SLOF2012002	488044108	KELLWOOD CO	1,700,000.00	03/13/01	04/24/01	04/27/01	30,615.97	26,406.44	4,209.53	P
SLOF2012002	488044108	KELLWOOD CO	400,000.00	01/18/01	04/24/01	04/27/01	3,786.07	-7,975.44	-4,189.37	P

SI.OF.F2012002	631632.03	NCI BLDG SYS INC COM	300 0000 S	01/23/01	04/24/01	04/27/01	04/27/01	2,839.55	5,636.02	2,816.47 P
SI.OF.F2012002	181609.01	TESORO PETE CORP	2,300 0000 S	08/22/00	04/24/01	04/27/01	04/27/01	35,672.80	23,718.75	11,954.05 P
SI.OF.F2012002	883541.08	THREE-FIVE SYS INC	1,200 0000 S	02/26/01	04/27/01	04/27/01	04/27/01	20,468.46	-32,394.09	-1,823.63 P
SI.OF.F2012002	883541.08	THREE FIVE SYS INC	600 0000 S	03/08/01	04/24/01	04/27/01	04/27/01	9,446.98	-10,605.00	-1,158.02 P
SI.OF.F2012002	927460.03	VINTAGE PETE INC COM	800 0000 S	01/23/01	04/24/01	04/27/01	04/27/01	16,060.50	-15,941.04	119.46 P
SI.OF.F2012002	927460.03	VINTAGE PETE INC COM	600 0000 S	01/24/01	04/24/01	04/27/01	04/27/01	12,043.58	11,918.28	127.10 P
SI.OF.F2012002	929378.99	WMS INDS INC COM	600 0000 S	02/27/01	04/24/01	04/27/01	04/27/01	14,437.05	11,647.83	470.19 P
SI.OF.F2012002	918111.02	WORTHINGTON INDS INC COM	1,200 0000 S	12/13/00	04/24/01	04/27/01	04/27/01	11,105.43	7,869.50	3,235.93 P
SI.OF.F2012002	918111.02	WORTHINGTON INDS INC COM	1,200 0000 S	03/12/01	04/24/01	04/27/01	04/27/01	157,332.00	157,332.00	0.00 P
SI.OF.F2012002	996102.02	SLO CLIENT CASH INVESTMENT TR	319,647,0000 S	03/12/01	04/24/01	04/24/01	04/24/01	389,647.00	389,647.00	0.00 P
SI.OF.F2012002	996102.02	SLO CLIENT CASH INVESTMENT TR	168,774,0000 S	03/14/01	04/24/01	04/24/01	04/24/01	168,774.00	168,774.00	0.00 P
SI.OF.F2012002	996102.02	SLO CLIENT CASH INVESTMENT TR	200 0000 S	01/24/01	04/23/01	04/26/01	04/26/01	4,551.85	5,353.04	801.19 P
SI.OF.F2012002	004954.03	ACTEL CORP COM	900 0000 S	01/24/01	04/23/01	04/26/01	04/26/01	2,273.52	-2,312.75	-48.23 P
SI.OF.F2012002	004954.03	ACTEL CORP COM	1,200 0000 S	12/19/00	04/23/01	04/26/01	04/26/01	4,739.82	-3,071.26	7,811.08 P
SI.OF.F2012002	004954.03	ACTEL CORP COM	900 0000 S	03/09/01	04/23/01	04/26/01	04/26/01	40,218.48	24,060.44	16,158.04 P
SI.OF.F2012002	020733.09	ALPHA INDS INC	200 0000 S	03/12/01	04/23/01	04/26/01	04/26/01	10,484.41	9,856.14	628.27 P
SI.OF.F2012002	020733.09	ALPHA INDS INC	600 0000 S	02/23/01	04/23/01	04/26/01	04/26/01	11,287.62	12,941.36	1,653.74 P
SI.OF.F2012002	024423.08	ANDREW CORP COM	800 0000 S	12/15/00	04/23/01	04/26/01	04/26/01	1,563.95	1,019.23	544.72 P
SI.OF.F2012002	041127.09	ARTESTN TECHNOLOGIES INC COM	100 0000 S	06/03/00	04/23/01	04/26/01	04/26/01	10,927.64	9,013.36	1,914.28 P
SI.OF.F2012002	113739.06	BROOKLINE BANCORP INC COM	800 0000 S	06/21/00	04/23/01	04/26/01	04/26/01	9,561.64	8,006.23	1,555.41 P
SI.OF.F2012002	113739.06	BROOKLINE BANCORP INC COM	700 0000 S	06/20/00	04/23/01	04/26/01	04/26/01	23,289.02	16,406.23	6,882.77 P
SI.OF.F2012002	125011.08	C CUBE MICROSYSTEMS INC COM	1,500 0000 S	01/23/01	04/23/01	04/26/01	04/26/01	15,352.64	10,486.50	4,866.14 P
SI.OF.F2012002	125011.08	C CUBE MICROSYSTEMS INC COM	1,000 0000 S	01/26/01	04/23/01	04/26/01	04/26/01	33,906.36	-46,244.84	-12,338.48 P
SI.OF.F2012002	150926.03	CELESTEX INC COM	2,800 0000 S	03/13/01	04/23/01	04/26/01	04/26/01	33,879.59	33,120.00	759.59 P
SI.OF.F2012002	203121.07	COMMSCOPE INC COM	3,300 0000 S	02/02/01	04/23/01	04/26/01	04/26/01	20,905.44	-62,475.60	-41,570.16 P
SI.OF.F2012002	204923.01	COMPUTER NETWORK TECHNOLOGY CO	300 0000 S	02/03/01	04/23/01	04/26/01	04/26/01	2,809.59	5,142.21	2,332.62 P
SI.OF.F2012002	204923.01	COMPUTER NETWORK TECHNOLOGY CO	1,900 0000 S	01/11/01	04/23/01	04/26/01	04/26/01	34,320.79	30,972.85	3,347.94 P
SI.OF.F2012002	300726.03	FAIRCHILD SEMICONDUCTOR INTL	1,900 0000 S	01/11/01	04/23/01	04/26/01	04/26/01	11,749.38	12,896.34	1,146.96 P
SI.OF.F2012002	361268.03	G & R SVCS INC	6,000 000 S	01/22/01	04/23/01	04/26/01	04/26/01	12,337.66	7,760.00	4,577.66 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	2,200 0000 S	03/09/01	04/23/01	04/26/01	04/26/01	33,856.86	32,120.00	1,736.86 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	1,200 0000 S	08/22/00	04/23/01	04/26/01	04/26/01	13,287.48	11,810.40	1,477.08 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	1,000 0000 S	08/15/00	04/23/01	04/26/01	04/26/01	17,055.01	19,649.62	2,594.61 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	300 0000 S	08/21/00	04/23/01	04/26/01	04/26/01	3,009.71	3,186.75	177.04 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	300 0000 S	02/06/01	04/23/01	04/26/01	04/26/01	1,393.97	1,913.11	519.14 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	500 0000 S	02/07/01	04/23/01	04/26/01	04/26/01	12,337.66	16,470.00	4,132.34 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	500 0000 S	03/13/01	04/23/01	04/26/01	04/26/01	9,418.03	7,760.00	1,658.03 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	800 0000 S	03/19/01	04/23/01	04/26/01	04/26/01	13,185.25	11,049.08	2,136.17 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	800 0000 S	08/13/00	04/23/01	04/26/01	04/26/01	3,463.88	-3,400.00	-63.88 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	400 0000 S	08/16/00	04/23/01	04/26/01	04/26/01	1,731.94	1,710.00	21.94 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	1,000 0000 S	10/27/00	04/23/01	04/26/01	04/26/01	17,501.31	-15,423.00	2,078.31 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	200 0000 S	03/14/01	04/23/01	04/26/01	04/26/01	9,459.28	-9,710.00	-250.72 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	200 0000 S	02/12/01	04/23/01	04/26/01	04/26/01	6,648.32	-6,341.46	306.86 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	1,700 0000 S	02/14/01	04/23/01	04/26/01	04/26/01	31,025.48	28,869.26	2,156.22 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	1,400 0000 S	02/15/01	04/23/01	04/26/01	04/26/01	15,312.74	15,712.06	399.32 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	300 0000 S	10/17/00	04/23/01	04/26/01	04/26/01	32,718.12	-27,348.24	5,369.88 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	800 0000 S	08/22/00	04/23/01	04/26/01	04/26/01	11,621.93	7,290.00	4,331.93 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	800 0000 S	02/12/00	04/23/01	04/26/01	04/26/01	10,169.19	-6,811.98	16,981.17 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	700 0000 S	03/08/01	04/23/01	04/26/01	04/26/01	9,533.86	10,405.00	871.14 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	500 0000 S	03/08/01	04/23/01	04/26/01	04/26/01	4,679.84	-5,202.50	-9,882.34 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	500 0000 S	03/08/01	04/23/01	04/26/01	04/26/01	34,263.37	33,332.92	930.45 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	1,800 0000 S	02/27/01	04/23/01	04/26/01	04/26/01	16,341.97	11,017.30	5,324.67 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	1,400 0000 S	12/18/00	04/23/01	04/26/01	04/26/01	18,899.57	17,775.10	1,124.47 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	700 0000 S	03/28/01	04/23/01	04/26/01	04/26/01	2,347.54	1,419.32	928.22 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	700 0000 S	03/12/01	04/23/01	04/26/01	04/26/01	16,432.79	-11,717.51	28,150.30 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	700 0000 S	03/28/01	04/23/01	04/26/01	04/26/01	14,209.52	-4,865.01	19,074.53 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	700 0000 S	12/01/99	04/23/01	04/26/01	04/26/01	5,236.33	-4,928.07	10,164.40 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	300 0000 S	02/23/01	04/23/01	04/26/01	04/26/01	3,216.33	5,139.12	1,922.79 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	300 0000 S	02/26/01	04/23/01	04/26/01	04/26/01	50,955.21	-48,625.80	2,329.41 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	1,200 0000 S	01/26/01	04/23/01	04/26/01	04/26/01	39,123.69	-36,216.25	2,907.44 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	2,300 0000 S	10/17/00	04/23/01	04/26/01	04/26/01	23,331.22	36,475.50	13,144.28 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	1,000 0000 S	10/17/00	04/23/01	04/26/01	04/26/01	6,999.56	-12,290.72	-19,290.28 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	300 0000 S	08/29/00	04/23/01	04/26/01	04/26/01	2,625.92	3,217.06	691.14 P
SI.OF.F2012002	466645.02	KEY ENERGY SERVICES INC COM	700 0000 S	02/12/01	04/23/01	04/26/01	04/26/01	18,381.45	13,376.19	5,005.26 P

SLOF2012002	172755100	CHARUS LOGIC INC COM	1 900 000 S	05/29/01	04/25/01	05/01/01	51 573.33	-31,490.98	83.25 P
SLOF2012002	203727107	COMASCORE INC COM	800 000 S	03/13/01	04/25/01	05/01/01	14,351.52	-13,248.00	1,103.52 P
SLOF2012002	203727107	COMASCORE INC COM	700 000 S	03/14/01	04/25/01	05/01/01	12,537.58	12,217.00	340.58 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	800 000 S	01/11/01	04/25/01	05/01/01	14,403.75	13,041.20	1,362.55 P
SLOF2012002	361268105	G & K SVCS INC	300 000 S	01/22/01	04/25/01	05/01/01	5 831.80	-6,448.17	-616.37 P
SLOF2012002	361268105	G & K SVCS INC	200 000 S	01/25/01	04/25/01	05/01/01	3,887.87	-4,214.80	-436.93 P
SLOF2012002	446665102	KEANE INC COM	100 000 S	03/09/01	04/25/01	05/01/01	1,575.94	1,440.00	115.94 P
SLOF2012002	446665102	KEANE INC COM	2,300 000 S	03/14/01	04/25/01	05/01/01	36,246.55	-32,263.94	3,982.61 P
SLOF2012002	446665102	KEANE INC COM	1 700 000 S	03/16/01	04/25/01	05/01/01	26,790.92	21,573.00	5,217.92 P
SLOF2012002	48804108	KEELWOOD CO	900 000 S	11/09/00	04/25/01	05/01/01	18 483.83	19,905.84	1,421.99 P
SLOF2012002	48804108	KEELWOOD CO	100 000 S	11/10/00	04/25/01	05/01/01	2,053.76	2,203.42	144.66 P
SLOF2012002	492914106	KEY ENERGY SVCS INC COM	3 100 000 S	04/22/00	04/25/01	05/01/01	41 832.51	30,510.20	11,322.31 P
SLOF2012002	991320200	METHODE ELECTRS INC CL A COM	300 000 S	03/19/01	04/25/01	05/01/01	9,267.54	7,892.20	1,375.34 P
SLOF2012002	991320200	METHODE ELECTRS INC CL A COM	600 000 S	03/28/01	04/25/01	05/01/01	11,241.02	10,035.62	1,205.40 P
SLOF2012002	991320200	METHODE ELECTRS INC CL A COM	500 000 S	04/23/01	04/25/01	05/01/01	9,367.54	7,448.05	1,919.49 P
SLOF2012002	628153105	NCI BLDG SYS INC COM	1 600 000 S	01/23/01	04/25/01	05/01/01	13 103.49	30 151.44	-13 061.95 P
SLOF2012002	628153105	NCI BLDG SYS INC COM	600 000 S	01/24/01	04/25/01	05/01/01	7 551.75	16 032.00	8 480.25 P
SLOF2012002	63944E108	NAVISTAR INTL CORP NEW COM	600 000 S	11/17/99	04/25/01	05/01/01	13,565.93	-12,151.64	1,414.29 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1 300 000 S	11/17/99	04/25/01	05/01/01	8 165.41	-3,590.00	2,575.41 P
SLOF2012002	719344101	PHOTON DYNAMICS INC COM	1 700 000 S	04/20/01	04/25/01	05/01/01	49 383.33	44,697.42	4,685.91 P
SLOF2012002	719344101	PHOTON DYNAMICS INC COM	1 700 000 S	04/20/01	04/25/01	05/01/01	4 573.51	-4,550.00	23.51 P
SLOF2012002	735181106	ROHN INDS INC COM	2,000 000 S	08/17/00	04/25/01	05/01/01	10 782.51	7 612.50	3 170.01 P
SLOF2012002	794093104	SALEM COMBNS CORP DEL CL A	1 200 000 S	07/11/00	04/25/01	05/01/01	14,454.30	-14 084.92	4,369.38 P
SLOF2012002	794093104	SALEM COMBNS CORP DEL CL A	400 000 S	07/21/00	04/25/01	05/01/01	6 161.43	-4 850.00	1,311.43 P
SLOF2012002	794093104	SALEM COMBNS CORP DEL CL A	400 000 S	10/17/00	04/25/01	05/01/01	21,376.79	17 695.92	3 680.87 P
SLOF2012002	816074306	SETTEL INC NEW	1 100 000 S	10/44/00	04/25/01	05/01/01	9 047.49	-10 435.12	-1,387.63 P
SLOF2012002	845324104	SOUTHWEST SECS GROUP INC	400 000 S	04/29/00	04/25/01	05/01/01	42,313.79	-26,274.78	16 039.01 P
SLOF2012002	845324104	SOUTHWEST SECS GROUP INC	2 700 000 S	09/14/00	04/25/01	05/01/01	24 209.19	-18 782.00	9,427.19 P
SLOF2012002	811609101	TESORO PETE CORP	1 800 000 S	09/14/00	04/25/01	05/01/01	40 746.61	27 781.00	12,965.61 P
SLOF2012002	811609101	TESORO PETE CORP	2,600 000 S	09/20/00	04/25/01	05/01/01	11 127.53	12,372.20	1,244.67 P
SLOF2012002	813541108	THREE FIVE SYS INC	700 000 S	03/08/01	04/25/01	05/01/01	9 537.88	-9 818.64	280.76 P
SLOF2012002	813541108	THREE FIVE SYS INC	600 000 S	03/09/01	04/25/01	05/01/01	1,589.63	1,594.31	-4.66 P
SLOF2012002	88354L108	THREE FIVE SYS INC	100 000 S	03/15/01	04/25/01	05/01/01	3 864.67	-3 722.88	138.79 P
SLOF2012002	929297109	WMS INDS INC COM	200 000 S	02/21/01	04/25/01	05/01/01	9 661.67	-8,555.00	1,106.67 P
SLOF2012002	929297109	WMS INDS INC COM	500 000 S	02/21/01	04/25/01	05/02/01	27,971.30	23,344.24	2,627.06 P
SLOF2012002	929297109	WMS INDS INC COM	2,400 000 S	04/23/01	04/25/01	05/02/01	26 805.83	24,660.60	2,145.23 P
SLOF2012002	089152102	TOMARY HILFRIGER CORP COM	800 000 S	12/27/00	04/27/01	05/02/01	9 140.17	-8 848.00	292.17 P
SLOF2012002	089152102	TOMARY HILFRIGER CORP COM	400 000 S	01/03/01	04/27/01	05/02/01	4 570.09	-4 302.56	268.53 P
SLOF2012002	000161105	AAK CORP	700 000 S	01/02/01	04/27/01	05/02/01	16 018.96	18 735.64	2 646.68 P
SLOF2012002	000161105	AAK CORP	5 100 000 S	01/23/00	04/27/01	05/02/01	58 453.73	52,561.70	6 092.03 P
SLOF2012002	008916108	AGRIUM INC COM	500 000 S	01/28/00	04/27/01	05/02/01	5 720.76	-4 775.00	955.76 P
SLOF2012002	008916108	AGRIUM INC COM	2,500 000 S	02/04/00	04/27/01	05/02/01	24 653.79	22,207.00	2,446.79 P
SLOF2012002	008916108	AGRIUM INC COM	2,600 000 S	02/15/00	04/27/01	05/02/01	29 799.94	22,399.00	7 400.94 P
SLOF2012002	008916108	AGRIUM INC COM	600 000 S	07/28/01	04/27/01	05/02/01	2,359.83	-10 043.58	-11,403.41 P
SLOF2012002	008916108	AGRIUM INC COM	1 000 000 S	07/29/01	04/27/01	05/02/01	17,340.81	17,130.40	210.41 P
SLOF2012002	030753109	ALPHA INDS INC	100 000 S	03/26/01	04/27/01	05/02/01	1 758.08	-1,510.56	247.52 P
SLOF2012002	034432108	ANDREW CORP COM	100 000 S	03/01/01	04/27/01	05/02/01	19 581.84	18 478.99	1 104.85 P
SLOF2012002	034432108	ANDREW CORP COM	700 000 S	03/07/01	04/27/01	05/02/01	31 318.93	27,216.00	4 102.93 P
SLOF2012002	034432108	ANDREW CORP COM	3 600 000 S	04/19/01	04/27/01	05/02/01	19 139.36	-16 467.00	2 672.36 P
SLOF2012002	036491105	ANTER CORP COM	2 200 000 S	04/20/01	04/27/01	05/02/01	57 646.27	53 124.70	4 521.57 P
SLOF2012002	036491105	ANTER CORP COM	1,000 000 S	04/25/01	04/27/01	05/02/01	17 293.88	16 423.56	860.32 P
SLOF2012002	07356Q105	BEAZER HOMES USA INC	300 000 S	01/26/01	04/27/01	05/02/01	4,200.10	-4,052.13	177.97 P
SLOF2012002	07356Q105	BEAZER HOMES USA INC	100 000 S	01/26/01	04/27/01	05/02/01	4,230.59	24 812.88	-4 193.89 P
SLOF2012002	109643109	BRIGGS & STRATTON CORP	600 000 S	01/29/01	04/27/01	05/02/01	29 466.30	19,934.35	9,541.95 P
SLOF2012002	109643109	BRIGGS & STRATTON CORP	100 000 S	01/30/01	04/27/01	05/02/01	29 466.30	28 722.68	743.62 P
SLOF2012002	12501N108	BUGGS & STRATTON CORP	1 900 000 S	10/27/00	04/27/01	05/02/01	16 540.16	23 628.53	-7 088.37 P
SLOF2012002	12501N108	BUGGS & STRATTON CORP	700 000 S	02/12/01	04/27/01	05/02/01	23 928.20	23 628.53	299.67 P
SLOF2012002	144831103	CARPENTER TECHNOLOGY CORP COM	2 100 000 S	03/14/01	04/27/01	05/02/01	7 414.91	-6,430.00	1,004.91 P
SLOF2012002	203727107	COMASCORE INC COM	900 000 S	02/29/01	04/27/01	05/02/01	10 008.66	22 116.82	-12 108.16 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	400 000 S	03/30/01	04/27/01	05/02/01	24 661.17	-4,520.00	2,544.35 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	400 000 S	01/11/01	04/27/01	05/02/01	7 192.24	-1,598.12	671.64 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	100 000 S	01/11/01	04/27/01	05/02/01	1 794.06	-1,598.12	199.94 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	1 100 000 S	01/17/01	04/27/01	05/02/01	19 778.63	-14,894.26	4,884.39 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOP2012002	316268103	G & K SVCS INC	600 0000 \$	01/25/01	04/27/01	05/02/01	11 660 49	12 644 40	983 91 P
SLOP2012002	412291101	HEXCEL CORP NEW	1,500 0000 \$	07/21/00	04/27/01	05/02/01	13 450 35	-18 658 35	-5208 00 P
SLOP2012002	428291101	HEXCEL CORP NEW	4,200 0000 \$	07/25/00	04/27/01	05/02/01	37 660 97	55 534 01	17873 11 P
SLOP2012002	466210101	JLG INDS INC COM	2,100 0000 \$	12/20/00	04/27/01	05/02/01	25 941 69	20,214 60	5 727 09 P
SLOP2012002	466210101	JLG INDS INC COM	600 0000 \$	01/03/01	04/27/01	05/02/01	7 411 91	-6 753 54	658 37 P
SLOP2012002	481041106	KELLYWOOD CO	1 100 0000 \$	11/10/00	04/27/01	05/02/01	23 162 91	24,226 62	1 063 71 P
SLOP2012002	573083102	MARSHA STEWART LIVING	300 0000 \$	10/19/00	04/27/01	05/02/01	5 482 40	-6 493 37	948 97 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	300 0000 \$	04/03/01	04/27/01	05/02/01	5 200 33	-4 468 83	701 90 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	1 000 0000 \$	04/03/01	04/27/01	05/02/01	17 334 42	15 789 10	1 543 32 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	100 0000 \$	04/04/01	04/27/01	05/02/01	1 733 44	-1 381 39	341 85 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	900 0000 \$	11/17/99	04/27/01	05/02/01	5 930 17	-3 870 00	1 710 17 P
SLOP2012002	701081106	PARKER DRILLING CO COM	1,200 0000 \$	08/16/00	04/27/01	05/02/01	8 177 83	5 130 00	47 83 P
SLOP2012002	701081106	PARKER DRILLING CO COM	1,900 0000 \$	02/21/01	04/27/01	05/02/01	8 198 23	-6 650 00	1 548 23 P
SLOP2012002	775318106	ROHN INDS INC COM	1 400 0000 \$	02/15/01	04/27/01	05/02/01	33 898 46	31 424 12	2 474 34 P
SLOP2012002	805468105	SAWTEK INC	400 0000 \$	02/15/01	04/27/01	05/02/01	9 685 28	8 413 12	1 272 16 P
SLOP2012002	805468105	SAWTEK INC	100 0000 \$	10/17/00	04/27/01	05/02/01	1 958 00	1 608 72	349 28 P
SLOP2012002	816074306	SEITEL INC NEW	900 0000 \$	10/18/00	04/27/01	05/02/01	17 622 03	14 403 96	3 218 07 P
SLOP2012002	816074306	SEITEL INC NEW	100 0000 \$	10/19/00	04/27/01	05/02/01	1 951 00	-1 614 22	343 78 P
SLOP2012002	816074306	SEITEL INC NEW	100 0000 \$	09/20/00	04/27/01	05/02/01	23 244 27	16 022 50	7 221 77 P
SLOP2012002	816074306	SEITEL INC NEW	1,500 0000 \$	04/24/01	04/27/01	05/02/01	19 999 33	18 552 84	1 446 49 P
SLOP2012002	923217100	VEECO INSTRS INC DEL COM	400 0000 \$	03/21/01	04/27/01	05/02/01	12 001 88	10 286 00	1 715 88 P
SLOP2012002	923217100	VEECO INSTRS INC DEL COM	600 0000 \$	03/22/01	04/27/01	05/02/01	12 001 88	10 064 28	1 937 60 P
SLOP2012002	923217100	VEECO INSTRS INC DEL COM	600 0000 \$	04/25/01	04/27/01	05/02/01	41 956 29	37 537 00	4 409 29 P
SLOP2012002	G89152102	TOMMY HILFINGER CORP COM	3,500 0000 \$	01/03/01	04/27/01	05/02/01	18 173 47	19 614 24	1 440 71 P
SLOP2012002	000561105	AAR CORP	1 600 0000 \$	01/04/01	04/27/01	05/02/01	3 407 52	3 743 17	337 65 P
SLOP2012002	000561105	AAR CORP	300 0000 \$	01/24/01	04/27/01	05/02/01	21 019 78	24 088 68	-3 068 90 P
SLOP2012002	004934105	ACTEL CORP COM	900 0000 \$	01/24/01	04/27/01	05/02/01	8 099 73	7 617 90	481 83 P
SLOP2012002	007381106	ADTRAN INC	300 0000 \$	03/28/01	04/27/01	05/02/01	17 331 86	15 671 51	1 660 35 P
SLOP2012002	007381106	ADTRAN INC	700 0000 \$	03/29/01	04/27/01	05/02/01	18 899 37	17 331 86	1 567 51 P
SLOP2012002	026075101	AMERICAN FINL HDLDS INC COM	1,500 0000 \$	12/01/99	04/27/01	05/02/01	30 748 97	-18 996 45	11 752 52 P
SLOP2012002	032515109	ANADIGICS INC	600 0000 \$	02/20/01	04/27/01	05/02/01	10 461 00	8 696 40	1 908 60 P
SLOP2012002	032515109	ANADIGICS INC	100 0000 \$	02/21/01	04/27/01	05/02/01	1 767 50	-1 545 46	222 04 P
SLOP2012002	034435108	ANDREW CORP COM	700 0000 \$	03/01/01	04/27/01	05/02/01	12 334 98	10 573 92	1 761 06 P
SLOP2012002	036115103	ANNTA Y'LOK STORES CORP COM	500 0000 \$	03/07/01	04/27/01	05/02/01	14 126 12	13 197 83	928 27 P
SLOP2012002	036115103	ANNTA Y'LOK STORES CORP COM	200 0000 \$	04/03/01	04/27/01	05/02/01	5 630 45	5 087 84	562 61 P
SLOP2012002	036115103	ANNTA Y'LOK STORES CORP COM	500 0000 \$	12/21/00	04/27/01	05/02/01	2 632 56	1 436 40	1 196 16 P
SLOP2012002	036916104	ANSWEATHINK INC	400 0000 \$	04/24/01	04/27/01	05/02/01	23 144 74	-32 434 01	740 66 P
SLOP2012002	079360105	BEAZER HOMES USA INC	300 0000 \$	06/30/00	04/27/01	05/02/01	8 969 87	4 488 62 P	4 481 25 P
SLOP2012002	113791006	BROOKLINE BANCORP INC COM	500 0000 \$	04/30/01	04/27/01	05/02/01	5 243 23	-2 623 17	3 37 P
SLOP2012002	123018108	CUBIE MICROSYSTEMS INC COM	100 0000 \$	02/12/01	04/27/01	05/02/01	6 545 06	-8 040 50	2 495 44 P
SLOP2012002	144283103	CARPENTER TECHNOLOGY CORP COM	2,500 0000 \$	02/14/01	04/27/01	05/02/01	27 156 66	-36 518 72	637 97 P
SLOP2012002	144283103	CARPENTER TECHNOLOGY CORP COM	1 600 0000 \$	03/29/01	04/27/01	05/02/01	5 361 81	-4 815 00	746 81 P
SLOP2012002	177551000	CIRUS LOGIC INC COM	300 0000 \$	04/10/01	04/27/01	05/02/01	9 259 69	9 275 00	5 31 P
SLOP2012002	203372107	COMMSCOPE INC COM	500 0000 \$	04/18/01	04/27/01	05/02/01	13 232 88	-14 074 34	1 249 54 P
SLOP2012002	210149100	CONSOLIDATED STORES CORP COM	400 0000 \$	03/20/01	04/27/01	05/02/01	13 277 35	12 440 16	837 19 P
SLOP2012002	24037104	DRIL-QUIP INC COM	1 600 0000 \$	12/20/00	04/27/01	05/02/01	28 970 39	27 482 56	1 487 83 P
SLOP2012002	30728103	FAIRCHILD SEMICONDUCTOR INTL	1 000 0000 \$	03/09/01	04/27/01	05/02/01	18 622 47	-18 455 00	1 67 87 P
SLOP2012002	375200203	GEORGIA GULF CORP COM PAR	9 600 0000 \$	09/20/00	04/27/01	05/02/01	48 190 39	-43 557 12	4 633 27 P
SLOP2012002	466210101	JLG INDS INC COM	700 0000 \$	01/03/01	04/27/01	05/02/01	8 504 85	7 879 13	625 72 P
SLOP2012002	466210101	JLG INDS INC COM	600 0000 \$	01/08/01	04/27/01	05/02/01	7 280 88	-6 419 04	870 84 P
SLOP2012002	488044101	KELLYWOOD CO	700 0000 \$	11/10/00	04/27/01	05/02/01	14 977 81	13 416 94	-439 13 P
SLOP2012002	492914106	KEY ENERGY SERVICES INC COM	700 0000 \$	09/22/00	04/27/01	05/02/01	9 426 16	-6 489 40	2 316 76 P
SLOP2012002	492914106	KEY ENERGY SERVICES INC COM	800 0000 \$	08/25/00	04/27/01	05/02/01	10 772 76	-8 448 00	2 316 76 P
SLOP2012002	524651106	LEGATO SYS INC COM	2,300 0000 \$	04/26/01	04/27/01	05/02/01	31 218 01	26 361 45	4 856 56 P
SLOP2012002	524651106	LEGATO SYS INC COM	2,000 0000 \$	04/27/01	04/27/01	05/02/01	23 146 09	-23 862 80	3 283 20 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	1 700 0000 \$	04/16/01	04/27/01	05/02/01	10 159 54	9 904 66	254 88 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	2,000 0000 \$	04/04/01	04/27/01	05/02/01	11 951 40	-10 359 85	1 612 55 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	1 600 0000 \$	11/17/99	04/27/01	05/02/01	10 099 18	-6 880 00	3 219 18 P
SLOP2012002	701081106	PARKER DRILLING CO COM	400 0000 \$	12/26/00	04/27/01	05/02/01	11 762 01	-8 493 76	3 268 25 P
SLOP2012002	719405102	PHOTONICS INC COM	500 0000 \$	01/03/01	04/27/01	05/02/01	14 702 51	-11 349 60	3 352 91 P
SLOP2012002	719405102	PHOTONICS INC COM	1 700 0000 \$	02/28/01	04/27/01	05/02/01	49 988 33	52 800 47	2 811 94 P
SLOP2012002	719405102	PHOTONICS INC COM	1 100 0000 \$	12/18/00	04/27/01	05/02/01	22 714 24	-18 357 24	4 357 00 P
SLOP2012002	747620102	QUANEX CORP	2,000 0000 \$	02/21/01	04/27/01	05/02/01	8 699 71	-7 000 00	1 699 71 P
SLOP2012002	753381106	ROHN INDS INC COM	1 900 0000 \$	02/16/01	04/27/01	05/02/01	6 907 72	39 962 32	6 945 40 P
SLOP2012002	805468105	SAWTEK INC	1 400 0000 \$	10/19/00	04/27/01	05/02/01	27 414 72	22 599 08	4 815 64 P

SLOF2012002	816074306	SETTEL INC NEW	900 0000 5	1023000	04/30/01	05/03/01	17 623 75	-14 998 05	2 625 70 P
SLOF2012002	817261101	SENSORMATIC ELECTRS CORP COM	2 700 0000 5	04/10/01	04/30/01	05/03/01	39 533 96	-34 560 54	4 973 42 P
SLOF2012002	811699101	TESORO PETE CORP	600 0000 5	09/20/00	04/30/01	05/03/01	9 150 83	-6 411 00	2 739 83 P
SLOF2012002	833541108	THREE RIVE SYS INC	7000 0000 5	07/20/01	04/30/01	05/03/01	11 228 18	-8 642 20	2 585 98 P
SLOF2012002	833541108	THREE RIVE SYS INC	800 0000 5	07/16/01	04/30/01	05/03/01	12 833 21	-12 206 04	626 13 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	800 0000 5	04/24/01	04/30/01	05/03/01	41 240 30	-37 105 64	4 134 62 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	600 0000 5	04/24/01	04/30/01	05/03/01	30 930 23	-29 243 78	1 586 45 P
SLOF2012002	917423109	WEBB DEL CORP	1 000 0000 5	12/11/00	04/30/01	05/03/01	34 099 06	-27 995 90	6 103 16 P
SLOF2012002	911811102	WORKINGTON INDS INC COM	800 0000 5	12/18/00	04/30/01	05/03/01	4 604 44	-2 670 44	2 034 00 P
SLOF2012002	911811102	WORKINGTON INDS INC COM	400 0000 5	12/22/00	04/30/01	05/03/01	8 177 00	-8 177 00	0 00 P
SLOF2012002	996102402	SLO CLIENT CASH INVESTMENT TR	81 717 0000 5	07/20/01	04/30/01	04/30/01	13 836 00	13 836 00	0 00 P
SLOF2012002	996102402	SLO CLIENT CASH INVESTMENT TR	13 816 0000 5	07/14/01	04/30/01	04/30/01	138 352 00	138 352 00	0 00 P
SLOF2012002	996102402	SLO CLIENT CASH INVESTMENT TR	158 312 0000 5	07/21/01	04/30/01	05/04/01	51 157 26	51 157 26	0 00 P
SLOF2012002	904397108	APW LTD SIS	2 200 0000 5	02/15/01	05/01/01	05/04/01	10 156 82	13 756 13	3 599 21 P
SLOF2012002	904397108	APW LTD SIS	1 300 0000 5	02/21/01	05/01/01	05/04/01	15 899 47	-17 477 46	1 587 99 P
SLOF2012002	000561105	AAR CORP	1 400 0000 5	01/20/01	05/01/01	05/04/01	1 134 96	1 205 23	-70 27 P
SLOF2012002	000561105	AAR CORP	100 0000 5	01/20/01	05/01/01	05/04/01	30 874 37	19 741 30	11 132 87 P
SLOF2012002	013642000	ALBERTO CULVER CO CL A	900 0000 5	07/28/99	05/01/01	05/04/01	27 443 88	-17 248 00	10 195 88 P
SLOF2012002	020811101	ALPHARMA INC CL A COM	800 0000 5	02/23/01	05/01/01	05/04/01	30 399 48	-39 127 14	-8 727 66 P
SLOF2012002	022511104	ANADIGICS INC	1 300 0000 5	02/20/01	05/01/01	05/04/01	34 358 83	28 988 00	5 370 83 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	2 000 0000 5	04/03/01	05/01/01	05/04/01	34 467 53	30 527 04	3 940 49 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	1 200 0000 5	04/06/01	05/01/01	05/04/01	17 233 76	14 934 46	2 299 30 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	500 0000 5	04/12/01	05/01/01	05/04/01	14 361 47	12 130 50	2 230 97 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	600 0000 5	01/29/01	05/01/01	05/04/01	4 023 16	3 709 72	313 44 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	200 0000 5	01/29/01	05/01/01	05/04/01	8 046 33	-7 378 32	668 01 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	400 0000 5	01/29/01	05/01/01	05/04/01	16 593 81	-16 775 56	381 75 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	400 0000 5	02/23/01	05/01/01	05/04/01	24 590 72	-22 922 70	1 668 02 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	400 0000 5	03/14/01	05/01/01	05/04/01	52 279 89	-51 987 00	1 292 89 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	400 0000 5	03/14/01	05/01/01	05/04/01	15 315 48	14 074 34	1 241 14 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	1 050 0000 5	09/20/00	05/01/01	05/04/01	10 505 48	-9 077 28	1 428 20 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	1 400 0000 5	09/28/00	05/01/01	05/04/01	12 979 57	-12 440 16	539 41 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	800 0000 5	12/20/00	05/01/01	05/04/01	22 714 24	21 973 87	738 37 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	700 0000 5	12/22/00	05/01/01	05/04/01	12 979 57	13 188 60	209 63 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	400 0000 5	12/26/00	05/01/01	05/04/01	36 922 42	-40 040 60	-3 118 18 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	400 0000 5	01/25/01	05/01/01	05/04/01	15 546 28	18 175 76	2 629 48 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	1 900 0000 5	02/02/01	05/01/01	05/04/01	10 794 03	11 073 00	278 95 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	800 0000 5	02/09/01	05/01/01	05/04/01	7 196 04	7 310 40	-114 36 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	600 0000 5	03/13/01	05/01/01	05/04/01	1 833 93	2 644 41	880 48 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	400 0000 5	07/23/00	05/01/01	05/04/01	13 919 53	19 833 60	5 914 07 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	1 500 0000 5	07/23/00	05/01/01	05/04/01	18 619 37	-17 241 36	1 378 01 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	3 800 0000 5	09/20/00	05/01/01	05/04/01	7 285 85	-6 419 04	866 81 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	100 0000 5	11/10/00	05/01/01	05/04/01	2 134 45	-2 202 42	-67 97 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	1 600 0000 5	11/21/00	05/01/01	05/04/01	34 151 17	-30 310 24	3 840 93 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	1 600 0000 5	06/23/00	05/01/01	05/04/01	14 228 07	11 616 60	2 611 47 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	1 000 0000 5	10/19/00	05/01/01	05/04/01	9 228 14	-10 718 95	-1 490 81 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	500 0000 5	10/30/00	05/01/01	05/04/01	3 691 26	-4 952 80	-1 261 54 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	200 0000 5	11/10/00	05/01/01	05/04/01	14 765 02	-19 944 32	-5 179 30 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	800 0000 5	04/26/01	05/01/01	05/04/01	30 875 97	27 215 30	3 660 67 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	1 400 0000 5	01/21/01	05/01/01	05/04/01	17 918 15	-18 942 88	-1 024 73 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	517 0000 5	02/13/01	05/01/01	05/04/01	20 205 58	-22 479 43	-2 273 85 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	583 0000 5	11/17/99	05/01/01	05/04/01	5 554 97	3 870 00	1 684 97 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	900 0000 5	02/28/01	05/01/01	05/04/01	8 621 80	9 317 73	-695 93 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	300 0000 5	07/16/01	05/01/01	05/04/01	14 269 67	-14 947 60	-773 93 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	500 0000 5	10/27/00	05/01/01	05/04/01	1 897 21	1 342 30	554 91 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	100 0000 5	11/15/00	05/01/01	05/04/01	17 074 86	13 995 00	3 079 86 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	500 0000 5	11/08/00	05/01/01	05/04/01	9 486 03	7 827 30	1 658 73 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	600 0000 5	04/10/01	05/01/01	05/04/01	15 177 63	12 359 44	2 818 19 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	900 0000 5	09/20/00	05/01/01	05/04/01	8 969 70	7 680 12	1 289 58 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	700 0000 5	10/10/00	05/01/01	05/04/01	7 545 25	-9 342 50	-1 797 25 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	900 0000 5	10/12/00	05/01/01	05/04/01	13 613 84	-9 486 45	4 127 39 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	700 0000 5	12/12/00	05/01/01	05/04/01	10 518 54	-7 420 28	3 168 26 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	800 0000 5	12/12/00	05/01/01	05/04/01	20 832 41	-22 396 72	-1 564 31 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	2 800 0000 5	12/12/00	05/01/01	05/04/01	107 913 44	-82 911 92	25 001 52 P
SLOF2012002	025111103	ANNATAYLOR STORES CORP COM	1 000 0000 5	12/22/00	05/01/01	05/04/01	38 540 51	-26 541 70	11 998 81 P

SLOF7012002	947423109	WEBB DEL COM	500 0000 S	01/02/01	03/01/01	03/04/01	19,270.26	-14,026.60	5,243.66 P
SLOF7012002	947423109	WEBB DEL COM	1 800 0000 S	01/18/01	03/01/01	03/04/01	69,372.92	57,126.60	12,246.32 P
SLOF7012002	947423109	WEBB DEL COM	900 0000 S	01/23/01	03/01/01	03/04/01	34,646.46	27,819.72	6,846.74 P
SLOF7012002	953506103	WEST PHARMACEUTICAL SVCS INC	300 0000 S	02/03/01	03/01/01	03/04/01	1,176.22	-7,233.79	960.43 P
SLOF7012002	981811102	WORKINGTON INDUS INC COM	1,300 0000 S	12/22/00	03/01/01	03/04/01	17,194.97	10,014.13	7,180.82 P
SLOF7012002	981811102	WORKINGTON INDUS INC COM	600 0000 S	02/23/01	03/01/01	03/04/01	6,877.99	-4,915.80	1,962.19 P
SLOF7012002	996102102	SLO CLBERE CASH INVESTMENT TR	33 876 0000 S	02/23/01	03/01/01	03/01/01	33,876.00	23,876.00	10,000.00 P
SLOF7012002	004397108	APW LTD SHS	2,000 0000 S	02/12/01	03/02/01	03/07/01	13,874.26	24,240.20	10,365.94 P
SLOF7012002	004397108	APW LTD SHS	600 0000 S	12/12/00	03/02/01	03/07/01	13,799.54	-13,190.64	608.90 P
SLOF7012002	004397101	INC HOLDINGS LTD COM ADR	600 0000 S	12/13/00	03/02/01	03/07/01	13,799.54	13,208.00	591.54 P
SLOF7012002	004397101	INC HOLDINGS LTD COM ADR	100 0000 S	01/24/01	03/02/01	03/07/01	2,310.96	2,283.52	26.44 P
SLOF7012002	004397101	ACTEL CORP COM	900 0000 S	02/29/01	03/02/01	03/07/01	24,216.19	22,283.82	1,932.37 P
SLOF7012002	007384106	ADTRAN INC	200 0000 S	04/03/01	03/02/01	03/07/01	5,403.60	-4,550.00	853.60 P
SLOF7012002	007384106	ADTRAN INC	200 0000 S	03/29/01	03/02/01	03/07/01	12,472.93	-4,000.00	16,472.93 P
SLOF7012002	020733109	ALPHA INDUS INC	500 0000 S	03/29/01	03/02/01	03/07/01	44,902.56	28,613.98	16,288.58 P
SLOF7012002	020733109	ALPHA INDUS INC	1 800 0000 S	03/30/01	03/02/01	03/07/01	67,253.84	31,587.59	35,666.25 P
SLOF7012002	020733109	ALPHA INDUS INC	2 700 0000 S	03/01/01	03/02/01	03/07/01	28,885.43	25,679.52	3,205.91 P
SLOF7012002	034423104	ANDREW CORP COM	1 200 0000 S	03/04/01	03/02/01	03/07/01	30,389.72	20,000.38	10,389.34 P
SLOF7012002	034423104	ANDREW CORP COM	1,000 0000 S	04/20/01	03/02/01	03/07/01	9,965.66	-9,075.00	890.66 P
SLOF7012002	034423104	ANDREW CORP COM	1,000 0000 S	07/24/00	03/02/01	03/07/01	14,566.91	15,133.30	566.39 P
SLOF7012002	039692103	BANCOMPSOUTH INC	1 000 0000 S	07/24/00	03/02/01	03/07/01	11,590.26	-10,293.73	1,296.53 P
SLOF7012002	11379104	BRIDGELINE BANKCORP INC COM	4 500 0000 S	01/26/01	03/02/01	03/07/01	75,189.34	-47,189.23	28,000.09 P
SLOF7012002	12901108	C CLBER MICROSYSTEMS INC COM	200 0000 S	03/30/01	03/02/01	03/07/01	3,341.75	2,281.96	959.79 P
SLOF7012002	12901108	C CLBER MICROSYSTEMS INC COM	200 0000 S	10/20/00	03/02/01	03/07/01	12,479.58	-20,350.59	8,870.97 P
SLOF7012002	12630103	CTS CORP	500 0000 S	10/20/00	03/02/01	03/07/01	17,471.42	-20,244.32	2,773.90 P
SLOF7012002	12630103	CTS CORP	700 0000 S	11/23/00	03/02/01	03/07/01	17,471.42	28,722.33	11,250.91 P
SLOF7012002	12630103	CTS CORP	700 0000 S	11/20/00	03/02/01	03/07/01	32,414.23	75,120.57	42,706.32 P
SLOF7012002	12630103	CTS CORP	2,100 0000 S	12/06/00	03/02/01	03/07/01	14,975.50	24,113.52	9,137.97 P
SLOF7012002	12630103	CTS CORP	600 0000 S	02/16/01	03/02/01	03/07/01	2,495.92	-4,002.18	1,506.26 P
SLOF7012002	12630103	CTS CORP	100 0000 S	07/14/00	03/02/01	03/07/01	7,719.34	-7,705.92	13.42 P
SLOF7012002	12630103	CHARMING SHOWERS INC PA COM	1,200 0000 S	03/29/01	03/02/01	03/07/01	20,023.01	19,889.04	133.97 P
SLOF7012002	127233100	CHARUS LOGIC INC COM	1,400 0000 S	04/02/01	03/02/01	03/07/01	23,360.18	-19,511.10	3,849.08 P
SLOF7012002	127233100	CHARUS LOGIC INC COM	900 0000 S	04/04/01	03/02/01	03/07/01	13,017.26	-9,456.75	3,560.51 P
SLOF7012002	127233100	CHARUS LOGIC INC COM	900 0000 S	03/06/01	03/02/01	03/07/01	18,987.23	10,633.10	8,354.13 P
SLOF7012002	127233100	CONSOLIDATED STORES CORP COM	1 600 0000 S	10/18/00	03/02/01	03/07/01	20,716.42	-16,847.84	3,868.58 P
SLOF7012002	127233100	DIAL CORP NEW COM	500 0000 S	10/19/00	03/02/01	03/07/01	6,473.88	3,133.00	3,340.88 P
SLOF7012002	127233100	DIAL CORP NEW COM	500 0000 S	09/27/00	03/02/01	03/07/01	30,172.54	23,776.63	6,395.91 P
SLOF7012002	127233100	EMALIS COMMUNICATIONS CORP COM	1 100 0000 S	09/29/00	03/02/01	03/07/01	64,345.09	54,628.44	9,716.65 P
SLOF7012002	127233100	EMALIS COMMUNICATIONS CORP COM	2,200 0000 S	04/25/01	03/02/01	03/07/01	39,253.59	27,599.62	11,653.97 P
SLOF7012002	127233100	FORRESTER RESEARCH INC COM	1 193 0000 S	02/28/00	03/02/01	03/07/01	5,482.33	21,089.13	15,606.80 P
SLOF7012002	127233100	GENZYME CORP COM BIOSURGERY	909 0000 S	02/07/00	03/02/01	03/07/01	4,177.17	20,296.80	16,119.63 P
SLOF7012002	127233100	GENZYME CORP COM BIOSURGERY	398 0000 S	02/08/00	03/02/01	03/07/01	1,828.93	-4,909.09	7,080.14 P
SLOF7012002	127233100	GENZYME CORP COM BIOSURGERY	16 600 0000 S	09/28/00	03/02/01	03/07/01	50,406.61	-48,094.32	2,312.29 P
SLOF7012002	127233100	INFORMIX CORP COM	1 300 0000 S	04/21/00	03/02/01	03/07/01	16,583.93	13,809.23	2,774.70 P
SLOF7012002	127233100	LOUISIANA PAC CORP COM	1 800 0000 S	04/25/00	03/02/01	03/07/01	23,688.24	19,226.70	4,461.54 P
SLOF7012002	127233100	LOUISIANA PAC CORP COM	400 0000 S	02/13/01	03/02/01	03/07/01	13,732.70	15,472.28	1,739.58 P
SLOF7012002	127233100	MONEY GROUP INC COM	700 0000 S	12/11/00	03/02/01	03/07/01	19,065.20	-14,176.96	4,888.24 P
SLOF7012002	127233100	NAVISTAR INTL CORP NEW COM	1 400 0000 S	12/12/00	03/02/01	03/07/01	38,010.41	-30,412.06	7,598.35 P
SLOF7012002	127233100	NAVISTAR INTL CORP NEW COM	1,300 0000 S	04/27/01	03/02/01	03/07/01	24,764.20	22,474.27	2,289.93 P
SLOF7012002	127233100	OLIN CORP COM PAR \$1.00	1 300 0000 S	11/01/99	03/02/01	03/07/01	1,783.78	-1,290.00	493.78 P
SLOF7012002	127233100	OLIN CORP COM PAR \$1.00	300 0000 S	11/01/99	03/02/01	03/07/01	13,095.71	10,248.80	2,846.91 P
SLOF7012002	127233100	PACKER DRILLING CO COM	2,200 0000 S	02/06/01	03/02/01	03/07/01	22,318.72	19,691.78	2,626.94 P
SLOF7012002	127233100	PERKOT SYS CORP COM	1 700 0000 S	02/07/01	03/02/01	03/07/01	9,190.06	-7,877.31	1,312.75 P
SLOF7012002	127233100	PERKOT SYS CORP COM	1,200 0000 S	03/16/01	03/02/01	03/07/01	35,933.03	35,872.80	51.23 P
SLOF7012002	127233100	PHOTONICS INC COM	1 400 0000 S	03/19/01	03/02/01	03/07/01	48,737.54	-32,819.64	15,917.90 P
SLOF7012002	127233100	PHOTONICS INC COM	500 0000 S	04/24/01	03/02/01	03/07/01	10,723.94	-9,873.00	850.94 P
SLOF7012002	127233100	PIITSTON CO BRUNYS GROUP COM	700 0000 S	04/23/00	03/02/01	03/07/01	13,016.31	-13,839.93	1,136.38 P
SLOF7012002	127233100	PIITSTON CO BRUNYS GROUP COM	200 0000 S	01/17/01	03/02/01	03/07/01	4,227.84	-19,943.22	3,209.89 P
SLOF7012002	127233100	QUANEX CORP	1 100 0000 S	01/17/01	03/02/01	03/07/01	10,274.98	8,413.12	1,861.86 P
SLOF7012002	127233100	QUANEX CORP	400 0000 S	02/16/01	03/02/01	03/07/01	69,336.09	53,400.33	15,935.76 P
SLOF7012002	127233100	SAWTEK INC	2,700 0000 S	02/20/01	03/02/01	03/07/01	2,564.74	1,781.33	783.41 P
SLOF7012002	127233100	SAWTEK INC	100 0000 S	10/29/00	03/02/01	03/07/01	9,534.53	-4,332.23	1,222.30 P
SLOF7012002	127233100	SETTEL INC NEW	900 0000 S	10/27/00	03/02/01	03/07/01	17,198.13	13,691.97	3,506.16 P
SLOF7012002	127233100	SETTEL INC NEW	400 0000 S	10/31/00	03/02/01	03/07/01	7,643.62	5,958.32	1,685.30 P

SILO72012002	117265101	SENSORMATIC ELECTCS CORP COM	300 0000 5	04/10/01	03/02/01	03/07/01	7 469 75	-4 400 10	1 009 65 P
SILO72012002	143234104	SOUTHWEST SECS GROUP INC	310 0000 5	10/04/00	03/02/01	03/07/01	6 757 24	7 125 34	1 069 10 P
SILO72012002	143234104	SOUTHWEST SECS GROUP INC	310 0000 5	11/22/00	03/02/01	03/07/01	6 757 24	-4 897 78	1 440 54 P
SILO72012002	143100103	STRATOS LIGHTWAVE INC COM	3 022 6600 5	04/04/01	03/02/01	03/07/01	29 317 39	17 291 95	12 023 44 P
SILO72012002	143100103	STRATOS LIGHTWAVE INC COM	2 568 3940 5	04/16/01	03/02/01	03/07/01	24 911 82	14 518 88	10 392 94 P
SILO72012002	181669101	TESORO PETE CORP	800 0000 5	10/12/00	03/02/01	03/07/01	11 003 47	-4 480 32	2 323 23 P
SILO72012002	181669101	TESORO PETE CORP	1 000 0000 5	10/13/00	03/02/01	03/07/01	13 754 34	10 310 00	3 174 34 P
SILO72012002	183541108	THREE FIVE SYS INC	1 800 0000 5	02/01/01	03/02/01	03/07/01	29 886 74	22 222 80	7 663 94 P
SILO72012002	922417100	VEECO INSTNS INC DEL COM	200 0000 5	02/01/01	03/02/01	03/07/01	10 239 65	9 512 52	747 13 P
SILO72012002	947421109	WEBB DEL CORP	5 100 0000 5	01/22/01	03/02/01	03/07/01	197 266 90	157 648 08	39 618 82 P
SILO72012002	947421109	WEBB DEL CORP	1 000 0000 5	02/26/01	03/02/01	03/07/01	38 678 61	27 293 90	11 274 71 P
SILO72012002	947421109	WEBB DEL CORP	800 0000 5	02/26/01	03/02/01	03/07/01	30 942 89	21 969 84	8 973 05 P
SILO72012002	996102102	SLO CLIENT CASH INVESTMENT TR	47 647 0000 5	02/26/01	03/02/01	03/07/01	47 687 00	-47 687 00	0 00 P
SILO72012002	996102102	SLO CLIENT CASH INVESTMENT TR	131 432 0000 5	02/26/01	03/02/01	03/07/01	131 432 00	131 432 00	0 00 P
SILO72012002	996102102	SLO CLIENT CASH INVESTMENT TR	49 789 0000 5	02/26/01	03/02/01	03/07/01	49 789 00	-49 789 00	0 00 P
SILO72012002	059692102	BANCORP/SOUTH INC	600 0000 5	07/24/00	03/02/01	03/07/01	8 903 70	-9 081 18	177 18 P
SILO72012002	099724106	BORG WARNER INC COM	900 0000 5	02/21/01	03/02/01	03/07/01	39 728 17	37 656 90	2 081 27 P
SILO72012002	099724106	BORG WARNER INC COM	400 0000 5	02/21/01	03/02/01	03/07/01	17 661 41	-16 147 00	1 514 41 P
SILO72012002	099724106	BORG WARNER INC COM	700 0000 5	02/26/01	03/02/01	03/07/01	30 967 47	28 622 65	2 344 82 P
SILO72012002	099724106	BORG WARNER INC COM	600 0000 5	03/26/01	03/02/01	03/07/01	24 492 12	24 171 00	2 321 12 P
SILO72012002	099724106	BORG WARNER INC COM	400 0000 5	04/02/01	03/02/01	03/07/01	17 661 41	16 189 52	1 471 89 P
SILO72012002	112501104	C CLIBE MFCORP/STKMS INC COM	800 0000 5	02/01/01	03/02/01	03/07/01	13 025 56	-9 217 84	3 807 72 P
SILO72012002	130924103	CEI/ERTER INC COM	4 500 0000 5	07/11/00	03/02/01	03/07/01	55 465 15	-74 316 23	18 921 20 P
SILO72012002	130924103	CEI/ERTER INC COM	700 0000 5	07/14/00	03/02/01	03/07/01	4 239 86	-4 499 12	159 26 P
SILO72012002	161133103	CHARMING SHOEPES INC PA COM	1 400 0000 5	07/21/00	03/02/01	03/07/01	6 679 71	-4 193 88	483 83 P
SILO72012002	161133103	CHARMING SHOEPES INC PA COM	4 400 0000 5	07/21/00	03/02/01	03/07/01	27 279 09	25 023 00	2 254 09 P
SILO72012002	161133103	CHARMING SHOEPES INC PA COM	2 310 0000 5	10/20/00	03/02/01	03/07/01	14 259 52	-12 624 24	1 635 28 P
SILO72012002	161133103	CHARMING SHOEPES INC PA COM	1 600 0000 5	10/21/00	03/02/01	03/07/01	9 919 67	-9 776 40	149 27 P
SILO72012002	161133103	CHARMING SHOEPES INC PA COM	800 0000 5	11/01/00	03/02/01	03/07/01	4 939 43	-4 850 00	89 43 P
SILO72012002	161133103	CHARMING SHOEPES INC PA COM	700 0000 5	11/02/00	03/02/01	03/07/01	4 339 86	-4 347 91	8 05 P
SILO72012002	161133103	CHARMING SHOEPES INC PA COM	1 000 0000 5	11/03/00	03/02/01	03/07/01	6 199 79	-5 744 70	455 09 P
SILO72012002	161133103	CHARMING SHOEPES INC PA COM	1 100 0000 5	11/16/00	03/02/01	03/07/01	6 819 77	-4 593 18	226 59 P
SILO72012002	172351100	CIRIUS LOGIC INC COM	9 350 0000 5	04/04/01	03/02/01	03/07/01	184 212 16	-99 821 25	84 390 91 P
SILO72012002	172351100	CIRIUS LOGIC INC COM	1 500 0000 5	04/03/01	03/02/01	03/07/01	29 086 13	16 838 60	12 249 53 P
SILO72012002	172351100	CIRIUS LOGIC INC COM	600 0000 5	04/11/01	03/02/01	03/07/01	11 634 43	10 538 54	1 095 89 P
SILO72012002	172351100	CIRIUS LOGIC INC COM	5 350 0000 5	04/19/01	03/02/01	03/07/01	102 770 99	-91 219 56	11 551 43 P
SILO72012002	162055101	COMPUTER NETWORK TECHNOLOGY CO	1 600 0000 5	02/05/01	03/02/01	03/07/01	19 226 71	27 423 12	8 198 41 P
SILO72012002	234701101	DIAL CORP NEW COM	1 300 0000 5	04/19/00	03/02/01	03/07/01	16 821 43	15 403 00	3 418 43 P
SILO72012002	241878102	DIRECTVS GRAND ICE CREAM INC	1 200 0000 5	04/26/01	03/02/01	03/07/01	34 186 85	28 878 00	5 308 85 P
SILO72012002	446479107	INFORMAX CORP COM	400 0000 5	09/20/00	03/02/01	03/07/01	7 199 76	-4 803 80	393 96 P
SILO72012002	446479107	INFORMAX CORP COM	1 500 0000 5	09/21/00	03/02/01	03/07/01	1 919 93	-1 823 00	94 93 P
SILO72012002	446479107	INFORMAX CORP COM	100 0000 5	04/23/00	03/02/01	03/07/01	1 264 76	1 068 15	196 61 P
SILO72012002	446479107	INFORMAX CORP COM	1 300 0000 5	04/23/00	03/02/01	03/07/01	16 441 84	14 261 91	2 179 93 P
SILO72012002	613337102	LOUISIANA PAC CORP COM	1 300 0000 5	02/15/00	03/02/01	03/07/01	10 770 28	12 222 95	1 452 67 P
SILO72012002	613337102	LOUISIANA PAC CORP COM	317 0000 5	02/13/01	03/02/01	03/07/01	30 578 10	30 807 18	229 08 P
SILO72012002	613337102	LOUISIANA PAC CORP COM	900 0000 5	02/19/01	03/02/01	03/07/01	2 819 98	2 698 85	121 13 P
SILO72012002	639441E108	NAVISTAR INTL CORP NEW COM	2 200 0000 5	12/12/00	03/02/01	03/07/01	99 218 02	-47 790 38	11 497 64 P
SILO72012002	709961105	PEGASUS SOLUTIONS INC COM	1 000 0000 5	01/23/01	03/02/01	03/07/01	12 019 40	11 791 70	227 90 P
SILO72012002	709961105	PEGASUS SOLUTIONS INC COM	2 100 0000 5	01/24/01	03/02/01	03/07/01	26 443 11	26 593 50	149 39 P
SILO72012002	714263106	PERLOT SYS CORP CRT CL A	1 300 0000 5	01/25/01	03/02/01	03/07/01	4 807 84	-4 844 44	-36 60 P
SILO72012002	714263106	PERLOT SYS CORP CRT CL A	700 0000 5	02/07/01	03/02/01	03/07/01	8 533 41	7 877 21	656 10 P
SILO72012002	714263106	PERLOT SYS CORP CRT CL A	1 200 0000 5	02/12/01	03/02/01	03/07/01	15 847 77	15 291 03	556 74 P
SILO72012002	714263106	PERLOT SYS CORP CRT CL A	1 400 0000 5	02/16/01	03/02/01	03/07/01	19 504 95	19 184 48	320 47 P
SILO72012002	714263106	PERLOT SYS CORP CRT CL A	1 600 0000 5	03/19/01	03/02/01	03/07/01	17 107 52	-14 093 56	3 011 96 P
SILO72012002	719405102	PHOTONICS INC COM	600 0000 5	01/17/01	03/02/01	03/07/01	6 231 66	-5 439 06	782 60 P
SILO72012002	747430102	QUANEX CORP	300 0000 5	01/16/01	03/02/01	03/07/01	18 821 03	14 581 96	4 239 07 P
SILO72012002	747430102	QUANEX CORP	900 0000 5	11/09/00	03/02/01	03/07/01	13 805 47	14 692 59	2 269 67 P
SILO72012002	143234104	SOUTHWEST SECS GROUP INC	700 0000 5	08/15/00	03/02/01	03/07/01	1 709 02	-3 111 40	3 402 31 P
SILO72012002	912080108	U S INDS INC NEW COM	400 0000 5	08/16/00	03/02/01	03/07/01	7 263 34	21 723 25	14 467 01 P
SILO72012002	912080108	U S INDS INC NEW COM	1 700 0000 5	08/16/00	03/02/01	03/07/01	21 723 25	23 961 40	2 238 15 P
SILO72012002	912080108	U S INDS INC NEW COM	2 000 0000 5	08/21/00	03/02/01	03/07/01	8 545 11	13 416 29 P	4 871 18 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	91200108	U S INDS INC NEW COM	2,400,000 \$	06/22/00	05/05/01	10,254.13	28,992.96	18,778.83 P
SLOF2012002	91200108	U S INDS INC NEW COM	700,000 \$	06/23/00	05/05/01	2,990.79	8,679.09	5,688.30 P
SLOF2012002	91181102	WORTHINGTON INDS INC COM	1,000,000 \$	12/29/00	05/06/01	11,522.11	1,193.00	3,329.11 P
SLOF2012002	99610202	SLO CLIENT CASH INVESTMENT TR	111,449,000 \$	03/03/01	05/03/01	111,449.00	0.00 P	0.00 P
SLOF2012002	99610202	SLO CLIENT CASH INVESTMENT TR	19,662,000 \$	04/03/01	05/03/01	19,662.00	19,662.00	0.00 P
SLOF2012002	99610202	SLO CLIENT CASH INVESTMENT TR	40,790,000 \$	04/09/01	05/03/01	40,790.00	-40,790.00	0.00 P
SLOF2012002	923115108	ANADIGICS INC	300,000 \$	07/20/01	05/03/01	9,291.00	-9,291.00	0.00 P
SLOF2012002	923115108	ANADIGICS INC	900,000 \$	07/20/01	05/03/01	5,244.24	-4,244.24	896.04 P
SLOF2012002	923115108	ANADIGICS INC	1,200,000 \$	07/16/01	05/03/01	15,732.73	12,356.28	3,376.45 P
SLOF2012002	923115108	ANADIGICS INC	300,000 \$	07/16/01	05/03/01	5,244.24	3,401.37	1,842.87 P
SLOF2012002	923115108	ANADIGICS INC	1,000,000 \$	03/20/01	05/03/01	20,976.98	-14,291.04	6,685.94 P
SLOF2012002	923115108	ANADIGICS INC	1,200,000 \$	03/20/01	05/03/01	12,236.37	8,693.75	4,142.82 P
SLOF2012002	923115108	ANADIGICS INC	700,000 \$	02/22/01	05/03/01	19,833.11	10,973.69	-140.38 P
SLOF2012002	923115108	ANADIGICS INC	700,000 \$	01/17/01	05/03/01	12,061.10	16,330.30	-4,469.20 P
SLOF2012002	923115108	ANADIGICS INC	1,000,000 \$	01/17/01	05/03/01	25,378.30	-39,743.86	14,417.56 P
SLOF2012002	150926103	CELEBRITEK INC COM	2,100,000 \$	01/17/01	05/03/01	28,946.63	-42,802.08	13,855.45 P
SLOF2012002	150926103	CELEBRITEK INC COM	2,400,000 \$	01/17/01	05/03/01	18,091.63	28,306.93	-10,213.30 P
SLOF2012002	150926103	CELEBRITEK INC COM	1,500,000 \$	01/17/01	05/03/01	11,791.76	6,094.88	-2,142.88 P
SLOF2012002	150926103	CELEBRITEK INC COM	800,000 \$	01/17/01	05/03/01	5,921.61	5,272.21	609.40 P
SLOF2012002	150926103	CELEBRITEK INC COM	300,000 \$	01/17/01	05/03/01	29,913.03	26,911.50	3,001.53 P
SLOF2012002	179584107	CLAIRES STORES INC COM	1,900,000 \$	02/25/00	05/03/01	17,947.83	18,075.33	127.50 P
SLOF2012002	179584107	CLAIRES STORES INC COM	900,000 \$	03/20/00	05/03/01	14,434.00	14,434.00	3,770.93 P
SLOF2012002	179584107	CLAIRES STORES INC COM	1,000,000 \$	01/19/00	05/03/01	12,560.66	10,572.50	2,388.16 P
SLOF2012002	179584107	CLAIRES STORES INC COM	1,000,000 \$	02/27/00	05/03/01	16,079.54	16,108.04	-28.50 P
SLOF2012002	179584107	CLAIRES STORES INC COM	800,000 \$	12/11/00	05/03/01	14,363.76	14,620.80	257.04 P
SLOF2012002	179584107	CLAIRES STORES INC COM	800,000 \$	03/13/01	05/03/01	12,581.29	11,746.00	822.29 P
SLOF2012002	373200203	GEORGIA GULF CORP COM PAR	700,000 \$	03/21/01	05/03/01	12,568.29	11,783.24	785.05 P
SLOF2012002	373200203	GEORGIA GULF CORP COM PAR	400,000 \$	03/22/01	05/03/01	3,776.47	5,288.96	-1,512.49 P
SLOF2012002	428291108	HEXCEL CORP NEW	7,700,000 \$	09/21/00	05/03/01	37,969.74	35,131.25	2,838.49 P
SLOF2012002	456799107	INFORMIX CORP COM	300,000 \$	11/21/00	05/03/01	6,174.96	5,683.17	491.79 P
SLOF2012002	48044108	KELLWOOD CO	300,000 \$	02/23/01	05/03/01	6,174.96	-4,345.33	1,703.37 P
SLOF2012002	48044108	KELLWOOD CO	2,000,000 \$	08/23/00	05/03/01	25,139.15	21,941.40	3,197.75 P
SLOF2012002	48044108	KELLWOOD CO	1,000,000 \$	04/06/00	05/03/01	19,035.86	16,633.90	2,401.96 P
SLOF2012002	60468103	MONACO COACH CORP COM	1,100,000 \$	12/05/00	05/03/01	20,939.43	19,682.38	1,856.87 P
SLOF2012002	60468103	MONACO COACH CORP COM	1,400,000 \$	12/12/00	05/03/01	31,033.62	-30,412.06	7,643.36 P
SLOF2012002	69954E108	NAVISTAR INTL CORP NEW COM	200,000 \$	12/13/00	05/03/01	5,436.52	-4,292.38	1,144.14 P
SLOF2012002	719405102	PHOTONICS INC COM	800,000 \$	03/19/01	05/03/01	19,688.49	-16,444.82	3,243.67 P
SLOF2012002	811811102	TESORO PETE CORP	700,000 \$	11/30/00	05/03/01	11,302.66	-8,464.00	2,838.66 P
SLOF2012002	811811102	TESORO PETE CORP	700,000 \$	12/29/00	05/03/01	8,076.40	-5,751.10	2,341.30 P
SLOF2012002	811811102	TESORO PETE CORP	400,000 \$	01/02/01	05/03/01	4,613.01	3,283.00	1,332.01 P
SLOF2012002	811811102	TESORO PETE CORP	200,000 \$	12/13/00	05/03/01	4,599.84	-4,400.00	199.84 P
SLOF2012002	811811102	TESORO PETE CORP	1,300,000 \$	12/21/00	05/03/01	6,629.12	3,734.64	2,894.48 P
SLOF2012002	811811102	TESORO PETE CORP	1,200,000 \$	12/18/00	05/03/01	18,635.37	-20,135.16	1,499.79 P
SLOF2012002	811811102	TESORO PETE CORP	500,000 \$	10/20/00	05/03/01	10,055.76	-10,041.85	13.91 P
SLOF2012002	811811102	TESORO PETE CORP	1,200,000 \$	11/02/00	05/03/01	24,133.83	-26,093.36	1,961.73 P
SLOF2012002	811811102	TESORO PETE CORP	1,400,000 \$	10/27/00	05/03/01	18,351.14	14,801.30	3,549.84 P
SLOF2012002	811811102	TESORO PETE CORP	1,600,000 \$	09/28/00	05/03/01	37,405.15	52,143.42	5,261.73 P
SLOF2012002	811811102	TESORO PETE CORP	2,100,000 \$	10/02/00	05/03/01	32,802.95	29,373.20	3,227.75 P
SLOF2012002	811811102	TESORO PETE CORP	450,000 \$	02/08/00	05/03/01	2,031.23	10,682.05	-8,050.82 P
SLOF2012002	811811102	TESORO PETE CORP	249,600 \$	02/09/00	05/03/01	1,123.66	5,527.28	-4,403.62 P
SLOF2012002	811811102	TESORO PETE CORP	700,000 \$	07/25/00	05/03/01	6,607.77	9,255.68	2,647.91 P
SLOF2012002	811811102	TESORO PETE CORP	300,000 \$	07/21/00	05/03/01	1,887.94	2,904.00	1,016.06 P
SLOF2012002	811811102	TESORO PETE CORP	3,200,000 \$	09/21/00	05/03/01	16,104.10	-14,000.00	1,504.10 P
SLOF2012002	811811102	TESORO PETE CORP	5,900,000 \$	09/23/00	05/03/01	29,691.94	26,363.92	3,328.02 P
SLOF2012002	811811102	TESORO PETE CORP	1,700,000 \$	07/17/00	05/03/01	8,355.30	-6,387.50	1,967.80 P
SLOF2012002	811811102	TESORO PETE CORP	600,000 \$	02/23/01	05/03/01	12,552.72	12,696.66	137.94 P
SLOF2012002	811811102	TESORO PETE CORP	1,900,000 \$	11/13/99	05/03/01	11,107.84	-8,277.60	2,370.24 P
SLOF2012002	811811102	TESORO PETE CORP	200,000 \$	01/18/01	05/03/01	25,843.77	22,109.28	3,734.49 P
SLOF2012002	811811102	TESORO PETE CORP	200,000 \$	11/15/00	05/03/01	3,795.87	3,134.86	661.01 P
SLOF2012002	811811102	TESORO PETE CORP	1,200,000 \$	04/10/01	05/03/01	17,708.52	15,643.00	3,294.37 P
SLOF2012002	811811102	TESORO PETE CORP	1,200,000 \$	04/10/01	05/03/01	22,918.40	15,340.24	2,348.28 P
SLOF2012002	811811102	TESORO PETE CORP	2,800,000 \$	10/25/00	05/03/01	29,168.87	29,061.56	-4,143.16 P
SLOF2012002	811811102	TESORO PETE CORP	1,500,000 \$	10/21/00	05/03/01	64,671.70	38,817.52	-9,648.63 P
SLOF2012002	811811102	TESORO PETE CORP	1,500,000 \$	11/02/00	05/03/01	15,426.18	-10,128.56	34,546.16 P
SLOF2012002	811811102	TESORO PETE CORP	1,500,000 \$	11/02/00	05/03/01	25,031.23	-9,403.07 P	



SLOF2012002	036916104	ANSWERTEK INC	200 0000 5	12/21/00	03/06/01	03/21/01	1 020 58	374 36	446 02 P
SLOF2012002	041271109	ARTESYN TECHNOLOGIES INC COM	700 0000 5	12/16/00	03/06/01	03/21/01	10 699 91	-11,745 31	1 043 60 P
SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	600 0000 5	12/19/00	03/06/01	03/21/01	9 171 35	-9 832 08	460 73 P
SLOF2012002	066531109	BANNER CORP COM	1,500 0000 5	02/17/99	03/06/01	03/21/01	29 099 03	27 127 91	1 971 12 P
SLOF2012002	103041103	BOWNE & CO INC COM	1 700 0000 5	02/15/01	03/06/01	03/21/01	19 039 36	16 830 00	2 209 36 P
SLOF2012002	113791106	BROOKLINE BANCORP INC COM	1 000 0000 5	06/20/00	03/06/01	03/21/01	13 000 26	11 437 20	1 562 06 P
SLOF2012002	161131103	CHARMING SHOPES INC PA COM	1 400 0000 5	12/27/00	03/06/01	03/21/01	8 399 72	-8 391 32	8 40 P
SLOF2012002	161131103	CHARMING SHOPES INC PA COM	1 000 0000 5	12/26/00	03/06/01	03/21/01	13 199 36	-4 062 30	189 20 P
SLOF2012002	161131103	CHARMING SHOPES INC PA COM	2,200 0000 5	12/27/00	03/06/01	03/21/01	1 799 94	1 761 42	38 52 P
SLOF2012002	161131103	CHARMING SHOPES INC PA COM	300 0000 5	12/27/00	03/06/01	03/21/01	1 109 01	1 714 07	-3,566 83 P
SLOF2012002	204923101	COMPUTER NETWORK TECHNOLOGY CO	100 0000 5	02/09/01	03/06/01	03/21/01	13 308 15	16 875 00	2,009 68 P
SLOF2012002	204923101	COMPUTER NETWORK TECHNOLOGY CO	1,200 0000 5	11/13/00	03/06/01	03/21/01	4 858 12	2 838 44	21,542 72 P
SLOF2012002	270321102	EARTHLINK INC COM	400 0000 5	11/13/00	03/06/01	03/21/01	65 719 58	44 176 86	4 983 94 P
SLOF2012002	270321102	EARTHLINK INC COM	5 400 0000 5	10/22/00	03/06/01	03/21/01	30 046 27	27 110 60	15,002 29 P
SLOF2012002	291323103	EMANIS COMMUNICATIONS CORP COM	1 100 0000 5	10/12/00	03/06/01	03/21/01	5 442 96	3 930 42	2,993 67 P
SLOF2012002	291323103	EMANIS COMMUNICATIONS CORP COM	1 000 0000 5	10/03/00	03/06/01	03/21/01	32 314 79	23 191 49	4 123 39 P
SLOF2012002	291323103	EMANIS COMMUNICATIONS CORP COM	1 000 0000 5	10/03/00	03/06/01	03/21/01	30 046 27	23 185 60	4 860 67 P
SLOF2012002	317917708	GENZYME CORP COM BIOSURGERY	1 100 0000 5	02/09/00	03/06/01	03/21/01	1 112 46	5 208 40	4 093 94 P
SLOF2012002	317917708	GENZYME CORP COM BIOSURGERY	235 2000 5	02/11/00	03/06/01	03/21/01	3 739 27	19 061 36	19,002 29 P
SLOF2012002	428291108	HEXCEL CORP NEW	794 8000 5	07/21/00	03/06/01	03/21/01	19 700 27	20 492 00	10 791 73 P
SLOF2012002	488041108	KEY ENERGY SERVICES INC COM	2,100 0000 5	02/23/01	03/06/01	03/21/01	44 133 01	17 932 00	-2,623 20 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1 700 0000 5	08/23/00	03/06/01	03/21/01	20 818 46	13 138 73	2,729 97 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1,300 0000 5	09/21/00	03/06/01	03/21/01	15 917 70	13 138 73	2,729 97 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1 000 0000 5	02/23/01	03/06/01	03/21/01	22 483 27	9 729 60	2,004 79 P
SLOF2012002	543111102	LONGVIEW FIBRE CO	1 700 0000 5	02/23/01	03/06/01	03/21/01	1 286 66	1 097 07	189 39 P
SLOF2012002	546347105	LOUISIANA PAC CORP COM	100 0000 5	09/12/00	03/06/01	03/21/01	37 313 05	29 899 00	7 414 05 P
SLOF2012002	546347105	LOUISIANA PAC CORP COM	2,900 0000 5	09/21/00	03/06/01	03/21/01	25 753 14	17 935 00	7,778 14 P
SLOF2012002	546347105	LOUISIANA PAC CORP COM	2,000 0000 5	04/26/01	03/06/01	03/21/01	4 315 86	-3 888 22	4 276 64 P
SLOF2012002	590049102	MEXIX CORP	200 0000 5	12/03/00	03/06/01	03/21/01	1 893 94	-1 724 78	159 16 P
SLOF2012002	60836R103	MONACO COACH CORP COM	100 0000 5	12/06/00	03/06/01	03/21/01	17 044 42	16 478 31	570 11 P
SLOF2012002	60836R103	MONACO COACH CORP COM	900 0000 5	12/13/00	03/06/01	03/21/01	15 352 75	10 730 95	2,631 80 P
SLOF2012002	63954E104	NAVISTAR INTL CORP NEW COM	500 0000 5	02/19/01	03/06/01	03/21/01	75 448 96	-61 080 76	14,268 20 P
SLOF2012002	719403102	PHOTONICS INC COM	2,600 0000 5	01/26/01	03/06/01	03/21/01	26 535 11	-21 660 00	4 893 51 P
SLOF2012002	719403102	PHOTONICS INC COM	1 200 0000 5	02/13/01	03/06/01	03/21/01	43 632 74	39 466 40	4 166 34 P
SLOF2012002	800916108	QUANEX CORP	2,000 0000 5	02/13/01	03/06/01	03/21/01	10 777 01	7 943 28	2 833 73 P
SLOF2012002	800916108	QUANEX CORP	600 0000 5	06/28/00	03/06/01	03/21/01	22 135 01	36 712 30	-14,537 49 P
SLOF2012002	974637100	WINN-DIXIE STORES INC	2,200 0000 5	11/02/00	03/06/01	03/21/01	9 063 42	11 973 31	1,350 07 P
SLOF2012002	00651F108	ADAPTEC INC COM	900 0000 5	02/15/00	03/06/01	03/21/01	4 796 07	3 446 00	2,529 31 P
SLOF2012002	008916108	ACRUIUM INC COM	400 0000 5	04/06/01	03/06/01	03/21/01	20,679 31	18 150 00	2,529 31 P
SLOF2012002	03664F103	ANTEC CORP COM	2,200 0000 5	12/21/00	03/06/01	03/21/01	6 317 46	3 374 64	2,782 82 P
SLOF2012002	03664F103	ANTEC CORP COM	1,300 0000 5	02/23/01	03/06/01	03/21/01	10 999 63	11,772 10	-772 47 P
SLOF2012002	204923101	COMPUTER NETWORK TECHNOLOGY CO	1 000 0000 5	02/21/00	03/06/01	03/21/01	1 127 53	5 643 36	-4,518 03 P
SLOF2012002	317917708	GENZYME CORP COM BIOSURGERY	235 4000 5	02/15/00	03/06/01	03/21/01	4 353 96	21 227 70	16 873 74 P
SLOF2012002	317917708	GENZYME CORP COM BIOSURGERY	909 0000 5	02/15/00	03/06/01	03/21/01	4 644 23	20 899 36	16,235 13 P
SLOF2012002	317917708	GENZYME CORP COM BIOSURGERY	969 4000 5	02/16/00	03/06/01	03/21/01	1 741 59	-6 600 00	4 159 47 P
SLOF2012002	317917708	GENZYME CORP COM BIOSURGERY	363 6000 5	02/22/00	03/06/01	03/21/01	5 80 53	2 200 00	1 619 47 P
SLOF2012002	317917708	GENZYME CORP COM BIOSURGERY	1 21 2000 5	02/22/00	03/06/01	03/21/01	6 966 34	-315 88 88	-28 622 34 P
SLOF2012002	317917708	GENZYME CORP COM BIOSURGERY	1 434 4000 5	03/14/00	03/06/01	03/21/01	2 031 83	-8 815 66	-6 783 81 P
SLOF2012002	317917708	GENZYME CORP COM BIOSURGERY	424 2000 5	03/15/00	03/06/01	03/21/01	1 161 06	3 876 46 P	3 876 46 P
SLOF2012002	436799107	INFORMIX CORP COM	100 0000 5	10/17/00	03/06/01	03/21/01	3 17 98	387 30	-6,390 32 P
SLOF2012002	436799107	INFORMIX CORP COM	3 800 0000 5	10/19/00	03/06/01	03/21/01	19 683 34	16 378 64	3 304 70 P
SLOF2012002	436799107	INFORMIX CORP COM	2,300 0000 5	10/27/00	03/06/01	03/21/01	11 913 60	9 261 41	2,652 19 P
SLOF2012002	488041108	KEY ENERGY SERVICES INC COM	1,300 0000 5	02/23/01	03/06/01	03/21/01	27 500 97	27 496 43	4 34 P
SLOF2012002	488041108	KEY ENERGY SERVICES INC COM	2,800 0000 5	09/21/00	03/06/01	03/21/01	34 749 31	-27 270 88	7 494 43 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1 100 0000 5	09/22/00	03/06/01	03/21/01	13 637 80	10 381 80	3 256 00 P
SLOF2012002	640004301	NEUMAN-MARRICKS GROUP INC CL B	600 0000 5	04/18/01	03/06/01	03/21/01	18 721 33	17 400 00	1,321 33 P
SLOF2012002	640004301	NEUMAN-MARRICKS GROUP INC CL B	200 0000 5	04/20/01	03/06/01	03/21/01	6 240 51	5 696 40	544 11 P
SLOF2012002	719403102	PHOTONICS INC COM	400 0000 5	03/19/01	03/06/01	03/21/01	12 012 56	9 387 04	2,615 52 P
SLOF2012002	719403102	PHOTONICS INC COM	300 0000 5	03/29/01	03/06/01	03/21/01	9 099 42	7,277 32	1 732 20 P

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Year	Company Name	Income	Code	Value	Code	Value	Code	Value	Code	Value
SLOF2012002	PHOTONICS INC COM	600 0000 \$	05/1601	18 618 84	05/1601	14 161 38	05/1601	3 457 46 P		
SLOF2012002	PHOTONICS INC COM	200 0000 \$	05/1601	6 006 23	05/1601	-4 710 26	05/1601	1 296 02 P		
SLOF2012002	PHOTONICS INC COM	200 0000 \$	05/1601	6 006 23	05/1601	-4 651 78	05/1601	1 354 50 P		
SLOF2012002	SALEM COMBARS CORP DEL CL A	900 0000 \$	05/0901	14 666 09	05/0901	10 912 50	05/0901	3 753 59 P		
SLOF2012002	SALEM COMBARS CORP DEL CL A	900 0000 \$	05/0901	14 666 09	05/0901	-6 390 42	05/0901	3 386 87 P		
SLOF2012002	SPARTECH CORP NEW	600 0000 \$	05/1601	17 003 53	05/1601	-12 027 42	05/1601	5 008 11 P		
SLOF2012002	STARTRON LIGHTWAVE INC COM	0 8210 \$	05/0901	6 40	05/0901	3 29	05/0901	1 11 P		
SLOF2012002	TITAN CORP	1 100 0000 \$	05/1601	20 047 82	05/1601	17 759 88	05/1601	2 287 94 P		
SLOF2012002	TITAN CORP	1 500 0000 \$	05/1601	20 183 51	05/1601	23 901 40 P	05/1601	2 301 40 P		
SLOF2012002	WAUSU MOSSNEE PAPER CORP COM	500 0000 \$	05/1601	6 611 57	05/1601	24 375 00	05/1601	2 399 07 P		
SLOF2012002	WORTHINGTON INDS INC COM	1 200 0000 \$	05/1601	13 386 03	05/1601	-9 849 00	05/1601	3 537 03 P		
SLOF2012002	WORTHINGTON INDS INC COM	600 0000 \$	05/1601	6 693 02	05/1601	-5 487 18	05/1601	1 205 84 P		
SLOF2012002	WORTHINGTON INDS INC COM	400 0000 \$	05/1601	4 462 01	05/1601	6 338 96	05/1601	823 05 P		
SLOF2012002	WORTHINGTON INDS INC COM	1 500 0000 \$	05/1601	16 732 54	05/1601	13 487 45	05/1601	3 245 09 P		
SLOF2012002	AGRUM INC COM	4 100 0000 \$	05/1601	44 299 53	05/1601	33 321 50	05/1601	10 977 83 P		
SLOF2012002	ANTEC CORP COM	4 700 0000 \$	05/1601	43 568 27	05/1601	-38 775 00	05/1601	6 793 27 P		
SLOF2012002	ARVINMERITOR INC COM	500 0000 \$	05/1601	7 621 84	05/1601	-8 024 30	05/1601	-402 46 P		
SLOF2012002	ARVINMERITOR INC COM	1 000 0000 \$	05/1601	13 243 69	05/1601	-16 677 80	05/1601	1 434 11 P		
SLOF2012002	COHERENT INC COM	600 0000 \$	05/1601	22 295 09	05/1601	21 024 44	05/1601	1 260 65 P		
SLOF2012002	EARTHLINK INC COM	4 900 0000 \$	05/1601	62 743 35	05/1601	-40 086 41	05/1601	22 658 94 P		
SLOF2012002	EARTHLINK INC COM	300 0000 \$	05/1601	3 841 53	05/1601	-2 118 75	05/1601	1 723 80 P		
SLOF2012002	FAIRCHILD SEMICONDUCTOR INTL	700 0000 \$	05/1601	13 297 43	05/1601	12 023 62	05/1601	1 273 83 P		
SLOF2012002	IST SOURCE CORP	800 0000 \$	05/1601	13 959 44	05/1601	16 108 04	05/1601	1 813 38 P		
SLOF2012002	INFORMIX CORP COM	900 0000 \$	05/1601	4 679 84	05/1601	3 624 03	05/1601	1 055 81 P		
SLOF2012002	INFORMIX CORP COM	3 300 0000 \$	05/1601	27 539 08	05/1601	22 311 41	05/1601	5 227 67 P		
SLOF2012002	KEY ENERGY SERVICES INC COM	2 100 0000 \$	05/1601	24 160 71	05/1601	19 819 80	05/1601	6 340 91 P		
SLOF2012002	KEY ENERGY SERVICES INC COM	200 0000 \$	05/1601	2 491 30	05/1601	-1 761 48	05/1601	730 02 P		
SLOF2012002	MERUX CORP	700 0000 \$	05/1601	15 081 33	05/1601	13 601 77	05/1601	1 479 56 P		
SLOF2012002	NAVISTAR INTL CORP NEW COM	1 200 0000 \$	05/1601	32 431 43	05/1601	25 754 24	05/1601	6 677 15 P		
SLOF2012002	NAVISTAR MARCUS GROUP INC CL B	800 0000 \$	05/1601	25 809 69	05/1601	22 783 60	05/1601	3 024 09 P		
SLOF2012002	PARKER DRILLING CO COM	3 000 0000 \$	05/1601	17 819 40	05/1601	14 112 00	05/1601	3 707 40 P		
SLOF2012002	PHOTONICS INC COM	700 0000 \$	05/1601	21 428 03	05/1601	16 281 23	05/1601	5 146 80 P		
SLOF2012002	PHOTONICS INC COM	1 200 0000 \$	05/1601	42 478 46	05/1601	-41 533 64	05/1601	944 78 P		
SLOF2012002	PILEX CORP	900 0000 \$	05/1601	13 215 87	05/1601	-11 520 18	05/1601	1 695 69 P		
SLOF2012002	SENSONATIC ELECTRA CORP COM	700 0000 \$	05/1601	146 163 31	05/1601	126 750 00	05/1601	33 413 31 P		
SLOF2012002	TITAN CORP	2 000 0000 \$	05/1601	21 918 86	05/1601	-17 210 00	05/1601	4 688 86 P		
SLOF2012002	AGRUM INC COM	1 800 0000 \$	05/1601	16 631 43	05/1601	-11 808 00	05/1601	4 833 43 P		
SLOF2012002	AIRGAS INC	300 0000 \$	05/1601	2 771 91	05/1601	1 891 00	05/1601	878 91 P		
SLOF2012002	AIRGAS INC	1 100 0000 \$	05/1601	15 973 63	05/1601	18 023 48	05/1601	-2 049 83 P		
SLOF2012002	ARTESYN TECHNOLOGIES INC COM	2 100 0000 \$	05/1601	31 403 62	05/1601	34 793 71	05/1601	1 390 09 P		
SLOF2012002	ARTESYN TECHNOLOGIES INC COM	800 0000 \$	05/1601	11 618 63	05/1601	-11 352 72	05/1601	83 93 P		
SLOF2012002	ARTESYN TECHNOLOGIES INC COM	2 000 0000 \$	05/1601	30 199 19	05/1601	-32 097 20	05/1601	1 891 01 P		
SLOF2012002	ARVINMERITOR INC COM	1 000 0000 \$	05/1601	13 099 59	05/1601	-15 246 30	05/1601	2 146 71 P		
SLOF2012002	ARVINMERITOR INC COM	900 0000 \$	05/1601	9 340 40	05/1601	-10 304 89	05/1601	1 234 49 P		
SLOF2012002	COMPUTER NETWORK TECHNOLOGY CO	900 0000 \$	05/1601	24 403 29	05/1601	17 686 89	05/1601	6 718 40 P		
SLOF2012002	EXHUS COMMUNICATIONS CORP COM	400 0000 \$	05/1601	10 846 80	05/1601	-9 900 44	05/1601	866 36 P		
SLOF2012002	EXTRA VISION COMMUNICATIONS COR	1 340 0000 \$	05/1601	11 322 88	05/1601	14 226 90	05/1601	3 204 02 P		
SLOF2012002	IST SOURCE CORP	105 0000 \$	05/1601	2 110 93	05/1601	1 842 30	05/1601	248 45 P		
SLOF2012002	IST SOURCE CORP	105 0000 \$	05/1601	2 110 93	05/1601	1 842 30	05/1601	248 45 P		
SLOF2012002	IST SOURCE CORP	105 0000 \$	05/1601	2 110 93	05/1601	1 842 30	05/1601	248 45 P		
SLOF2012002	INFORMIX CORP COM	500 0000 \$	05/1601	2 590 16	05/1601	3 104 85	05/1601	485 31 P		
SLOF2012002	INFORMIX CORP COM	600 0000 \$	05/1601	6 734 42	05/1601	-4 631 23	05/1601	2 103 17 P		
SLOF2012002	INFORMIX CORP COM	500 0000 \$	05/1601	3 108 20	05/1601	-2 237 34	05/1601	870 84 P		
SLOF2012002	INFORMIX CORP COM	500 0000 \$	05/1601	6 123 39	05/1601	-4 403 70	05/1601	1 719 89 P		
SLOF2012002	KEY ENERGY SERVICES INC COM	1 800 0000 \$	05/1601	34 679 98	05/1601	34 393 91	05/1601	3 666 00 P		
SLOF2012002	MERUX CORP	200 0000 \$	05/1601	3 479 60	05/1601	4 292 38	05/1601	1 187 22 P		
SLOF2012002	NAVISTAR INTL CORP NEW COM	900 0000 \$	05/1601	24 638 19	05/1601	-22 208 76	05/1601	2 449 43 P		
SLOF2012002	NAVISTAR INTL CORP NEW COM	800 0000 \$	05/1601	21 918 39	05/1601	20 892 72	05/1601	1 023 67 P		
SLOF2012002	NAVISTAR INTL CORP NEW COM	1 100 0000 \$	05/1601	35 494 82	05/1601	31 530 20	05/1601	4 164 62 P		
SLOF2012002	NAVISTAR MARCUS GROUP INC CL B	4 800 0000 \$	05/1601	24 803 83	05/1601	22 379 20	05/1601	6 224 63 P		
SLOF2012002	PARKER DRILLING CO COM	300 0000 \$	05/1601	1 800 24	05/1601	1 190 25	05/1601	609 99 P		
SLOF2012002	PARKER DRILLING CO COM	500 0000 \$	05/1601	10 974 63	05/1601	9 022 00	05/1601	1 949 63 P		
SLOF2012002	QUANEX CORP	1 600 0000 \$	05/1601	23 448 81	05/1601	20 480 32	05/1601	2 968 49 P		

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SILOF2012002	181264103	TTTAN CORP	100 0000 5	04/19/01	05/11/01	05/16/01	2,098.73	1,625.00	473.73 P
SILOF2012002	181264103	TTTAN CORP	100 0000 5	04/19/01	05/11/01	05/16/01	2,098.73	-1,621.00	477.73 P
SILOF2012002	181264103	TTTAN CORP	2,500 0000 5	04/24/01	05/11/01	05/16/01	52,468.24	-37,623.00	14,845.24 P
SILOF2012002	181264103	TTTAN CORP	600 0000 5	04/27/01	05/11/01	05/16/01	12,592.34	-9,961.74	2,630.60 P
SILOF2012002	974637100	WINNEBAGO RND5 INC	600 0000 5	06/21/00	05/11/01	05/16/01	14,245.52	10,591.04	3,654.48 P
SILOF2012002	001034102	AGCO CORP COM	600 0000 5	02/21/00	05/11/01	05/17/01	4,964.69	-6,620.00	-1,655.31 P
SILOF2012002	001034102	AGCO CORP COM	1,700 0000 5	02/21/00	05/11/01	05/17/01	14,072.20	18,718.00	-4,712.70 P
SILOF2012002	009543102	AIRGAS INC	900 0000 5	09/06/00	05/11/01	05/17/01	21,060.16	-14,513.00	6,547.16 P
SILOF2012002	009543102	AIRGAS INC	2,300 0000 5	09/06/00	05/11/01	05/17/01	82,409.93	-3,763.96	82,799.93 P
SILOF2012002	009543102	AIRGAS INC	900 0000 5	09/06/00	05/11/01	05/17/01	11,960.57	-8,443.76	3,516.81 P
SILOF2012002	009543102	AIRGAS INC	1,700 0000 5	09/12/00	05/11/01	05/17/01	13,566.21	-10,302.00	3,264.21 P
SILOF2012002	126501103	CTS CORP	800 0000 5	02/21/01	05/11/01	05/17/01	19,767.34	32,017.44	-12,250.10 P
SILOF2012002	126501103	CTS CORP	1,000 0000 5	02/21/01	05/11/01	05/17/01	24,709.17	35,699.00	-10,979.83 P
SILOF2012002	126501103	CTS CORP	2,700 0000 5	01/21/00	05/11/01	05/17/01	51,064.45	-46,376.82	4,707.63 P
SILOF2012002	303728103	PARCELTELS SEMICONDUCTOR INTL	100 0000 5	07/21/00	05/11/01	05/17/01	931.98	-1,432.00	-500.02 P
SILOF2012002	421291104	HEXCEL CORP NEW	1,900 0000 5	08/04/00	05/11/01	05/17/01	17,707.39	25,745.00	-8,037.61 P
SILOF2012002	421291104	HEXCEL CORP NEW	1,900 0000 5	10/18/00	05/11/01	05/17/01	14,911.64	18,064.16	-3,152.50 P
SILOF2012002	421291104	HEXCEL CORP NEW	900 0000 5	10/19/00	05/11/01	05/17/01	8,387.81	-9,660.78	-1,272.97 P
SILOF2012002	421291104	HEXCEL CORP NEW	900 0000 5	04/18/01	05/11/01	05/17/01	51,516.79	39,333.60	12,183.19 P
SILOF2012002	421291104	HEXCEL CORP NEW	1,200 0000 5	05/01/01	05/11/01	05/17/01	7,829.20	7,399.76	509.44 P
SILOF2012002	43164D104	IDEXX LABS INC COM	300 0000 5	05/01/01	05/11/01	05/17/01	2,999.73	3,968.24	-908.51 P
SILOF2012002	43164D104	IDEXX LABS INC COM	1,000 0000 5	02/21/01	05/11/01	05/17/01	20,843.40	21,151.10	-307.70 P
SILOF2012002	43164D104	IDEXX LABS INC COM	1,000 0000 5	09/21/00	05/11/01	05/17/01	13,002.02	10,458.88	2,543.14 P
SILOF2012002	488041108	KEY ENERGY SERVICES INC COM	2,200 0000 5	10/21/00	05/11/01	05/17/01	33,754.54	26,993.25	6,761.29 P
SILOF2012002	492914106	KEY ENERGY SERVICES INC COM	2,900 0000 5	10/21/00	05/11/01	05/17/01	33,504.37	22,534.44	10,229.93 P
SILOF2012002	492914106	KEY ENERGY SERVICES INC COM	800 0000 5	10/24/00	05/11/01	05/17/01	12,760.29	15,307.44	-2,547.15 P
SILOF2012002	534273102	MACDERMID INC	300 0000 5	10/23/00	05/11/01	05/17/01	4,718.11	-6,093.33	-1,304.22 P
SILOF2012002	534273102	MACDERMID INC	2,400 0000 5	04/27/01	05/11/01	05/17/01	44,122.52	-41,480.96	2,641.56 P
SILOF2012002	544654303	OLIN CORP COM PAR 31 00	1,300 0000 5	02/03/00	05/11/01	05/17/01	13,234.73	-9,918.75	3,315.98 P
SILOF2012002	701081101	PIER 1 IMPORTS INC COM	100 0000 5	04/03/01	05/11/01	05/17/01	13,784.20	14,434.81	-656.61 P
SILOF2012002	720279108	PAKERS DRILLING CO COM	1,300 0000 5	04/03/01	05/11/01	05/17/01	1,214.17	1,113.68	100.49 P
SILOF2012002	747620102	QUANEX CORP	800 0000 5	01/29/01	05/11/01	05/17/01	17,017.27	14,836.64	2,180.63 P
SILOF2012002	747620102	QUANEX CORP	2,100 0000 5	02/06/01	05/11/01	05/17/01	44,670.33	39,680.00	4,990.33 P
SILOF2012002	816074306	SEITEL INC NEW	1,200 0000 5	02/22/01	05/11/01	05/17/01	17,740.62	12,448.75	5,291.87 P
SILOF2012002	816074306	SEITEL INC NEW	1,400 0000 5	03/19/01	05/11/01	05/17/01	20,195.32	14,893.80	5,301.52 P
SILOF2012002	816074306	SEITEL INC NEW	1,400 0000 5	02/24/01	05/11/01	05/17/01	19,301.23	11,374.92	7,926.31 P
SILOF2012002	984521109	TRINITY INDS INC	900 0000 5	04/11/01	05/11/01	05/17/01	13,441.08	22,234.00	-8,792.92 P
SILOF2012002	984521109	TRINITY INDS INC	14,213 0000 5	04/11/01	05/11/01	05/17/01	503,839.00	503,839.00	0.00 P
SILOF2012002	984521109	TRINITY INDS INC	11,538 0000 5	04/12/01	05/11/01	05/17/01	232.00	232.00	0.00 P
SILOF2012002	984521109	TRINITY INDS INC	303,829 0000 5	04/13/01	05/11/01	05/17/01	84,917.00	-84,917.00	0.00 P
SILOF2012002	984521109	TRINITY INDS INC	232,0000 5	04/16/01	05/11/01	05/17/01	64,178.00	-64,178.00	0.00 P
SILOF2012002	001041102	AGCO CORP COM	100 0000 5	09/11/00	05/11/01	05/17/01	820.44	1,053.44	-233.00 P
SILOF2012002	001041102	AGCO CORP COM	3,900 0000 5	08/29/00	05/11/01	05/17/01	31,997.32	-43,093.00	11,095.68 P
SILOF2012002	024675101	AMERICAN ENL HDGS INC COM	2,300 0000 5	12/01/99	05/11/01	05/17/01	52,248.26	-31,660.75	20,587.51 P
SILOF2012002	024675101	AMERICAN ENL HDGS INC COM	500 0000 5	12/10/99	05/11/01	05/17/01	10,449.63	3,823.05	6,626.58 P
SILOF2012002	024675101	AMERICAN ENL HDGS INC COM	400 0000 5	07/24/00	05/11/01	05/17/01	8,443.04	-6,054.12	2,388.92 P
SILOF2012002	024675101	AMERICAN ENL HDGS INC COM	400 0000 5	07/24/00	05/11/01	05/17/01	4,342.38	-4,499.07	86.69 P
SILOF2012002	039692103	BANCORPSOUTH INC	300 0000 5	07/21/00	05/11/01	05/17/01	2,921.52	2,993.96	-74.44 P
SILOF2012002	039692103	BANCORPSOUTH INC	200 0000 5	07/21/00	05/11/01	05/17/01	13,982.03	12,659.69	1,322.34 P
SILOF2012002	064531109	BANNER CORP COM	200 0000 5	02/17/99	05/11/01	05/17/01	7,742.74	11,774.00	-4,031.26 P
SILOF2012002	064531109	BANNER CORP COM	2,900 0000 5	11/09/99	05/11/01	05/17/01	533.98	-837.00	303.02 P
SILOF2012002	064531109	BANNER CORP COM	200 0000 5	11/19/99	05/11/01	05/17/01	533.98	-4,821.52	4,287.54 P
SILOF2012002	097924104	BOMBAY CO	400 0000 5	09/13/00	05/11/01	05/17/01	5,539.81	-4,875.00	78.81 P
SILOF2012002	097924104	BOMBAY CO	400 0000 5	09/14/00	05/11/01	05/17/01	5,539.81	-4,875.00	78.81 P
SILOF2012002	113739106	BROOKLINE BANCORP INC COM	400 0000 5	12/13/00	05/11/01	05/17/01	8,339.72	-7,432.00	907.72 P
SILOF2012002	113739106	BROOKLINE BANCORP INC COM	800 0000 5	12/27/00	05/11/01	05/17/01	4,831.83	-4,697.12	134.71 P
SILOF2012002	151133103	CLARKSON SHOPRES INC PA COM	200 0000 5	11/02/00	05/11/01	05/17/01	4,190.14	-4,248.26	57.12 P
SILOF2012002	179344107	CLAIRES STORES INC COM	1,200 0000 5	11/20/00	05/11/01	05/17/01	23,140.83	22,689.60	451.23 P
SILOF2012002	179344107	CLAIRES STORES INC COM	600 0000 5	10/20/00	05/11/01	05/17/01	7,464.15	-9,844.60	-2,380.45 P
SILOF2012002	103726103	FARGELAND SEMICONDUCTOR INTL	3,200 0000 5	01/17/01	05/11/01	05/17/01	61,167.35	34,963.12	26,204.23 P
SILOF2012002	103726103	FARGELAND SEMICONDUCTOR INTL	300 0000 5	02/07/01	05/11/01	05/17/01	5,724.46	-4,698.00	1,026.46 P

SL07P2012002	42329104	HEXCEL CORP NEW	900 0000 5	10/19/00	03/15/01	03/15/01	03/15/01	8 418 13	9 660 78	1 242 63 P
SL07P2012002	45161D104	IDEXX LABS INC COM	700 0000 5	03/01/01	05/15/01	03/15/01	03/15/01	18 247 97	-18 619 44	371 47 P
SL07P2012002	456779107	INFORMIX CORP COM	1 600 0000 5	12/01/00	03/15/01	03/15/01	03/15/01	7 999 75	5 966 24	2 033 49 P
SL07P2012002	456779107	INFORMIX CORP COM	900 0000 5	12/18/00	03/15/01	03/15/01	03/15/01	4 499 45	2 887 74	1 612 11 P
SL07P2012002	48044104	KELL WOOD CO	100 0000 5	02/23/01	03/15/01	03/15/01	03/15/01	2 073 14	2 115 11	39 93 P
SL07P2012002	48044104	KELL WOOD CO	300 0000 5	03/27/01	03/15/01	03/15/01	03/15/01	6 223 54	-6 110 91	114 63 P
SL07P2012002	492914106	KEY ENERGY SERVICES INC COM	1 900 0000 5	10/27/00	03/15/01	03/15/01	03/15/01	24 234 21	16 262 86	7 991 33 P
SL07P2012002	492914106	KEY ENERGY SERVICES INC COM	200 0000 5	11/9/00	03/15/01	03/15/01	03/15/01	2 533 07	-4 605 00	1 093 53 P
SL07P2012002	492914106	KEY ENERGY SERVICES INC COM	500 0000 5	02/23/01	03/15/01	03/15/01	03/15/01	6 534 47	5 19 47 P	519 47 P
SL07P2012002	542313102	LONGVIEW FIBRE CO	600 0000 5	02/26/01	03/15/01	03/15/01	03/15/01	1 304 87	1 229 24	75 73 P
SL07P2012002	542313102	LONGVIEW FIBRE CO	100 0000 5	04/19/01	03/15/01	03/15/01	03/15/01	11 289 60	11 207 52	92 08 P
SL07P2012002	644567107	MIPS TECHNOLOGIES INC COM	1 200 0000 5	12/29/00	03/15/01	03/15/01	03/15/01	32 47 91	31 339 08	1 008 83 P
SL07P2012002	644567107	MIPS TECHNOLOGIES INC COM	600 0000 5	02/03/00	03/15/01	03/15/01	03/15/01	6 888 30	-4 364 25	2 524 05 P
SL07P2012002	644567107	MIPS TECHNOLOGIES INC COM	2 000 0000 5	03/04/00	03/15/01	03/15/01	03/15/01	12 534 17	7 935 00	4 599 17 P
SL07P2012002	701011101	NAVISTAR INTL CORP NEW COM	2 200 0000 5	04/03/01	03/15/01	03/15/01	03/15/01	5 231 26	5 637 72	-346 36 P
SL07P2012002	701011101	NAVISTAR INTL CORP NEW COM	200 0000 5	03/10/01	03/15/01	03/15/01	03/15/01	2 501 33	3 050 13	5 637 72
SL07P2012002	719449102	PHOTONICS INC COM	200 0000 5	11/13/00	03/15/01	03/15/01	03/15/01	1 591 76	1 767 93	-176 17 P
SL07P2012002	719449102	PHOTONICS INC COM	181 0000 5	12/01/00	03/15/01	03/15/01	03/15/01	6 938 86	8 114 68	1 155 82 P
SL07P2012002	780004104	ROXIO INC COM	113 2200 5	12/03/00	03/15/01	03/15/01	03/15/01	22 817 31	20 480 32	2 336 99 P
SL07P2012002	780004104	ROXIO INC COM	503 7200 5	04/10/01	03/15/01	03/15/01	03/15/01	32 311 62	27 975 82	4 335 80 P
SL07P2012002	817263101	SENSORMATIC ELECTRA CORP COM	1 600 0000 5	03/09/01	03/15/01	03/15/01	03/15/01	18 963 52	-16 608 78	2 356 74 P
SL07P2012002	860791015	STEWART ENTERPRISES INC CL A	4 600 0000 5	03/10/01	03/15/01	03/15/01	03/15/01	2 218 69	-2 229 73	11 04 P
SL07P2012002	860791015	STEWART ENTERPRISES INC CL A	2 700 0000 5	02/26/01	03/15/01	03/15/01	03/15/01	22 186 86	-32 343 70	-356 84 P
SL07P2012002	886321109	TRINITY FUNDS INC	1 000 0000 5	02/27/01	03/15/01	03/15/01	03/15/01	17 769 49	-17 863 92	116 43 P
SL07P2012002	886321109	TRINITY FUNDS INC	800 0000 5	03/06/01	03/15/01	03/15/01	03/15/01	24 405 94	-25 269 31	863 77 P
SL07P2012002	886321109	TRINITY FUNDS INC	1 000 0000 5	02/07/01	03/15/01	03/15/01	03/15/01	333 202 00	-353 202 00	0 00 P
SL07P2012002	886321109	TRINITY FUNDS INC	1 000 0000 5	04/17/01	03/15/01	03/15/01	03/15/01	10 127 66	-10 091 13	86 53 P
SL07P2012002	896102302	SLO CLIENT CASH INVESTMENT TR	700 0000 5	12/27/00	03/15/01	03/15/01	03/15/01	3 069 52	-3 069 26	19 74 P
SL07P2012002	943121109	ARTESYN TECHNOLOGIES INC COM	300 0000 5	03/12/01	03/15/01	03/15/01	03/15/01	7 623 79	7 561 63	62 14 P
SL07P2012002	943121109	ARTESYN TECHNOLOGIES INC COM	200 0000 5	03/12/01	03/15/01	03/15/01	03/15/01	5 803 40	-4 591 92	1 88 52 P
SL07P2012002	943353101	AVYMENTOR INC COM	500 0000 5	07/31/00	03/15/01	03/15/01	03/15/01	18 861 07	1 596 37	1 25 30 P
SL07P2012002	943353101	AVYMENTOR INC COM	400 0000 5	09/13/00	03/15/01	03/15/01	03/15/01	4 899 19	5 312 80	-413 61 P
SL07P2012002	959692103	BANCORPSOUTH INC	1 200 0000 5	01/12/01	03/15/01	03/15/01	03/15/01	2 449 60	2 847 99	-218 39 P
SL07P2012002	959692103	BANCORPSOUTH INC	200 0000 5	01/16/01	03/15/01	03/15/01	03/15/01	5 364 42	-4 370 00	3 001 34 P
SL07P2012002	981601101	BENCHMARK ELECTRIC INC	100 0000 5	11/19/99	03/15/01	03/15/01	03/15/01	3 221 01	-9 900 00	1 723 91 P
SL07P2012002	981601101	BENCHMARK ELECTRIC INC	800 0000 5	11/22/99	03/15/01	03/15/01	03/15/01	11 119 62	-9 900 00	1 219 62 P
SL07P2012002	997924104	BOMBAY CO	1 200 0000 5	02/23/01	03/15/01	03/15/01	03/15/01	28 289 41	-42 258 80	-14 309 39 P
SL07P2012002	997924104	BOMBAY CO	800 0000 5	02/23/01	03/15/01	03/15/01	03/15/01	7 199 76	7 943 68	154 08 P
SL07P2012002	11379106	BROOKLINE BANCORP INC COM	1 200 0000 5	12/13/00	03/15/01	03/15/01	03/15/01	39 983 21	35 923 20	4 058 01 P
SL07P2012002	11379106	BROOKLINE BANCORP INC COM	1 200 0000 5	12/27/00	03/15/01	03/15/01	03/15/01	3 877 67	2 118 75	1 758 92 P
SL07P2012002	161133103	CHAMBERG SHOPRES INC PA COM	1 900 0000 5	11/20/00	03/15/01	03/15/01	03/15/01	19 348 55	11 289 90	8 138 43 P
SL07P2012002	179344107	CLARKES STORES INC COM	300 0000 5	11/24/00	03/15/01	03/15/01	03/15/01	32 313 92	18 600 50	13 713 42 P
SL07P2012002	270321102	EARTHLINK INC COM	1 200 0000 5	11/27/00	03/15/01	03/15/01	03/15/01	16 448 05	12 447 54	4 000 51 P
SL07P2012002	270321102	EARTHLINK INC COM	2 200 0000 5	03/22/01	03/15/01	03/15/01	03/15/01	30 546 38	23 463 36	7 081 12 P
SL07P2012002	270321102	EARTHLINK INC COM	700 0000 5	03/22/01	03/15/01	03/15/01	03/15/01	32 896 10	23 867 52	7 028 58 P
SL07P2012002	28178E108	EDWARDS LIFE SCIENCES CORP COM	1 300 0000 5	03/27/01	03/15/01	03/15/01	03/15/01	23 497 21	-19 893 60	3 607 61 P
SL07P2012002	28178E108	EDWARDS LIFE SCIENCES CORP COM	1 400 0000 5	03/14/01	03/15/01	03/15/01	03/15/01	32 896 10	27 934 06	4 962 04 P
SL07P2012002	28178E108	EDWARDS LIFE SCIENCES CORP COM	1 400 0000 5	03/15/01	03/15/01	03/15/01	03/15/01	11 231 10	14 526 90	3 291 80 P
SL07P2012002	28178E108	EDWARDS LIFE SCIENCES CORP COM	900 0000 5	10/50/00	03/15/01	03/15/01	03/15/01	13 499 55	8 863 22	4 636 33 P
SL07P2012002	29318E107	ENTRAVISION COMMUNICATIONS COR	2 700 0000 5	12/18/00	03/15/01	03/15/01	03/15/01	63 004 82	36 488 00	26 516 82 P
SL07P2012002	436779107	INFOKNOX CORP COM	3 000 0000 5	11/30/00	03/15/01	03/15/01	03/15/01	63 004 82	37 782 00	27 222 82 P
SL07P2012002	492914106	KEY ENERGY SERVICES INC COM	3 000 0000 5	12/01/00	03/15/01	03/15/01	03/15/01	10 438 61	-9 833 92	-636 69 P
SL07P2012002	492914106	KEY ENERGY SERVICES INC COM	800 0000 5	02/26/01	03/15/01	03/15/01	03/15/01	1 594 47	-2 031 11	-456 24 P
SL07P2012002	542313102	LONGVIEW FIBRE CO	100 0000 5	10/01/00	03/15/01	03/15/01	03/15/01	6 379 46	-4 623 76	2 754 80 P
SL07P2012002	542313102	LONGVIEW FIBRE CO	400 0000 5	03/14/01	03/15/01	03/15/01	03/15/01	29 599 02	21 173 32	1 225 70 P
SL07P2012002	591718103	MENTOR CORP MINN COM	2 100 0000 5	03/01/01	03/15/01	03/15/01	03/15/01	15 125 33	14 943 36	181 97 P
SL07P2012002	591718103	MENTOR CORP MINN COM	800 0000 5	04/19/01	03/15/01	03/15/01	03/15/01	15 125 33	14 797 36	367 97 P
SL07P2012002	644567107	MIPS TECHNOLOGIES INC COM	800 0000 5	06/23/01	03/15/01	03/15/01	03/15/01	20 797 33	22 578 05	1 780 72 P
SL07P2012002	644567107	MIPS TECHNOLOGIES INC COM	1 100 0000 5	05/02/01	03/15/01	03/15/01	03/15/01	1 990 32	-1 778 00	1 22 32 P
SL07P2012002	644567107	MIPS TECHNOLOGIES INC COM	100 0000 5	12/13/00	03/15/01	03/15/01	03/15/01	13 022 21	-12 458 18	844 03 P
SL07P2012002	644567107	MIPS TECHNOLOGIES INC COM	700 0000 5	12/13/00	03/15/01	03/15/01	03/15/01	41 806 96	38 610 00	3 196 96 P
SL07P2012002	644567107	MIPS TECHNOLOGIES INC COM	2 200 0000 5	12/19/00	03/15/01	03/15/01	03/15/01	19 003 16	19 990 00	-986 84 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	01/02/01	05/16/01	05/21/01	24,644.96	-33,933.41	789.55 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	01/03/01	05/16/01	05/21/01	41,074.93	-40,441.50	633.43 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	01/05/01	05/16/01	05/21/01	24,644.96	25,043.47	-400.51 P
SLOF2012002	701081101	PARKER DRILLING CO COM	02/04/00	05/16/01	05/21/01	4,464.45	2,777.25	1,687.20 P
SLOF2012002	701081101	PARKER DRILLING CO COM	05/03/00	05/16/01	05/21/01	23,597.80	16,253.70	7,344.07 P
SLOF2012002	701081101	PARKER DRILLING CO COM	04/26/00	05/16/01	05/21/01	7,740.01	3,666.51	2,073.50 P
SLOF2012002	719405102	PHOTONICS INC COM	01/17/01	05/16/01	05/21/01	61,892.77	2,941.01 P	10,662.37 P
SLOF2012002	741932107	PRIDE INTL INC COM	12/05/00	05/16/01	05/21/01	1,127.62	1,431.17	-303.55 P
SLOF2012002	780008108	ROXIO INC COM	12/06/00	05/16/01	05/21/01	2,089.21	-2,314.13	-424.92 P
SLOF2012002	780008108	ROXIO INC COM	12/08/00	05/16/01	05/21/01	2,089.21	-2,600.10	-310.89 P
SLOF2012002	780008108	ROXIO INC COM	12/11/00	05/16/01	05/21/01	3,531.66	3,530.85	379.19 P
SLOF2012002	780008108	ROXIO INC COM	12/15/00	05/16/01	05/21/01	4,387.35	-4,105.91	281.44 P
SLOF2012002	780008108	ROXIO INC COM	12/20/00	05/16/01	05/21/01	4,178.43	-3,320.72	657.71 P
SLOF2012002	780008108	ROXIO INC COM	12/22/00	05/16/01	05/21/01	1,615.32	1,435.51	200.01 P
SLOF2012002	80184104	SAWTEK INC	02/23/01	05/16/01	05/21/01	51,137.30	31,423.34	19,734.16 P
SLOF2012002	803468103	SAWTEK INC	02/27/01	05/16/01	05/21/01	-23,187.45	-17,200.03 P	17,200.03 P
SLOF2012002	805468103	SAWTEK INC	03/01/01	05/16/01	05/21/01	36,542.50	36,631.98	19,910.32 P
SLOF2012002	808194104	SCRULLMAN A INC COM	10/03/00	05/16/01	05/21/01	25,728.14	20,934.40	4,793.74 P
SLOF2012002	896322109	TRINITY INDS INC	02/08/01	05/16/01	05/21/01	15,436.88	13,093.80	2,343.08 P
SLOF2012002	896322109	TRINITY INDS INC	06/23/00	05/16/01	05/21/01	2,572.81	2,219.64	433.17 P
SLOF2012002	914637100	WINNEBAGO INDS INC	06/29/00	05/16/01	05/21/01	18,199.39	-13,130.63	3,068.74 P
SLOF2012002	811790106	SEACOAST TRNL SVCS CORP COM	08/09/00	05/16/01	05/21/01	8,674.08	8,674.12	993.96 P
SLOF2012002	817265101	SENSORMATIC ELECTRS CORP COM	04/10/01	05/16/01	05/21/01	17,878.12	-18,377.48	-499.36 P
SLOF2012002	896322109	TRINITY INDS INC	02/07/01	05/16/01	05/21/01	6,704.29	-6,913.75	211.46 P
SLOF2012002	896322109	TRINITY INDS INC	02/08/01	05/16/01	05/21/01	10,719.06	7,943.28	2,775.78 P
SLOF2012002	914637100	WINNEBAGO INDS INC	06/29/00	05/16/01	05/21/01	17,865.10	13,395.00	4,470.10 P
SLOF2012002	901084102	AGCO CORP COM	09/12/00	05/17/01	05/22/01	6,331.79	8,443.52	2,109.73 P
SLOF2012002	901084102	AGCO CORP COM	09/12/00	05/17/01	05/22/01	15,879.46	-21,162.20	3,222.74 P
SLOF2012002	901084102	AGCO CORP COM	09/13/00	05/17/01	05/22/01	7,539.73	10,401.80	2,867.07 P
SLOF2012002	004933107	ACTION PERFORMANCE COS INC	04/27/01	05/17/01	05/22/01	19,820.02	16,683.70	3,136.32 P
SLOF2012002	004933107	ACTION PERFORMANCE COS INC	04/30/01	05/17/01	05/22/01	32,432.75	29,078.64	3,354.11 P
SLOF2012002	004933107	ACTION PERFORMANCE COS INC	05/01/01	05/17/01	05/22/01	7,207.28	-6,604.00	600.28 P
SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	01/03/01	05/17/01	05/22/01	33,072.45	-33,171.87	1,200.58 P
SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	01/11/01	05/17/01	05/22/01	24,398.22	26,300.00	1,901.78 P
SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	01/11/01	05/17/01	05/22/01	1,524.89	1,703.04	177.15 P
SLOF2012002	059692105	BANCORPSOUTH INC	09/13/00	05/17/01	05/22/01	8,684.89	8,762.94	78.05 P
SLOF2012002	059692105	BANCORPSOUTH INC	12/07/00	05/17/01	05/22/01	1,447.48	1,252.00	195.48 P
SLOF2012002	066531109	BANNER CORP COM	03/17/99	05/17/01	05/22/01	17,555.41	13,915.04	1,640.37 P
SLOF2012002	066531109	BANNER CORP COM	08/31/99	05/17/01	05/22/01	16,338.43	-13,973.25	2,365.20 P
SLOF2012002	097924104	BOMBAY CO	11/23/99	05/17/01	05/22/01	5,164.21	7,837.25	-2,668.54 P
SLOF2012002	126591103	CTS CORP	02/23/01	05/17/01	05/22/01	4,815.28	-7,099.80	-2,284.52 P
SLOF2012002	126591103	CTS CORP	03/13/01	05/17/01	05/22/01	26,484.03	25,076.72	607.30 P
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	12/27/00	05/17/01	05/22/01	12,033.39	11,742.80	292.79 P
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	04/23/01	05/17/01	05/22/01	1,803.34	-1,313.00	290.34 P
SLOF2012002	179584107	CLAIRES STORES INC COM	11/10/00	05/17/01	05/22/01	40,846.16	35,923.20	4,920.96 P
SLOF2012002	270321102	EARTHLINK INC COM	12/20/00	05/17/01	05/22/01	1,329.97	-612.76	717.21 P
SLOF2012002	270321102	EARTHLINK INC COM	11/09/00	05/17/01	05/22/01	19,949.48	-9,524.55	10,424.93 P
SLOF2012002	270321102	EARTHLINK INC COM	11/27/00	05/17/01	05/22/01	42,538.90	23,808.64	18,730.26 P
SLOF2012002	28176E108	EDWARDS LIFE SCIENCES CORP COM	03/27/01	05/17/01	05/22/01	45,926.22	-33,253.24	9,667.98 P
SLOF2012002	29182R107	EXTRAVISION COMMUNICATIONS COR	10/31/00	05/17/01	05/22/01	15,066.69	-19,360.00	-4,333.31 P
SLOF2012002	366930108	GENERAL CABLE CORP DEL COM NEW	01/30/01	05/17/01	05/22/01	30,801.53	21,313.76	9,417.77 P
SLOF2012002	366930108	GENERAL CABLE CORP DEL COM NEW	01/31/01	05/17/01	05/22/01	30,801.53	24,412.32	6,389.21 P
SLOF2012002	456779107	INFORMIX CORP COM	12/18/00	05/17/01	05/22/01	6,502.51	-4,171.18	2,331.33 P
SLOF2012002	456779107	INFORMIX CORP COM	12/19/00	05/17/01	05/22/01	4,013.83	28,287.66	12,428.19 P
SLOF2012002	456779107	INFORMIX CORP COM	01/25/01	05/17/01	05/22/01	19,007.35	3,146.59 P	5,146.59 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	12/01/00	05/17/01	05/22/01	5,337.22	3,022.56	2,314.66 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	05/02/01	05/17/01	05/22/01	18,730.26	16,387.26	1,983.01 P
SLOF2012002	343113102	LONGVIEW FIBRE CO	02/26/01	05/17/01	05/22/01	19,566.69	18,438.60	1,128.09 P
SLOF2012002	346347105	LOUISIANA PAC CORP COM	09/29/00	05/17/01	05/22/01	2,637.91	1,793.88	864.03 P
SLOF2012002	346347105	LOUISIANA PAC CORP COM	05/17/01	05/17/01	05/22/01	21,263.28	-14,927.20	6,336.08 P
SLOF2012002	587188103	MENTOR CORP MINN COM	03/14/01	05/17/01	05/22/01	16,335.83	13,776.48	2,559.35 P

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SLOF2012002	6016R100	MONACO COACH CORP COM	700 0000 S	02/06/01	05/22/01	05/27/01	13,246.31	13,993.00	-446.69 P
SLOF2012002	6016R100	MONACO COACH CORP COM	1 400 0000 S	02/06/01	05/22/01	05/27/01	26,692.63	27,451.20	758.57 P
SLOF2012002	6016R100	MONACO COACH CORP COM	500 0000 S	02/09/01	05/22/01	05/27/01	9,533.05	9,892.30	359.25 P
SLOF2012002	6016R100	MONACO COACH CORP COM	500 0000 S	02/27/01	05/22/01	05/27/01	21,418.20	21,343.75	-74.45 P
SLOF2012002	6016R100	MONDAY ROBERT CORP CL A	800 0000 S	01/05/01	05/22/01	05/27/01	21,976.62	22,263.64	286.02 P
SLOF2012002	6016R100	NAVISTAR INTL CORP NEW COM	600 0000 S	01/09/01	05/22/01	05/27/01	16,482.47	17,013.76	533.29 P
SLOF2012002	6016R100	NAVISTAR INTL CORP NEW COM	2 400 0000 S	04/27/01	05/22/01	05/27/01	4,753.51	-1,490.96	-4,265.53 P
SLOF2012002	6016R100	OLIN CORP PAR 51 00	1 200 0000 S	04/26/00	05/22/01	05/27/01	7,838.53	2,999.68	-4,838.85 P
SLOF2012002	6016R100	PARKER DRILLING CO COM	1 500 0000 S	05/01/00	05/22/01	05/27/01	9,783.67	-6,540.90	-3,244.77 P
SLOF2012002	6016R100	PARKER DRILLING CO COM	1 400 0000 S	05/02/00	05/22/01	05/27/01	9,133.29	-6,107.50	-3,025.79 P
SLOF2012002	6016R100	PARKER DRILLING CO COM	300 0000 S	06/02/00	05/22/01	05/27/01	1,504.76	1,509.06	-4.30 P
SLOF2012002	6016R100	PARKER DRILLING CO COM	1 700 0000 S	01/17/01	05/22/01	05/27/01	47,833.04	33,754.74	-12,078.30 P
SLOF2012002	6016R100	PRUDE INTL INC COM	1 400 0000 S	05/04/00	05/22/01	05/27/01	8,379.72	-4,260.28	-4,119.44 P
SLOF2012002	6016R100	SALEM COMANS CORP DEL CL A	900 0000 S	08/23/00	05/22/01	05/27/01	18,854.37	11,363.30	-7,491.07 P
SLOF2012002	6016R100	SALEM COMANS CORP DEL CL A	700 0000 S	08/23/00	05/22/01	05/27/01	14,664.31	9,273.00	-5,391.31 P
SLOF2012002	6016R100	SALEM COMANS CORP DEL CL A	1 800 0000 S	12/06/00	05/22/01	05/27/01	37,708.74	20,229.84	-17,478.90 P
SLOF2012002	6016R100	SALEM COMANS CORP DEL CL A	1 100 0000 S	10/27/00	05/22/01	05/27/01	14,143.52	11,658.02	-2,485.50 P
SLOF2012002	6016R100	SALEM COMANS CORP DEL CL A	1 900 0000 S	04/09/00	05/22/01	05/27/01	26,677.20	19,190.93	-7,486.27 P
SLOF2012002	6016R100	SEACOAST FNL SVCS CORP COM	2 200 0000 S	04/10/01	05/22/01	05/27/01	31,878.47	28,160.44	-3,718.03 P
SLOF2012002	6016R100	SENSORAMA TIC ELECTRS CORP COM	300 0000 S	01/24/01	05/22/01	05/27/01	9,978.09	8,030.00	-1,948.09 P
SLOF2012002	6016R100	SMITH A O CORP	200 0000 S	07/26/00	05/22/01	05/27/01	6,069.02	-8,245.22	-14,314.24 P
SLOF2012002	6016R100	TEXAS INDS INC COM	400 0000 S	07/27/00	05/22/01	05/27/01	12,138.03	12,801.52	663.49 P
SLOF2012002	6016R100	TEXAS INDS INC COM	400 0000 S	07/28/00	05/22/01	05/27/01	12,138.03	12,702.36	-435.67 P
SLOF2012002	6016R100	WINNEBAGO INDS INC	700 0000 S	04/11/00	05/22/01	05/27/01	12,564.38	-8,791.99	-21,356.37 P
SLOF2012002	6016R100	WINNEBAGO INDS INC	200 0000 S	01/05/01	05/22/01	05/27/01	2,891.40	2,993.82	102.42 P
SLOF2012002	6016R100	BANCORP SOUTH INC	1 200 0000 S	12/11/00	05/22/01	05/27/01	17,248.42	15,661.20	-1,587.22 P
SLOF2012002	6016R100	BANCORP SOUTH INC	1 100 0000 S	12/07/00	05/22/01	05/27/01	15,902.72	13,772.00	-2,130.72 P
SLOF2012002	6016R100	BANCORP SOUTH INC	900 0000 S	11/23/99	05/22/01	05/27/01	2,519.91	-3,710.25	-6,230.16 P
SLOF2012002	6016R100	BOMBAY CO	1 500 0000 S	11/29/99	05/22/01	05/27/01	4,199.86	-7,243.65	-11,443.51 P
SLOF2012002	6016R100	BOMBAY CO	3 400 0000 S	03/04/00	05/22/01	05/27/01	9,519.67	16,715.76	7,196.09 P
SLOF2012002	6016R100	BOMBAY CO	1 600 0000 S	12/20/00	05/22/01	05/27/01	5,039.83	-6,579.00	-11,608.83 P
SLOF2012002	6016R100	BOMBAY CO	1 600 0000 S	12/20/00	05/22/01	05/27/01	20,819.95	-9,804.16	-30,624.11 P
SLOF2012002	6016R100	EARTHLINK INC COM	1 400 0000 S	05/18/01	05/22/01	05/27/01	18,217.45	-8,010.10	-26,227.55 P
SLOF2012002	6016R100	EARTHLINK INC COM	200 0000 S	12/22/00	05/22/01	05/27/01	2,602.49	1,081.70	-1,520.79 P
SLOF2012002	6016R100	EARTHLINK INC COM	3 500 0000 S	05/10/01	05/22/01	05/27/01	22,889.23	-23,112.95	-46,002.18 P
SLOF2012002	6016R100	ENCORPASS SVCS CORP COM	2 400 0000 S	05/11/01	05/22/01	05/27/01	13,695.47	-17,061.36	-30,756.83 P
SLOF2012002	6016R100	ENCORPASS SVCS CORP COM	100 0000 S	01/21/01	05/22/01	05/27/01	1,428.51	-1,017.18	-2,445.69 P
SLOF2012002	6016R100	GENERAL CABLE CORP DEL COM NEW	3 100 0000 S	02/01/01	05/22/01	05/27/01	44,283.88	-34,712.56	-78,996.44 P
SLOF2012002	6016R100	GENERAL CABLE CORP DEL COM NEW	500 0000 S	02/02/01	05/22/01	05/27/01	7,142.36	5,687.10	-1,455.26 P
SLOF2012002	6016R100	GENERAL CABLE CORP DEL COM NEW	1 700 0000 S	05/17/01	05/22/01	05/27/01	43,114.45	-42,783.26	-85,897.71 P
SLOF2012002	6016R100	GENESIS MICROSPR INC COM	1 200 0000 S	01/17/01	05/22/01	05/27/01	14,339.52	13,976.56	-362.96 P
SLOF2012002	6016R100	JLG INDS INC COM	1 300 0000 S	01/08/01	05/22/01	05/27/01	15,534.48	13,907.92	-1,626.56 P
SLOF2012002	6016R100	JLG INDS INC COM	2,600 0000 S	05/02/01	05/22/01	05/27/01	33,308.37	-31,176.34	-64,484.71 P
SLOF2012002	6016R100	KEY ENERGY SERVICES INC COM	500 0000 S	02/26/01	05/22/01	05/27/01	6,487.73	-6,146.20	-1,341.53 P
SLOF2012002	6016R100	LONGVIEW FIBRE CO	1 000 0000 S	07/14/01	05/22/01	05/27/01	26,737.01	-22,960.80	-3,776.21 P
SLOF2012002	6016R100	MENTOR CORP MGRN COM	300 0000 S	05/29/01	05/22/01	05/27/01	13,378.50	-11,466.45	-24,844.95 P
SLOF2012002	6016R100	MENTOR CORP MGRN COM	2,700 0000 S	02/09/01	05/22/01	05/27/01	51,988.92	53,417.88	1,428.96 P
SLOF2012002	6016R100	MONACO COACH CORP COM	300 0000 S	02/26/01	05/22/01	05/27/01	11,423.76	10,403.40	-1,020.36 P
SLOF2012002	6016R100	MOOG INC CL A	500 0000 S	04/03/01	05/22/01	05/27/01	9,780.82	-8,297.30	-1,483.52 P
SLOF2012002	6016R100	SEITEL INC NEW	300 0000 S	03/19/01	05/22/01	05/27/01	5,849.80	-4,973.85	-873.95 P
SLOF2012002	6016R100	YELLOW CORP COM	300 0000 S	04/18/01	05/22/01	05/27/01	7,214.06	-6,511.62	-1,702.44 P
SLOF2012002	6016R100	ALEXANDER & BALDWIN INC	1 200 0000 S	01/11/01	05/22/01	05/27/01	21,182.37	20,424.48	-757.89 P
SLOF2012002	6016R100	ARTESYN TECHNOLOGIES INC COM	300 0000 S	02/09/01	05/22/01	05/27/01	3,290.39	3,661.73	371.34 P
SLOF2012002	6016R100	ARTESYN TECHNOLOGIES INC COM	2 100 0000 S	05/04/00	05/22/01	05/27/01	7,116.10	8,041.00	924.90 P
SLOF2012002	6016R100	BOMBAY CO	1 500 0000 S	05/09/00	05/22/01	05/27/01	4,831.88	-5,327.50	-10,159.38 P
SLOF2012002	6016R100	BOMBAY CO	1 900 0000 S	05/10/00	05/22/01	05/27/01	6,145.72	7,001.50	855.78 P
SLOF2012002	6016R100	BOMBAY CO	300 0000 S	05/11/00	05/22/01	05/27/01	970.31	1,105.10	134.79 P
SLOF2012002	6016R100	BOMBAY CO	800 0000 S	04/20/01	05/22/01	05/27/01	30,351.94	28,446.64	-1,905.30 P
SLOF2012002	6016R100	C & D TECHNOLOGIES INC COM	800 0000 S	04/23/01	05/22/01	05/27/01	4,799.84	-4,040.00	-8,839.84 P
SLOF2012002	6016R100	CHARMING SHOPPES INC PA COM	1 200 0000 S	02/26/01	05/22/01	05/27/01	11,681.13	14,513.92	2,832.79 P
SLOF2012002	6016R100	COMPUTER NETWORK TECHNOLOGY CO	600 0000 S	02/28/01	05/22/01	05/27/01	5,840.56	7,024.98	1,184.42 P
SLOF2012002	6016R100	DFCOM INDS INC	800 0000 S	01/26/01	05/22/01	05/27/01	14,172.96	-17,265.12	-31,438.08 P
SLOF2012002	6016R100	EDWARDS LIFE SCIENCES CORP COM	200 0000 S	07/27/01	05/22/01	05/27/01	4,807.53	3,693.36	-1,114.17 P
SLOF2012002	6016R100	EDWARDS LIFE SCIENCES CORP COM	600 0000 S	02/10/01	05/22/01	05/27/01	14,422.53	11,894.44	-2,528.09 P
SLOF2012002	6016R100	ENCORPASS SVCS CORP COM	1 200 0000 S	05/11/01	05/22/01	05/27/01	8,238.60	-8,330.68	-16,569.28 P

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SLOF2012002	2925J1104	ENCOMPASS SVCS CORP COM	2,900,000 S	05/19/01	05/21/01	05/24/01	19,918.28	-20,164.28	206.00 P
SLOF2012002	2925J1104	ENCOMPASS SVCS CORP COM	700,000 S	05/16/01	05/21/01	05/24/01	4,817.53	-4,917.71	100.19 P
SLOF2012002	369200104	GENERAL CABLE CORP DEL COM NEW	1,400,000 S	02/06/01	05/21/01	05/24/01	20,663.13	15,909.81	4,753.25 P
SLOF2012002	369200104	GENERAL CABLE CORP DEL COM NEW	300,000 S	02/06/01	05/21/01	05/24/01	4,428.24	-3,311.91	1,116.33 P
SLOF2012002	369200104	GRACO INC COM	1,700,000 S	05/11/01	05/21/01	05/24/01	51,378.40	-45,900.00	5,478.40 P
SLOF2012002	369200104	GRACO INC COM	3,100,000 S	09/29/00	05/21/01	05/24/01	11,635.32	28,921.45	12,713.87 P
SLOF2012002	615377102	LOUISIANA PAC CORP COM	300,000 S	03/22/01	05/21/01	05/24/01	18,045.04	16,238.13	1,706.89 P
SLOF2012002	615377102	MONEY GROUP INC COM	300,000 S	02/16/01	05/21/01	05/24/01	11,402.46	-10,403.40	999.06 P
SLOF2012002	615377102	MOOG INC CL A	400,000 S	02/16/01	05/21/01	05/24/01	11,219.62	-11,343.84	124.22 P
SLOF2012002	6394E104	NAVISTAR INTL CORP NEW COM	1,400,000 S	01/10/01	05/21/01	05/24/01	39,248.69	-39,079.06	239.63 P
SLOF2012002	6394E104	NAVISTAR INTL CORP NEW COM	1,000,000 S	04/27/01	05/21/01	05/24/01	18,949.36	17,287.90	1,661.46 P
SLOF2012002	680665205	OLIN CORP COM PAR \$1.00	2,000,000 S	06/02/00	05/21/01	05/24/01	14,206.51	13,090.60	1,115.91 P
SLOF2012002	701081101	PARKER DRILLING CO COM	2,500,000 S	07/24/00	05/21/01	05/24/01	18,133.14	12,717.75	5,415.39 P
SLOF2012002	701081101	PARKER DRILLING CO COM	700,000 S	05/21/01	05/21/01	05/24/01	9,165.36	-8,477.77	687.59 P
SLOF2012002	705906105	PEGASUS SOLUTIONS INC COM	500,000 S	01/29/01	05/21/01	05/24/01	6,546.83	-6,088.15	458.68 P
SLOF2012002	705906105	PEGASUS SOLUTIONS INC COM	400,000 S	01/09/01	05/21/01	05/24/01	5,237.47	-4,846.88	390.59 P
SLOF2012002	816074306	SEITEL INC NEW	500,000 S	04/03/01	05/21/01	05/24/01	9,825.97	-8,292.30	1,540.47 P
SLOF2012002	816074306	SEITEL INC NEW	800,000 S	05/09/01	05/21/01	05/24/01	15,732.75	-14,719.76	1,013.99 P
SLOF2012002	816074306	SEITEL INC NEW	700,000 S	03/07/01	05/21/01	05/24/01	8,574.71	7,627.06	947.65 P
SLOF2012002	861571108	STEIN MART INC COM	2,700,000 S	05/04/01	05/21/01	05/24/01	36,406.46	-28,916.00	6,490.66 P
SLOF2012002	861571108	SUPERIOR ENERGY SERVICES INC	400,000 S	05/07/01	05/21/01	05/24/01	5,393.58	-4,429.30	964.28 P
SLOF2012002	861571108	SUPERIOR ENERGY SERVICES INC	600,000 S	07/21/00	05/21/01	05/24/01	3,039.80	-3,175.59	135.79 P
SLOF2012002	861571108	SUPERIOR ENERGY SERVICES INC	100,000 S	09/12/00	05/21/01	05/24/01	3,039.40	3,207.63	167.83 P
SLOF2012002	861571108	TEXAS INDS INC COM	300,000 S	09/15/00	05/21/01	05/24/01	9,119.40	8,790.00	329.40 P
SLOF2012002	861571108	TEXAS INDS INC COM	800,000 S	09/21/00	05/21/01	05/24/01	24,318.39	-22,999.68	1,318.71 P
SLOF2012002	861571108	TEXAS INDS INC COM	800,000 S	09/21/00	05/21/01	05/24/01	9,271.04	-8,255.00	1,016.04 P
SLOF2012002	861571108	TEXAS INDS INC COM	900,000 S	04/19/01	05/21/01	05/24/01	14,517.77	-13,499.19	1,018.58 P
SLOF2012002	861571108	TEXAS INDS INC COM	900,000 S	05/22/01	05/21/01	05/24/01	14,829.31	13,023.24	1,806.07 P
SLOF2012002	861571108	TEXAS INDS INC COM	600,000 S	05/22/01	05/21/01	05/24/01	23,327.33	-21,666.97	1,660.36 P
SLOF2012002	861571108	TEXAS INDS INC COM	1,300,000 S	03/09/01	05/21/01	05/24/01	12,540.87	-11,460.47	1,080.40 P
SLOF2012002	861571108	TEXAS INDS INC COM	700,000 S	03/28/01	05/21/01	05/24/01	7,177.64	5,593.40	1,584.24 P
SLOF2012002	861571108	TEXAS INDS INC COM	400,000 S	03/28/01	05/21/01	05/24/01	5,393.23	5,083.44	299.79 P
SLOF2012002	861571108	TEXAS INDS INC COM	300,000 S	02/09/01	05/21/01	05/24/01	24,534.25	24,534.25	2,089.72 P
SLOF2012002	861571108	TEXAS INDS INC COM	1,200,000 S	02/09/01	05/21/01	05/24/01	54,888.16	-47,190.00	7,698.16 P
SLOF2012002	861571108	TEXAS INDS INC COM	2,200,000 S	05/16/01	05/21/01	05/24/01	1,094.22	1,022.43	173.79 P
SLOF2012002	861571108	TEXAS INDS INC COM	60,000 S	09/11/99	05/21/01	05/24/01	12,279.70	11,121.64	1,158.06 P
SLOF2012002	861571108	TEXAS INDS INC COM	640,000 S	09/11/99	05/21/01	05/24/01	46,660.55	-45,693.83	966.72 P
SLOF2012002	861571108	TEXAS INDS INC COM	1,700,000 S	01/16/01	05/21/01	05/24/01	3,969.86	-4,674.28	704.42 P
SLOF2012002	861571108	TEXAS INDS INC COM	600,000 S	03/01/01	05/21/01	05/24/01	23,066.24	-28,055.82	5,049.58 P
SLOF2012002	861571108	TEXAS INDS INC COM	1,300,000 S	01/26/01	05/21/01	05/24/01	62,823.30	-23,951.40	38,874.10 P
SLOF2012002	861571108	TEXAS INDS INC COM	4,400,000 S	12/22/00	05/21/01	05/24/01	35,696.31	-18,573.50	17,122.81 P
SLOF2012002	861571108	TEXAS INDS INC COM	1,000,000 S	01/10/01	05/21/01	05/24/01	23,900.19	20,030.00	3,870.19 P
SLOF2012002	861571108	TEXAS INDS INC COM	1,000,000 S	04/19/01	05/21/01	05/24/01	28,423.44	-28,101.20	322.24 P
SLOF2012002	861571108	TEXAS INDS INC COM	4,000,000 S	05/16/01	05/21/01	05/24/01	9,300.05	-6,264.00	3,036.05 P
SLOF2012002	861571108	TEXAS INDS INC COM	4,000,000 S	02/07/01	05/21/01	05/24/01	48,823.25	33,396.30	15,426.95 P
SLOF2012002	861571108	TEXAS INDS INC COM	2,100,000 S	02/16/01	05/21/01	05/24/01	18,600.10	12,818.00	5,782.10 P
SLOF2012002	861571108	TEXAS INDS INC COM	800,000 S	02/20/01	05/21/01	05/24/01	9.00	10.12	1.12 P
SLOF2012002	861571108	TEXAS INDS INC COM	0,900 S	05/09/01	05/21/01	05/24/01	13,413.63	-9,856.63	3,557.00 P
SLOF2012002	861571108	TEXAS INDS INC COM	500,000 S	04/25/01	05/21/01	05/24/01	17,663.32	5,278.16 P	5,378.16 P
SLOF2012002	861571108	TEXAS INDS INC COM	1,600,000 S	02/06/01	05/21/01	05/24/01	32,996.23	29,700.00	3,296.23 P
SLOF2012002	861571108	TEXAS INDS INC COM	1,100,000 S	05/11/01	05/21/01	05/24/01	1,204.96	1,161.38	43.58 P
SLOF2012002	861571108	TEXAS INDS INC COM	100,000 S	01/17/01	05/21/01	05/24/01	32,533.91	31,468.50	1,065.41 P
SLOF2012002	861571108	TEXAS INDS INC COM	2,700,000 S	04/18/01	05/21/01	05/24/01	6,741.12	-4,644.75	2,076.37 P
SLOF2012002	861571108	TEXAS INDS INC COM	500,000 S	09/29/00	05/21/01	05/24/01	1,348.22	-481.24	666.98 P
SLOF2012002	861571108	TEXAS INDS INC COM	100,000 S	12/06/00	05/21/01	05/24/01	11,437.15	10,307.67	1,129.46 P
SLOF2012002	861571108	TEXAS INDS INC COM	317,000 S	03/22/01	05/21/01	05/24/01	17,626.30	15,917.06	1,469.24 P
SLOF2012002	861571108	TEXAS INDS INC COM	443,000 S	03/26/01	05/21/01	05/24/01	11,493.22	10,403.40	1,091.82 P
SLOF2012002	861571108	TEXAS INDS INC COM	300,000 S	02/26/01	05/21/01	05/24/01	22,704.00	22,704.00	2,464.44 P
SLOF2012002	861571108	TEXAS INDS INC COM	600,000 S	03/08/01	05/21/01	05/24/01	5,684.81	5,186.37	498.44 P
SLOF2012002	861571108	TEXAS INDS INC COM	300,000 S	04/27/01	05/21/01	05/24/01	10,477.59	-7,630.63	2,846.94 P
SLOF2012002	861571108	TEXAS INDS INC COM	1,300,000 S	07/24/00	05/21/01	05/24/01	32,446.46	30,393.00	2,153.66 P
SLOF2012002	861571108	TEXAS INDS INC COM	2,500,000 S	01/09/01	05/21/01	05/24/01	7.77	-6.23	1.54 P
SLOF2012002	861571108	TEXAS INDS INC COM	900,000 S	12/22/00	05/21/01	05/24/01	16,559.84	16,559.73	1,037.11 P
SLOF2012002	861571108	TEXAS INDS INC COM	900,000 S	05/09/01	05/21/01	05/24/01	30,114.29	27,330.00	2,984.29 P
SLOF2012002	861571108	TEXAS INDS INC COM	600,000 S	05/10/01	05/21/01	05/24/01	18,068.58	16,410.00	1,658.58 P

SILO7P012002	864157108	SUPERIOR ENERGY SERVICES INC	2,100,000 S	05/07/01	05/22/01	05/25/01	31,013.31	-23,567.90	5,345.41 P
SILO7P012002	925117108	VICOMP RESTAURANTS INC	250,000 S	05/22/99	05/22/01	05/22/01	6,669.00	-4,340.57	2,428.43 P
SILO7P012002	925117108	VICOMP RESTAURANTS INC	4,500,000 S	01/23/99	05/22/01	05/22/01	113,425.00	-73,062.45	42,362.55 P
SILO7P012002	925117108	VICOMP RESTAURANTS INC	500,000 S	04/27/99	05/22/01	05/22/01	12,825.00	7,750.00	5,075.00 P
SILO7P012002	925117108	VICOMP RESTAURANTS INC	1,100,000 S	05/12/99	05/22/01	05/22/01	28,215.00	17,223.00	10,990.00 P
SILO7P012002	925117108	VICOMP RESTAURANTS INC	1,200,000 S	08/11/00	05/22/01	05/22/01	22,180.41	13,064.84	9,115.57 P
SILO7P012002	996102302	SLO CLIENT CASH INVESTMENT TR	116,518,000 S	04/18/01	05/22/01	05/22/01	116,518.00	116,518.00	0.00 P
SILO7P012002	996102302	SLO CLIENT CASH INVESTMENT TR	700,000 S	01/09/01	05/22/01	05/22/01	9,945.05	-4,636.61	1,508.44 P
SILO7P012002	034423108	ANDREW CORP COM	1,000,000 S	05/08/01	05/22/01	05/22/01	17,496.92	16,944.80	552.12 P
SILO7P012002	034423108	ANDREW CORP COM	200,000 S	05/08/01	05/22/01	05/22/01	3,499.34	-3,218.54	110.79 P
SILO7P012002	161133102	CHARMING SHOPS INC PA COM	600,000 S	04/23/01	05/22/01	05/22/01	3,494.88	-3,000.00	464.88 P
SILO7P012002	267109104	DYCOM INDS INC	1,300,000 S	01/26/01	05/22/01	05/22/01	22,542.53	-20,035.82	5,707.49 P
SILO7P012002	1841109104	GRACO INC COM	400,000 S	05/11/01	05/22/01	05/22/01	11,935.60	-10,800.00	1,135.60 P
SILO7P012002	689645309	OLIN CORP COM PAR \$1 00	1,200,000 S	04/27/01	05/22/01	05/22/01	22,729.24	20,745.48	1,993.76 P
SILO7P012002	741932107	PAULS INTL INC COM	3,600,000 S	01/17/01	05/22/01	05/22/01	113,256.17	-73,213.92	37,540.23 P
SILO7P012002	1441137104	SUPERIOR ENERGY SERVICES INC	1,400,000 S	05/07/01	05/22/01	05/22/01	17,829.88	15,502.20	2,327.68 P
SILO7P012002	974637108	WINNEBAGO INDS INC	200,000 S	05/16/01	05/22/01	05/22/01	2,548.55	2,242.50	306.05 P
SILO7P012002	996102302	SLO CLIENT CASH INVESTMENT TR	900,000 S	08/11/00	05/22/01	05/22/01	98,130.00	-98,130.00	0.00 P
SILO7P012002	996102302	SLO CLIENT CASH INVESTMENT TR	98,130,000 S	04/18/01	05/22/01	05/22/01	9,980.85	11,594.14	1,603.29 P
SILO7P012002	006317108	ADAPTEC INC COM	1,100,000 S	11/23/00	05/22/01	05/22/01	6,351.45	-4,714.59	3,624.94 P
SILO7P012002	006317108	ADAPTEC INC COM	1,100,000 S	12/01/00	05/22/01	05/22/01	9,910.85	-11,077.63	1,096.78 P
SILO7P012002	006317108	ADAPTEC INC COM	1,000,000 S	12/03/00	05/22/01	05/22/01	10,949.63	10,924.00	25.63 P
SILO7P012002	009249101	ADBORNE INC COM	5,600,000 S	09/19/00	05/22/01	05/22/01	56,232.76	-33,312.72	22,920.04 P
SILO7P012002	009249101	ADBORNE INC COM	2,100,000 S	05/09/01	05/22/01	05/22/01	16,175.07	35,580.72	594.33 P
SILO7P012002	034423108	ANDREW CORP COM	400,000 S	05/08/01	05/22/01	05/22/01	12,829.49	11,643.56	1,185.93 P
SILO7P012002	072947200	BEL FUSE INC CL B	500,000 S	02/07/01	05/22/01	05/22/01	16,026.86	-14,923.00	1,111.86 P
SILO7P012002	072947200	BEL FUSE INC CL B	1,300,000 S	02/07/01	05/22/01	05/22/01	16,798.69	20,918.69	4,120.00 P
SILO7P012002	071137106	BELL MICROPRODUCTS INC COM	1,000,000 S	01/16/01	05/22/01	05/22/01	13,864.81	16,127.94	2,293.13 P
SILO7P012002	011608101	BENCHMARK ELECTRS INC	4,600,000 S	01/17/01	05/22/01	05/22/01	37,027.22	-40,108.04	3,080.82 P
SILO7P012002	097924104	BOMBAY CO	1,300,000 S	05/11/00	05/22/01	05/22/01	3,804.48	-4,790.50	982.02 P
SILO7P012002	097924104	BOMBAY CO	2,100,000 S	05/11/00	05/22/01	05/22/01	6,152.16	7,423.60	1,273.44 P
SILO7P012002	097924104	BOMBAY CO	1,300,000 S	06/02/00	05/22/01	05/22/01	3,808.48	-4,264.00	455.52 P
SILO7P012002	097924104	BOMBAY CO	5,100,000 S	11/02/00	05/22/01	05/22/01	14,940.96	-15,183.21	-242.25 P
SILO7P012002	126501103	CTS CORP	100,000 S	09/15/01	05/22/01	05/22/01	2,465.56	-2,352.43	113.13 P
SILO7P012002	126501103	CTS CORP	900,000 S	03/24/01	05/22/01	05/22/01	23,190.91	19,843.00	2,345.91 P
SILO7P012002	163614106	CHEMPKST INC COM	500,000 S	02/28/01	05/22/01	05/22/01	13,287.03	13,252.00	362.03 P
SILO7P012002	270321102	EARTHLINK INC COM	1,800,000 S	01/10/01	05/22/01	05/22/01	24,322.76	13,272.92	10,949.84 P
SILO7P012002	270321102	EARTHLINK INC COM	300,000 S	01/17/01	05/22/01	05/22/01	4,033.79	2,633.71	1,418.08 P
SILO7P012002	270321102	EARTHLINK INC COM	1,300,000 S	01/17/01	05/22/01	05/22/01	17,566.44	11,264.76	6,301.68 P
SILO7P012002	369300108	GENERAL CABLE COM DEL COM NEW	800,000 S	02/08/01	05/22/01	05/22/01	3,821.76	-4,831.76	2,873.83 P
SILO7P012002	369300108	GENERAL CABLE COM DEL COM NEW	400,000 S	02/08/01	05/22/01	05/22/01	3,822.80	-4,312.00	1,540.80 P
SILO7P012002	369300108	GENERAL CABLE COM DEL COM NEW	400,000 S	02/08/01	05/22/01	05/22/01	26,422.11	24,500.00	2,123.11 P
SILO7P012002	410321108	HANDILMAN CO DEL	500,000 S	04/27/01	05/22/01	05/22/01	6,479.13	5,679.13	799.98 P
SILO7P012002	410321108	HANDILMAN CO DEL	500,000 S	01/25/01	05/22/01	05/22/01	22,999.23	29,238.98	4,239.75 P
SILO7P012002	446779107	INFORMIX CORP COM	2,500,000 S	01/29/01	05/22/01	05/22/01	12,499.58	11,274.75	5,775.17 P
SILO7P012002	446779107	INFORMIX CORP COM	300,000 S	12/06/00	05/22/01	05/22/01	3,758.99	2,643.72	1,115.27 P
SILO7P012002	446779107	INFORMIX CORP COM	3,100,000 S	12/19/00	05/22/01	05/22/01	38,842.93	29,467.05	9,375.88 P
SILO7P012002	446347103	LOUISIANA PAC CORP COM	700,000 S	12/20/00	05/22/01	05/22/01	8,770.99	-4,233.50	2,537.49 P
SILO7P012002	446347103	LOUISIANA PAC CORP COM	1,600,000 S	12/22/00	05/22/01	05/22/01	20,047.97	16,386.56	3,661.41 P
SILO7P012002	446347103	LOUISIANA PAC CORP COM	600,000 S	07/24/00	05/22/01	05/22/01	3,814.91	3,052.26	762.65 P
SILO7P012002	701081101	PARKER DRILLING CO COM	1,400,000 S	07/28/00	05/22/01	05/22/01	\$901.46	7,804.72	1,096.74 P
SILO7P012002	701081101	PARKER DRILLING CO COM	600,000 S	08/25/00	05/22/01	05/22/01	3,814.91	-4,218.12	403.21 P
SILO7P012002	701081101	PARKER DRILLING CO COM	1,200,000 S	09/14/00	05/22/01	05/22/01	8,265.64	-8,612.50	346.86 P
SILO7P012002	701081101	PARKER DRILLING CO COM	600,000 S	01/20/01	05/22/01	05/22/01	1,238.75	1,211.72	27.03 P
SILO7P012002	701081101	PARKER DRILLING CO COM	100,000 S	01/20/01	05/22/01	05/22/01	1,238.75	1,130.51	108.24 P
SILO7P012002	709996105	PEGASUS SOLUTIONS INC COM	1,100,000 S	02/07/01	05/22/01	05/22/01	13,626.23	11,305.91	2,320.32 P
SILO7P012002	720797108	PIER 1 IMPORTS INC COM	4,300,000 S	04/30/01	05/22/01	05/22/01	50,562.94	-46,748.46	3,788.28 P
SILO7P012002	741932107	RAIL AMERICA INC	4,300,000 S	01/17/01	05/22/01	05/22/01	121,724.63	-90,438.46	31,286.17 P
SILO7P012002	750733105	RAIL AMERICA INC	1,600,000 S	05/10/01	05/22/01	05/22/01	20,939.20	17,954.24	3,005.96 P
SILO7P012002	750733105	RAIL AMERICA INC	3,100,000 S	05/18/01	05/22/01	05/22/01	43,228.56	39,270.00	3,958.56 P
SILO7P012002	760001108	ROXIO INC COM	2,600,000 S	05/23/01	05/22/01	05/22/01	34,038.86	31,460.00	2,578.86 P
SILO7P012002	760001108	ROXIO INC COM	365,960 S	12/22/00	05/22/01	05/22/01	4,583.99	-4,069.93	513.16 P
SILO7P012002	760001108	ROXIO INC COM	757,160 S	01/17/01	05/22/01	05/22/01	9,482.28	12,915.20	3,432.92 P
SILO7P012002	760001108	ROXIO INC COM	716,810 S	01/19/01	05/22/01	05/22/01	9,729.24	14,615.21	4,885.97 P
SILO7P012002	808194104	SCHUILLMAN A INC COM	200,000 S	10/27/00	05/22/01	05/22/01	2,601.91	2,119.64	482.27 P



SILOF2012002	801194104	SCHILDMAN A INC COM	300 0000 S	10/31/00	03/24/01	03/30/01	3,902.87	3,390.51	612.35 P
SILOF2012002	827036102	SILICON GRAPHICS INC COM	22 700 000 S	04/19/01	03/24/01	03/30/01	45 623.45	90 007.77	44,910.32 P
SILOF2012002	827046102	SILICON GRAPHICS INC COM	3 700 000 S	05/24/01	03/24/01	03/30/01	7 436.75	-12,109.73	-4,672.98 P
SILOF2012002	827056102	SILICON GRAPHICS INC COM	9 600 000 S	05/29/01	03/24/01	03/30/01	19 293.34	-32 792.64	-4 497.30 P
SILOF2012002	827069100	SIPEX CORP COM	1 100 000 S	01/17/01	03/24/01	03/30/01	14 029.15	-14 794.12	-14 794.12 P
SILOF2012002	848117104	SUPERIOR ENERGY SERVICES INC	1 200 000 S	03/04/01	03/24/01	03/30/01	14,927.50	-13 453.00	1 474.50 P
SILOF2012002	871131100	SYBASE INC COM	1 400 000 S	03/04/01	03/24/01	03/30/01	40 688.40	29 784.31	10,904.09 P
SILOF2012002	871131100	SYBASE INC COM	2 300 000 S	04/03/01	03/24/01	03/30/01	7 076.24	5 893.00	1 181.24 P
SILOF2012002	871131100	SYBASE INC COM	400 000 S	04/03/01	03/24/01	03/30/01	40 661.00	-41 494.50	-833.50 P
SILOF2012002	896521109	TRINITY INDS INC	1 800 000 S	07/11/00	03/24/01	03/30/01	22 799.24	21 256.26	1,542.98 P
SILOF2012002	902181104	VAL RESORTS INC COM	600 000 S	04/12/01	03/24/01	03/30/01	10 725.89	9 971.90	753.99 P
SILOF2012002	915790109	VENTAGE PETE INC COM	500 000 S	06/12/00	03/24/01	03/30/01	9 236.83	-6,372.83	3 113.98 P
SILOF2012002	927460103	WINNEBAGO INDS INC	500 000 S	04/18/01	03/24/01	03/30/01	252,526.00	252,526.00	0.00 P
SILOF2012002	961024102	SLO CLIENT CASH INVESTMENT TR	212,526 0000 S	04/19/01	03/24/01	03/30/01	34 188.00	34 188.00	0.00 P
SILOF2012002	961024102	SLO CLIENT CASH INVESTMENT TR	34 888 0000 S	12/05/00	03/24/01	03/30/01	12,364.38	14 098.81	-1,534.23 P
SILOF2012002	006511104	ADAPTEC INC COM	1 000 000 S	01/02/01	03/24/01	03/30/01	7 666.80	7 666.80	0.00 P
SILOF2012002	009269101	AIRBORNE INC COM	700 000 S	01/04/01	03/24/01	03/30/01	4 380.81	-4 879.08	-498.27 P
SILOF2012002	009269101	AIRBORNE INC COM	400 000 S	01/17/01	03/24/01	03/30/01	9 759.42	7 473.06	2,286.36 P
SILOF2012002	044802105	AZTAR CORPORATION	1 000 000 S	03/10/01	03/24/01	03/30/01	31 478.95	29 830.00	1,648.95 P
SILOF2012002	077347300	BEL FUSE INC CL B	800 000 S	01/17/01	03/24/01	03/30/01	21,246.81	-32,918.88	-11,672.07 P
SILOF2012002	081491101	BENCHMARK ELECTICS INC	1 200 000 S	01/25/01	03/24/01	03/30/01	18 014.39	-32,340.14	-4 733.85 P
SILOF2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	100 000 S	02/26/01	03/24/01	03/30/01	1,501.20	1 982.00	-480.80 P
SILOF2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	100 000 S	02/26/01	03/24/01	03/30/01	21,595.99	20 040.00	1,555.99 P
SILOF2012002	16361A106	CHEMFAST INC COM	800 000 S	01/17/01	03/24/01	03/30/01	14 684.07	-9 531.72	5 152.35 P
SILOF2012002	270321102	EDWARDS LIFE SCIENCES CORP COM	1 600 000 S	02/04/01	03/24/01	03/30/01	22,393.95	-20 030.00	2,363.95 P
SILOF2012002	316920104	GENERAL CABLE CORP DEL COM NEW	1 600 000 S	02/04/01	03/24/01	03/30/01	23,817.92	17,248.00	6,569.92 P
SILOF2012002	410521100	HANDLEMAN CO DEL	300 000 S	04/27/01	03/24/01	03/30/01	3 890.47	-3 407.49	482.98 P
SILOF2012002	431713101	IKON OFFICE SOLUTIONS INC COM	2 300 000 S	04/30/01	03/24/01	03/30/01	20,331.32	14 083.43	6,247.89 P
SILOF2012002	431713101	IKON OFFICE SOLUTIONS INC COM	4 200 000 S	03/01/01	03/24/01	03/30/01	37 126.73	21,915.74	15,211.01 P
SILOF2012002	431713101	IKON OFFICE SOLUTIONS INC COM	900 000 S	03/02/01	03/24/01	03/30/01	7,935.23	-6,343.83	1,611.90 P
SILOF2012002	431713101	IKON OFFICE SOLUTIONS INC COM	1 100 000 S	03/21/01	03/24/01	03/30/01	9 723.67	-8 186.00	857.67 P
SILOF2012002	431713101	IKON OFFICE SOLUTIONS INC COM	1 500 000 S	03/22/01	03/24/01	03/30/01	13 259.55	12,537.55	702.00 P
SILOF2012002	456779107	INFORMIX CORP COM	2 600 000 S	01/29/01	03/24/01	03/30/01	13 006.32	19 005.74	5 999.42 P
SILOF2012002	456779107	INFORMIX CORP COM	900 000 S	01/30/01	03/24/01	03/30/01	4,502.19	7,214.31	2 712.12 P
SILOF2012002	613394202	MOOG INC CL A	300 000 S	02/09/01	03/24/01	03/30/01	19 099.36	18 997.10	23.04 P
SILOF2012002	613394202	MOOG INC CL A	200 000 S	02/12/01	03/24/01	03/30/01	7 539.74	7 327.82	112.26 P
SILOF2012002	613394202	MOOG INC CL A	500 000 S	01/13/01	03/24/01	03/30/01	24 782.01	22 175.00	392.99 P
SILOF2012002	701081101	PAKER DRILLING CO COM	3 800 000 S	09/14/00	03/24/01	03/30/01	12,391.00	11 191.00	1,200.00 P
SILOF2012002	701081101	PAKER DRILLING CO COM	1 900 000 S	03/03/01	03/24/01	03/30/01	3 923.23	-4 131.81	2,199.48 P
SILOF2012002	716000106	ROXIO INC COM	325 9400 S	01/19/01	03/24/01	03/30/01	2,318.00	2 633.41	-232.41 P
SILOF2012002	716000106	ROXIO INC COM	1 97 3200 S	04/19/01	03/24/01	03/30/01	794.33	883.68	-89.35 P
SILOF2012002	716000106	ROXIO INC COM	63 4400 S	04/29/01	03/24/01	03/30/01	4,348.83	5 169.16	-800.33 P
SILOF2012002	716000106	ROXIO INC COM	362 1200 S	03/01/01	03/24/01	03/30/01	4 367.41	5,362.75	-795.34 P
SILOF2012002	716000106	ROXIO INC COM	371 3100 S	11/21/00	03/24/01	03/30/01	13 439.53	-10 979.50	2,460.03 P
SILOF2012002	716000106	ROXIO INC COM	700 000 S	11/24/00	03/24/01	03/30/01	13 439.53	11 242.00	2 197.53 P
SILOF2012002	716000106	ROXIO INC COM	700 000 S	10/31/00	03/24/01	03/30/01	5 171.82	-4 387.36	784.46 P
SILOF2012002	716000106	ROXIO INC COM	400 000 S	10/31/00	03/24/01	03/30/01	9 224.85	-9 414.44	189.59 P
SILOF2012002	808194104	SCITUAMAN A INC COM	700 000 S	01/17/01	03/24/01	03/30/01	9 269.68	8 842.32	427.36 P
SILOF2012002	825909100	SIPEX CORP COM	200 000 S	04/10/01	03/24/01	03/30/01	9 259.69	7 893.28	1,366.41 P
SILOF2012002	817831101	TECHNASHI PRDS CO CL B COM	400 000 S	02/17/01	03/24/01	03/30/01	8 299.62	8 903.00	-603.38 P
SILOF2012002	817831101	TECHNASHI PRDS CO CL B COM	200 000 S	03/04/01	03/24/01	03/30/01	1 229.52	1 229.52	0.00 P
SILOF2012002	817831101	TECHNASHI PRDS CO CL B COM	400 000 S	04/12/01	03/24/01	03/30/01	2 112.26	-1 254.57	3 366.83 P
SILOF2012002	817831101	TECHNASHI PRDS CO CL B COM	500 000 S	04/12/01	03/24/01	03/30/01	21 224.85	21 220.00	4.85 P
SILOF2012002	817831101	TECHNASHI PRDS CO CL B COM	1 000 000 S	04/12/01	03/24/01	03/30/01	21 224.85	-234 906.00	234 906.00 P
SILOF2012002	817831101	TECHNASHI PRDS CO CL B COM	1 000 000 S	04/12/01	03/24/01	03/30/01	1 872.65	1 872.65	0.00 P
SILOF2012002	817831101	TECHNASHI PRDS CO CL B COM	1 000 000 S	04/11/00	03/24/01	03/30/01	22 425.45	25 814.48	-3 389.03 P
SILOF2012002	817831101	TECHNASHI PRDS CO CL B COM	100 000 S	08/21/00	03/24/01	03/30/01	39 244.53	36 114.48	3 130.05 P
SILOF2012002	817831101	TECHNASHI PRDS CO CL B COM	100 000 S	08/21/00	03/24/01	03/30/01	24 906 000 S	24 906 000 S	0.00 P
SILOF2012002	961024102	SLO CLIENT CASH INVESTMENT TR	24 906 0000 S	04/19/01	03/24/01	03/30/01	19,922.00	19,922.00	0.00 P
SILOF2012002	961024102	SLO CLIENT CASH INVESTMENT TR	19 932 0000 S	04/20/01	03/24/01	03/30/01	16 067.33	14 021.07	2,046.26 P
SILOF2012002	000361105	AAR CORP	1 300 000 S	01/10/01	03/29/01	06/01/01	18 200.88	13 667.99	4 532.89 P
SILOF2012002	000361105	AAR CORP	200 000 S	01/10/01	03/29/01	06/01/01	2 800.91	2 423.80	375.11 P
SILOF2012002	007269101	AIRBORNE INC COM	800 000 S	01/04/01	03/29/01	06/01/01	8 759.70	-9 758.16	998.46 P

SI.0720.2002	690113101	ALPHABMA INC C A COM	1 700 000 S	02/23/01	03/29/01	06/01/01	43,997.62	51 164.26	-3 664.64 P
SI.0720.2002	690113101	ALPHABMA INC C A COM	100 000 S	02/27/01	03/29/01	06/01/01	21 410.64	23 403.00	3,997.36 P
SI.0720.2002	094802103	AZTAK CORPORATION	100 000 S	01/17/01	03/29/01	06/01/01	11,332.66	11,332.66	2,612.02 P
SI.0720.2002	094802103	AZTAK CORPORATION	200 000 S	01/18/01	03/29/01	06/01/01	2,788.17	2,143.56	644.61 P
SI.0720.2002	124661109	C & D TECHNOLOGIES INC COM	1,100 000 S	04/30/01	03/29/01	06/01/01	10,006.57	-10 667.49	-660.92 P
SI.0720.2002	124661109	CABLE DESIGN TECHNOLOGIES CORP	300 000 S	01/03/01	03/29/01	06/01/01	16,517.44	-21 802.00	-5,215.56 P
SI.0720.2002	143641106	CHEMIFERT INC COM	300 000 S	02/26/01	03/29/01	06/01/01	8 180.72	-7,515.00	-665.72 P
SI.0720.2002	270531102	EARTHLINK INC COM	1 100 000 S	01/17/01	03/29/01	06/01/01	14,536.01	-9,531.72	5,004.29 P
SI.0720.2002	28176E108	EDWARDS LIFE SCIENCES CORP COM	1 800 000 S	04/19/01	03/29/01	06/01/01	40 178.79	36 000.00	4 088.79 P
SI.0720.2002	28176E108	EDWARDS LIFE SCIENCES CORP COM	1 800 000 S	04/27/01	03/29/01	06/01/01	29 018.82	26,249.43	2,268.37 P
SI.0720.2002	28176E108	EDWARDS LIFE SCIENCES CORP COM	1,200 000 S	02/08/01	03/29/01	06/01/01	15 053.80	11,630.00	5,130.93 P
SI.0720.2002	369590108	GENERAL CABLE CORP DEL COM NEW	1,200 000 S	02/24/01	03/29/01	06/01/01	13 432.55	10 708.60	3 425.80 P
SI.0720.2002	369590108	GENERAL CABLE CORP DEL COM NEW	1 000 000 S	12/12/00	03/29/01	06/01/01	10 997.26	17 434.98	-7 037.72 P
SI.0720.2002	444431103	HUGHES SUPPLY INC COM	700 000 S	01/29/01	03/29/01	06/01/01	2,699.91	2,334.00	365.91 P
SI.0720.2002	456791107	INFOMAX CORP COM	2,200 000 S	01/29/01	03/29/01	06/01/01	2,699.91	2,663.00	36.91 P
SI.0720.2002	456931108	INFORMATION RES INC	300 000 S	03/18/01	03/29/01	06/01/01	2,699.91	2,663.00	36.91 P
SI.0720.2002	456931108	INFORMATION RES INC	300 000 S	03/24/01	03/29/01	06/01/01	2,699.91	2,663.00	36.91 P
SI.0720.2002	456931108	INFORMATION RES INC	300 000 S	03/24/01	03/29/01	06/01/01	2,699.91	2,663.00	36.91 P
SI.0720.2002	546341105	LOUISIANA PAC CORP COM	2,500 000 S	12/22/00	03/29/01	06/01/01	29 623.25	23 604.00	6 019.25 P
SI.0720.2002	546341105	LOUISIANA PAC CORP COM	100 000 S	10/31/00	03/29/01	06/01/01	1 688.56	-2,156.44	-404.88 P
SI.0720.2002	546731102	MACDEMAND INC	700 000 S	11/01/00	03/29/01	06/01/01	11 818.54	15 061.20	-3 242.66 P
SI.0720.2002	546731102	MACDEMAND INC	700 000 S	03/21/01	03/29/01	06/01/01	52,519.73	50,900.00	1,219.73 P
SI.0720.2002	598148104	MADWAY GAMES INC	5 000 000 S	03/24/01	03/29/01	06/01/01	14 705.53	12,090.82	2,614.71 P
SI.0720.2002	598148104	MADWAY GAMES INC	1 400 000 S	03/24/01	03/29/01	06/01/01	18 605.66	10 465.62	8,140.04 P
SI.0720.2002	623671107	MULTEX SYS INC COM	1,100 000 S	11/22/00	03/29/01	06/01/01	6,763.69	3,987.80	2,775.89 P
SI.0720.2002	623671107	MULTEX SYS INC COM	400 000 S	11/27/00	03/29/01	06/01/01	29,317.82	22,897.28	6,420.54 P
SI.0720.2002	716768106	PETSMART INC	5 600 000 S	04/26/01	03/29/01	06/01/01	79 219.82	75 246.66	3 973.16 P
SI.0720.2002	80194104	SCHULMAN A INC COM	400 000 S	10/31/00	03/29/01	06/01/01	3 139.82	-4,387.38	-7,527.20 P
SI.0720.2002	831685209	SMITH A O CORP	1,500 000 S	01/24/01	03/29/01	06/01/01	26 183.42	24 090.00	2,093.42 P
SI.0720.2002	831685209	SMITH A O CORP	200 000 S	03/10/01	03/29/01	06/01/01	2,701.66	2,217.56	484.10 P
SI.0720.2002	847202029	SPARTAN STORES INC CO	1 100 000 S	12/08/00	03/29/01	06/01/01	22,966.24	14 700.18	8,266.06 P
SI.0720.2002	878193101	TECHNESH PRODS CO C B COM	200 000 S	02/13/01	03/29/01	06/01/01	9 468.44	-8 842.32	1,626.12 P
SI.0720.2002	880779102	TEKEX CORP NEW	1 000 000 S	02/13/01	03/29/01	06/01/01	22 427.63	19 733.20	2,694.43 P
SI.0720.2002	880779102	TEKEX CORP NEW	1 000 000 S	04/12/01	03/29/01	06/01/01	13 622.92	12,464.20	1,158.72 P
SI.0720.2002	884522109	TRINITY INDS INC	700 000 S	04/17/01	03/29/01	06/01/01	6 693.54	5 671.92	1 021.62 P
SI.0720.2002	884522109	TRINITY INDS INC	300 000 S	04/17/01	03/29/01	06/01/01	6 637.32	-4,212.50	2,445.02 P
SI.0720.2002	943313101	VAUSUMOSINNE PAPER CORP COM	500 000 S	10/31/00	03/29/01	06/01/01	2 663.01	1 756.00	907.01 P
SI.0720.2002	943313101	VAUSUMOSINNE PAPER CORP COM	200 000 S	02/01/00	03/29/01	06/01/01	27 024.09	-24 119.20	2,904.89 P
SI.0720.2002	951036103	WEST PHARMACEUTICAL SVCS INC	1 000 000 S	04/20/01	03/29/01	06/01/01	99 886.80	-99 886.80	0.00 P
SI.0720.2002	96102802	SLO CLIENT CASH INVESTMENT TR	99 886 000 S	04/23/01	03/29/01	06/01/01	33 276.00	-33 276.00	0.00 P
SI.0720.2002	96102802	SLO CLIENT CASH INVESTMENT TR	33 276 000 S	01/10/01	03/29/01	06/01/01	7 664.57	-8 490.30	1 823.73 P
SI.0720.2002	000941105	AAR CORP	700 000 S	12/03/00	03/29/01	06/01/01	9 433.83	9 433.83	0.00 P
SI.0720.2002	00651F108	ADAPTEC INC COM	1 000 000 S	12/06/00	03/29/01	06/01/01	8,576.21	-9,548.37	-917.16 P
SI.0720.2002	00651F108	ADAPTEC INC COM	1 000 000 S	12/06/00	03/29/01	06/01/01	8,576.21	-9,548.37	-917.16 P
SI.0720.2002	00651F108	ADAPTEC INC COM	1 000 000 S	12/06/00	03/29/01	06/01/01	14,579.56	14,978.95	-399.39 P
SI.0720.2002	00651F108	ADAPTEC INC COM	1,200 000 S	12/11/00	03/29/01	06/01/01	6 860.97	5,940.48	920.49 P
SI.0720.2002	00651F108	ADAPTEC INC COM	100 000 S	12/13/00	03/29/01	06/01/01	12 287.58	-7 138.44	5 149.14 P
SI.0720.2002	009561102	AIRGAS INC	1 200 000 S	09/19/90	03/29/01	06/01/01	13 944.43	10 217.80	3 726.63 P
SI.0720.2002	034802103	AZTAK CORPORATION	1 000 000 S	01/18/01	03/29/01	06/01/01	9 763.90	-7 832.41	1 931.49 P
SI.0720.2002	034802103	AZTAK CORPORATION	700 000 S	01/23/01	03/29/01	06/01/01	6 093.64	-7 111.66	-1 017.98 P
SI.0720.2002	124661109	C & D TECHNOLOGIES INC COM	200 000 S	03/01/01	03/29/01	06/01/01	18 281.03	-21 020.46	-2 739.43 P
SI.0720.2002	124661109	C & D TECHNOLOGIES INC COM	600 000 S	03/24/01	03/29/01	06/01/01	2 157.57	2,205.00	-47.43 P
SI.0720.2002	124661109	C & D TECHNOLOGIES INC COM	100 000 S	03/24/01	03/29/01	06/01/01	12,945.60	-12,595.20	350.40 P
SI.0720.2002	126501105	CTS CORP	600 000 S	03/29/01	03/29/01	06/01/01	13 131.66	17 128.00	-4 696.34 P
SI.0720.2002	126501105	CTS CORP	900 000 S	01/30/01	03/29/01	06/01/01	42 233.64	-60 878.83	-18 645.19 P
SI.0720.2002	126924109	CABLE DESIGN TECHNOLOGIES CORP	2,900 000 S	02/11/01	03/29/01	06/01/01	14 678.81	17 186.80	-2 507.99 P
SI.0720.2002	126924109	CABLE DESIGN TECHNOLOGIES CORP	800 000 S	02/15/01	03/29/01	06/01/01	14 598.51	20 459.40	-5 860.89 P
SI.0720.2002	126924109	CABLE DESIGN TECHNOLOGIES CORP	1 000 000 S	02/27/01	03/29/01	06/01/01	13 138.66	16 149.51	-3 010.85 P
SI.0720.2002	126924109	CABLE DESIGN TECHNOLOGIES CORP	900 000 S	02/28/01	03/29/01	06/01/01	5 465.67	5 672.40	-206.73 P
SI.0720.2002	179584107	CLAIRES STORES INC COM	500 000 S	11/20/00	03/29/01	06/01/01	9 109.44	-8 534.90	574.54 P
SI.0720.2002	179584107	CLAIRES STORES INC COM	500 000 S	12/13/00	03/29/01	06/01/01	9 109.44	-8 534.90	574.54 P
SI.0720.2002	246293103	COMPUTER NETWORK TECHNOLOGY CO	400 000 S	03/01/01	03/29/01	06/01/01	11 070.36	12 811.17	-1 740.81 P
SI.0720.2002	246293103	COMPUTER NETWORK TECHNOLOGY CO	1,100 000 S	04/27/01	03/29/01	06/01/01	11 070.36	13 167.23	-2 096.87 P
SI.0720.2002	246293103	COMPUTER NETWORK TECHNOLOGY CO	1,100 000 S	05/01/01	03/29/01	06/01/01	9 037.37	10 638.61	-1 601.24 P
SI.0720.2002	246293103	COMPUTER NETWORK TECHNOLOGY CO	900 000 S	01/16/01	03/29/01	06/01/01	61 629.37	-82,099.22	20,979.85 P
SI.0720.2002	267475101	DYCOM INDS INC	3 600 000 S	01/24/01	03/29/01	06/01/01	22 537.54	-20 576.50	1 961.04 P
SI.0720.2002	270121102	EARTHLINK INC COM	900 000 S	04/27/01	03/29/01	06/01/01	22 537.54	20 576.50	1 961.04 P
SI.0720.2002	28176E108	EDWARDS LIFE SCIENCES CORP COM	1 000 000 S	05/19/01	03/29/01	06/01/01	9 013.92	-9 006.00	9 02. P

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SI.072012002	29133103	EMAS COMMUNICATIONS CORP COM	1 100 0000 5	1027000	03/20/01	06/04/01	34 062,356	27 446,211	6 616,33 P
SI.072012002	29133103	EMAS COMMUNICATIONS CORP COM	400 0000 5	1027000	03/20/01	06/04/01	12,386,39	-9 441,88	2,944,51 P
SI.072012002	34292102	EMAS COMMUNICATIONS CORP COM	300 0000 5	1027000	03/20/01	06/04/01	9,289 79	7 002,27	2,287,52 P
SI.072012002	34292102	EMAS COMMUNICATIONS CORP COM	1 600 0000 5	02/18/01	03/20/01	06/04/01	16,593 42	14 038 48	2 497 04 P
SI.072012002	369790108	GENERAL CABLE CORP DEL COM NEW	700 0000 5	02/20/01	03/20/01	06/04/01	10 134 61	8 141 00	1 997 61 P
SI.072012002	369790108	GENERAL CABLE CORP DEL COM NEW	1 400 0000 5	02/21/01	03/20/01	06/04/01	20,269 22	-16,535 48	3 716 71 P
SI.072012002	444482103	HUGHES SUPPLY INC COM	1 200 0000 5	12/12/00	03/20/01	06/04/01	23,033 71	-18,357 60	4 676 11 P
SI.072012002	444482103	HUGHES SUPPLY INC COM	1 400 0000 5	01/18/01	03/20/01	06/04/01	36 872 66	22 005 20	4 867 46 P
SI.072012002	444482103	HUGHES SUPPLY INC COM	200 0000 5	01/18/01	03/20/01	06/04/01	3 328 95	3 530 64	288 31 P
SI.072012002	456779107	INFORMAX CORP COM	6 100 0000 5	01/20/01	03/20/01	06/04/01	28 199,36	-48 898,99	20 697 63 P
SI.072012002	456779107	INFORMAX CORP COM	1 700 0000 5	02/01/01	03/20/01	06/04/01	7 838 84	11 893 18	-4 053 04 P
SI.072012002	456779107	INFORMAX CORP COM	4 500 0000 5	02/02/01	03/20/01	06/04/01	20 802 81	-31 171 50	10 368 69 P
SI.072012002	456779107	INFORMAX CORP COM	400 0000 5	02/06/01	03/20/01	06/04/01	7 047 06	-6 144 96	1 246 66 P
SI.072012002	456779107	INFORMAX CORP COM	400 0000 5	12/22/00	03/20/01	06/04/01	5 872 55	-4 403 05	1 467 50 P
SI.072012002	346347103	LOUISIANA PAC CORP COM	800 0000 5	04/03/01	03/20/01	06/04/01	13 573 38	-17 212,60	-3 639 42 P
SI.072012002	346347103	LOUISIANA PAC CORP COM	1 000 0000 5	10/23/00	03/20/01	06/04/01	12 449 58	11 249 10	1 200 48 P
SI.072012002	354273102	MACDERMID INC	1 000 0000 5	10/23/00	03/20/01	06/04/01	7 469 75	-6 592 50	877 23 P
SI.072012002	359424106	MAQUETEK INC COM	600 0000 5	10/23/00	03/20/01	06/04/01	11 069 23	-9 911 22	1 158 11 P
SI.072012002	613337162	MONEY GROUP INC COM	200 0000 5	02/26/01	03/20/01	06/04/01	2 279 92	2 035 62	324 30 P
SI.072012002	709906103	PEGASUS SOLUTIONS INC COM	300 0000 5	02/23/01	03/20/01	06/04/01	5 949 80	-4 750 00	1 199 80 P
SI.072012002	709906103	PEGASUS SOLUTIONS INC COM	1 600 0000 5	04/27/01	03/20/01	06/04/01	8 267 40	-6 880 00	1 387 40 P
SI.072012002	716768106	PETSMART INC	1 500 0000 5	05/01/01	03/20/01	06/04/01	7 250 69	-6 649 69	1 103 69 P
SI.072012002	743112100	PROGRESS SOFTWARE CORP	100 0000 5	05/18/00	03/20/01	06/04/01	1 699 94	1 768 69	-68 75 P
SI.072012002	743112100	PROGRESS SOFTWARE CORP	200 0000 5	05/19/00	03/20/01	06/04/01	3 399 89	3 350 00	49 89 P
SI.072012002	801819104	SCHULMAN A INC COM	200 0000 5	10/01/00	03/20/01	06/04/01	2 379 91	2 193 68	368 23 P
SI.072012002	84324104	SENORIMATIC ELECTRS CORP COM	4 700 0000 5	04/10/01	03/20/01	06/04/01	29 755 01	23 600 40	4 154 61 P
SI.072012002	817243101	SENORIMATIC ELECTRS CORP COM	300 0000 5	04/11/01	03/20/01	06/04/01	69 974 36	-64 360 86	5 543 40 P
SI.072012002	817243101	SENORIMATIC ELECTRS CORP COM	500 0000 5	02/29/01	03/20/01	06/04/01	6 344 78	5 030 00	1 314 78 P
SI.072012002	817243101	SENORIMATIC ELECTRS CORP COM	300 0000 5	11/20/00	03/20/01	06/04/01	6 291 89	-6 211 11	80 78 P
SI.072012002	84324104	SOUTHWEST SECS GROUP INC	400 0000 5	02/04/01	03/20/01	06/04/01	5 272 82	-4 033 12	877 70 P
SI.072012002	84422104	SPALAN STORES INC CO	800 0000 5	12/04/00	03/20/01	06/04/01	10 222 92	-6 681 90	3 541 02 P
SI.072012002	847230399	SPATECH CORP NEW	800 0000 5	02/13/01	03/20/01	06/04/01	17 611 17	15 786 56	1 774 61 P
SI.072012002	88079103	TEDEX CORP NEW	400 0000 5	09/21/00	03/20/01	06/04/01	13 139 28	-11 699 84	1 659 44 P
SI.072012002	88249103	TEXAS INDUS INC COM	500 0000 5	10/02/00	03/20/01	06/04/01	16 449 10	16 509 95	139 15 P
SI.072012002	88249103	TEXAS INDUS INC COM	900 0000 5	02/13/01	03/20/01	06/04/01	18 224 99	18 796 56	568 17 P
SI.072012002	88429100	TRIMBLE NAV LTD	1 000 0000 5	02/15/01	03/20/01	06/04/01	20 249 32	-22 291 50	2 042 18 P
SI.072012002	88429100	TRIMBLE NAV LTD	2 400 0000 5	02/20/01	03/20/01	06/04/01	48 598 38	-49 248 00	-949 62 P
SI.072012002	896329100	TRIMBLE NAV LTD	300 0000 5	04/23/01	03/20/01	06/04/01	11 261 27	9 524 90	1 736 37 P
SI.072012002	896329100	TRIMBLE NAV LTD	500 0000 5	04/19/01	03/20/01	06/04/01	2 246 62	1 890 64	355 98 P
SI.072012002	896329100	TRIMBLE NAV LTD	100 0000 5	04/20/01	03/20/01	06/04/01	26 959 50	-22 284 72	4 374 78 P
SI.072012002	896329100	TRIMBLE NAV LTD	1 200 0000 5	07/18/00	03/20/01	06/04/01	11 237 90	10 628 13	629 77 P
SI.072012002	901781108	UMB FINL CORP	300 0000 5	04/22/00	03/20/01	06/04/01	18 763 17	-17 273 65	1 487 52 P
SI.072012002	901781108	UMB FINL CORP	500 0000 5	04/22/00	03/20/01	06/04/01	3 753 63	3 633 25	119 38 P
SI.072012002	901781108	UMB FINL CORP	100 0000 5	09/05/00	03/20/01	06/04/01	23 094 22	19 386 50	3 667 72 P
SI.072012002	904677101	UNITI INC	2 900 0000 5	01/26/01	03/20/01	06/04/01	6 301 80	3 889 00	412 80 P
SI.072012002	911390109	VAIL RESORTS INC COM	300 0000 5	04/16/01	03/20/01	06/04/01	12 603 99	-12 629 94	26 35 P
SI.072012002	911390109	VAIL RESORTS INC COM	600 0000 5	04/76/01	03/20/01	06/04/01	7 781 98	5 368 00	2 513 98 P
SI.072012002	911390109	VAIL RESORTS INC COM	600 0000 5	12/01/00	03/20/01	06/04/01	7 781 98	5 368 00	2 513 98 P
SI.072012002	911390109	VAIL RESORTS INC COM	1 200 0000 5	12/06/00	03/20/01	06/04/01	15 563 95	-11 405 88	4 158 07 P
SI.072012002	914313101	WALUSU MOSHINEE PAPER CORP COM	1 200 0000 5	04/21/00	03/20/01	06/04/01	9 520 33	-6 344 40	3 113 33 P
SI.072012002	914313101	WALUSU MOSHINEE PAPER CORP COM	500 0000 5	09/01/00	03/20/01	06/04/01	9 520 33	-6 403 00	1 208 63 P
SI.072012002	914313101	WALUSU MOSHINEE PAPER CORP COM	200 0000 5	09/25/00	03/20/01	06/04/01	3 808 13	2 499 50	546 16 P
SI.072012002	914313101	WALUSU MOSHINEE PAPER CORP COM	200 0000 5	01/10/01	03/20/01	06/04/01	4 184 86	3 638 70	546 16 P
SI.072012002	914313101	WALUSU MOSHINEE PAPER CORP COM	300 0000 5	01/10/01	03/20/01	06/04/01	9 764 67	-8 697 16	1 071 51 P
SI.072012002	914313101	WALUSU MOSHINEE PAPER CORP COM	700 0000 5	01/16/01	03/20/01	06/04/01	9 764 67	-9 633 91	1 31 76 P
SI.072012002	909341105	AAK CORP	1 200 0000 5	12/15/00	03/20/01	06/04/01	11 414 92	9 633 29	1 761 63 P
SI.072012002	909341105	AAK CORP	2 000 0000 5	12/20/00	03/20/01	06/04/01	17 561 41	13 571 28	4 190 13 P
SI.072012002	909341105	AAK CORP	200 0000 5	12/22/00	03/20/01	06/04/01	1 756 14	1 730 00	366 20 P
SI.072012002	909341105	AAK CORP	2 000 0000 5	01/25/00	03/20/01	06/04/01	23 879 20	17 230 00	6 649 20 P
SI.072012002	909341105	AAK CORP	300 0000 5	01/26/01	03/20/01	06/04/01	3 284 89	3 659 31	374 42 P
SI.072012002	909341105	AAK CORP	1 300 0000 5	09/19/00	03/20/01	06/04/01	13 417 24	7 753 31	5 663 93 P
SI.072012002	909341105	AAK CORP	1 400 0000 5	10/02/00	03/20/01	06/04/01	14 449 33	-9 771 86	4 677 47 P
SI.072012002	909341105	AAK CORP	800 0000 5	02/27/01	03/20/01	06/04/01	20 859 30	25 408 00	-4 548 70 P
SI.072012002	909341105	AAK CORP	800 0000 5	02/28/01	03/20/01	06/04/01	49 540 84	-64 742 12	-15 201 28 P
SI.072012002	909341105	AAK CORP	800 0000 5	03/16/01	03/20/01	06/04/01	20 859 30	23 661 66	2 802 36 P

SLOF2012002	03480210	AZTAR CORPORATION	1,200,000 S	01/23/01	03/31/01	06/30/01	25,236.77	-20,117.34	5,119.43 P
SLOF2012002	07556010	BEAZER HOMES USA INC	400,000 S	05/25/01	03/31/01	06/30/01	24,191.59	-22,727.26	1,464.33 P
SLOF2012002	03556010	BPAZER HOMES USA INC	500,000 S	05/25/01	03/31/01	06/30/01	30,239.49	-27,901.75	2,337.74 P
SLOF2012002	14233910	CARBUSIE COS INC COM	200,000 S	06/23/01	05/31/01	06/30/01	31,302.95	28,137.68	3,165.27 P
SLOF2012002	14233910	CARBUSIE COS INC COM	200,000 S	06/23/01	05/31/01	06/30/01	7,423.74	7,082.00	341.74 P
SLOF2012002	17918410	CLAIRES STORES INC COM	1,700,000 S	12/15/00	05/31/01	06/30/01	30,612.23	29,018.66	1,593.57 P
SLOF2012002	17918410	CLAIRES STORES INC COM	300,000 S	12/27/00	05/31/01	06/30/01	5,163.63	5,163.63	238.33 P
SLOF2012002	24823910	DEDEPOT INTERNATIONAL INC	100,000 S	05/01/01	05/31/01	06/30/01	8,001.25	-1,473.21	-1,473.21 P
SLOF2012002	24823910	DEDEPOT INTERNATIONAL INC	1,400,000 S	05/02/01	05/31/01	06/30/01	16,534.00	-16,534.00	2,531.61 P
SLOF2012002	26473310	DEYCOM INC	100,000 S	01/26/01	03/31/01	06/30/01	12,960.94	-4,305.08 P	17,225.84 P
SLOF2012002	26473310	DEYCOM INC	4,400,000 S	01/18/01	03/31/01	06/30/01	57,245.28	-40,339.44	16,905.84 P
SLOF2012002	27031110	EARTHTECH INC COM	1,800,000 S	01/19/01	03/31/01	06/30/01	23,557.61	-13,736.32	7,821.29 P
SLOF2012002	27031110	EARTHTECH INC COM	1,700,000 S	09/10/01	03/31/01	06/30/01	39,473.87	38,275.50	1,198.37 P
SLOF2012002	34625010	GSI LUMONICS INC COM	300,000 S	03/01/01	05/31/01	06/30/01	3,064.91	-10,722.56	1,453.07 P
SLOF2012002	34625010	GSI LUMONICS INC COM	1,200,000 S	02/02/01	05/31/01	06/30/01	12,187.63	-8,276.24	2,282.14 P
SLOF2012002	36920010	GENERAL CABLE CORP DEL COM NEW	700,000 S	02/21/01	05/31/01	06/30/01	12,066.72	-4,704.08	3,346.64 P
SLOF2012002	36920010	GENERAL CABLE CORP DEL COM NEW	600,000 S	02/26/01	05/31/01	06/30/01	9,050.04	-6,618.00	2,432.04 P
SLOF2012002	36920010	GENERAL CABLE CORP DEL COM NEW	600,000 S	02/26/01	05/31/01	06/30/01	12,066.72	-4,438.80	3,627.92 P
SLOF2012002	36920010	GENERAL CABLE CORP DEL COM NEW	100,000 S	03/21/01	05/31/01	06/30/01	6,023.36	-4,211.32	1,812.04 P
SLOF2012002	41190110	HARBOR FLA BANKSHARES INC	5,100,000 S	03/22/00	03/31/01	06/30/01	93,696.81	75,037.50	20,659.31 P
SLOF2012002	41190110	HARBOR FLA BANKSHARES INC	900,000 S	10/19/00	03/31/01	06/30/01	9,572.19	-9,660.78	-87.49 P
SLOF2012002	43289110	HEXCEL CORP NEW	1,400,000 S	10/23/00	03/31/01	06/30/01	14,891.16	12,570.46	2,320.70 P
SLOF2012002	43289110	HEXCEL CORP NEW	2,900,000 S	01/17/01	03/31/01	06/30/01	30,843.97	28,322.14	4,523.83 P
SLOF2012002	43289110	HEXCEL CORP NEW	2,900,000 S	01/17/01	03/31/01	06/30/01	16,275.45	23,627.50	7,352.05 P
SLOF2012002	43289110	HEXCEL CORP NEW	2,900,000 S	01/17/01	03/31/01	06/30/01	3,340.15	-2,643.03	897.12 P
SLOF2012002	54634710	LOUISIANA PAC CORP COM	300,000 S	04/11/01	03/31/01	06/30/01	3,540.15	-3,098.46	441.69 P
SLOF2012002	54634710	LOUISIANA PAC CORP COM	800,000 S	10/23/00	03/31/01	06/30/01	9,939.57	-4,790.00	1,169.57 P
SLOF2012002	54634710	LOUISIANA PAC CORP COM	800,000 S	11/03/00	03/31/01	06/30/01	3,724.87	3,827.21	92.44 P
SLOF2012002	54634710	LOUISIANA PAC CORP COM	300,000 S	01/26/01	05/31/01	06/30/01	15,302.72	13,776.60	1,526.12 P
SLOF2012002	61333710	MONY GROUP INC COM	417,000 S	03/28/01	05/31/01	06/30/01	14,678.87	-13,208.60	1,370.27 P
SLOF2012002	61333710	MONY GROUP INC COM	400,000 S	03/28/01	05/31/01	06/30/01	14,053.01	12,727.65	1,325.36 P
SLOF2012002	61333710	MONY GROUP INC COM	313,000 S	01/10/01	05/31/01	06/30/01	14,876.37	12,928.95	357.42 P
SLOF2012002	63948100	NAVISTAR INTL CORP NEW COM	500,000 S	01/11/01	05/31/01	06/30/01	46,100.73	-60,240.18	560.55 P
SLOF2012002	63948100	NAVISTAR INTL CORP NEW COM	2,100,000 S	02/20/01	05/31/01	06/30/01	22,341.09	21,308.64	932.45 P
SLOF2012002	63948100	NAVISTAR INTL CORP NEW COM	100,000 S	02/21/01	05/31/01	06/30/01	2,780.14	2,667.42	112.72 P
SLOF2012002	63948100	NAVISTAR INTL CORP NEW COM	1,000,000 S	02/22/01	05/31/01	06/30/01	11,849.60	9,900.00	2,349.60 P
SLOF2012002	70996410	PEGASUS SOLUTIONS INC COM	700,000 S	03/02/01	03/31/01	06/30/01	3,723.19	3,183.46	549.73 P
SLOF2012002	71676410	PERSMART INC	3,000,000 S	03/10/01	05/31/01	06/30/01	26,665.61	23,463.00	3,202.61 P
SLOF2012002	71676410	PERSMART INC	800,000 S	01/24/01	05/31/01	06/30/01	1,999.94	1,290.00	309.94 P
SLOF2012002	71676410	PERSMART INC	300,000 S	05/19/00	05/31/01	06/30/01	12,981.96	13,000.00	-18.04 P
SLOF2012002	74312100	PROGRESS SOFTWARE CORP	800,000 S	10/31/00	05/31/01	06/30/01	7,712.34	4,581.04	1,131.34 P
SLOF2012002	80819410	SCHULMAN A INC COM	600,000 S	03/19/01	05/31/01	06/30/01	6,426.93	-5,763.65	663.28 P
SLOF2012002	80819410	SCHULMAN A INC COM	590,000 S	03/28/01	05/31/01	06/30/01	2,370.79	-2,396.72	174.07 P
SLOF2012002	80819410	SCHULMAN A INC COM	200,000 S	03/28/01	05/31/01	06/30/01	10,490.93	-8,870.34	1,620.60 P
SLOF2012002	84422104	SPAKTECH CORP NEW	280,000 S	12/04/00	05/31/01	06/30/01	3,191.45	-2,672.76	1,218.69 P
SLOF2012002	84722029	SPALTECH CORP NEW	700,000 S	12/22/00	05/31/01	06/30/01	13,620.87	11,933.13	1,686.94 P
SLOF2012002	84722029	SPALTECH CORP NEW	600,000 S	05/21/01	05/31/01	06/30/01	11,674.35	11,456.64	217.71 P
SLOF2012002	84722029	SPALTECH CORP NEW	1,300,000 S	05/21/01	05/31/01	06/30/01	29,106.57	26,942.50	2,164.07 P
SLOF2012002	84722029	SPALTECH CORP NEW	400,000 S	05/21/01	05/31/01	06/30/01	42,221.89	-46,809.00	4,587.11 P
SLOF2012002	84722029	SPALTECH CORP NEW	1,400,000 S	06/11/01	05/31/01	06/30/01	21,110.95	27,488.32	3,377.37 P
SLOF2012002	87823710	TECH DATA CORP COM	700,000 S	05/01/01	05/31/01	06/30/01	24,126.80	27,760.00	3,633.20 P
SLOF2012002	87823710	TECH DATA CORP COM	420,000 S	05/02/01	05/31/01	06/30/01	54,215.29	39,313.80	14,901.49 P
SLOF2012002	87823710	TECH DATA CORP COM	1,800,000 S	05/09/01	05/31/01	06/30/01	9,047.35	-9,818.15	-770.80 P
SLOF2012002	87823710	TECH DATA CORP COM	300,000 S	05/09/01	05/31/01	06/30/01	12,063.40	13,499.44	1,436.04 P
SLOF2012002	87823710	TECH DATA CORP COM	400,000 S	05/09/01	05/31/01	06/30/01	9,412.64	-8,842.32	570.32 P
SLOF2012002	87823710	TECH DATA CORP COM	200,000 S	06/18/01	05/31/01	06/30/01	13,212.15	11,839.92	1,372.23 P
SLOF2012002	88249110	TEXAS INDUS INC COM	600,000 S	02/15/01	05/31/01	06/30/01	46,002.44	-45,911.46	91.00 P
SLOF2012002	88249110	TEXAS INDUS INC COM	1,400,000 S	10/03/00	05/31/01	06/30/01	13,141.56	13,039.56	102.00 P
SLOF2012002	88249110	TEXAS INDUS INC COM	400,000 S	06/03/01	05/31/01	06/30/01	26,662.10	29,586.70	2,924.60 P
SLOF2012002	88249110	TEXAS INDUS INC COM	2,600,000 S	06/03/01	05/31/01	06/30/01	23,039.23	24,774.00	1,734.77 P
SLOF2012002	88249110	TEXAS INDUS INC COM	1,200,000 S	02/29/01	05/31/01	06/30/01	15,339.49	15,150.00	189.49 P
SLOF2012002	88249110	TRIMBLE NAV LTD	400,000 S	04/23/01	05/31/01	06/30/01	9,010.24	7,619.92	1,390.32 P
SLOF2012002	88249110	TRIMBLE NAV LTD	500,000 S	04/27/01	05/31/01	06/30/01	11,242.92	-9,637.25	1,605.67 P
SLOF2012002	88249110	TRIMBLE NAV LTD	600,000 S	04/29/01	05/31/01	06/30/01	13,515.51	11,701.92	1,813.59 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	18924K103	TRUQUINT SEMICONDUCTOR INC COM	1,300,000 \$	05/29/01	02/21/01	06/02/01	22,031.22	22,365.59	683.63 P
SLOF2012002	918790109	VALI RESORTS INC COM	300,000 \$	04/26/01	03/21/01	06/03/01	6,232.59	-4,314.97	-79.38 P
SLOF2012002	920233101	VALLMONT FDS INC COM	300,000 \$	10/18/00	02/21/01	06/03/01	4,844.33	5,625.00	-778.67 P
SLOF2012002	974437100	WINNEBAGO FDS INC COM	1,200,000 \$	09/29/00	02/21/01	06/03/01	22,251.47	14,997.00	7,254.47 P
SLOF2012002	974437100	WINNEBAGO FDS INC	900,000 \$	10/01/00	02/21/01	06/03/01	17,660.61	10,196.19	6,464.42 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	9,150,000 \$	06/23/01	02/21/01	06/06/01	9,850.00	9,850.00	0.00 P
SLOF2012002	000161103	AAR CORP	800,000 \$	02/22/01	06/01/01	06/06/01	11,360.25	10,867.84	492.41 P
SLOF2012002	00631F108	ADAPTEC INC COM	2,600,000 \$	12/22/00	06/01/01	06/06/01	22,550.44	18,075.83	4,574.61 P
SLOF2012002	00931F108	AGRUM INC COM	700,000 \$	06/01/00	02/15/00	06/06/01	8,257.72	-6,020.50	2,237.22 P
SLOF2012002	00931F108	AGRUM INC COM	1,000,000 \$	06/01/01	01/04/01	06/06/01	10,959.13	-12,197.70	1,238.57 P
SLOF2012002	009369101	AIRBORNE INC COM	300,000 \$	10/02/00	06/01/01	06/06/01	2,623.89	1,393.98	639.91 P
SLOF2012002	009363102	AIRGAS INC	1,800,000 \$	10/19/00	06/01/01	06/06/01	18,233.03	-12,364.72	3,868.31 P
SLOF2012002	009363102	AIRGAS INC	1,200,000 \$	10/21/00	06/01/01	06/06/01	12,133.33	7,789.64	4,343.71 P
SLOF2012002	009363102	AIRGAS INC	1,800,000 \$	10/21/00	06/01/01	06/06/01	18,233.03	-11,947.32	6,285.71 P
SLOF2012002	009363102	AIRGAS INC	1,800,000 \$	01/23/01	06/01/01	06/06/01	8,365.15	-6,785.78	1,579.37 P
SLOF2012002	034802103	AZTAR CORPORATION	600,000 \$	10/07/99	06/01/01	06/06/01	13,318.36	11,025.00	2,293.36 P
SLOF2012002	06632V109	BANNER CORP COM	660,000 \$	09/14/99	06/01/01	06/06/01	24,820.57	21,293.61	3,526.96 P
SLOF2012002	06632V109	BANNER CORP COM	1,200,000 \$	09/16/99	06/01/01	06/06/01	35,213.61	29,480.00	6,033.61 P
SLOF2012002	14037C106	CARTROL FED FNL COM	1,300,000 \$	12/12/00	06/01/01	06/06/01	26,294.11	24,245.22	2,048.89 P
SLOF2012002	14037C106	CARTROL FED FNL COM	700,000 \$	01/03/01	06/01/01	06/06/01	39,004.70	36,653.22	2,351.48 P
SLOF2012002	179344107	CLAIRES STORES INC COM	2,200,000 \$	12/11/00	06/01/01	06/06/01	12,416.59	11,687.90	728.69 P
SLOF2012002	179344107	CLAIRES STORES INC COM	300,000 \$	12/27/00	06/01/01	06/06/01	14,589.04	14,021.68	567.36 P
SLOF2012002	179344107	CLAIRES STORES INC COM	1,100,000 \$	01/07/01	06/01/01	06/06/01	19,757.43	20,923.00	1,175.57 P
SLOF2012002	179344107	CLAIRES STORES INC COM	200,000 \$	04/14/99	06/01/01	06/06/01	5,652.37	-3,269.74	1,382.13 P
SLOF2012002	203607106	COMMUNITY BK SYS INC COM	500,000 \$	04/28/99	06/01/01	06/06/01	14,100.93	-12,913.20	1,187.73 P
SLOF2012002	203607106	COMMUNITY BK SYS INC COM	1,000,000 \$	06/01/00	06/01/01	06/06/01	28,261.83	22,312.00	5,949.83 P
SLOF2012002	203607106	COMMUNITY BK SYS INC COM	300,000 \$	07/12/99	06/01/01	06/06/01	8,478.56	-8,200.33	272.23 P
SLOF2012002	203607106	COMMUNITY BK SYS INC COM	300,000 \$	07/22/99	06/01/01	06/06/01	8,478.56	-8,149.30	329.26 P
SLOF2012002	248239105	DEPOTTE INTERNATIONAL INC	3,100,000 \$	03/26/01	06/01/01	06/06/01	59,944.00	57,220.52	2,723.48 P
SLOF2012002	24613X101	DUPONT PHOTOMASKS INC	1,200,000 \$	01/26/01	06/01/01	06/06/01	16,223.33	21,581.40	5,358.07 P
SLOF2012002	24613X101	DUPONT PHOTOMASKS INC	1,000,000 \$	01/19/01	06/01/01	06/06/01	19,694.03	15,113.60	4,580.43 P
SLOF2012002	267623101	DYCOM FDS INC	1,500,000 \$	01/11/01	06/01/01	06/06/01	41,239.00	26,120.91	15,118.09 P
SLOF2012002	270321102	EARTHLINK INC COM	0,2000 \$	03/09/01	06/01/01	06/01/01	2.00	2.25	-0.25 P
SLOF2012002	3160M0107	FIDELITY BANKSHARES INC COM	1,300,000 \$	01/02/01	06/01/01	06/06/01	16,999.43	16,883.08	116.35 P
SLOF2012002	3160M0107	FIDELITY BANKSHARES INC COM	1,300,000 \$	01/17/01	06/01/01	06/06/01	13,937.61	11,799.38	2,138.23 P
SLOF2012002	438291108	HEXCEL CORP NEW	3,700,000 \$	01/18/01	06/01/01	06/06/01	61,111.07	54,489.15	6,621.92 P
SLOF2012002	438291108	HEXCEL CORP NEW	3,700,000 \$	02/06/01	06/01/01	06/06/01	18,699.38	28,636.15	-10,136.77 P
SLOF2012002	438291108	HEXCEL CORP NEW	1,170,000 \$	03/29/01	06/01/01	06/06/01	4,297.66	-3,887.90	409.76 P
SLOF2012002	613331102	MONEY GROUP INC COM	900,000 \$	04/19/01	06/01/01	06/06/01	33,038.96	-31,012.83	2,046.13 P
SLOF2012002	613331102	MONEY GROUP INC COM	700,000 \$	12/27/00	06/01/01	06/06/01	13,614.54	13,566.00	248.54 P
SLOF2012002	647220209	SPARTECH CORP NEW	1,000,000 \$	01/03/01	06/01/01	06/06/01	19,449.33	18,753.50	695.83 P
SLOF2012002	647220209	SPARTECH CORP NEW	600,000 \$	01/11/01	06/01/01	06/06/01	11,669.61	-10,690.08	979.53 P
SLOF2012002	647220209	SPARTECH CORP NEW	2,100,000 \$	01/12/01	06/01/01	06/06/01	40,343.63	-37,975.98	2,367.65 P
SLOF2012002	817649103	STATION CASINOS INC	800,000 \$	03/22/01	06/01/01	06/06/01	24,149.19	23,154.74	994.45 P
SLOF2012002	817649103	STATION CASINOS INC	1,400,000 \$	03/22/01	06/01/01	06/06/01	41,287.89	-43,873.18	2,483.29 P
SLOF2012002	817649103	STATION CASINOS INC	1,300,000 \$	05/17/01	06/01/01	06/06/01	8,776.82	7,893.28	883.54 P
SLOF2012002	817649103	STATION CASINOS INC	400,000 \$	02/13/01	06/01/01	06/06/01	13,150.12	13,059.56	90.56 P
SLOF2012002	817649103	STATION CASINOS INC	400,000 \$	10/06/00	06/01/01	06/06/01	26,300.24	-23,383.28	2,916.96 P
SLOF2012002	817649103	STATION CASINOS INC	800,000 \$	04/20/01	06/01/01	06/06/01	11,237.63	12,517.43	-1,279.80 P
SLOF2012002	817649103	STATION CASINOS INC	1,100,000 \$	03/03/01	06/01/01	06/06/01	5,125.28	-4,879.75	245.53 P
SLOF2012002	817649103	STATION CASINOS INC	500,000 \$	01/26/01	06/01/01	06/06/01	27,012.01	-22,759.00	4,253.01 P
SLOF2012002	904677101	UNFT INC	2,200,000 \$	02/07/01	06/01/01	06/06/01	17,478.41	14,960.00	2,518.41 P
SLOF2012002	904677101	UNFT INC	1,100,000 \$	02/09/01	06/01/01	06/06/01	8,759.21	-8,286.57	472.64 P
SLOF2012002	904677101	UNFT INC	2,700,000 \$	02/12/01	06/01/01	06/06/01	21,450.78	20,379.60	1,071.18 P
SLOF2012002	904677101	UNFT INC	2,400,000 \$	02/14/01	06/01/01	06/06/01	19,067.56	19,201.28	-233.72 P
SLOF2012002	904677101	UNFT INC	2,600,000 \$	02/26/01	06/01/01	06/06/01	20,656.31	17,686.50	2,969.81 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	76,603,000 \$	04/23/01	06/01/01	06/01/01	76,603.00	76,603.00	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	51,037,270 \$	04/23/01	06/01/01	06/01/01	51,037.27	51,037.27	0.00 P
SLOF2012002	000361105	AAR CORP	100,000 \$	01/16/01	06/04/01	06/07/01	1,494.93	1,376.13	118.80 P

SL0F2012002	00061103	AAR CORP	1 400 000 S	01/17/01	0604001	0607701	20 929 30	20 709 30	219 80 P
SL0F2012002	004421106	ANDREW CORP COM	1 800 000 S	03/07/01	0604001	0607701	32,800 13	30 497 76	2,302 37 P
SL0F2012002	004421106	ANDREW CORP COM	1 800 000 S	03/07/01	0604001	0607701	32,800 13	30 497 76	2,302 37 P
SL0F2012002	054802109	ACTRA CORPORATION	1 500 000 S	01/23/01	0604001	0607701	23 117 97	20 117 34	3 000 63 P
SL0F2012002	100041105	BOYNE & CO INC COM	700 000 S	02/13/01	0604001	0607701	8 177 19	-6 930 00	1 247 19 P
SL0F2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	900 000 S	02/21/01	0604001	0607701	12,784 99	16 149 31	-3,364 32 P
SL0F2012002	241239103	DEBENTRE INTERNATIONAL INC	1,500 000 S	03/01/01	0604001	0607701	13 492 28	19 023 10	3 532 72 P
SL0F2012002	241239103	DEBENTRE INTERNATIONAL INC	1,400 000 S	04/20/01	0604001	0607701	42,137 77	33 691 00	8 446 77 P
SL0F2012002	261878102	DEBENTRE GRAND ICE CREAM INC	800 000 S	04/27/01	0604001	0607701	24 090 16	19 880 00	4 210 16 P
SL0F2012002	261878102	DEBENTRE GRAND ICE CREAM INC	100 000 S	03/18/01	0604001	0607701	3 011 27	2 802 08	209 19 P
SL0F2012002	261878102	DEBENTRE GRAND ICE CREAM INC	500 000 S	03/29/01	0604001	0607701	23 124 16	22 032 80	2 091 36 P
SL0F2012002	261878102	DEBENTRE GRAND ICE CREAM INC	200 000 S	02/09/01	0604001	0607701	3 237 69	-4 116 23	-1 078 59 P
SL0F2012002	261878102	DEBENTRE GRAND ICE CREAM INC	200 000 S	01/26/01	0604001	0607701	8 094 23	11 430 03	-3 335 80 P
SL0F2012002	261878102	DEBENTRE GRAND ICE CREAM INC	500 000 S	01/29/01	0604001	0607701	19,944 23	17 733 20	2 211 03 P
SL0F2012002	261878102	DEBENTRE GRAND ICE CREAM INC	800 000 S	01/04/01	0604001	0607701	6 947 84	-6 391 20	556 64 P
SL0F2012002	444482103	HUGHES SUPPLY INC COM	1 000 000 S	03/29/01	0604001	0607701	21 499 28	33 279 83	11 780 57 P
SL0F2012002	431713101	IKON OFFICE SOLUTIONS INC COM	4,300 000 S	02/09/01	0604001	0607701	1 499 93	-4 776 48	707 33 P
SL0F2012002	431713101	IKON OFFICE SOLUTIONS INC COM	300 000 S	01/13/01	0604001	0607701	45 844 86	2 207 28	3 068 38 P
SL0F2012002	456779107	INFORMIX CORP COM	1 600 000 S	01/13/01	0604001	0607701	45 844 86	-4 776 48	3 068 38 P
SL0F2012002	639341E108	NAVISTAR INTL CORP NEW COM	400 000 S	02/21/01	0604001	0607701	10,944 23	14 722 34	4 238 63 P
SL0F2012002	639341E108	NAVISTAR INTL CORP NEW COM	400 000 S	02/21/01	0604001	0607701	19 031 19	16 060 00	3 24 52 P
SL0F2012002	741932107	PRUDEN NTL INC COM	700 000 S	01/17/01	0604001	0607701	17 862 10	14 069 68	1 802 10 P
SL0F2012002	811663209	SMITH A O CORP	1,300 000 S	01/24/01	0604001	0607701	23 220 73	24 018 61	87 88 P
SL0F2012002	811663209	SMITH A O CORP	180 000 S	02/24/01	0604001	0607701	1 949 82	1 004 38	141 44 P
SL0F2012002	847220209	SPATTECH CORP NEW	300 000 S	01/23/01	0604001	0607701	14 123 02	-13 263 48	161 34 P
SL0F2012002	87893101	TECHNISEN PRODS CO CL B COM	400 000 S	10/17/00	0604001	0607701	13 151 08	-11 692 64	1 438 44 P
SL0F2012002	882491103	TEXAS INDUS INC COM	100 000 S	10/20/00	0604001	0607701	3 287 77	2,331 00	936 77 P
SL0F2012002	882491103	TEXAS INDUS INC COM	700 000 S	03/03/01	0604001	0607701	7 187 91	-6 831 63	316 36 P
SL0F2012002	8928ER106	TRAMMELL CROW CO COM	180 000 S	02/26/01	0604001	0607701	784 97	-680 23	104 72 P
SL0F2012002	904677101	UNIFI INC	100 000 S	04/16/01	0604001	0607701	1 293 95	-912 00	381 95 P
SL0F2012002	904677101	UNIFI INC	100 000 S	04/16/01	0604001	0607701	22 008 66	20 319 90	1 688 76 P
SL0F2012002	006934105	VALTEK INDUS INC COM	1 000 000 S	03/09/01	0603001	0608001	5 399 82	-4 977 72	4 22 10 P
SL0F2012002	007341106	ADTFLY INC	200 000 S	04/23/01	0603001	0608001	29 039 03	24 199 68	4 119 35 P
SL0F2012002	007341106	ADTFLY INC	400 000 S	03/10/01	0603001	0608001	7 301 23	-6 780 00	7 21 23 P
SL0F2012002	004423108	ANDREW CORP COM	800 000 S	03/11/01	0603001	0608001	16 877 76	13 021 45	1 856 31 P
SL0F2012002	046228108	ARCOSEY GAMING CO COM	1 100 000 S	03/22/01	0603001	0608001	9 982 38	-8 427 36	693 62 P
SL0F2012002	046228108	ARCOSEY GAMING CO COM	400 000 S	03/29/01	0603001	0608001	50 709 51	-46 063 60	4 643 91 P
SL0F2012002	26613X101	DUPONT PHOTOMASKS INC	500 000 S	03/01/01	0603001	0608001	23 334 33	22 443 33	2 909 20 P
SL0F2012002	26613X101	DUPONT PHOTOMASKS INC	1,300 000 S	02/06/01	0603001	0608001	23 023 77	-23 917 75	-993 98 P
SL0F2012002	267473101	DYCOM INDUS INC	1 400 000 S	02/07/01	0603001	0608001	26 948 68	23 240 04	1 708 68 P
SL0F2012002	267473101	DYCOM INDUS INC	6 800 000 S	01/29/01	0603001	0608001	130 893 38	-133 720 63	28 837 10 P
SL0F2012002	267473101	DYCOM INDUS INC	2,100 000 S	01/20/01	0603001	0608001	40 423 02	-45 738 37	5 333 35 P
SL0F2012002	270321102	EARTHLINK INC COM	700 000 S	01/21/01	0603001	0608001	9 870 16	9 870 16	3 971 89 P
SL0F2012002	270321102	EARTHLINK INC COM	1,900 000 S	02/09/01	0603001	0608001	26 796 43	18 762 88	8 027 55 P
SL0F2012002	307261103	FAIRCHILD SEMICONDUCTOR INTL	600 000 S	03/22/01	0603001	0608001	12 683 37	13 149 66	286 09 P
SL0F2012002	307261103	FAIRCHILD SEMICONDUCTOR INTL	1,300 000 S	02/28/01	0603001	0608001	32 342 91	20 829 25	7 061 61 P
SL0F2012002	444482103	HUGHES SUPPLY INC COM	1,600 000 S	01/04/01	0603001	0608001	27 542 91	28 403 12	4 137 79 P
SL0F2012002	613394202	MIDOG INC CL A	180 000 S	03/13/01	0603001	0608001	3 810 77	3 763 91	46 86 P
SL0F2012002	613394202	MIDOG INC CL A	200 000 S	03/14/01	0603001	0608001	7 621 34	7 351 30	270 34 P
SL0F2012002	639341E108	NAVISTAR INTL CORP NEW COM	200 000 S	01/18/01	0603001	0608001	20 162 75	18 714 71	1 448 04 P
SL0F2012002	639341E108	NAVISTAR INTL CORP NEW COM	400 000 S	02/14/01	0603001	0608001	17 282 36	15 760 10	1 542 26 P
SL0F2012002	720279108	PIEM 1 REPORTS INC COM	1,900 000 S	04/03/01	0603001	0608001	23 173 90	21 139 92	2 033 98 P
SL0F2012002	720279108	PIEM 1 REPORTS INC COM	400 000 S	03/01/01	0603001	0608001	4 878 72	-4 395 36	283 16 P
SL0F2012002	8782ER106	TECHNISEN PRODS CO CL B COM	180 000 S	04/17/01	0603001	0608001	4 709 84	-4 421 16	288 68 P
SL0F2012002	8782ER106	TECHNISEN PRODS CO CL B COM	300 000 S	04/23/01	0603001	0608001	14 129 33	13 226 00	893 33 P
SL0F2012002	8782ER106	TECHNISEN PRODS CO CL B COM	1 100 000 S	03/03/01	0603001	0608001	11 274 62	10 735 45	539 17 P
SL0F2012002	953306103	WEST PHARMACEUTICAL SVCS INC	200 000 S	02/03/01	0603001	0608001	3 443 77	-4 823 86	619 91 P
SL0F2012002	974637100	WRNNEBAGO INDUS INC	200 000 S	10/31/00	0603001	0608001	4 004 01	2 263 82	1 738 19 P
SL0F2012002	974637100	WRNNEBAGO INDUS INC	800 000 S	11/29/00	0603001	0608001	16 016 02	-9 630 40	6 385 62 P
SL0F2012002	974637100	WRNNEBAGO INDUS INC	500 000 S	12/01/00	0603001	0608001	10 010 01	-6 762 40	3 247 61 P
SL0F2012002	974637100	WRNNEBAGO INDUS INC	200 000 S	12/08/00	0603001	0608001	4 004 01	2 356 70	1 647 31 P
SL0F2012002	974637100	WRNNEBAGO INDUS INC	900 000 S	12/11/00	0603001	0608001	18 018 03	11 734 00	6 284 03 P
SL0F2012002	974637100	WRNNEBAGO INDUS INC	900 000 S	12/17/00	0603001	0608001	18 018 03	11 914 92	6 103 11 P
SL0F2012002	006934105	ACTEL CORP COM	700 000 S	06/04/01	0606001	0611101	15 112 49	14 251 93	860 56 P
SL0F2012002	006934105	ACTEL CORP COM	200 000 S	12/22/00	0606001	0611101	1,823 94	1,390 45	433 49 P

SI.072012002	06651F108	ADAPTEC INC COM	4,600,000	5	01/17/2011	0606401	06/11/2011	41,930.39	-69,050.44	-7,099.89
SI.072012002	06651F108	ADAPTEC INC COM	300,000	5	01/19/2011	0606401	06/11/2011	2,733.91	-3,538.13	4,319.28
SI.072012002	06651F108	ADVO INC	900,000	5	04/23/2011	0606401	06/11/2011	32,333.92	28,004.64	4,900.64
SI.072012002	008916108	AGRIUM INC COM	1,600,000	5	02/15/2011	0606401	06/11/2011	18,184.64	13,784.00	4,203.02
SI.072012002	008916108	AGRIUM INC COM	300,000	5	06/13/2011	0606401	06/11/2011	4,773.02	12,740.00	1,297.90
SI.072012002	008916108	AGRIUM INC COM	500,000	5	06/27/2011	0606401	06/11/2011	5,682.70	-4,388.80	3,416.56
SI.072012002	008916108	AGRIUM INC COM	1,400,000	5	07/14/2011	0606401	06/11/2011	15,911.56	12,099.00	-1,041.50
SI.072012002	008916108	AGRIUM INC COM	900,000	5	07/17/2011	0606401	06/11/2011	10,228.86	23,454.00	2,787.36
SI.072012002	008916108	AGRIUM INC COM	900,000	5	07/21/2011	0606401	06/11/2011	24,957.63	22,737.50	1,200.13
SI.072012002	031100100	AMETEK INC	900,000	5	05/22/2011	0606401	06/11/2011	34,957.63	31,381.00	3,549.17
SI.072012002	031100100	AMETEK INC	900,000	5	05/22/2011	0606401	06/11/2011	36,970.17	31,381.00	1,207.31
SI.072012002	034423108	ANDREW CORP COM	2,000,000	5	05/30/2011	0606401	06/11/2011	20,311.99	18,207.31	2,104.28
SI.072012002	034423108	ANDREW CORP COM	1,100,000	5	05/30/2011	0606401	06/11/2011	4,065.08	-3,828.88	1,163.80
SI.072012002	126971100	CDI CORP COM	300,000	5	03/29/2011	0606401	06/11/2011	10,815.19	12,560.73	2,103.08
SI.072012002	126971100	CDI CORP COM	700,000	5	02/18/2011	0606401	06/11/2011	10,457.65	-5,398.80	-916.99
SI.072012002	126971100	CDI CORP COM	700,000	5	02/18/2011	0606401	06/11/2011	11,927.40	-15,493.00	2,433.40
SI.072012002	126971100	CABLE DESIGN TECHNOLOGIES CORP	300,000	5	04/02/2011	0606401	06/11/2011	17,927.40	21,246.00	2,010.03
SI.072012002	126971100	CABLE DESIGN TECHNOLOGIES CORP	1,200,000	5	04/27/2011	0606401	06/11/2011	27,721.31	-23,711.28	4,183.00
SI.072012002	142339100	CALULISE COS INC COM	600,000	5	04/27/2011	0606401	06/11/2011	63,263.00	-59,180.00	3,636.50
SI.072012002	142339100	CALULISE COS INC COM	1,600,000	5	05/03/2011	0606401	06/11/2011	3,960.19	-3,636.50	313.69
SI.072012002	142339100	CALULISE COS INC COM	100,000	5	05/24/2011	0606401	06/11/2011	23,571.72	-22,783.23	786.49
SI.072012002	179341407	CLAIRES STORES INC COM	1,400,000	5	05/22/2011	0606401	06/11/2011	15,436.60	17,715.92	2,279.31
SI.072012002	233128106	DSP GROUP INC COM	800,000	5	03/09/2011	0606401	06/11/2011	28,119.32	17,956.44	2,162.88
SI.072012002	233128106	DSP GROUP INC COM	800,000	5	03/09/2011	0606401	06/11/2011	23,229.03	17,775.36	7,453.67
SI.072012002	240131X101	DUPONT PHOTOMASKS INC	1,800,000	5	02/09/2011	0606401	06/11/2011	8,175.72	7,101.28	1,074.44
SI.072012002	240131X101	DUPONT PHOTOMASKS INC	400,000	5	01/04/2011	0606401	06/11/2011	46,719.07	-37,487.21	9,231.82
SI.072012002	444482103	HUGHES SUPPLY INC COM	1,700,000	5	02/09/2011	0606401	06/11/2011	22,619.76	30,166.16	7,546.40
SI.072012002	444482103	HUGHES SUPPLY INC COM	4,100,000	5	02/09/2011	0606401	06/11/2011	19,861.23	26,819.24	-4,997.90
SI.072012002	456779107	INFOBAIX CORP COM	3,600,000	5	02/12/2011	0606401	06/11/2011	12,137.43	16,088.82	3,951.99
SI.072012002	456779107	INFOBAIX CORP COM	2,200,000	5	02/13/2011	0606401	06/11/2011	7,720.62	-7,351.30	379.33
SI.072012002	456779107	INFOBAIX CORP COM	200,000	5	07/14/2011	0606401	06/11/2011	7,720.62	-7,322.80	407.82
SI.072012002	613594202	MIDOC INC CL A	200,000	5	03/15/2011	0606401	06/11/2011	7,720.62	-7,156.00	574.62
SI.072012002	613594202	MIDOC INC CL A	200,000	5	03/16/2011	0606401	06/11/2011	7,720.62	-7,156.00	574.62
SI.072012002	613594202	MIDOC INC CL A	200,000	5	03/22/2011	0606401	06/11/2011	18,935.36	17,287.90	1,647.46
SI.072012002	613594202	MIDOC INC CL A	500,000	5	04/27/2011	0606401	06/11/2011	3,019.96	2,020.10	999.80
SI.072012002	648663203	OLN CORP COM PAR \$1.00	1,000,000	5	06/09/2011	0606401	06/11/2011	13,589.55	9,056.25	4,533.30
SI.072012002	648663203	OLN CORP COM PAR \$1.00	200,000	5	08/14/2011	0606401	06/11/2011	12,079.60	-4,150.00	3,929.60
SI.072012002	811700Q106	SEACOAST FNL SVCS CORP COM	800,000	5	04/16/2011	0606401	06/11/2011	21,139.29	14,620.00	4,509.29
SI.072012002	811700Q106	SEACOAST FNL SVCS CORP COM	1,400,000	5	09/14/2011	0606401	06/11/2011	12,079.60	8,915.60	3,164.00
SI.072012002	811700Q106	SEACOAST FNL SVCS CORP COM	800,000	5	09/15/2011	0606401	06/11/2011	14,388.07	12,196.58	2,191.49
SI.072012002	844822104	SPARTAN STORES INC CO	1,100,000	5	09/11/2011	0606401	06/11/2011	15,696.07	14,108.88	1,517.19
SI.072012002	844822104	SPARTAN STORES INC CO	500,000	5	04/23/2011	0606401	06/11/2011	8,499.71	-7,159.09	1,340.62
SI.072012002	844822104	SPARTAN STORES INC CO	500,000	5	04/23/2011	0606401	06/11/2011	42,298.38	39,708.00	2,590.38
SI.072012002	859191915	STERLING FNL CORP/POKANE	300,000	5	05/21/2011	0606401	06/11/2011	31,550.27	29,575.58	1,974.69
SI.072012002	859191915	STERLING FNL CORP/POKANE	1,400,000	5	05/22/2011	0606401	06/11/2011	63,100.43	53,006.90	8,093.43
SI.072012002	92343C106	VENITY INC COM	1,700,000	5	06/01/2011	0606401	06/11/2011	10,788.39	10,179.93	588.44
SI.072012002	92343C106	VENITY INC COM	3,400,000	5	06/01/2011	0606401	06/11/2011	63,100.43	53,006.90	8,093.43
SI.072012002	92343C106	VENITY INC COM	500,000	5	06/04/2011	0606401	06/11/2011	10,788.39	10,179.93	588.44
SI.072012002	004934165	ACTEL CORP COM	4,100,000	5	01/19/2011	0606401	06/11/2011	37,733.14	-48,217.76	10,482.62
SI.072012002	004934165	ACTEL CORP COM	200,000	5	07/17/2011	0606401	06/11/2011	2,250.78	1,787.00	463.78
SI.072012002	008916108	AGRIUM INC COM	200,000	5	04/28/2011	0606401	06/11/2011	14,630.10	13,014.43	1,615.67
SI.072012002	008916108	AGRIUM INC COM	1,300,000	5	04/18/2011	0606401	06/11/2011	7,262.73	-4,311.62	731.13
SI.072012002	014482103	ALEXANDER & BALDWIN INC	300,000	5	06/05/2011	0606401	06/11/2011	7,262.73	-4,789.26	413.73
SI.072012002	014482103	ALEXANDER & BALDWIN INC	200,000	5	06/05/2011	0606401	06/11/2011	17,333.53	-21,378.10	-4,044.92
SI.072012002	126971100	CDI CORP COM	2,100,000	5	03/04/2011	0606401	06/11/2011	31,633.54	-28,520.23	2,783.31
SI.072012002	126971100	CDI CORP COM	500,000	5	05/09/2011	0606401	06/11/2011	7,531.80	-4,746.25	783.53
SI.072012002	126971100	CDI CORP COM	2,100,000	5	05/24/2011	0606401	06/11/2011	37,893.86	-36,806.91	1,086.95
SI.072012002	126971100	CABLE DESIGN TECHNOLOGIES CORP	300,000	5	03/06/2011	0606401	06/11/2011	15,328.62	13,667.33	1,891.29
SI.072012002	126971100	CABLE DESIGN TECHNOLOGIES CORP	500,000	5	05/20/2011	0606401	06/11/2011	20,478.13	19,046.68	1,431.45
SI.072012002	179341407	CLAIRES STORES INC COM	400,000	5	03/21/2011	0606401	06/11/2011	7,378.66	-4,424.00	1,154.66
SI.072012002	179341407	CLAIRES STORES INC COM	300,000	5	05/21/2011	0606401	06/11/2011	34,997.74	33,083.36	1,743.43
SI.072012002	24443108	DUPONT PHOTOMASKS INC	400,000	5	05/21/2011	0606401	06/11/2011	13,883.53	12,120.08	1,743.43
SI.072012002	44443108	HUMANIA INC COM	800,000	5	05/02/2011	0606401	06/11/2011	64,433.94	-60,991.17	5,542.77
SI.072012002	629156407	NL INDS INC NEW	800,000	5	05/01/2011	0606401	06/11/2011	16,394.33	-15,819.00	579.33
SI.072012002	729121100	PIER 1 IMPORTS INC COM	500,000	5	05/29/2011	0606401	06/11/2011	59,019.67	-52,051.68	4,967.99
SI.072012002	729121100	PIER 1 IMPORTS INC COM	1,800,000	5	03/09/2011	0606401	06/11/2011			

SLO.F2012002	749643103	RPM INC OHIO	2,100,000	5	04/27/01	06/07/01	06/12/01	19,110.62	18,967.20	143.42	P
SLO.F2012002	749643103	RPM INC OHIO	3,600,000	5	04/20/01	06/07/01	06/12/01	32,761.06	-34,018.04	136.96	P
SLO.F2012002	749643103	RPM INC OHIO	4,700,000	5	05/09/01	06/07/01	06/12/01	42,771.38	-43,475.00	796.38	P
SLO.F2012002	749643103	RPM INC OHIO	2,200,000	5	05/12/01	06/07/01	06/12/01	24,570.79	23,972.00	648.79	P
SLO.F2012002	871130100	SYBASE INC OHIO	2,900,000	5	06/01/01	06/07/01	06/12/01	26,390.83	-24,595.00	1,835.83	P
SLO.F2012002	871130100	SYBASE INC OHIO	1,200,000	5	04/03/01	06/07/01	06/12/01	20,567.31	-17,683.00	2,884.31	P
SLO.F2012002	871130100	SYBASE INC OHIO	700,000	5	04/09/01	06/07/01	06/12/01	11,997.60	10,684.66	1,312.94	P
SLO.F2012002	871130100	SYBASE INC OHIO	200,000	5	04/12/01	06/07/01	06/12/01	3,427.88	-3,106.42	321.46	P
SLO.F2012002	871130100	SYBASE INC OHIO	200,000	5	11/29/00	06/07/01	06/12/01	4,010.56	-4,050.00	-39.44	P
SLO.F2012002	98106101	TRICO MANURE SVCS INC OHIO	300,000	5	06/06/01	06/07/01	06/12/01	20,279.32	19,703.40	575.92	P
SLO.F2012002	98106101	TRICO MANURE SVCS INC OHIO	400,000	5	06/06/01	06/07/01	06/12/01	9,519.03	-4,289.75	1,292.28	P
SLO.F2012002	98106101	TRICO MANURE SVCS INC OHIO	500,000	5	04/25/01	06/07/01	06/12/01	200,830.70	200,830.70	0.00	P
SLO.F2012002	98106101	TRICO MANURE SVCS INC OHIO	161,051,300	5	04/76/01	06/07/01	06/12/01	161,051.50	161,051.50	0.00	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	400,000	5	05/10/01	06/08/01	06/13/01	26,393.36	-29,146.80	2,753.44	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	2,400,000	5	03/28/01	06/08/01	06/13/01	13,396.12	-16,803.60	-1,609.48	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,400,000	5	04/18/01	06/08/01	06/13/01	12,049.99	-10,452.70	1,596.89	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	700,000	5	05/21/01	06/08/01	06/13/01	13,237.69	-11,242.00	2,015.69	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	700,000	5	05/22/01	06/08/01	06/13/01	15,691.58	-15,341.27	350.31	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	700,000	5	05/29/01	06/08/01	06/13/01	44,833.10	-40,898.40	3,942.70	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	2,000,000	5	03/30/01	06/08/01	06/13/01	13,449.93	11,252.66	2,097.27	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	600,000	5	06/14/00	06/08/01	06/13/01	3,196.09	-3,998.60	3,473.44	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,200,000	5	06/22/00	06/08/01	06/13/01	3,196.09	-3,998.60	-402.51	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	210,000	5	08/24/00	06/08/01	06/13/01	83,098.43	92,893.84	9,795.41	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	500,000	5	08/24/00	06/08/01	06/13/01	28,764.84	28,647.50	77.34	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	700,000	5	11/07/00	06/08/01	06/13/01	31,960.93	33,193.93	1,197.02	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	5,460,000	5	02/14/01	06/08/01	06/13/01	21,599.04	26,982.53	5,383.89	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,980,000	5	02/14/01	06/08/01	06/13/01	6,643.86	6,039.04	1,993.18	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	210,000	5	02/14/01	06/08/01	06/13/01	7,199.68	-2,307.33	-2,307.33	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	200,000	5	06/05/01	06/08/01	06/13/01	10,244.63	-8,876.60	1,348.63	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,200,000	5	01/04/01	06/08/01	06/13/01	4,353.34	-4,361.25	3,503.00	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	700,000	5	10/31/00	06/08/01	06/13/01	630.48	-271.88	1,807.91	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	100,000	5	05/29/01	06/08/01	06/13/01	5,039.83	-4,535.00	481.83	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	400,000	5	04/26/01	06/08/01	06/13/01	41,438.30	-41,438.30	0.00	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	3,791,000	5	04/27/01	06/08/01	06/13/01	300,308.00	300,308.00	0.00	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	300,308,000	5	03/04/01	06/08/01	06/13/01	712,099.00	712,099.00	0.00	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	712,099,000	5	03/07/01	06/08/01	06/13/01	245,736.83	245,736.83	0.00	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	245,736,830	5	03/08/01	06/08/01	06/13/01	20,132.40	-23,873.93	3,741.53	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	2,200,000	5	01/19/01	06/17/01	06/14/01	9,680.88	10,803.60	1,122.72	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	2,800,000	5	04/24/01	06/17/01	06/14/01	29,312.73	31,714.02	2,281.29	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	900,000	5	01/04/01	06/17/01	06/14/01	30,919.47	28,217.02	2,702.45	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,300,000	5	04/18/01	06/17/01	06/14/01	7,135.26	-4,385.00	510.26	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,300,000	5	04/19/01	06/17/01	06/14/01	38,909.89	36,784.13	2,141.74	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,300,000	5	05/09/01	06/17/01	06/14/01	10,561.14	10,183.89	377.25	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	300,000	5	06/05/01	06/17/01	06/14/01	29,067.33	-4,237.67	4,237.67	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,000,000	5	05/02/01	06/17/01	06/14/01	17,440.40	21,030.00	3,589.60	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	600,000	5	05/24/01	06/17/01	06/14/01	14,533.66	17,409.50	2,875.84	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	500,000	5	05/25/01	06/17/01	06/14/01	22,329.23	27,209.00	4,879.77	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,400,000	5	03/30/00	06/17/01	06/14/01	7,236.73	5,721.24	1,533.51	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	300,000	5	04/03/01	06/17/01	06/14/01	16,996.38	19,023.10	2,026.72	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,500,000	5	05/02/01	06/17/01	06/14/01	11,349.88	-9,638.00	1,713.88	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	400,000	5	05/12/01	06/17/01	06/14/01	22,981.17	17,037.43	5,943.74	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,500,000	5	04/27/01	06/17/01	06/14/01	4,596.22	3,408.00	1,188.22	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,500,000	5	05/01/01	06/17/01	06/14/01	16,504.33	-9,969.50	6,534.83	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,200,000	5	12/11/00	06/17/01	06/14/01	19,805.22	15,634.80	4,170.42	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	1,000,000	5	12/15/00	06/17/01	06/14/01	11,533.04	-8,750.00	2,803.04	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	200,000	5	03/12/01	06/17/01	06/14/01	3,300.87	3,350.00	46.11	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	200,000	5	06/02/00	06/17/01	06/14/01	4,239.72	-9,072.90	813.18	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	500,000	5	06/03/01	06/17/01	06/14/01	113,840.40	-64,384.30	43,256.10	P
SLO.F2012002	098210109	TRENWICK GROUP LTD BERKSHIRE SIS	3,800,000	5	05/29/01	06/17/01	06/14/01	11,275.31	10,255.50	1,017.81	P



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SLOF2012002	76000108	ROXIO INC COM	400 0000 \$	05/21/01	06/11/01	06/14/01	5 010.39	-4,316.00	494.39 P
SLOF2012002	76000108	ROXIO INC COM	300 0000 \$	06/01/01	06/11/01	06/14/01	2,305.20	2,400.38	104.82 P
SLOF2012002	703549108	RYDER SYS INC COM	1 000 0000 \$	02/20/01	06/11/01	06/14/01	14 838.87	14 032.00	2,826.87 P
SLOF2012002	846822104	SPARTAN STORES INC CO	1 000 0000 \$	03/14/01	06/11/01	06/14/01	14 644.24	14 113.00	531.24 P
SLOF2012002	846822104	SPARTAN STORES INC CO	300 0000 \$	03/15/01	06/11/01	06/14/01	3 894.48	3 940.40	99.40 P
SLOF2012002	847788106	SPEEDWAY MOTORSPORTS INC COM	1 100 0000 \$	03/21/01	06/11/01	06/14/01	43 322.85	37 305.00	5,217.85 P
SLOF2012002	878195101	TECUMSEH PRODS CO CL B COM	1 100 0000 \$	04/23/01	06/11/01	06/14/01	51 699.28	48 232.00	3 166.28 P
SLOF2012002	878195101	TECUMSEH PRODS CO CL B COM	600 0000 \$	04/09/01	06/11/01	06/14/01	21 199.06	-26 446.00	1 739.06 P
SLOF2012002	878195101	TECUMSEH PRODS CO CL B COM	400 0000 \$	03/17/01	06/11/01	06/14/01	11 799.37	17 624.44	1 174.91 P
SLOF2012002	878195101	TECUMSEH PRODS CO CL B COM	600 0000 \$	04/16/01	06/11/01	06/14/01	7 463.75	5 472.00	1 991.75 P
SLOF2012002	933170105	WALTER INDS INC COM	300 0000 \$	04/17/01	06/11/01	06/14/01	3 731.87	2 970.00	761.87 P
SLOF2012002	933170105	WALTER INDS INC COM	300 0000 \$	04/23/01	06/11/01	06/14/01	10 239.02	9 344.88	1 184.14 P
SLOF2012002	007545102	ADVO INC	600 0000 \$	04/24/01	06/11/01	06/14/01	21 038.03	-18 991.44	2 126.59 P
SLOF2012002	007545102	ADVO INC	1 500 0000 \$	08/21/00	06/11/01	06/14/01	16 120.26	15 016.63	1 103.63 P
SLOF2012002	008916108	AGRIUM INC COM	900 0000 \$	04/19/01	06/11/01	06/14/01	21 488.67	-19 753.00	1 735.67 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	400 0000 \$	04/20/01	06/11/01	06/14/01	9 530.52	-8 840.00	710.52 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	1 100 0000 \$	04/19/01	06/11/01	06/14/01	21 930.73	-19 230.05	2 419.68 P
SLOF2012002	017418102	ALLEGHENY TECHNOLOGIES INC COM	700 0000 \$	02/07/01	06/11/01	06/14/01	7 283.23	-3 980.66	3 980.66 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	900 0000 \$	01/17/01	06/11/01	06/14/01	19 980.14	-25 783.74	3 803.60 P
SLOF2012002	081608101	BENCHMARK ELECTRS INC	1 100 0000 \$	01/22/01	06/11/01	06/14/01	24 420.17	-31 417.76	4 997.59 P
SLOF2012002	081608101	BENCHMARK ELECTRS INC	1 100 0000 \$	06/05/01	06/11/01	06/14/01	21 039.87	-21 990.10	950.23 P
SLOF2012002	231162106	DDI CORP COM	1 400 0000 \$	05/21/01	06/11/01	06/14/01	26 488.04	22 484.00	3 104.04 P
SLOF2012002	293128107	ENTRAVISION COMMUNICATIONS COR	1 000 0000 \$	11/03/00	06/11/01	06/14/01	7 437.03	-3 266.00	4 623.93 P
SLOF2012002	293128107	ENTRAVISION COMMUNICATIONS COR	200 0000 \$	11/01/00	06/11/01	06/14/01	2 437.03	3 531.72	-894.67 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	2 200 0000 \$	02/14/01	06/11/01	06/14/01	10 329.61	-8 876.40	1 453.01 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	100 0000 \$	02/15/01	06/11/01	06/14/01	5 991.71	-49 111.50	10 800.21 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	1 200 0000 \$	02/14/01	06/11/01	06/14/01	24 791.05	22 043.20	2 747.85 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	100 0000 \$	02/15/01	06/11/01	06/14/01	2 085.92	-1 883.57	183.35 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	1 000 0000 \$	06/13/00	06/11/01	06/14/01	23 065.38	23 065.76	5 750.34 P
SLOF2012002	449669100	IMC GLOBAL INC COM	1 000 0000 \$	06/20/00	06/11/01	06/14/01	11 384.62	15 922.40	2 537.78 P
SLOF2012002	449669100	IMC GLOBAL INC COM	1 000 0000 \$	06/20/00	06/11/01	06/14/01	3 993.87	-4 233.28	841.41 P
SLOF2012002	530370105	LIBERTY CORP COM	100 0000 \$	02/07/01	06/11/01	06/14/01	14 515.11	14 640.00	-124.89 P
SLOF2012002	629136407	NL INDS INC NEW	400 0000 \$	03/02/01	06/11/01	06/14/01	6 583.37	-6 060.04	523.33 P
SLOF2012002	629136407	NL INDS INC NEW	200 0000 \$	03/02/01	06/11/01	06/14/01	3 292.69	3 043.38	249.31 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	200 0000 \$	06/02/00	06/11/01	06/14/01	3 200.89	-3 629.16	-318.27 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	2 300 0000 \$	08/15/00	06/11/01	06/14/01	37 845.23	-41 112.50	3 267.27 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	1 500 0000 \$	08/16/00	06/11/01	06/14/01	24 681.67	14 258.60	6 123.07 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	500 0000 \$	11/21/00	06/11/01	06/14/01	8 227.22	-6 241.80	1 833.42 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	1 600 0000 \$	06/01/01	06/11/01	06/14/01	19 519.34	19 203.04	3 163.30 P
SLOF2012002	783549108	RYDER SYS INC COM	500 0000 \$	03/03/01	06/11/01	06/14/01	10 284.16	-8 770.00	1 494.16 P
SLOF2012002	783549108	RYDER SYS INC COM	1 100 0000 \$	04/03/01	06/11/01	06/14/01	22 581.14	19 296.96	3 184.18 P
SLOF2012002	783549108	RYDER SYS INC COM	400 0000 \$	04/05/01	06/11/01	06/14/01	8 211.32	7 139.00	1 052.32 P
SLOF2012002	846822104	SPARTAN STORES INC CO	500 0000 \$	03/13/01	06/11/01	06/14/01	6 645.52	-4 490.80	154.72 P
SLOF2012002	933170105	WALTER INDS INC COM	300 0000 \$	04/17/01	06/11/01	06/14/01	3 806.87	2 970.00	836.87 P
SLOF2012002	974637100	WINNEBAGO INDS INC	400 0000 \$	1/21/2000	06/11/01	06/14/01	9 226.73	-5 295.52	3 991.21 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	14 388 7400 \$	03/08/01	06/11/01	06/14/01	14 388.74	14 388.74	0.00 P
SLOF2012002	09032C109	TRENWICK GROUP LTD BERMUDA SHS	900 0000 \$	03/10/01	06/11/01	06/14/01	20 665.01	18 027.09	2 637.92 P
SLOF2012002	06631F108	ADAPTEC INC COM	2 200 0000 \$	04/20/01	06/11/01	06/14/01	11 274.22	10 008.99	1 265.23 P
SLOF2012002	06631F108	ADAPTEC INC COM	400 0000 \$	04/20/01	06/11/01	06/14/01	3 738.07	-3 256.12	401.95 P
SLOF2012002	06631F108	ADAPTEC INC COM	2 200 0000 \$	03/01/01	06/11/01	06/14/01	20 649.41	19 431.88	1 037.53 P
SLOF2012002	06631F108	ADAPTEC INC COM	2 300 0000 \$	03/01/01	06/11/01	06/14/01	21 608.93	20 367.12	1 241.81 P
SLOF2012002	06631F108	ADAPTEC INC COM	100 0000 \$	01/19/01	06/11/01	06/14/01	939.32	-1 176.04	-236.32 P
SLOF2012002	06631F108	ADAPTEC INC COM	200 0000 \$	04/24/01	06/11/01	06/14/01	7 018.96	-4 210.48	2 908.48 P
SLOF2012002	007545102	ADVO INC	800 0000 \$	04/23/01	06/11/01	06/14/01	28 073.86	-25 100.64	2 973.22 P
SLOF2012002	007545102	ADVO INC	900 0000 \$	01/04/01	06/11/01	06/14/01	16 212.76	10 977.93	765.17 P
SLOF2012002	008916108	ALEXBORNS INC COM	900 0000 \$	04/20/00	06/11/01	06/14/01	21 999.28	19 890.00	1 709.28 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	400 0000 \$	04/19/01	06/11/01	06/14/01	7 981.57	7 094.20	883.37 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	800 0000 \$	10/20/00	06/11/01	06/14/01	10 463.17	13 919.36	3 476.19 P
SLOF2012002	018778100	ALLIANCE SEMICONDUCTOR CORP	700 0000 \$	02/07/01	06/11/01	06/14/01	7 293.75	-11 263.91	3 970.16 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	500 0000 \$	02/12/01	06/11/01	06/14/01	4 209.82	8 018.60	2 848.78 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	200 0000 \$	01/22/01	06/11/01	06/14/01	4 432.29	5 712.32	1 240.03 P
SLOF2012002	081608101	BENCHMARK ELECTRS INC	1 600 0000 \$	01/24/01	06/11/01	06/14/01	33 438.33	49 676.00	14 217.67 P
SLOF2012002	081608101	BENCHMARK ELECTRS INC	500 0000 \$	04/04/01	06/11/01	06/14/01	14 019.85	9 231.15	2 781.70 P
SLOF2012002	126501105	CTS CORP	1 200 0000 \$	04/11/01	06/11/01	06/14/01	28 847.63	25 301.88	3 545.75 P
SLOF2012002	142339100	CANULIS COS INC COM	200 0000 \$	05/03/01	06/11/01	06/14/01	7 546.21	7 373.00	273.21 P

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SLOF2012002	14239100	CARLISLE COS INC COM	200 0000 S	05/07/01	06/13/01	06/18/01	7 546 21	7 466 92	79 29 P
SLOF2012002	16361A106	CHEMELIST INC COM	200 0000 S	02/26/01	06/13/01	06/18/01	5 446 71 P	5 010 00	48 71 P
SLOF2012002	203607106	COMMUNITY BK SYS INC COM	400 0000 S	07/07/99	06/13/01	06/18/01	11 347 54	-10 866 00	41 334 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	1,300 0000 S	03/01/01	06/13/01	06/18/01	13 09 25	15 191 41	2 086 16 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	1,500 0000 S	03/06/01	06/13/01	06/18/01	15 121 44	-21 787 20	-6 663 76 P
SLOF2012002	231162106	DDI CORP COM	1 400 0000 S	06/05/01	06/13/01	06/18/01	4 032 39	-4 981 24	-948 89 P
SLOF2012002	248239105	DENDRITE INTERNATIONAL INC	700 0000 S	05/08/01	06/13/01	06/18/01	26 495 51	27 987 40	1 491 89 P
SLOF2012002	248239105	DENDRITE INTERNATIONAL INC	1 100 0000 S	05/09/01	06/13/01	06/18/01	7 831 34	8 878 38	1 047 04 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	1 600 0000 S	06/12/01	06/13/01	06/18/01	12 306 38	-14 204 30	1 897 92 P
SLOF2012002	270321102	EARTHLINE INC COM	4 600 0000 S	02/09/91	06/13/01	06/18/01	65 602 55	-45 425 92	5 430 23 P
SLOF2012002	214443108	ELCO CORP COM	800 0000 S	05/21/01	06/13/01	06/18/01	16 937 43	17 537 20	20 176 03 P
SLOF2012002	311405100	FERO CORP COM	800 0000 S	03/17/01	06/13/01	06/18/01	11 348 32	9 636 00	1 712 32 P
SLOF2012002	315405100	F2 NETWORK INC COM	1,200 0000 S	05/21/01	06/13/01	06/18/01	18 159 07	16 024 00	2 135 07 P
SLOF2012002	315616102	IMC GLOBAL INC COM	300 0000 S	05/21/01	06/13/01	06/18/01	24 370 60	24 370 60	2 468 91 P
SLOF2012002	449669100	IMC GLOBAL INC COM	2 400 0000 S	06/20/01	06/13/01	06/18/01	34 873 93	32 843 04	2 031 91 P
SLOF2012002	438665106	INTERFACE INC CL A	100 0000 S	06/20/01	06/13/01	06/18/01	3 385 93	-4 176 72	-790 79 P
SLOF2012002	629156407	NL INDS INC NEW	700 0000 S	05/03/01	06/13/01	06/18/01	14 672 34	17 634 24	2 961 90 P
SLOF2012002	629156407	NL INDS INC NEW	100 0000 S	05/04/01	06/13/01	06/18/01	11 527 56	10 651 83	875 73 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	300 0000 S	02/14/01	06/13/01	06/18/01	1 646 79	-1 520 91	123 88 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	1 000 0000 S	02/15/01	06/13/01	06/18/01	27 798 87	25 815 20	1 983 67 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	200 0000 S	05/01/01	06/13/01	06/18/01	2 401 78	-2 297 78	104 00 P
SLOF2012002	702079108	PIER 1 IMPORTS INC COM	2 000 0000 S	05/02/01	06/13/01	06/18/01	24 017 79	23 120 00	897 79 P
SLOF2012002	702079108	PIER 1 IMPORTS INC COM	300 0000 S	05/03/01	06/13/01	06/18/01	3 602 67	3 563 00	39 67 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	800 0000 S	04/05/01	06/13/01	06/18/01	16 194 73	-14 318 00	1 876 73 P
SLOF2012002	783549108	R YDEK SYS INC COM	600 0000 S	03/15/01	06/13/01	06/18/01	8 043 55	7 788 96	236 59 P
SLOF2012002	848221104	SPARTAN STORES INC CO	600 0000 S	03/16/01	06/13/01	06/18/01	10 727 40	10 356 88	370 52 P
SLOF2012002	848221104	SPARTAN STORES INC CO	800 0000 S	03/16/01	06/13/01	06/18/01	8 043 55	7 690 80	334 75 P
SLOF2012002	848221104	SPARTAN STORES INC CO	600 0000 S	03/21/01	06/13/01	06/18/01	33 318 88	-29 015 00	4 303 88 P
SLOF2012002	847781106	SPEEDWAY MOTORSPORTS INC COM	1 400 0000 S	06/01/01	06/13/01	06/18/01	4 033 70	2 948 00	1 105 70 P
SLOF2012002	871237103	STYKES ENTERPRISES INC COM	400 0000 S	06/04/01	06/13/01	06/18/01	15 201 39	-11 497 30	3 703 89 P
SLOF2012002	871237103	STYKES ENTERPRISES INC COM	1,500 0000 S	06/04/01	06/13/01	06/18/01	2 522 35	2 700 00	177 65 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	200 0000 S	11/29/00	06/13/01	06/18/01	10 089 42	10 767 84	-678 42 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	800 0000 S	08/24/00	06/13/01	06/18/01	6 255 72	14 111 90	7 858 18 P
SLOF2012002	912080108	U S INDS INC NEW COM	1 200 0000 S	08/24/00	06/13/01	06/18/01	11 506 91	-6 619 40	4 887 51 P
SLOF2012002	912080108	U S INDS INC NEW COM	500 0000 S	12/12/00	06/13/01	06/18/01	358 111 43	358 111 43	0 00 P
SLOF2012002	974657100	WINNEBAGO INDS INC	104 007 6300 S	05/09/01	06/13/01	06/18/01	104 007 63	104 007 63	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	300 0000 S	02/01/00	06/14/01	06/19/01	6 173 29	8 712 10	-2 534 81 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1 900 0000 S	03/13/01	06/14/01	06/19/01	29 477 51	-38 734 27	743 24 P
SLOF2012002	043353101	ALLIANCE SEMICONDUCTOR CORP	800 0000 S	03/21/01	06/14/01	06/19/01	12 411 58	2 692 58	1273 18 P
SLOF2012002	043353101	ARVIMMENTOR INC COM	200 0000 S	03/22/01	06/14/01	06/19/01	3 102 90	2 692 58	410 32 P
SLOF2012002	043353101	ARVIMMENTOR INC COM	600 0000 S	02/12/01	06/14/01	06/19/01	6 018 57	9 670 32	3 651 75 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	400 0000 S	02/18/01	06/14/01	06/19/01	3 888 43	-4 981 28	1 092 85 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	400 0000 S	04/03/01	06/14/01	06/19/01	38 265 43	-45 979 30	79 53 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	2,300 0000 S	06/05/01	06/14/01	06/19/01	1 654 70	11 621 70	7 113 87 P
SLOF2012002	231162106	DDI CORP COM	900 0000 S	05/09/01	06/14/01	06/19/01	11 939 60	15 695 52	2 667 00 P
SLOF2012002	248239105	DENDRITE INTERNATIONAL INC	1,200 0000 S	05/10/01	06/14/01	06/19/01	18 041 87	-16 310 40	3 755 92 P
SLOF2012002	248239105	DENDRITE INTERNATIONAL INC	800 0000 S	05/21/01	06/14/01	06/19/01	14 337 27	-13 177 99	1 159 28 P
SLOF2012002	4444182105	HUGHES SUPPLY INC COM	700 0000 S	02/15/01	06/14/01	06/19/01	12 354 58	10 367 82	2 186 76 P
SLOF2012002	601581106	MINERALS TECHNOLOGIES INC COM	300 0000 S	01/23/01	06/14/01	06/19/01	54 403 18	-44 938 00	9 475 18 P
SLOF2012002	601581106	MINERALS TECHNOLOGIES INC COM	600 0000 S	05/04/01	06/14/01	06/19/01	9 737 68	6 122 22	3 615 46 P
SLOF2012002	629156407	NL INDS INC NEW	400 0000 S	05/04/01	06/14/01	06/19/01	6 491 78	-6 704 44	212 66 P
SLOF2012002	629156407	NL INDS INC NEW	200 0000 S	06/01/01	06/14/01	06/19/01	3 254 38	4 49 P	1 259 82 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	1,100 0000 S	02/15/01	06/14/01	06/19/01	29 616 54	28 396 72	1 259 82 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	400 0000 S	02/21/01	06/14/01	06/19/01	10 784 20	-9 776 92	1 007 28 P
SLOF2012002	699462107	PANEXEL INTL CORP	900 0000 S	06/05/01	06/14/01	06/19/01	15 721 47	13 474 08	2 257 39 P
SLOF2012002	723877106	PIONEER STANDARD ELECTRS INC	900 0000 S	08/12/99	06/14/01	06/19/01	11 429 62	11 685 60	255 98 P
SLOF2012002	723877106	PIONEER STANDARD ELECTRS INC	800 0000 S	08/13/99	06/14/01	06/19/01	10 159 66	10 150 00	9 66 P
SLOF2012002	847781106	SPEEDWAY MOTORSPORTS INC COM	1,900 0000 S	06/04/01	06/14/01	06/19/01	6 159 33	-4 599 00	6 600 96 P
SLOF2012002	871237103	STYKES ENTERPRISES INC COM	600 0000 S	06/06/01	06/14/01	06/19/01	13 345 22	11 427 00	1 918 22 P
SLOF2012002	871237103	STYKES ENTERPRISES INC COM	1 000 0000 S	04/20/01	06/14/01	06/19/01	23 924 20	22 100 00	1 824 20 P

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SLOF2012002	014482103	ALEXANDER & BALDWIN INC	700 0000 S	04/23/01	06/15/01	06/20/01	16,746.94	-15,732.50	1,014.44 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	500 0000 S	04/19/01	06/15/01	06/20/01	9,580.43	-8,872.75	707.68 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	300 0000 S	04/20/01	06/15/01	06/20/01	9,580.43	8,922.55	657.88 P
SLOF2012002	01877H100	ALLIANCE SEMICONDUCTOR CORP	300 0000 S	10/20/00	06/15/01	06/20/01	3,645.39	5,227.26	1,581.87 P
SLOF2012002	01877H100	ALLIANCE SEMICONDUCTOR CORP	1,000 0000 S	10/27/00	06/15/01	06/20/01	12,151.29	-18,638.20	-6,486.91 P
SLOF2012002	02137A01	BELL MICROPRODUCTS INC COM	300 0000 S	02/13/01	06/15/01	06/20/01	1,944.21	3,222.44	1,278.23 P
SLOF2012002	02137A01	BELL MICROPRODUCTS INC COM	300 0000 S	02/13/01	06/15/01	06/20/01	2,976.32	-5,055.63	-2,079.31 P
SLOF2012002	071137106	BELL MICROPRODUCTS INC COM	300 0000 S	02/13/01	06/15/01	06/20/01	15,634.44	12,870.00	2,764.44 P
SLOF2012002	103043100	BOWNE & CO INC COM	1,000 0000 S	02/15/01	06/15/01	06/20/01	39,847.15	-41,988.06	-1,220.91 P
SLOF2012002	16239100	CARULISLE COS INC COM	200 0000 S	07/23/99	06/15/01	06/20/01	5,545.27	5,433.00	112.27 P
SLOF2012002	205807106	COMMUNITY BK SYS INC COM	1,200 0000 S	04/03/01	06/15/01	06/20/01	11,689.77	-11,426.64	263.13 P
SLOF2012002	206923101	COMPUTER NETWORK TECHNOLOGY CO	900 0000 S	04/03/01	06/15/01	06/20/01	8,767.32	8,574.90	192.42 P
SLOF2012002	206923101	COMPUTER NETWORK TECHNOLOGY CO	1,600 0000 S	03/19/01	06/15/01	06/20/01	13,531.48	-23,543.28	-10,011.80 P
SLOF2012002	348239105	DENDRITE INTERNATIONAL INC	700 0000 S	03/17/01	06/15/01	06/20/01	6,047.80	-4,218.00	1,829.80 P
SLOF2012002	248239105	DENDRITE INTERNATIONAL INC	900 0000 S	05/22/01	06/15/01	06/20/01	19,979.51	18,651.42	1,328.09 P
SLOF2012002	311465100	FERRO CORP COM	300 0000 S	02/15/01	06/15/01	06/20/01	6,110.19	5,647.71	462.48 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	1,000 0000 S	04/26/01	06/15/01	06/20/01	20,367.32	15,458.80	4,908.52 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	1,000 0000 S	11/10/00	06/15/01	06/20/01	1,977.01	2,493.04	-516.03 P
SLOF2012002	373083102	MARATHA STEWART LIVING	1,000 0000 S	11/21/00	06/15/01	06/20/01	19,770.14	23,851.70	-4,081.56 P
SLOF2012002	373083102	MARATHA STEWART LIVING	200 0000 S	11/28/00	06/15/01	06/20/01	3,954.03	-4,551.88	-597.85 P
SLOF2012002	373083102	MARATHA STEWART LIVING	400 0000 S	08/21/00	06/15/01	06/20/01	12,689.57	-12,394.50	295.07 P
SLOF2012002	74267L106	PRIZE ENERGY CORP COM	1,000 0000 S	05/21/01	06/15/01	06/20/01	24,199.19	20,723.00	3,476.19 P
SLOF2012002	84778L106	SPEEDWAY MOTORSPORTS INC COM	900 0000 S	06/24/01	06/15/01	06/20/01	31,779.27	-30,427.21	1,352.06 P
SLOF2012002	84778L106	SPEEDWAY MOTORSPORTS INC COM	3,700 0000 S	06/06/01	06/15/01	06/20/01	37,075.33	32,323.00	4,752.33 P
SLOF2012002	871237105	SYLVESTER PUBLISHING INC COM	2,100 0000 S	08/28/00	06/15/01	06/20/01	11,664.05	26,540.90	-14,876.85 P
SLOF2012002	912080108	U S INDS INC NEW COM	800 0000 S	12/26/00	06/15/01	06/20/01	6,891.78	-4,970.46	1,921.32 P
SLOF2012002	912080108	U S INDS INC NEW COM	400 0000 S	07/21/01	06/15/01	06/20/01	43,739.38	53,545.16	-9,805.78 P
SLOF2012002	974637100	WINNEBAGO INDS INC	400 0000 S	03/22/01	06/15/01	06/20/01	19,760.90	18,128.63	1,632.27 P
SLOF2012002	043333101	ARVINMERITOR INC COM	1,200 0000 S	03/26/01	06/15/01	06/20/01	16,720.76	-14,286.00	2,434.76 P
SLOF2012002	043333101	ARVINMERITOR INC COM	1,100 0000 S	04/17/01	06/15/01	06/20/01	31,923.70	36,768.15	-4,844.45 P
SLOF2012002	043333101	ARVINMERITOR INC COM	1,500 0000 S	05/09/01	06/15/01	06/20/01	59,683.00	53,653.62	6,029.38 P
SLOF2012002	05879K108	BALLY'S TOTAL FITNESS HLDG CORP	2,300 0000 S	03/10/01	06/15/01	06/20/01	8,840.38	13,166.89	-4,326.51 P
SLOF2012002	05879K108	BALLY'S TOTAL FITNESS HLDG CORP	900 0000 S	02/15/01	06/15/01	06/20/01	43,739.38	53,574.80	-9,835.42 P
SLOF2012002	233162106	DDI CORP COM	200 0000 S	06/05/01	06/15/01	06/20/01	1,519.91	2,750.00	-1,230.09 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	700 0000 S	09/29/00	06/15/01	06/20/01	5,319.82	-9,757.79	-4,437.97 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	400 0000 S	10/02/00	06/15/01	06/20/01	3,039.90	5,437.52	-2,397.62 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	200 0000 S	10/03/00	06/15/01	06/20/01	1,519.91	2,715.00	-1,195.09 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	300 0000 S	10/19/00	06/15/01	06/20/01	3,799.87	7,040.90	-3,241.03 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	300 0000 S	10/20/00	06/15/01	06/20/01	2,379.92	-4,419.06	-6,798.98 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	600 0000 S	10/20/00	06/15/01	06/20/01	17,854.80	14,004.54	3,850.26 P
SLOF2012002	291523103	ENRMS COMMUNICATIONS CORP COM	1,300 0000 S	05/23/01	06/15/01	06/20/01	28,278.86	-27,882.40	396.46 P
SLOF2012002	315465100	FERRO CORP COM	1,100 0000 S	03/23/01	06/15/01	06/20/01	29,299.50	24,256.43	5,043.07 P
SLOF2012002	433233103	LIBERTY CORP COM	900 0000 S	07/26/00	06/15/01	06/20/01	34,540.84	34,561.17	-20.33 P
SLOF2012002	510370105	MARATHA STEWART LIVING	800 0000 S	11/28/00	06/15/01	06/20/01	16,143.22	18,207.52	-2,064.30 P
SLOF2012002	570883102	NEWHALL LD & FARMING CO CALIF	400 0000 S	02/11/01	06/15/01	06/20/01	11,247.62	10,629.68	617.94 P
SLOF2012002	631426108	NEWHALL LD & FARMING CO CALIF	1,000 0000 S	02/22/01	06/15/01	06/20/01	28,119.06	26,377.80	1,741.26 P
SLOF2012002	80194104	SCITULMAN A INC COM	600 0000 S	03/20/01	06/15/01	06/20/01	7,709.74	7,190.16	519.58 P
SLOF2012002	912080108	U S INDS INC NEW COM	2,600 0000 S	08/30/00	06/15/01	06/20/01	13,529.68	33,389.40	-20,059.72 P
SLOF2012002	05879K108	BALLY'S TOTAL FITNESS HLDG CORP	200 0000 S	05/11/01	06/15/01	06/20/01	5,303.38	-4,837.88	465.50 P
SLOF2012002	05879K108	BALLY'S TOTAL FITNESS HLDG CORP	1,000 0000 S	05/11/01	06/15/01	06/20/01	15,910.15	-14,310.00	1,600.15 P
SLOF2012002	05879K108	BALLY'S TOTAL FITNESS HLDG CORP	800 0000 S	05/11/01	06/15/01	06/20/01	26,510.92	-24,144.40	2,366.52 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	700 0000 S	03/16/01	06/15/01	06/20/01	6,490.32	19,960.00	-13,469.68 P
SLOF2012002	15231R109	CENTEX CONSTR PRODS INC	500 0000 S	06/01/01	06/15/01	06/20/01	15,111.14	-8,818.08	24,929.22 P
SLOF2012002	15231R109	CENTEX CONSTR PRODS INC	500 0000 S	06/01/01	06/15/01	06/20/01	15,111.14	-14,163.05	938.09 P
SLOF2012002	15231R109	CENTEX CONSTR PRODS INC	500 0000 S	07/22/99	06/15/01	06/20/01	11,072.27	-10,866.00	206.27 P
SLOF2012002	203607106	COMMUNITY BK SYS INC COM	300 0000 S	07/27/99	06/15/01	06/20/01	13,840.33	13,020.00	820.33 P
SLOF2012002	203607106	COMMUNITY BK SYS INC COM	1,900 0000 S	06/03/01	06/15/01	06/20/01	29,187.96	37,581.90	-8,393.94 P
SLOF2012002	233162106	DDI CORP COM	400 0000 S	10/20/00	06/15/01	06/20/01	11,679.61	9,336.36	2,343.25 P
SLOF2012002	291523103	ENRMS COMMUNICATIONS CORP COM	400 0000 S	11/01/00	06/15/01	06/20/01	11,679.61	10,737.52	942.09 P
SLOF2012002	291523103	ENRMS COMMUNICATIONS CORP COM	300 0000 S	11/13/00	06/15/01	06/20/01	11,679.61	9,483.92	1,995.69 P
SLOF2012002	315465100	FERRO CORP COM	400 0000 S	06/22/01	06/15/01	06/20/01	6,413.03	-6,434.40	21.37 P
SLOF2012002	362296102	CSI LUMINICS INC COM	300 0000 S	03/08/01	06/15/01	06/20/01	2,767.40	3,279.72	-512.32 P

SILOF2012002	45325103	DNAMED CORP	700 0000 S	02/28/01	06/19/01	06/22/01	18,199.39	-15,453.91	2,763.48 P
SILOF2012002	396970105	LIBERTY CORP COM	800 0000 S	07/26/00	06/19/01	06/22/01	30 872.17	-30 721.04	151.13 P
SILOF2012002	639691100	MICROS SYS INC COM	600 0000 S	04/26/01	06/19/01	06/22/01	10,758.33	-12,510.00	1,741.62 P
SILOF2012002	639691104	NAVISTAR INTL CORP NEW COM	1 600 0000 S	02/22/01	06/19/01	06/22/01	43,518.54	39,107.68	4,410.86 P
SILOF2012002	651426104	NEWHALL LD & FARMING CO CALIF	400 0000 S	04/02/01	06/19/01	06/22/01	53,226.22	-10,631.12	3,763.50 P
SILOF2012002	651426108	NEWHALL LD & FARMING CO CALIF	1 900 0000 S	05/09/01	06/19/01	06/22/01	16,111.44	13,124.76	3,087.26 P
SILOF2012002	651426108	NEWHALL LD & FARMING CO CALIF	600 0000 S	05/09/01	06/19/01	06/22/01	99,202.34	-94,457.70	986.68 P
SILOF2012002	694873100	PACIFIC SUNWEAR CALIF INC COM	4,500 0000 S	06/07/01	06/19/01	06/22/01	6,613.49	-6,325.77	4,744.64 P
SILOF2012002	694873100	PACIFIC SUNWEAR CALIF INC COM	300 0000 S	06/08/01	06/19/01	06/22/01	10,754.64	-10,639.00	125.64 P
SILOF2012002	710279104	PIER 1 IMPORTS INC COM	900 0000 S	03/02/01	06/19/01	06/22/01	29,449.02	-41,692.32	12,243.30 P
SILOF2012002	823999100	SIPEX CORP COM	3 100 0000 S	01/17/01	06/19/01	06/22/01	12,349.59	-6,012.91 P	6,336.68 P
SILOF2012002	823999100	SIPEX CORP COM	1 300 0000 S	01/18/01	06/19/01	06/22/01	9,699.68	-15,135.50	5,636.22 P
SILOF2012002	823999100	SIPEX CORP COM	1 300 0000 S	01/19/01	06/19/01	06/22/01	43,698.41	-43,599.00	4,099.41 P
SILOF2012002	902781104	UMAB INTL CORP	1,200 0000 S	09/03/00	06/19/01	06/22/01	27,828.07	23,826.50	1,997.57 P
SILOF2012002	902781104	UMAB INTL CORP	700 0000 S	09/13/00	06/19/01	06/22/01	1,609.94	1,360.50	249.44 P
SILOF2012002	904677101	UNITI INC	200 0000 S	02/26/01	06/19/01	06/22/01	16,064.46	11,597.74	4,466.72 P
SILOF2012002	974637100	WINNEBAGO INDS INC	700 0000 S	01/04/01	06/19/01	06/22/01	2,294.92	1,805.31	489.60 P
SILOF2012002	974637100	WINNEBAGO INDS INC	100 0000 S	03/09/01	06/19/01	06/22/01	102,815.37	102,815.37	0.00 P
SILOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	102,815.3700 S	03/10/01	06/19/01	06/22/01	147,147.000	-147,147.00	0.00 P
SILOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	147,147.0000 S	09/11/01	06/19/01	06/22/01	195,648.00	-195,648.00	0.00 P
SILOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	139,648.0000 S	05/17/01	06/19/01	06/22/01	139,242.53	-139,383.53	139.00 P
SILOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	400 0000 S	04/23/01	06/20/01	06/23/01	9,773.19	-8,990.00	783.19 P
SILOF2012002	01442103	ALEXANDER & BALDWIN INC	400 0000 S	05/10/01	06/20/01	06/23/01	31,762.88	33,548.76	13,695.42 P
SILOF2012002	01442103	ALEXANDER & BALDWIN INC	1,300 0000 S	10/27/00	06/20/01	06/23/01	19,833.94	1,925.04	-402.08 P
SILOF2012002	01442103	ALEXANDER & BALDWIN INC	1,800 0000 S	11/01/00	06/20/01	06/23/01	1,102.96	1,935.04	832.08 P
SILOF2012002	018779100	ALLIANCE SEMICONDUCTOR CORP	100 0000 S	06/03/01	06/20/01	06/23/01	23,848.70	23,150.00	718.70 P
SILOF2012002	031931403	AVOCENT CORP COM	1 000 0000 S	06/06/01	06/20/01	06/23/01	4,773.74	-4,888.00	-114.26 P
SILOF2012002	031931403	AVOCENT CORP COM	200 0000 S	05/16/01	06/20/01	06/23/01	37,014.76	34,920.00	2,094.76 P
SILOF2012002	031931403	AVOCENT CORP COM	200 0000 S	05/16/01	06/20/01	06/23/01	31,726.94	28,661.04	3,065.90 P
SILOF2012002	031931403	AVOCENT CORP COM	1 200 0000 S	05/21/01	06/20/01	06/23/01	15,863.47	-14,668.44	1,195.03 P
SILOF2012002	031931403	AVOCENT CORP COM	600 0000 S	06/01/01	06/20/01	06/23/01	25,676.86	26,213.10	-536.24 P
SILOF2012002	031931403	AVOCENT CORP COM	600 0000 S	05/11/01	06/20/01	06/23/01	25,676.86	-26,922.00	-1,245.14 P
SILOF2012002	064813105	BARBARA INC	600 0000 S	04/26/01	06/20/01	06/23/01	3,520.60	-3,956.80	-436.20 P
SILOF2012002	064813105	BARBARA INC	400 0000 S	11/13/00	06/20/01	06/23/01	11,654.29	9,483.92	1,930.37 P
SILOF2012002	064813105	BARBARA INC	400 0000 S	02/08/01	06/20/01	06/23/01	3,629.19	3,972.96	343.77 P
SILOF2012002	064813105	BARBARA INC	400 0000 S	02/18/01	06/20/01	06/23/01	12,999.36	11,023.63	1,973.73 P
SILOF2012002	064813105	BARBARA INC	400 0000 S	04/19/01	06/20/01	06/23/01	10,068.22	11,721.40	-1,653.18 P
SILOF2012002	064813105	BARBARA INC	400 0000 S	04/26/01	06/20/01	06/23/01	15,102.33	16,373.36	-1,271.03 P
SILOF2012002	064813105	BARBARA INC	400 0000 S	01/26/01	06/20/01	06/23/01	3,160.48	-3,595.08	-434.60 P
SILOF2012002	064813105	BARBARA INC	1 000 0000 S	03/21/01	06/20/01	06/23/01	12,868.27	11,375.00	1,493.27 P
SILOF2012002	064813105	BARBARA INC	1 000 0000 S	03/21/01	06/20/01	06/23/01	10,294.61	-8,000.00	1,494.61 P
SILOF2012002	064813105	BARBARA INC	1 000 0000 S	02/26/01	06/20/01	06/23/01	18,623.60	20,382.67	-1,720.37 P
SILOF2012002	064813105	BARBARA INC	1 100 0000 S	04/26/01	06/20/01	06/23/01	11,435.04	11,435.04	0.00 P
SILOF2012002	064813105	BARBARA INC	600 0000 S	04/26/01	06/20/01	06/23/01	40,822.23	39,100.00	1,322.23 P
SILOF2012002	064813105	BARBARA INC	2,000 0000 S	06/03/01	06/20/01	06/23/01	7,201.37	-6,122.23	1,079.12 P
SILOF2012002	064813105	BARBARA INC	900 0000 S	02/26/01	06/20/01	06/23/01	5,633.80	4,557.10	1,076.70 P
SILOF2012002	064813105	BARBARA INC	1 100 0000 S	06/20/01	06/20/01	06/23/01	33,729.87	31,335.09	2,404.78 P
SILOF2012002	064813105	BARBARA INC	700 0000 S	04/24/01	06/20/01	06/23/01	18,178.39	213.90 P	18,178.39 P
SILOF2012002	064813105	BARBARA INC	700 0000 S	05/17/01	06/20/01	06/23/01	68,838.47	-68,838.47	0.00 P
SILOF2012002	064813105	BARBARA INC	64 824,4700 S	05/18/01	06/20/01	06/23/01	166,853.00	166,853.00	0.00 P
SILOF2012002	064813105	BARBARA INC	146,813,0000 S	05/21/01	06/20/01	06/23/01	76,204.97	78,264.97	-2,060.00 P
SILOF2012002	064813105	BARBARA INC	76,264,9700 S	06/01/01	06/20/01	06/23/01	8,049.30	7,817.49	231.81 P
SILOF2012002	064813105	BARBARA INC	300 0000 S	06/01/01	06/20/01	06/23/01	13,415.50	12,223.70	1,191.80 P
SILOF2012002	064813105	BARBARA INC	500 0000 S	06/01/01	06/20/01	06/23/01	11,888.56	10,663.32	1,225.24 P
SILOF2012002	064813105	BARBARA INC	400 0000 S	02/26/01	06/21/01	06/24/01	14,857.95	13,788.00	1,069.95 P
SILOF2012002	064813105	BARBARA INC	500 0000 S	04/27/01	06/21/01	06/24/01	15,902.62	14,886.41	1,016.21 P
SILOF2012002	064813105	BARBARA INC	400 0000 S	03/12/01	06/21/01	06/24/01	10,247.65	-9,075.00	1,272.65 P
SILOF2012002	064813105	BARBARA INC	800 0000 S	07/26/00	06/21/01	06/24/01	30,916.96	30,721.04	195.92 P
SILOF2012002	064813105	BARBARA INC	500 0000 S	11/03/00	06/21/01	06/24/01	6,148.74	-6,378.83	230.11 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	594901100	MICROS SYS INC COM	400 0000 S	05/01/01	06/21/01	06/26/01	14 531 59	-17 343 60	2 892 01 P
SLOF2012002	623267107	MULTEX SYS INC COM	400 0000 S	03/12/01	06/21/01	06/26/01	6 433 78	-6 126 32	3 09 46 P
SLOF2012002	703221101	PATHMARK STORES INC NEW COM	600 0000 S	05/14/01	06/21/01	06/26/01	14 117 88	11 322 00	2 795 88 P
SLOF2012002	775133101	ROGERS CORP	100 0000 S	04/26/01	06/21/01	06/26/01	2 318 48	2 762 36	244 08 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	400 0000 S	04/27/01	06/21/01	06/26/01	10 075 94	11 211 21	-1 137 34 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	200 0000 S	11/20/00	06/21/01	06/26/01	2 199 93	-2 691 96	-492 03 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	1 200 0000 S	12/01/00	06/21/01	06/26/01	13 199 56	-17 809 80	-4 610 24 P
SLOF2012002	946437100	WINNEBAGO INDS INC	600 0000 S	12/11/00	06/21/01	06/26/01	17 299 41	73 427 36	5 827 95 P
SLOF2012002	946437100	WINNEBAGO INDS INC	400 0000 S	02/26/01	06/21/01	06/26/01	12 111 00	-2 721 00	4 39 49 P
SLOF2012002	912008108	U S INDS INC NEW COM	900 0000 S	08/21/00	06/21/01	06/26/01	4 631 96	-11 627 10	-6 995 14 P
SLOF2012002	912008108	U S INDS INC NEW COM	1 100 0000 S	08/21/00	06/21/01	06/26/01	3 661 29	-14 193 63	8 532 34 P
SLOF2012002	912008108	U S INDS INC NEW COM	700 0000 S	01/06/01	06/21/01	06/26/01	18 909 87	-12 637 24	6 272 63 P
SLOF2012002	974637100	WINNEBAGO INDS INC	1 300 0000 S	01/26/01	06/21/01	06/26/01	37 819 74	-23 063 38	12 032 95 P
SLOF2012002	974637100	WINNEBAGO INDS INC	1 400 0000 S	01/26/01	06/21/01	06/26/01	16 208 46	-10 203 36	13 977 74 P
SLOF2012002	974637100	WINNEBAGO INDS INC	600 0000 S	02/23/01	06/21/01	06/26/01	382 461 03	0 005 10 P	6 005 10 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	312 461 0300 S	05/21/01	06/21/01	06/26/01	11 704 00	0 000 00	0 000 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	11 704 0000 S	06/04/01	06/21/01	06/26/01	55 136 17	55 136 17	0 000 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	800 0000 S	04/26/01	06/21/01	06/26/01	4 753 53	7 913 60	1 160 07 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	1 100 0000 S	10/20/00	06/21/01	06/26/01	8 506 73	16 303 22	7 296 49 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	1 100 0000 S	10/20/00	06/21/01	06/26/01	8 506 73	17 030 00	-8 143 27 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	1 100 0000 S	02/27/01	06/21/01	06/26/01	34 310 85	33 091 20	1 092 65 P
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	1 200 0000 S	02/27/01	06/21/01	06/26/01	15 978 50	14 886 41	1 092 09 P
SLOF2012002	317930101	FLAGSTAR BANCORP INC COM	700 0000 S	11/03/00	06/21/01	06/27/01	18 917 77	-8 950 39	-5 121 13 P
SLOF2012002	559424106	MAGNETEK INC COM	800 0000 S	05/14/01	06/21/01	06/27/01	7 094 16	-5 778 00	3 821 71 P
SLOF2012002	703221101	PATHMARK STORES INC NEW COM	300 0000 S	04/27/01	06/21/01	06/27/01	5 087 25	5 663 64	1 316 16 P
SLOF2012002	775133101	ROGERS CORP	200 0000 S	04/27/01	06/21/01	06/27/01	3 087 25	5 551 78	-264 53 P
SLOF2012002	775133101	ROGERS CORP	200 0000 S	05/29/01	06/21/01	06/27/01	26 399 12	33 032 80	-6 633 68 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	1 200 0000 S	05/11/01	06/21/01	06/27/01	20 476 71	20 472 00	4 71 P
SLOF2012002	89674K100	TRIQUINT SEMICONDUCTOR INC COM	1 200 0000 S	06/11/01	06/21/01	06/27/01	20 476 71	-20 202 72	273 99 P
SLOF2012002	89674K100	TRIQUINT SEMICONDUCTOR INC COM	400 0000 S	06/12/01	06/21/01	06/27/01	6 828 57	-6 416 66	408 89 P
SLOF2012002	067066109	BARNES GROUP INC COM	1 500 0000 S	06/14/01	06/21/01	06/27/01	36 375 58	-20 300 00	6 075 58 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	100 0000 S	05/01/01	06/21/01	06/28/01	833 97	-989 20	136 23 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	2 300 0000 S	05/17/01	06/21/01	06/28/01	19 618 34	-26 481 74	-6 863 40 P
SLOF2012002	266131X101	DUPONT PHOTOMASKS INC	1 000 0000 S	06/15/01	06/21/01	06/28/01	47 298 40	-44 610 00	3 248 40 P
SLOF2012002	266131X101	DUPONT PHOTOMASKS INC	1 400 0000 S	10/31/00	06/21/01	06/28/01	11 407 66	21 700 00	10 292 34 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	200 0000 S	11/20/00	06/21/01	06/28/01	1 629 67	1 860 08	230 41 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	400 0000 S	02/09/01	06/21/01	06/28/01	17 009 43	13 823 28	3 184 15 P
SLOF2012002	270321102	EARTHLINK INC COM	1 500 0000 S	02/12/01	06/21/01	06/28/01	18 224 39	14 005 35	4 219 04 P
SLOF2012002	317930101	FLAGSTAR BANCORP INC COM	1 000 0000 S	05/15/01	06/21/01	06/28/01	22 745 64	23 980 00	1 234 36 P
SLOF2012002	317930101	FLAGSTAR BANCORP INC COM	400 0000 S	05/11/01	06/21/01	06/28/01	9 098 25	9 824 04	725 79 P
SLOF2012002	559424106	MAGNETEK INC COM	900 0000 S	11/03/00	06/21/01	06/28/01	22 815 95	24 239 63	1 423 68 P
SLOF2012002	677240103	OHIO CAS CORP	300 0000 S	06/07/01	06/21/01	06/28/01	7 233 86	-5 712 00	1 540 86 P
SLOF2012002	677240103	OHIO CAS CORP	1 900 0000 S	06/11/01	06/21/01	06/28/01	22 967 38	20 461 67	2 505 71 P
SLOF2012002	703221101	PATHMARK STORES INC NEW COM	300 0000 S	05/15/01	06/21/01	06/28/01	7 198 86	-3 778 00	1 420 86 P
SLOF2012002	703221101	PATHMARK STORES INC NEW COM	300 0000 S	06/01/01	06/21/01	06/28/01	11 843 55	11 138 95	704 60 P
SLOF2012002	789742107	ROADWAY CORPORATION	200 0000 S	06/01/01	06/21/01	06/28/01	5 943 80	-4 412 00	1 531 80 P
SLOF2012002	883160101	THOR INDS INC COM	200 0000 S	04/27/01	06/21/01	06/28/01	799 47	-680 23	115 22 P
SLOF2012002	9064677101	UNITI INC	100 0000 S	02/26/01	06/21/01	06/28/01	7 035 76	18 064 62	11 008 86 P
SLOF2012002	943131101	U S INDS INC NEW COM	1 400 0000 S	08/31/00	06/21/01	06/28/01	3 720 77	2 831 47	869 30 P
SLOF2012002	943131101	U S INDS INC NEW COM	300 0000 S	12/06/00	06/21/01	06/28/01	6 201 29	-5 764 43	436 84 P
SLOF2012002	943131101	U S INDS INC NEW COM	500 0000 S	01/18/01	06/21/01	06/28/01	235 940 48	235 940 48	0 000 00 P
SLOF2012002	961513101	WALUSU KOSNIEE PAPER CORP COM	235 940 4800 S	06/04/01	06/21/01	06/28/01	10 441 73	12 665 18	2 223 45 P
SLOF2012002	978137106	SLO CLIENT CASH INVESTMENT TR	1 100 0000 S	05/17/01	06/21/01	06/28/01	11 042 51	10 788 00	254 51 P
SLOF2012002	978137106	SLO CLIENT CASH INVESTMENT TR	600 0000 S	06/14/01	06/21/01	06/29/01	2 683 24	2 134 38	548 86 P
SLOF2012002	996761101	BOB EVANS FARMS INC	100 0000 S	02/16/01	06/21/01	06/29/01	10 732 96	-8 575 00	2 157 96 P
SLOF2012002	207410101	CONKED CORP COM	400 0000 S	02/20/01	06/21/01	06/29/01	9 213 07	10 230 44	1 017 37 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	1 100 0000 S	11/20/00	06/26/01	06/29/01	4 187 76	2 977 80	1 209 96 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	500 0000 S	02/12/01	06/26/01	06/29/01	48 186 91	-33 612 84	14 574 07 P
SLOF2012002	270321102	EARTHLINK INC COM	3 300 0000 S	02/28/01	06/26/01	06/29/01	44 171 33	29 910 21	14 261 12 P
SLOF2012002	270321102	EARTHLINK INC COM	1 800 0000 S	02/21/01	06/26/01	06/29/01	24 093 46	-15 721 92	8 371 54 P
SLOF2012002	270321102	EARTHLINK INC COM	200 0000 S	02/22/01	06/26/01	06/29/01	2 677 05	-11 030 40	971 73 P
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	400 0000 S	02/27/01	06/26/01	06/29/01	11 633 41	-11 030 40	433 01 P
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	800 0000 S	02/28/01	06/26/01	06/29/01	21 2104 82	21 146 00	2 160 82 P

SILO72012002	43323102	NAMED CORP	400 0000 5	03/12/01	06/26/01	06/29/01	10,207.63	-9,073.00	1,132.63 P
SILO72012002	62316707	MULTITEK SYS INC COM	1,500 0000 5	03/12/01	06/26/01	06/29/01	24,119.80	22,973.70	1,146.10 P
SILO72012002	62367107	MULTITEK SYS INC COM	600 0000 5	04/04/01	06/26/01	06/29/01	9,647.92	-7,590.00	1,697.92 P
SILO72012002	62367107	MULTITEK SYS INC COM	100 0000 5	04/11/01	06/26/01	06/29/01	1,607.99	-1,323.14	82.85 P
SILO72012002	62891616	NS GROUP INC	1,100 0000 5	04/21/01	06/26/01	06/29/01	16,443.43	17,063.42	-439.99 P
SILO72012002	74367106	PLIZE ENERGY CORP COM	200 0000 5	09/21/00	06/26/01	06/29/01	3,989.63	-4,131.50	141.87 P
SILO72012002	74367106	PLIZE ENERGY CORP COM	900 0000 5	09/21/00	06/26/01	06/29/01	17,933.31	19,237.50	1,284.19 P
SILO72012002	75312010	RAHE HOSTALITY INTL INC COM	2,200 0000 5	06/08/01	06/26/01	06/29/01	48,542.26	-46,539.64	2,002.62 P
SILO72012002	75312010	RAHE HOSTALITY INTL INC COM	300 0000 5	06/29/01	06/26/01	06/29/01	7,598.02	-8,077.67	-479.65 P
SILO72012002	81172106	SEACAST FINL SVCS CORP COM	2,100 0000 5	09/13/00	06/26/01	06/29/01	31,078.96	23,403.45	7,675.51 P
SILO72012002	84324104	SOUTHWEST SECS GROUP INC	100 0000 5	11/20/00	06/26/01	06/29/01	1,944.93	2,070.37	123.44 P
SILO72012002	84324104	SOUTHWEST SECS GROUP INC	900 0000 5	12/01/00	06/26/01	06/29/01	17,504.41	19,412.91	1,908.50 P
SILO72012002	84324104	SOUTHWEST SECS GROUP INC	1,100 0000 5	12/06/00	06/26/01	06/29/01	21,394.28	-25,383.72	-3,989.44 P
SILO72012002	84324104	SOUTHWEST SECS GROUP INC	800 0000 5	12/18/00	06/26/01	06/29/01	15,539.48	-17,840.80	-2,301.32 P
SILO72012002	84324104	SOUTHWEST SECS GROUP INC	2,200 0000 5	01/26/01	06/26/01	06/29/01	42,788.37	-58,843.84	-16,055.47 P
SILO72012002	87121710	SYKES ENTERPRISES INC COM	2,200 0000 5	06/06/01	06/26/01	06/29/01	23,014.87	-20,217.00	2,797.87 P
SILO72012002	87121710	SYKES ENTERPRISES INC COM	1,100 0000 5	06/08/01	06/26/01	06/29/01	11,007.11	9,641.50	1,365.61 P
SILO72012002	87121710	SYKES ENTERPRISES INC COM	700 0000 5	10/20/00	06/26/01	06/29/01	22,086.83	-8,517.00	3,789.83 P
SILO72012002	88319110	TEXAS INDUS INC COM	400 0000 5	04/27/01	06/26/01	06/29/01	11,937.08	-8,824.00	3,113.08 P
SILO72012002	88319110	TEXAS INDUS INC COM	800 0000 5	12/11/00	06/26/01	06/29/01	8,806.34	11,713.64	2,907.30 P
SILO72012002	89410610	TRICO MAINE SVCS INC COM	800 0000 5	06/14/01	06/26/01	06/29/01	15,306.48	14,437.33	1,069.15 P
SILO72012002	89410610	TRICO MAINE SVCS INC COM	900 0000 5	06/14/01	06/26/01	06/29/01	10,317.63	-8,434.20	1,883.43 P
SILO72012002	92035104	TRILUQUINT SEMI CONDUCTOR INC COM	200 0000 5	02/26/01	06/26/01	06/29/01	1,539.94	1,340.50	199.44 P
SILO72012002	92035104	TRILUQUINT SEMI CONDUCTOR INC COM	200 0000 5	02/26/01	06/26/01	06/29/01	32,153.20	-29,778.47	2,374.73 P
SILO72012002	92035104	TRILUQUINT SEMI CONDUCTOR INC COM	900 0000 5	02/13/01	06/26/01	06/29/01	33,392.16	-42,270.00	-8,877.84 P
SILO72012002	92035104	TRILUQUINT SEMI CONDUCTOR INC COM	1,500 0000 5	04/11/01	06/26/01	06/29/01	42,873.73	33,843.64	9,029.09 P
SILO72012002	92035104	TRILUQUINT SEMI CONDUCTOR INC COM	1,200 0000 5	04/11/01	06/26/01	06/29/01	42,873.73	34,260.72	8,613.01 P
SILO72012002	92035104	TRILUQUINT SEMI CONDUCTOR INC COM	300 0000 5	06/22/01	06/26/01	06/29/01	9,499.64	-8,942.83	556.81 P
SILO72012002	92035104	TRILUQUINT SEMI CONDUCTOR INC COM	300 0000 5	01/11/01	06/26/01	06/29/01	6,266.69	5,764.43	502.24 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	33 000 4400 5	06/04/01	06/26/01	06/29/01	33 020.84	-31 050.84	0 00 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	301 630 7500 5	06/05/01	06/26/01	06/29/01	301 630.73	301 630.73	0 00 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	700 0000 5	06/06/01	06/26/01	06/29/01	16 100.44	17 108.00	-1 007.56 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	500 0000 5	06/07/01	06/26/01	06/29/01	11,500.31	12,033.60	533.29 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	300 0000 5	06/07/01	06/26/01	06/29/01	3 833.87	-4 669.32	-769.65 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	400 0000 5	03/17/01	06/26/01	06/29/01	12 466.38	15 560.80	3 094.42 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	1 300 0000 5	03/11/01	06/26/01	06/29/01	7 989.83	-4 431.25	1 478.58 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	1 300 0000 5	02/28/01	06/26/01	06/29/01	2 636.61	2 179.37	457.24 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	300 0000 5	02/11/01	06/26/01	06/29/01	6 129.21	5 793.00	336.21 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	1 500 0000 5	06/21/01	06/26/01	06/29/01	9 404.51	8 971.00	433.51 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	200 0000 5	06/21/01	06/26/01	06/29/01	14 314.66	12 620.02	1 694.64 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	700 0000 5	02/22/01	06/26/01	06/29/01	48 630.78	29 843.10	18 787.68 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	3 500 0000 5	02/23/01	06/26/01	06/29/01	1 390.39	793.73	596.64 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	100 0000 5	02/23/01	06/26/01	06/29/01	9 370.21	-9 020.00	1 490.21 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	500 0000 5	02/21/01	06/26/01	06/29/01	27 093.34	26 466.75	626.59 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	1 500 0000 5	06/21/01	06/26/01	06/29/01	17 128.30	18 536.00	1 407.70 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	100 0000 5	06/21/01	06/26/01	06/29/01	46 688.44	-43 700.00	2 988.44 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	2 300 0000 5	06/21/01	06/26/01	06/29/01	2 366.31	2 368.73	-2.42 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	100 0000 5	03/12/01	06/26/01	06/29/01	15 339.09	12 833.00	2 506.09 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	600 0000 5	03/19/01	06/26/01	06/29/01	4 868.64	5 103.08	234.44 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	400 0000 5	11/03/00	06/26/01	06/29/01	6 083.79	-6 348.33	262.76 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	500 0000 5	04/11/01	06/26/01	06/29/01	9 779.67	-9 130.84	638.83 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	800 0000 5	04/26/01	06/26/01	06/29/01	11 965.03	12 730.24	765.21 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	3 200 0000 5	02/26/01	06/26/01	06/29/01	89 437.01	-81 643.12	7 793.89 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	700 0000 5	03/20/01	06/26/01	06/29/01	19 120.00	20 242.32	1 122.32 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	900 0000 5	06/15/01	06/26/01	06/29/01	7 987.22	-7 317.92	669.30 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	900 0000 5	03/11/01	06/26/01	06/29/01	10 783.29	13 772.00	2 988.71 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	500 0000 5	10/20/00	06/26/01	06/29/01	19 016.72	15 984.00	3 030.72 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	400 0000 5	06/27/01	06/26/01	06/29/01	12 187.11	-8 824.00	3 363.11 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	400 0000 5	06/27/01	06/26/01	06/29/01	14 317.32	-13 500.00	817.32 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	1 200 0000 5	06/21/01	06/26/01	06/29/01	2 316.03	3 040.73	724.70 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	300 0000 5	02/26/01	06/26/01	06/29/01	6 363.94	5 764.43	599.51 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	500 0000 5	01/11/01	06/26/01	06/29/01	4 343.33	2 413.22	1 930.11 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	200 0000 5	03/22/01	06/26/01	06/29/01	122 207.88	-122 207.88	0 00 P
SILO72012002	94331310	VAUSU-MOSINER PAPER CORP COM	1 200 0000 5	02/12/01	06/26/01	06/29/01	29 645.73	26 678.88	2 966.85 P

SI.OTF2012002	G4931P101	IPC HOLDINGS LTD COM ADR	1,200,000 \$	02/13/01	06/23/01	07/03/01	29,643.73	26,541.40	3,084.33 P
SI.OTF2012002	051391103	AVOCENT CORP COM	500,000 \$	06/07/01	06/23/01	07/03/01	11,499.61	-12,037.60	-535.99 P
SI.OTF2012002	096761101	BOB EVANS FARMS INC	400,000 \$	06/14/01	06/23/01	07/03/01	7,239.73	7,192.00	1,673.7 P
SI.OTF2012002	126301103	BOB EVANS FARMS INC	600,000 \$	06/15/01	06/23/01	07/03/01	11,039.63	-10,796.00	245.63 P
SI.OTF2012002	197064103	COLDWATER CHEESE INC COM	1,800,000 \$	06/14/01	06/23/01	07/03/01	33,619.90	36,432.90	604.00 P
SI.OTF2012002	207410101	CONNED CORP COM	3,500,000 \$	06/05/01	06/23/01	07/03/01	90,140.54	-85,013.00	5,123.54 P
SI.OTF2012002	23332B106	DSP GROUP INC COM	400,000 \$	02/21/01	06/23/01	07/03/01	10,746.32	8,718.28	2,028.04 P
SI.OTF2012002	26413X101	DUPONT PHOTOASTS INC	700,000 \$	05/22/01	06/23/01	07/03/01	14,467.46	-15,201.43	-1,037.97 P
SI.OTF2012002	267475101	DYCOM INDS INC	400,000 \$	06/20/01	06/23/01	07/03/01	19,052.36	17,942.00	1,110.36 P
SI.OTF2012002	267475101	DYCOM INDS INC	300,000 \$	02/07/01	06/23/01	07/03/01	6,209.07	5,408.58	800.49 P
SI.OTF2012002	267475101	DYCOM INDS INC	700,000 \$	02/12/01	06/23/01	07/03/01	14,447.83	11,879.00	2,568.83 P
SI.OTF2012002	270321102	EARTHLINK INC COM	1,400,000 \$	02/23/01	06/23/01	07/03/01	19,641.66	-11,112.50	8,529.16 P
SI.OTF2012002	270321102	EARTHLINK INC COM	2,500,000 \$	02/26/01	06/23/01	07/03/01	33,145.83	-20,287.75	14,758.08 P
SI.OTF2012002	284443108	ELCOR CORP COM	300,000 \$	05/21/01	06/23/01	07/03/01	3,712.83	-4,818.00	-1,105.17 P
SI.OTF2012002	346343109	FORRESTER BESH INC COM	500,000 \$	06/23/01	06/23/01	07/03/01	10,940.43	-9,156.63	1,783.79 P
SI.OTF2012002	346343109	FORRESTER BESH INC COM	600,000 \$	06/23/01	06/23/01	07/03/01	8,723.33	-9,268.00	-494.67 P
SI.OTF2012002	346343109	FORRESTER BESH INC COM	400,000 \$	06/23/01	06/23/01	07/03/01	5,599.63	-5,959.44	-399.79 P
SI.OTF2012002	36229U102	GARDNER DENVER INC COM	300,000 \$	06/26/01	06/23/01	07/03/01	6,142.80	5,718.00	424.80 P
SI.OTF2012002	370331109	MASTEC INC	100,000 \$	02/07/01	06/23/01	07/03/01	1,335.34	1,830.00	-494.66 P
SI.OTF2012002	570323109	MULTITEK SYS INC COM	500,000 \$	06/23/01	06/23/01	07/03/01	8,111.57	7,623.70	487.87 P
SI.OTF2012002	623367107	MULTITEK SYS INC COM	500,000 \$	06/23/01	06/23/01	07/03/01	1,622.31	1,250.75	371.56 P
SI.OTF2012002	623367107	MULTITEK SYS INC COM	100,000 \$	05/18/01	06/23/01	07/03/01	12,951.33	16,326.40	3,375.07 P
SI.OTF2012002	827064106	SILICON VALLEY BANCSHARES COM	600,000 \$	05/11/01	06/23/01	07/03/01	4,317.12	3,203.90	1,113.22 P
SI.OTF2012002	827064106	SILICON VALLEY BANCSHARES COM	200,000 \$	05/14/01	06/23/01	07/03/01	33,108.13	21,060.00	11,048.13 P
SI.OTF2012002	882491103	TEXAS INDS INC COM	1,000,000 \$	11/13/00	06/23/01	07/03/01	16,054.06	12,997.90	3,056.16 P
SI.OTF2012002	882491103	TEXAS INDS INC COM	500,000 \$	12/19/00	06/23/01	07/03/01	7,467.33	10,249.47	2,782.13 P
SI.OTF2012002	884106101	TRICO MARINE SVCS INC COM	700,000 \$	12/11/00	06/23/01	07/03/01	799.64	-680.23	1,179.39 P
SI.OTF2012002	904677101	UNITI INC	100,000 \$	02/26/01	06/23/01	07/03/01	28,638.16	22,140.48	6,497.68 P
SI.OTF2012002	904677101	UNITI INC	800,000 \$	06/19/01	06/23/01	07/03/01	19,028.86	17,883.70	1,145.16 P
SI.OTF2012002	92343C106	VALSPAR CORP	1,000,000 \$	06/23/01	06/23/01	07/03/01	3,801.77	3,403.94	397.83 P
SI.OTF2012002	92343C106	VALSPAR CORP	200,000 \$	06/23/01	06/23/01	07/03/01	1,804.73	-4,444.27	-6,249.00 P
SI.OTF2012002	940313101	VAUSU MOSINEE PAPER CORP COM	700,000 \$	06/23/01	06/23/01	06/23/01	273,394.58	273,394.58	0.00 P
SI.OTF2012002	940313101	VAUSU MOSINEE PAPER CORP COM	273,394.58	12/13/00	06/23/01	07/03/01	4,963.83	4,400.00	563.83 P
SI.OTF2012002	G4931P101	IPC HOLDINGS LTD COM ADR	200,000 \$	02/12/01	06/23/01	07/03/01	14,891.50	13,339.44	1,552.06 P
SI.OTF2012002	G4931P101	IPC HOLDINGS LTD COM ADR	600,000 \$	02/12/01	06/23/01	07/03/01	56,134.12	51,098.54	5,035.58 P
SI.OTF2012002	034421104	ANDREW CORP COM	3,100,000 \$	06/15/01	06/23/01	07/03/01	40,233.88	37,158.00	3,075.88 P
SI.OTF2012002	034421104	ANDREW CORP COM	2,200,000 \$	06/23/01	06/23/01	07/03/01	21,500.38	23,136.83	1,636.45 P
SI.OTF2012002	034421104	ANDREW CORP COM	1,500,000 \$	06/23/01	06/23/01	07/03/01	36,606.29	-38,313.92	-1,707.63 P
SI.OTF2012002	031851103	AVOCENT CORP COM	1,600,000 \$	03/01/01	06/23/01	07/03/01	31,020.27	-26,860.00	4,160.27 P
SI.OTF2012002	067106109	BARBERS GROUP INC COM	1,300,000 \$	06/14/01	06/23/01	07/03/01	28,437.72	-26,306.15	2,131.57 P
SI.OTF2012002	126301103	CTS CORP	900,000 \$	06/23/01	06/23/01	07/03/01	14,708.02	13,321.03	1,386.99 P
SI.OTF2012002	131197104	CALLAWAY GOLF CO COM	700,000 \$	06/04/01	06/23/01	07/03/01	14,222.26	12,533.20	1,689.06 P
SI.OTF2012002	130921104	CELL GENESYS INC COM	200,000 \$	02/21/01	06/23/01	07/03/01	5,116.38	-4,339.14	877.24 P
SI.OTF2012002	207410101	CONNED CORP COM	900,000 \$	05/21/01	06/23/01	07/03/01	17,941.62	13,178.77	4,762.85 P
SI.OTF2012002	22312B106	DSP GROUP INC COM	1,000,000 \$	05/30/01	06/23/01	07/03/01	21,048.40	-18,050.00	2,998.40 P
SI.OTF2012002	23332B106	DSP GROUP INC COM	5,000,000 \$	05/01/01	06/23/01	07/03/01	29,447.76	-25,390.82	4,056.94 P
SI.OTF2012002	23332B106	DSP GROUP INC COM	1,400,000 \$	05/01/01	06/23/01	07/03/01	103,241.99	-94,319.00	10,922.99 P
SI.OTF2012002	23332B106	DSP GROUP INC COM	300,000 \$	06/15/01	06/23/01	07/03/01	6,314.52	3,881.62	2,432.90 P
SI.OTF2012002	23332B106	DSP GROUP INC COM	1,000,000 \$	06/18/01	06/23/01	07/03/01	21,048.40	-19,083.30	1,965.10 P
SI.OTF2012002	23332B106	DSP GROUP INC COM	300,000 \$	06/23/01	06/23/01	07/03/01	6,431.51	-9,891.45	-3,459.94 P
SI.OTF2012002	262027104	DRL-QUIP INC COM	200,000 \$	12/26/00	06/23/01	07/03/01	4,287.68	5,937.18	-1,649.50 P
SI.OTF2012002	262027104	DRL-QUIP INC COM	300,000 \$	09/21/01	06/23/01	07/03/01	5,718.19	-4,818.00	900.19 P
SI.OTF2012002	262027104	DRL-QUIP INC COM	100,000 \$	09/21/01	06/23/01	07/03/01	8,890.44	-8,027.88	862.56 P
SI.OTF2012002	316849106	FILENET CORP	600,000 \$	03/22/01	06/23/01	07/03/01	14,474.51	12,000.00	2,474.51 P
SI.OTF2012002	316849106	FILENET CORP	500,000 \$	03/23/01	06/23/01	07/03/01	6,744.38	-6,921.00	-176.62 P
SI.OTF2012002	316849106	FILENET CORP	400,000 \$	04/26/01	06/23/01	07/03/01	15,726.88	15,424.50	302.38 P
SI.OTF2012002	331602304	FISHER SCIENTIFIC INTL INC COM	700,000 \$	04/20/01	06/23/01	07/03/01	4,611.29	-4,964.20	-352.91 P
SI.OTF2012002	346343109	FORRESTER BESH INC COM	300,000 \$	06/23/01	06/23/01	07/03/01	6,143.93	5,718.00	425.93 P
SI.OTF2012002	346343109	FORRESTER BESH INC COM	300,000 \$	06/23/01	06/23/01	07/03/01	129,242.33	114,112.20	15,130.13 P
SI.OTF2012002	3819190109	GARDNER DENVER INC COM	6,900,000 \$	06/03/01	06/23/01	07/03/01	7,191.76	-6,012.96	1,178.80 P
SI.OTF2012002	431713101	IKON OFFICE SOLUTIONS INC COM	800,000 \$	06/23/01	06/23/01	07/03/01	9,888.67	-8,342.95	1,545.72 P
SI.OTF2012002	431713101	IKON OFFICE SOLUTIONS INC COM	1,100,000 \$	06/23/01	06/23/01	07/03/01	10,787.64	9,997.80	789.84 P
SI.OTF2012002	431713101	IKON OFFICE SOLUTIONS INC COM	1,200,000 \$	06/23/01	06/23/01	07/03/01	46,712.18	-37,390.00	9,322.18 P
SI.OTF2012002	436727106	INFOMANIAK HDGS INC COM	1,500,000 \$	11/01/00	06/23/01	07/03/01	10,691.34	13,828.20	3,136.86 P
SI.OTF2012002	436727106	INFOMANIAK HDGS INC COM	1,300,000 \$	11/01/00	06/23/01	07/03/01	1,236.86	1,269.71	32.85 P
SI.OTF2012002	559424106	MAGNETEK INC COM	100,000 \$	11/07/00	06/23/01	07/03/01			

SL072012002	376323109	MASTEC INC	280 0000 S	02/12/01	06/29/01	07/03/01	2,661.23	3,446.88	-785.63 P
SL072012002	376323109	MASTEC INC	400 0000 S	02/07/01	06/29/01	07/03/01	5,322.30	7,320.00	-1,997.30 P
SL072012002	376323109	MASTEC INC	700 0000 S	02/09/01	06/29/01	07/03/01	9,214.38	-11,408.81	2,094.43 P
SL072012002	623367107	MULTEX SYS INC COM	100 0000 S	04/18/01	06/29/01	07/03/01	12,826.77	-12,166.00	660.77 P
SL072012002	623916108	NS GROUP INC	1,100 0000 S	06/01/01	06/29/01	07/03/01	15,243.73	2,821.45	2,287.53 P
SL072012002	693664100	PSS WORLD MED UNIC COM	500 0000 S	06/01/01	06/29/01	07/03/01	3,221.34	2,821.45	399.89 P
SL072012002	709116209	PARK ELECTROCHEMICAL CORP COM	1,300 0000 S	04/30/01	06/29/01	07/03/01	34,273.09	-31,353.37	2,919.82 P
SL072012002	803062108	SARIENT CORP	5,800 0000 S	06/13/01	06/29/01	07/03/01	56,353.34	47,711.04	8,742.10 P
SL072012002	803062108	SARIENT CORP	600 0000 S	06/13/01	06/29/01	07/03/01	5,839.65	-4,993.94	835.67 P
SL072012002	827064106	SILICON VALLEY BANCSHARES COM	800 0000 S	09/14/01	06/29/01	07/03/01	17,131.06	-22,013.40	4,877.34 P
SL072012002	827064106	SILICON VALLEY BANCSHARES COM	300 0000 S	12/17/00	06/29/01	07/03/01	3,194.35	-4,392.63	1,198.28 P
SL072012002	896106101	TRICO MARINE SVCS INC COM	1,300 0000 S	12/12/00	06/29/01	07/03/01	13,842.30	11,390.12	2,452.18 P
SL072012002	900034103	TRICO MARINE SVCS INC COM	600 0000 S	06/01/01	06/29/01	07/03/01	15,223.37	11,928.66	3,295.15 P
SL072012002	900034103	ULTRATECH STEPPER INC COM	1,400 0000 S	06/03/01	06/29/01	07/03/01	10,352.13	30,419.20	5,102.29 P
SL072012002	900034103	ULTRATECH STEPPER INC COM	1,400 0000 S	06/03/01	06/29/01	07/03/01	10,352.13	32,238.23	32,238.23 P
SL072012002	912040108	U S INDS INC NEW COM	2,500 0000 S	06/03/00	06/29/01	07/03/01	57,006.25	-49,680.96	7,325.29 P
SL072012002	920331104	VALSPAR CORP	1,600 0000 S	04/19/01	06/29/01	07/03/01	13,363.08	14,415.76	1,052.68 P
SL072012002	92343106	VERITY INC COM	800 0000 S	06/21/01	06/29/01	07/03/01	11,749.60	10,430.10	1,309.50 P
SL072012002	92343106	VERITY INC COM	1,000 0000 S	06/21/01	06/29/01	07/03/01	1,251.32	-1,206.61	44.71 P
SL072012002	927464109	VITALITY CORP COM	100 0000 S	01/22/01	06/29/01	07/03/01	7,507.90	7,421.64	86.26 P
SL072012002	94313101	WAUSU MOSNIER PAPER CORP COM	600 0000 S	01/26/01	06/29/01	07/03/01	7,283.52	4,703.16	2,580.36 P
SL072012002	94313101	WAUSU MOSNIER PAPER CORP COM	400 0000 S	06/21/01	07/02/01	07/06/01	9,119.40	8,441.23	678.13 P
SL072012002	94423108	ANDREW CORP COM	500 0000 S	06/21/01	07/02/01	07/06/01	3,647.76	-3,179.94	487.82 P
SL072012002	94423108	ANDREW CORP COM	200 0000 S	06/21/01	07/02/01	07/06/01	1,823.88	-1,709.52	124.36 P
SL072012002	94423108	ANDREW CORP COM	300 0000 S	05/22/01	07/02/01	07/06/01	1,811.14	-7,070.32	8,881.42 P
SL072012002	94423108	ANDREW CORP COM	100 0000 S	06/07/01	07/02/01	07/06/01	23,923.54	22,183.03	1,740.51 P
SL072012002	94423108	ANDREW CORP COM	1,100 0000 S	06/04/01	07/02/01	07/06/01	6,164.07	-5,500.80	663.27 P
SL072012002	94423108	ANDREW CORP COM	300 0000 S	06/04/01	07/02/01	07/06/01	4,520.21	-43,445.38	1,297.83 P
SL072012002	150921104	CELL GENESYS INC COM	2,200 0000 S	07/02/01	07/02/01	07/06/01	7,948.87	-6,538.71	1,410.16 P
SL072012002	207410101	CONABED CORP COM	300 0000 S	02/21/01	07/02/01	07/06/01	31,793.45	26,361.52	5,431.93 P
SL072012002	207410101	CONABED CORP COM	1,200 0000 S	02/21/01	07/02/01	07/06/01	23,846.60	20,700.00	3,146.60 P
SL072012002	22162104	COVENYR HEALTH CARE INC COM	900 0000 S	01/23/01	07/02/01	07/06/01	17,406.35	13,178.77	4,227.58 P
SL072012002	22162104	COVENYR HEALTH CARE INC COM	900 0000 S	01/23/01	07/02/01	07/06/01	11,195.47	-9,242.76	1,952.32 P
SL072012002	22162104	COVENYR HEALTH CARE INC COM	300 0000 S	05/29/01	07/02/01	07/06/01	8,970.60	-9,020.88	-20.28 P
SL072012002	26086103	DOYER DOWNS ENTMT INC	600 0000 S	05/29/01	07/02/01	07/06/01	19,436.29	18,222.10	1,214.19 P
SL072012002	26086103	DOYER DOWNS ENTMT INC	1,300 0000 S	01/04/01	07/02/01	07/06/01	8,483.19	11,844.36	3,357.17 P
SL072012002	26086103	DOYER DOWNS ENTMT INC	400 0000 S	02/21/01	07/02/01	07/06/01	14,738.61	4,133.10	10,605.51 P
SL072012002	26086103	DOYER DOWNS ENTMT INC	1,000 0000 S	02/21/01	07/02/01	07/06/01	13,242.93	8,203.48	5,039.45 P
SL072012002	270321102	EARTHLINK INC COM	900 0000 S	04/18/01	07/02/01	07/06/01	29,473.22	21,420.00	8,053.22 P
SL072012002	270321102	EARTHLINK INC COM	2,000 0000 S	02/21/01	07/02/01	07/06/01	49,138.80	34,562.23	14,576.57 P
SL072012002	270321102	EARTHLINK INC COM	2,000 0000 S	02/21/01	07/02/01	07/06/01	29,665.32	24,075.00	5,590.32 P
SL072012002	291323103	EMAVIS COMMUNICATIONS CORP COM	900 0000 S	03/13/01	07/02/01	07/06/01	8,784.70	12,301.02	3,516.32 P
SL072012002	291323103	EMAVIS COMMUNICATIONS CORP COM	700 0000 S	11/01/00	07/02/01	07/06/01	8,784.70	16,609.97	7,825.27 P
SL072012002	293423107	ENTRAVISION COMMUNICATIONS COR	700 0000 S	12/05/00	07/02/01	07/06/01	2,509.92	-3,037.10	557.18 P
SL072012002	293423107	ENTRAVISION COMMUNICATIONS COR	700 0000 S	01/26/01	07/02/01	07/06/01	10,840.03	9,600.00	1,240.03 P
SL072012002	293423107	ENTRAVISION COMMUNICATIONS COR	400 0000 S	05/03/01	07/02/01	07/06/01	2,201.27	2,203.30	2.03 P
SL072012002	34633109	FORUMSTER FRESH INC COM	100 0000 S	04/30/01	07/02/01	07/06/01	4,402.25	-4,918.44	-515.89 P
SL072012002	34633109	FORUMSTER FRESH INC COM	200 0000 S	05/22/01	07/02/01	07/06/01	5,704.76	-4,816.00	878.76 P
SL072012002	35443100	FRIEDMAN BILLINGS RAUSEBY GROUP	800 0000 S	03/01/01	07/02/01	07/06/01	13,416.99	9,038.00	4,378.99 P
SL072012002	44914104	HANDBLANK CO DEL	1,900 0000 S	07/03/01	07/02/01	07/06/01	28,923.77	-30,671.89	-1,748.12 P
SL072012002	44914104	HANDBLANK CO DEL	1,900 0000 S	06/07/01	07/02/01	07/06/01	6,318.98	5,012.00	1,306.98 P
SL072012002	45672106	HYPERION SOLUTIONS CORP	200 0000 S	11/01/00	07/02/01	07/06/01	1,299.93	1,843.76	543.81 P
SL072012002	45672106	HYPERION SOLUTIONS CORP	200 0000 S	11/01/00	07/02/01	07/06/01	6,299.79	8,043.75	1,743.96 P
SL072012002	45663106	INTERFACE INC CL A	900 0000 S	10/27/00	07/02/01	07/06/01	4,820.34	5,011.46	191.12 P
SL072012002	45663106	INTERFACE INC CL A	200 0000 S	10/27/00	07/02/01	07/06/01	16,871.18	18,114.67	1,243.49 P
SL072012002	48346102	K SWISS INC CL A	700 0000 S	06/03/00	07/02/01	07/06/01	6,630.11	-6,018.00	632.11 P
SL072012002	48346102	K SWISS INC CL A	600 0000 S	02/17/01	07/02/01	07/06/01	10,033.66	13,787.32	3,753.66 P
SL072012002	376323109	MASTEC INC	600 0000 S	02/12/01	07/02/01	07/06/01	7,540.23	10,876.92	3,336.67 P
SL072012002	376323109	MASTEC INC	600 0000 S	07/03/01	07/02/01	07/06/01	11,633.54	11,530.54	100.00 P
SL072012002	42393107	MULTI TEX SYS INC COM	700 0000 S	06/21/01	07/02/01	07/06/01	1,333.01	1,593.78	260.77 P
SL072012002	623916108	NS GROUP INC	100 0000 S	04/27/01	07/02/01	07/06/01	7,299.09	-9,833.80	-1,534.71 P
SL072012002	623916108	NS GROUP INC	600 0000 S	06/01/01	07/02/01	07/06/01	9,700.92	-8,464.33	1,236.57 P
SL072012002	693664100	PSS WORLD MED UNIC COM	1,500 0000 S	03/17/01	07/02/01	07/06/01	20,564.13	13,997.70	6,566.43 P
SL072012002	71312109	PER BOYS MANNY MOE & JACK COM	1,400 0000 S	05/30/01	07/02/01	07/06/01	42,348.02	-40,484.64	1,863.38 P
SL072012002	71312109	PER BOYS MANNY MOE & JACK COM	1,400 0000 S	07/02/01	07/02/01	07/06/01	15,971.49	15,392.64	578.85 P



SLOF2012002	734907103	RAYONIER INC COM	600 0000 5	02/13/01	07/02/01	07/06/01	27,707.73	-26,349.84	1,357.89 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	100 0000 5	03/14/01	07/02/01	07/06/01	2,104.03	-2,311.95	-447.92 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	600 0000 5	03/14/01	07/02/01	07/06/01	12,624.17	16,702.86	-4,078.69 P
SLOF2012002	891164101	TRICO MARINE SVCS INC COM	100 0000 5	12/13/00	07/02/01	07/06/01	10,407.65	-4,691.20	1,716.45 P
SLOF2012002	904034103	ULTRA TECH STEPPER INC COM	400 0000 5	06/05/01	07/02/01	07/06/01	2,601.91	2,082.82	519.09 P
SLOF2012002	904034103	ULTRA TECH STEPPER INC COM	1,300 0000 5	06/14/01	07/02/01	07/06/01	4,249.65	13,483.96	11,234.31 P
SLOF2012002	912001108	U S INDS INC NEW COM	500 0000 5	09/21/00	07/02/01	07/06/01	1,770.69	-3,535.00	3,729.31 P
SLOF2012002	912001108	U S INDS INC NEW COM	800 0000 5	09/21/00	07/02/01	07/06/01	24,033.43	22,946.72	1,086.71 P
SLOF2012002	916906100	U S FRIEGHTWAYS CORP COM	300 0000 5	03/22/01	07/02/01	07/06/01	9,013.29	-4,553.90	4,567.19 P
SLOF2012002	916906100	U S FRIEGHTWAYS CORP COM	300 0000 5	10/18/00	07/02/01	07/06/01	3,119.48	5,635.00	-5,635.00 P
SLOF2012002	920253101	VALMONT INDS INC COM	100 0000 5	12/01/00	07/02/01	07/06/01	1,706.49	1,875.00	-1,875.00 P
SLOF2012002	920253101	VALMONT INDS INC COM	700 0000 5	04/19/01	07/02/01	07/06/01	24,648.92	19,593.42	4,648.90 P
SLOF2012002	927644109	VIKATA CORP COM	2,700 0000 5	06/01/01	07/02/01	07/06/01	14,177.17	1,637.60	1,637.60 P
SLOF2012002	927644109	VIKATA CORP COM	2,700 0000 5	06/03/01	07/02/01	07/06/01	34,261.49	-21,077.15	3,183.64 P
SLOF2012002	949331101	IPC HOLDINGS LTD COM ADR	100 0000 5	07/19/01	07/02/01	07/06/01	31,898.43	28,578.15	3,320.48 P
SLOF2012002	034431108	ANDREW CORP COM	800 0000 5	06/27/01	07/02/01	07/06/01	9,234.68	8,289.75	1,224.93 P
SLOF2012002	034431108	ANDREW CORP COM	100 0000 5	07/13/01	07/02/01	07/06/01	19,063.36	-17,707.60	1,355.76 P
SLOF2012002	040228108	ARGOSY GAMING CO COM	300 0000 5	03/22/01	07/02/01	07/06/01	1,766.01	1,689.97	76.04 P
SLOF2012002	033931103	AVOCENT CORP COM	1,700 0000 5	05/01/01	07/02/01	07/06/01	6,241.28	7,070.32	1,510.70 P
SLOF2012002	067064109	BARNES GROUP INC COM	700 0000 5	03/22/01	07/02/01	07/06/01	4,546.61	-34,340.00	7,206.61 P
SLOF2012002	067064109	BARNES GROUP INC COM	700 0000 5	03/22/01	07/02/01	07/06/01	17,107.43	14,312.00	2,795.43 P
SLOF2012002	067064109	BARNES GROUP INC COM	300 0000 5	03/18/01	07/02/01	07/06/01	21,611.78	21,644.23	232.47 P
SLOF2012002	068131105	BARDA INC	300 0000 5	03/26/01	07/02/01	07/06/01	12,942.07	13,704.00	766.93 P
SLOF2012002	068131105	BARDA INC	300 0000 5	03/26/01	07/02/01	07/06/01	21,611.78	22,434.63	4,122.77 P
SLOF2012002	068313105	BARDA INC	500 0000 5	06/08/01	07/02/01	07/06/01	43,402.12	-40,113.09	3,289.03 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	2,700 0000 5	06/03/01	07/02/01	07/06/01	20,709.50	19,747.90	961.40 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	1,000 0000 5	06/03/01	07/02/01	07/06/01	3,650.61	2,775.00	1,113.99 P
SLOF2012002	204923101	COMPUTER NETWORK TECHNOLOGY CO	300 0000 5	03/10/01	07/02/01	07/06/01	46,293.85	-49,072.00	2,776.15 P
SLOF2012002	223520108	CRIDENCE SYS CORP	2,600 0000 5	03/10/01	07/02/01	07/06/01	21,729.47	-18,511.02	3,218.45 P
SLOF2012002	223520108	CRIDENCE SYS CORP	1,400 0000 5	12/04/00	07/02/01	07/06/01	13,718.00	8,197.14	5,590.16 P
SLOF2012002	269131106	EST TECHNOLOGY INC COM	2,100 0000 5	04/18/01	07/02/01	07/06/01	30,492.03	22,491.00	8,001.03 P
SLOF2012002	270321102	EARTHLINK INC COM	600 0000 5	06/21/01	07/02/01	07/06/01	8,712.01	7,016.64	1,695.37 P
SLOF2012002	270321102	EARTHLINK INC COM	600 0000 5	06/21/01	07/02/01	07/06/01	7,718.01	-4,424.00	1,364.01 P
SLOF2012002	244443108	ELECTROGLAS INC	400 0000 5	02/15/01	07/02/01	07/06/01	9,418.83	11,067.06	1,181.23 P
SLOF2012002	244443108	ELECTROGLAS INC	1,100 0000 5	01/27/01	07/02/01	07/06/01	36,240.91	24,039.40	12,801.51 P
SLOF2012002	293128107	EMVIS COMMUNICATIONS CORP COM	1,800 0000 5	01/26/01	07/02/01	07/06/01	22,409.25	27,233.69	-4,928.65 P
SLOF2012002	293128107	EMVIS COMMUNICATIONS CORP COM	1,700 0000 5	02/07/01	07/02/01	07/06/01	21,164.29	20,318.69	805.60 P
SLOF2012002	313443100	ENTRAVISION COMMUNICATIONS COR	700 0000 5	06/01/01	07/02/01	07/06/01	12,999.49	17,158.40	441.01 P
SLOF2012002	313443100	ENTRAVISION COMMUNICATIONS COR	800 0000 5	06/01/01	07/02/01	07/06/01	15,299.49	15,261.57	37.92 P
SLOF2012002	313443100	ENTRAVISION COMMUNICATIONS COR	700 0000 5	06/01/01	07/02/01	07/06/01	15,299.49	15,261.57	994.26 P
SLOF2012002	313443100	ENTRAVISION COMMUNICATIONS COR	1,000 0000 5	06/22/01	07/02/01	07/06/01	43,298.33	-41,420.00	2,578.33 P
SLOF2012002	313443100	ENTRAVISION COMMUNICATIONS COR	2,000 0000 5	06/22/01	07/02/01	07/06/01	13,199.56	12,786.56	413.20 P
SLOF2012002	315403100	FERRIO CORP COM	600 0000 5	06/21/01	07/02/01	07/06/01	9,311.18	9,707.60	396.42 P
SLOF2012002	315403100	FERRIO CORP COM	600 0000 5	06/21/01	07/02/01	07/06/01	6,139.79	-4,437.24	317.45 P
SLOF2012002	413160102	HARMONIC INC COM	400 0000 5	02/05/01	07/02/01	07/06/01	15,193.93	-21,753.84	-6,537.91 P
SLOF2012002	449148104	HYPERION SOLUTIONS CORP	1,300 0000 5	02/13/01	07/02/01	07/06/01	10,524.64	-10,839.75	311.11 P
SLOF2012002	576323109	MASTEC INC	500 0000 5	03/01/01	07/02/01	07/06/01	10,442.61	13,138.40	2,695.79 P
SLOF2012002	594901109	MICROSYS SYS INC COM	800 0000 5	04/27/01	07/02/01	07/06/01	7,039.76	9,287.19	2,247.43 P
SLOF2012002	621816108	NS GROUP INC	1,100 0000 5	01/18/01	07/02/01	07/06/01	15,648.30	13,710.56	-61.26 P
SLOF2012002	621816108	NS GROUP INC	800 0000 5	06/01/01	07/02/01	07/06/01	51,004.70	-48,497.57	2,507.13 P
SLOF2012002	629724103	NMS COMMUNICATIONS CORP COM	2,300 0000 5	06/08/01	07/02/01	07/06/01	8,854.10	-6,221.20	2,632.90 P
SLOF2012002	693371106	PNJ AUTOMATION INC COM	800 0000 5	04/21/01	07/02/01	07/06/01	19,269.35	-18,436.96	972.39 P
SLOF2012002	694378109	PACIFIC SUNWEAR CALIF INC COM	800 0000 5	06/17/01	07/02/01	07/06/01	10,313.43	10,261.76	121.67 P
SLOF2012002	713378109	PEP BOYS MANNING MOE & JACK COM	200 0000 5	06/29/01	07/02/01	07/06/01	22,299.28	21,958.30	1,031.08 P
SLOF2012002	743769109	PHOTONICS INC COM	500 0000 5	02/13/01	07/02/01	07/06/01	9,478.84	16,575.00	11,834.16 P
SLOF2012002	817537100	RAYONIER INC COM	700 0000 5	01/19/01	07/02/01	07/06/01	13,844.12	18,163.08	1,700.09 P
SLOF2012002	829991100	SENSIENT TECHNOLOGIES CORP COM	1,200 0000 5	07/03/01	07/02/01	07/06/01	9,869.67	1,531.33	-8,338.34 P
SLOF2012002	829991100	SENSIENT TECHNOLOGIES CORP COM	400 0000 5	07/03/01	07/02/01	07/06/01	20,298.25	19,939.10	1,039.13 P
SLOF2012002	912001108	U S INDS INC NEW COM	700 0000 5	03/22/01	07/02/01	07/06/01	6,679.77	7,500.00	-820.23 P
SLOF2012002	912001108	U S INDS INC NEW COM	400 0000 5	12/01/00	07/02/01	07/06/01	17,292.76	14,273.50	3,119.26 P
SLOF2012002	920253101	VALMONT INDS INC COM	500 0000 5	04/19/01	07/02/01	07/06/01	24,444.18	22,227.45	2,216.73 P
SLOF2012002	927644109	VIKATA CORP COM	2,100 0000 5	06/06/01	07/02/01	07/06/01			

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SLOF2012002	927646109	VIRATA CORP COM	300 0000 S	07/05/01	07/05/01	3 494 88	3 170 37	324 51 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	149 850 9200 S	06/05/01	07/03/01	149 850 92	-149 850 92	0 00 P
SLOF2012002	040231108	ARGOSY GAMING CO COM	600 0000 S	05/22/01	07/03/01	16 649 14	14 141 04	2 308 10 P
SLOF2012002	038929100	AVOCENT CORP COM	700 0000 S	06/07/01	07/10/01	14 316 34	16 849 84	2 533 50 P
SLOF2012002	06706109	BARNES GROUP INC COM	500 0000 S	05/29/01	07/05/01	12 175 04	10 230 00	1 945 04 P
SLOF2012002	064313105	BARBA INC	300 0000 S	06/01/01	07/10/01	13 130 05	13 454 79	334 76 P
SLOF2012002	064313105	BARBA INC	500 0000 S	06/01/01	07/10/01	21 866 72	21 850 00	633 38 P
SLOF2012002	064313105	BARBA INC	500 0000 S	06/29/01	07/10/01	102 233 76	89 140 20	13 793 56 P
SLOF2012002	111931104	CALLAWAY GOLF CO COM	6 000 0000 S	06/01/01	07/10/01	137 014 36	137 014 36	12 239 38 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	8 700 0000 S	06/11/01	07/10/01	5 123 71	-4 724 64	399 07 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	3 000 0000 S	06/11/01	07/10/01	27 326 44	-24 968 32	2 358 12 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	1 600 0000 S	06/12/01	07/10/01	1 974 79	1 02 82 P	102 82 P
SLOF2012002	159231100	CELL GENESYS INC COM	100 0000 S	06/05/01	07/10/01	8 210 44	7 797 28	513 16 P
SLOF2012002	159231100	CELL GENESYS INC COM	400 0000 S	06/06/01	07/10/01	8 210 44	7 797 28	513 16 P
SLOF2012002	207410101	CONIMED CORP COM	1 300 0000 S	03/05/01	07/10/01	34 742 25	-29 900 00	4 842 25 P
SLOF2012002	207410101	CONIMED CORP COM	500 0000 S	03/05/01	07/10/01	13 262 40	-11 427 80	1 934 60 P
SLOF2012002	232820100	CYTEC INDS INC COM	800 0000 S	01/24/01	07/05/01	29 281 54	24 681 36	4 601 18 P
SLOF2012002	232820100	CYTEC INDS INC COM	1 100 0000 S	01/25/01	07/05/01	40 263 49	34 397 00	5 866 49 P
SLOF2012002	232820100	CYTEC INDS INC COM	5 000 0000 S	06/21/01	07/05/01	70 662 64	58 472 00	12 190 64 P
SLOF2012002	270231102	EAKTEHLINK INC COM	300 0000 S	05/21/01	07/05/01	5 763 35	-4 818 00	947 35 P
SLOF2012002	284443108	ELCOR CORP COM	200 0000 S	05/25/01	07/10/01	19 447 51	22 134 12	311 65 P
SLOF2012002	284443108	ELCOR CORP COM	1 200 0000 S	02/15/01	07/05/01	16 932 75	15 549 39	1 403 12 P
SLOF2012002	285324109	ELECTROGLAS INC	600 0000 S	02/07/01	07/05/01	7 539 80	7 185 42	350 38 P
SLOF2012002	293231107	ENTRAVISION COMMUNICATIONS COR	400 0000 S	05/03/01	07/05/01	10 539 32	9 600 00	1 039 32 P
SLOF2012002	310332304	FISHER SCIENTIFIC INTL INC COM	500 0000 S	03/04/01	07/05/01	4 522 84	-4 866 20	-443 36 P
SLOF2012002	362291102	GSI LUMONICS INC COM	500 0000 S	06/14/01	07/10/01	22 253 75	22 327 48	608 27 P
SLOF2012002	413160102	HARMONIC INC COM	2 300 0000 S	06/15/01	07/05/01	16 932 75	15 549 39	1 403 12 P
SLOF2012002	413160102	HARMONIC INC COM	100 0000 S	06/14/01	07/10/01	997 21	810 00	187 21 P
SLOF2012002	413160102	HARMONIC INC COM	200 0000 S	10/27/00	07/05/01	4 939 07	-5 175 62	236 55 P
SLOF2012002	482686102	K SWISS INC CL A	1 100 0000 S	11/22/00	07/05/01	27 164 91	27 394 40	229 49 P
SLOF2012002	482686102	K SWISS INC CL A	900 0000 S	12/01/00	07/05/01	22 223 84	20 014 94	152 62 P
SLOF2012002	482686102	K SWISS INC CL A	2 200 0000 S	06/21/01	07/05/01	22 253 11	20 014 94	2 920 17 P
SLOF2012002	499063105	KNIGHT TRADING GROUP INC COM	300 0000 S	06/25/01	07/05/01	3 127 52	2 594 04	173 48 P
SLOF2012002	499063105	KNIGHT TRADING GROUP INC COM	200 0000 S	11/07/00	07/05/01	2 409 19	-2 539 42	130 23 P
SLOF2012002	594941106	MAGNETEK INC COM	200 0000 S	03/01/01	07/05/01	3 978 34	-4 335 90	337 36 P
SLOF2012002	594941106	MAGNETEK INC COM	200 0000 S	06/01/01	07/10/01	3 243 89	2 821 45	422 44 P
SLOF2012002	691664100	PSS WORLDWIDE UNIC COM	5 000 0000 S	06/04/01	07/10/01	31 790 14	29 684 69	2 105 45 P
SLOF2012002	691664100	PSS WORLDWIDE UNIC COM	4 900 0000 S	06/04/01	07/10/01	32 714 75	32 714 75	3 871 36 P
SLOF2012002	694873100	PACIFIC SUNWEAR CALIF INC COM	2 500 0000 S	06/01/01	07/05/01	20 371 00	19 310 60	990 40 P
SLOF2012002	694873100	PACIFIC SUNWEAR CALIF INC COM	900 0000 S	06/12/01	07/05/01	14 284 70	-10 109 45	4 174 25 P
SLOF2012002	713278109	PEP BOYS MANNY MORE & JACK COM	1 300 0000 S	03/17/01	07/05/01	36 667 89	-35 133 12	1 534 77 P
SLOF2012002	754907103	RAYONIER INC COM	800 0000 S	02/13/01	07/05/01	7 975 73	-6 946 36	1 029 37 P
SLOF2012002	819509100	SENSIENT TECHNOLOGIES CORP COM	400 0000 S	04/23/01	07/05/01	2 891 90	-4 540 77	-1 648 87 P
SLOF2012002	819509100	SIPEX CORP COM	300 0000 S	01/19/01	07/05/01	2 891 90	-4 206 00	-1 314 10 P
SLOF2012002	819509100	SIPEX CORP COM	2 800 0000 S	01/26/01	07/05/01	24 668 94	-16 112 88	8 356 06 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	800 0000 S	03/18/01	07/05/01	6 591 12	-4 680 00	2 311 12 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	800 0000 S	04/23/01	07/05/01	6 567 45	-6 468 16	99 29 P
SLOF2012002	871130100	SYBASE INC COM	500 0000 S	04/12/01	07/05/01	8 298 17	7 766 05	532 12 P
SLOF2012002	871130100	SYBASE INC COM	3 300 0000 S	04/12/01	07/05/01	54 767 94	31 251 97	3 515 97 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	500 0000 S	12/12/00	07/05/01	5 207 22	7 073 20	1 865 98 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	400 0000 S	12/12/00	07/05/01	4 165 78	5 687 64	1 521 86 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	1 100 0000 S	09/12/00	07/05/01	2 518 91	12 155 00	-9 636 09 P
SLOF2012002	912080108	U S INDS INC NEW COM	800 0000 S	06/23/00	07/05/01	1 831 94	-8 424 00	-6 592 06 P
SLOF2012002	912080108	U S INDS INC NEW COM	2 300 0000 S	06/23/00	07/05/01	3 266 82	23 115 00	17 848 18 P
SLOF2012002	912080108	U S INDS INC NEW COM	180 0000 S	03/22/01	07/05/01	2 997 33	2 851 30	146 03 P
SLOF2012002	916066100	U S FREIGHTWAYS CORP COM	400 0000 S	03/23/01	07/05/01	11 989 32	-11 989 32	37 96 P
SLOF2012002	916066100	U S FREIGHTWAYS CORP COM	700 0000 S	04/19/01	07/05/01	19 985 42	19 985 42	4 414 22 P
SLOF2012002	920355104	VALSAPAR CORP	1 500 0000 S	06/06/01	07/05/01	17 624 41	-15 851 85	1 772 56 P
SLOF2012002	927646109	VIRATA CORP COM	900 0000 S	03/22/01	07/05/01	17 394 52	-14 979 46	2 415 06 P
SLOF2012002	020813101	YELLOW CORP COM	700 0000 S	02/21/01	07/06/01	16 824 71	20 041 00	3 216 29 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	1 000 0000 S	03/09/01	07/06/01	26 634 30	32 748 30	8 713 20 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	1 100 0000 S	04/02/01	07/06/01	26 634 30	33 529 87	7 091 04 P
SLOF2012002	034425108	ANDREW CORP COM	500 0000 S	06/27/01	07/06/01	8 210 12	-8 453 70	243 58 P
SLOF2012002	126501105	CTS CORP	800 0000 S	06/14/01	07/11/01	14 326 94	16 188 40	1 261 46 P

SLOF2012002	15921104	CELL GENESIS INC COM	1,000,000.00	06/06/01	07/06/01	07/11/01	19,549.44	19,493.20	96.24 P
SLOF2012002	20741010	COMED CORP COM	900,000.00	03/06/01	07/06/01	07/11/01	23,493.71	-20,570.04	2,923.67 P
SLOF2012002	22502104	CREDENCE SYS CORP	1,000,000.00	03/10/01	07/06/01	07/11/01	21,094.09	-24,536.00	3,501.91 P
SLOF2012002	26913106	ESS TECHNOLOGY INC COM	2,000,000.00	12/04/00	07/06/01	07/11/01	17,972.19	-11,711.20	6,260.99 P
SLOF2012002	27021102	EARTHLINK INC COM	1,900,000.00	06/21/01	07/06/01	07/11/01	26,409.11	-22,219.56	4,189.55 P
SLOF2012002	29323107	ENTRA VISION COMMUNICATIONS COR	600,000.00	02/07/01	07/06/01	07/11/01	7,447.31	-7,185.42	261.89 P
SLOF2012002	34631019	FORESTER RESH INC COM	700,000.00	03/01/01	07/06/01	07/11/01	14,066.19	-17,214.54	3,128.35 P
SLOF2012002	37071703	GENERAL SEMICONDUCTOR INC	300,000.00	04/04/00	07/06/01	07/11/01	2,719.95	-4,994.37	2,220.42 P
SLOF2012002	37071703	GENERAL SEMICONDUCTOR INC	900,000.00	04/14/00	07/06/01	07/11/01	8,141.34	-14,377.66	-6,435.82 P
SLOF2012002	37071703	HARMONIC INC COM	1,600,000.00	06/18/01	07/06/01	07/11/01	15,748.59	-12,960.00	2,788.59 P
SLOF2012002	41316012	HARMONIC INC COM	1,600,000.00	06/23/01	07/06/01	07/11/01	29,506.51	-28,555.72	950.79 P
SLOF2012002	49960105	KNIGHT TRADING GROUP INC COM	2,900,000.00	11/28/00	07/06/01	07/11/01	2,249.85	-2,275.94	26.09 P
SLOF2012002	57303102	MARITHA STEWART LIVING	100,000.00	11/29/00	07/06/01	07/11/01	13,499.13	-13,379.58	107.77 P
SLOF2012002	57303102	MARITHA STEWART LIVING	600,000.00	02/13/01	07/06/01	07/11/01	17,116.80	-23,379.46	-6,262.64 P
SLOF2012002	57623109	MASTEC INC	400,000.00	05/01/01	07/06/01	07/11/01	14,949.34	-17,343.60	-2,394.26 P
SLOF2012002	59490100	MICROSYS INC COM	800,000.00	05/02/01	07/06/01	07/11/01	9,343.34	-11,173.75	-1,830.41 P
SLOF2012002	59490100	MICROSYS INC COM	500,000.00	06/04/01	07/06/01	07/11/01	3,200.54	3,029.05	171.49 P
SLOF2012002	693664100	PSS WORLD MED UNIC COM	500,000.00	06/05/01	07/06/01	07/11/01	8,561.52	7,980.00	581.52 P
SLOF2012002	693664100	PSS WORLD MED UNIC COM	1,400,000.00	09/17/01	07/06/01	07/11/01	11,750.57	10,419.34	3,196.42 P
SLOF2012002	71327109	PER BOYS MANNY MOE & JACK COM	1,000,000.00	09/17/01	07/06/01	07/11/01	11,593.60	10,419.34	1,544.06 P
SLOF2012002	81727100	SENSIENT TECHNOLOGIES CORP COM	600,000.00	04/23/01	07/06/01	07/11/01	4,274.85	-7,010.00	-2,735.15 P
SLOF2012002	82909100	SPIRIT CORP COM	500,000.00	01/26/01	07/06/01	07/11/01	7,861.24	-5,265.00	2,596.24 P
SLOF2012002	84421882	SPANISH BROADCASTING SYS INC	900,000.00	03/18/01	07/06/01	07/11/01	6,114.29	-4,606.21	1,508.08 P
SLOF2012002	84421882	SPANISH BROADCASTING SYS INC	700,000.00	05/22/01	07/06/01	07/11/01	10,323.34	10,510.76	187.42 P
SLOF2012002	84420103	SPHERION CORP COM	1,300,000.00	04/23/01	07/06/01	07/11/01	3,347.37	-4,318.32	-1,010.95 P
SLOF2012002	83837108	STEIN MART INC COM	400,000.00	03/07/01	07/06/01	07/11/01	15,900.00	-22,079.90	-6,179.90 P
SLOF2012002	83837108	STEIN MART INC COM	1,900,000.00	07/13/01	07/06/01	07/11/01	40,168.42	-56,283.84	-16,115.42 P
SLOF2012002	83837108	STEIN MART INC COM	400,000.00	03/21/01	07/06/01	07/11/01	6,694.74	9,028.32	2,333.58 P
SLOF2012002	83837108	STEIN MART INC COM	800,000.00	03/22/01	07/06/01	07/11/01	3,021.05	-6,742.30	-1,721.45 P
SLOF2012002	83837108	STEIN MART INC COM	600,000.00	06/01/01	07/06/01	07/11/01	3,517.37	-4,006.00	-458.63 P
SLOF2012002	83837108	STEIN MART INC COM	400,000.00	04/04/01	07/06/01	07/11/01	6,310.18	-6,212.36	187.82 P
SLOF2012002	87113010	STYBASE INC COM	400,000.00	05/01/01	07/06/01	07/11/01	22,330.62	21,620.62	710.00 P
SLOF2012002	87113010	STYBASE INC COM	1,400,000.00	12/13/00	07/06/01	07/11/01	8,103.73	11,373.28	-3,271.55 P
SLOF2012002	896106101	TUCCO MARINE SVCS INC COM	800,000.00	12/19/00	07/06/01	07/11/01	2,023.93	-2,933.76	-909.83 P
SLOF2012002	896106101	TUCCO MARINE SVCS INC COM	200,000.00	02/28/01	07/06/01	07/11/01	8,820.28	-8,963.52	-143.24 P
SLOF2012002	916906100	U S FREIGHTWAYS CORP COM	300,000.00	02/26/01	07/06/01	07/11/01	8,820.28	9,126.48	-306.20 P
SLOF2012002	916906100	U S FREIGHTWAYS CORP COM	300,000.00	04/19/01	07/06/01	07/11/01	27,409.56	-22,440.48	4,969.08 P
SLOF2012002	92033104	VALSPAR CORP	800,000.00	06/06/01	07/06/01	07/11/01	7,729.77	7,297.53	432.24 P
SLOF2012002	92746109	VIRATA CORP COM	700,000.00	06/06/01	07/06/01	07/11/01	26,810.64	-22,239.16	3,641.48 P
SLOF2012002	983509108	YELLOW CORP COM	400,000.00	02/26/01	07/06/01	07/11/01	9,600.23	9,078.15	522.08 P
SLOF2012002	983509108	YELLOW CORP COM	300,000.00	06/14/01	07/06/01	07/11/01	13,839.53	-13,541.84	317.69 P
SLOF2012002	20492101	BRADY CORPORATION CL A COM	1,200,000.00	07/02/01	07/06/01	07/12/01	9,483.83	11,100.00	1,216.17 P
SLOF2012002	20741010	COMED CORP COM	1,000,000.00	03/08/01	07/06/01	07/12/01	26,442.71	22,453.60	3,971.52 P
SLOF2012002	20741010	COMED CORP COM	100,000.00	03/08/01	07/06/01	07/12/01	2,642.71	2,230.76	411.95 P
SLOF2012002	24444108	ELECT CORP COM	300,000.00	05/25/01	07/06/01	07/12/01	3,585.88	-4,997.88	-641.00 P
SLOF2012002	29323107	ENTRA VISION COMMUNICATIONS COR	600,000.00	02/07/01	07/06/01	07/12/01	7,505.08	-7,185.42	319.66 P
SLOF2012002	30299101	FMC TECHNOLOGIES INC COM	1,800,000.00	06/13/01	07/06/01	07/12/01	34,421.50	-36,000.00	-1,578.50 P
SLOF2012002	41023100	HANDLEMAN CO DEL	600,000.00	05/01/01	07/06/01	07/12/01	9,485.87	-4,816.00	2,769.87 P
SLOF2012002	41316012	HARMONIC INC COM	600,000.00	06/11/01	07/06/01	07/12/01	6,051.76	-4,860.00	1,191.76 P
SLOF2012002	41316012	HARMONIC INC COM	1,100,000.00	06/19/01	07/06/01	07/12/01	11,094.89	-8,831.81	2,243.04 P
SLOF2012002	41316012	HARMONIC INC COM	2,200,000.00	06/23/01	07/06/01	07/12/01	22,189.78	-18,439.72	3,510.06 P
SLOF2012002	41316012	HARMONIC INC COM	700,000.00	06/29/01	07/06/01	07/12/01	7,060.38	-4,102.46	957.92 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	200,000.00	03/06/01	07/06/01	07/12/01	2,801.91	-3,624.50	-820.59 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	200,000.00	03/03/01	07/06/01	07/12/01	2,801.91	-3,228.62	-426.71 P
SLOF2012002	482846102	K SWISS INC CL A	1,100,000.00	01/22/01	07/06/01	07/12/01	30,333.15	27,214.99	3,118.16 P
SLOF2012002	482846102	K SWISS INC CL A	500,000.00	01/23/01	07/06/01	07/12/01	13,796.89	12,992.10	1,204.93 P
SLOF2012002	482846102	K SWISS INC CL A	200,000.00	01/23/01	07/06/01	07/12/01	5,423.81	5,036.69	387.19 P
SLOF2012002	499603105	KNIGHT TRADING GROUP INC COM	400,000.00	06/23/01	07/06/01	07/12/01	12,979.83	-12,800.84	179.09 P
SLOF2012002	57303102	MARITHA STEWART LIVING	1,200,000.00	11/29/00	07/06/01	07/12/01	8,379.72	-8,930.24	-550.52 P
SLOF2012002	57303102	MARITHA STEWART LIVING	800,000.00	02/13/01	07/06/01	07/12/01	10,271.66	14,502.36	-4,230.90 P
SLOF2012002	57623109	MASTEC INC	1,200,000.00	02/14/01	07/06/01	07/12/01	15,407.48	21,693.00	-6,285.52 P
SLOF2012002	68003107	OLD NATIONAL BANK CORP IND	200,000.00	03/08/01	07/06/01	07/12/01	5,240.82	5,000.00	240.82 P
SLOF2012002	68003107	OLD NATIONAL BANK CORP IND	500,000.00	03/09/01	07/06/01	07/12/01	13,124.56	12,518.75	605.81 P
SLOF2012002	693664100	PSS WORLD MED UNIC COM	1,400,000.00	06/05/01	07/06/01	07/12/01	9,008.27	7,980.00	1,028.27 P
SLOF2012002	693664100	PSS WORLD MED UNIC COM	800,000.00	06/06/01	07/06/01	07/12/01	5,147.59	-4,640.00	507.59 P

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SLOF2012002	694973100	PACIFIC SUNWEAR CALIF INC COM	100 0000 S	06/12/01	07/09/01	07/12/01	2,204 93	2,153 40	51 53 P
SLOF2012002	694973100	PACIFIC SUNWEAR CALIF INC COM	400 0000 S	06/23/01	07/09/01	07/12/01	8 819 70	-8,502 48	317 22 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	2,000 0000 S	05/17/01	07/09/01	07/12/01	21,392 88	15,553 00	5 839 88 P
SLOF2012002	745907105	RAYONIER INC COM	600 0000 S	02/13/01	07/09/01	07/12/01	27 401 02	26,349 84	1,051 18 P
SLOF2012002	817251100	SENSIENT TECHNOLOGIES CORP COM	300 0000 S	04/23/01	07/09/01	07/12/01	5 946 20	5,209 77	776 43 P
SLOF2012002	846425882	SPANISH BROADCASTING SYS INC	2,300 0000 S	05/22/01	07/09/01	07/12/01	19 961 26	15,134 69	4,826 57 P
SLOF2012002	846425882	SPANISH BROADCASTING SYS INC	2,000 0000 S	05/25/01	07/09/01	07/12/01	1 733 76	-1,359 40	356 56 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	1 000 0000 S	12/19/00	07/09/01	07/12/01	10 046 26	14 678 80	-4 632 44 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	1,400 0000 S	12/20/00	07/09/01	07/12/01	14 064 91	19,875 38	5,810 47 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	700 0000 S	01/04/01	07/09/01	07/12/01	7 032 46	-10 651 83	-3 619 37 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	7 100 0000 S	04/19/01	07/09/01	07/12/01	71 329 19	-89 460 00	18 130 81 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	100 0000 S	06/01/01	07/09/01	07/12/01	1 004 64	1,323 90	319 26 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	400 0000 S	06/04/01	07/09/01	07/12/01	4 018 55	5,252 52	1,204 97 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	700 0000 S	05/26/01	07/09/01	07/12/01	20 734 91	21,295 12	560 21 P
SLOF2012002	916966100	U S FREIGHTWAYS CORP COM	800 0000 S	05/22/01	07/09/01	07/12/01	15 343 48	13,279 52	2,063 96 P
SLOF2012002	916966100	YELLOW CORP COM	1,100 0000 S	02/14/01	07/10/01	07/13/01	25,244 15	26,203 86	1 059 71 P
SLOF2012002	949339101	IPC HOLDINGS LTD COM ADR	500 0000 S	01/12/01	07/10/01	07/13/01	6 124 79	-6,217 80	-93 01 P
SLOF2012002	949339101	ASE TEST LTD	600 0000 S	01/24/01	07/10/01	07/13/01	12,112 51	18 628 50	-6,515 99 P
SLOF2012002	081608101	BENCHMARK ELECTRS INC	100 0000 S	01/26/01	07/10/01	07/13/01	2 018 75	-2,532 71	-513 96 P
SLOF2012002	081608101	BENCHMARK ELECTRS INC	500 0000 S	06/06/01	07/10/01	07/13/01	9 481 83	-9 746 60	264 77 P
SLOF2012002	159921104	CELL GENESYS INC COM	300 0000 S	02/08/01	07/10/01	07/13/01	13,335 25	-11 153 80	2,181 45 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	1 500 0000 S	12/04/00	07/10/01	07/13/01	12,584 57	-8 783 40	3 801 17 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	300 0000 S	02/07/01	07/10/01	07/13/01	2,516 91	1 867 50	649 41 P
SLOF2012002	293281107	ENTRA VISION COMMUNICATIONS CORP	1 800 0000 S	05/22/01	07/10/01	07/13/01	22 301 79	-21 556 26	745 53 P
SLOF2012002	338433100	FRIEDMAN BILLINGS RAMSEY GROUP	500 0000 S	05/22/01	07/10/01	07/13/01	25,935 13	-18 176 00	7 759 13 P
SLOF2012002	410252100	HANDLEMAN CO DEL	100 0000 S	06/23/01	07/10/01	07/13/01	1 620 93	1 405 00	215 93 P
SLOF2012002	410252100	HANDLEMAN CO DEL	700 0000 S	06/23/01	07/10/01	07/13/01	11,346 62	10 014 76	1 331 86 P
SLOF2012002	410252100	HANDLEMAN CO DEL	500 0000 S	01/01/01	07/10/01	07/13/01	7 024 76	-8 071 50	-1 046 79 P
SLOF2012002	449144104	HYPERION SOLUTIONS CORP	400 0000 S	01/29/01	07/10/01	07/13/01	9 696 67	9,250 00	446 67 P
SLOF2012002	433233105	INAMED CORP	200 0000 S	04/04/01	07/10/01	07/13/01	4 848 34	-4,218 90	629 44 P
SLOF2012002	433233105	INAMED CORP	600 0000 S	01/23/01	07/10/01	07/13/01	16,336 31	15 110 76	1,225 55 P
SLOF2012002	482686102	K SWISS INC CL A	1,200 0000 S	06/27/01	07/10/01	07/13/01	13,089 81	13,292 63	202 82 P
SLOF2012002	499863105	KNIGHT TRADING GROUP INC COM	400 0000 S	11/01/00	07/10/01	07/13/01	6 990 04	8 869 50	1 878 46 P
SLOF2012002	514271102	MACDERMID INC	100 0000 S	11/27/00	07/10/01	07/13/01	1 747 31	1 899 57	152 26 P
SLOF2012002	542373102	MACDERMID INC	400 0000 S	11/07/00	07/10/01	07/13/01	5 974 80	-6,348 53	-373 73 P
SLOF2012002	559424106	MAGNETEK INC COM	500 0000 S	02/14/01	07/10/01	07/13/01	22,923 13	32 939 50	9 016 37 P
SLOF2012002	576323109	MASTEC INC	1 800 0000 S	06/06/01	07/10/01	07/13/01	21,372 39	-19 140 00	2,232 39 P
SLOF2012002	67966A100	PSS WORLD MED UNC COM	3,200 0000 S	06/08/01	07/10/01	07/13/01	5 828 83	-4 941 00	887 83 P
SLOF2012002	67966A100	PSS WORLD MED UNC COM	900 0000 S	06/08/01	07/10/01	07/13/01	7 983 17	8 502 48	519 31 P
SLOF2012002	694973100	PACIFIC SUNWEAR CALIF INC COM	400 0000 S	06/23/01	07/10/01	07/13/01	7 430 32	5 443 55	1 986 77 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	700 0000 S	05/17/01	07/10/01	07/13/01	5,307 37	-4,291 40	1 015 97 P
SLOF2012002	742671106	PRIZE ENERGY CORP COM	500 0000 S	05/18/01	07/10/01	07/13/01	81 412 17	-89 775 00	8,363 83 P
SLOF2012002	745907105	RAYONIER INC COM	4,200 0000 S	02/13/01	07/10/01	07/13/01	31 884 63	-30 741 48	1 143 15 P
SLOF2012002	780081101	ROXIO INC COM	1,200 0000 S	05/13/01	07/10/01	07/13/01	1 499 95	1 473 00	24 95 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	100 0000 S	05/23/01	07/10/01	07/13/01	9 735 03	-8,396 40	1,338 63 P
SLOF2012002	846425882	SPANISH BROADCASTING SYS INC	1,700 0000 S	05/29/01	07/10/01	07/13/01	13 791 30	11 867 02	1 924 28 P
SLOF2012002	846425882	SPANISH BROADCASTING SYS INC	100 0000 S	04/23/01	07/10/01	07/13/01	793 67	-808 52	12 83 P
SLOF2012002	848420105	SPHERION CORP COM	600 0000 S	04/23/01	07/10/01	07/13/01	4 774 04	-4,389 70	175 66 P
SLOF2012002	848420105	SPHERION CORP COM	300 0000 S	03/26/01	07/10/01	07/13/01	9 057 89	9 126 48	-88 59 P
SLOF2012002	916966100	U S FREIGHTWAYS CORP COM	100 0000 S	04/26/01	07/10/01	07/13/01	3 019 30	2,602 50	416 80 P
SLOF2012002	916966100	U S FREIGHTWAYS CORP COM	300 0000 S	04/19/01	07/10/01	07/13/01	10 419 01	-8,265 18	1 833 83 P
SLOF2012002	927646109	VALSPAR CORP	600 0000 S	06/23/01	07/10/01	07/13/01	7 222 08	-6,540 74	681 34 P
SLOF2012002	927646109	VALSPAR CORP	1,500 0000 S	06/23/01	07/10/01	07/13/01	18 055 20	13 894 80	4 160 40 P
SLOF2012002	927646109	VALSPAR CORP	800 0000 S	06/21/01	07/10/01	07/13/01	9 629 44	7,312 88	2,316 56 P
SLOF2012002	927646109	VIRATA CORP COM	1 200 0000 S	06/23/01	07/10/01	07/13/01	14 444 16	11 806 44	2,637 72 P
SLOF2012002	927646109	VIRATA CORP COM	800 0000 S	01/12/01	07/10/01	07/13/01	9,316 88	9,944 48	-627 60 P
SLOF2012002	927646109	VIRATA CORP COM	100 0000 S	01/26/01	07/10/01	07/13/01	5 778 46	7,298 13	1 519 67 P
SLOF2012002	927646109	VIRATA CORP COM	300 0000 S	06/14/01	07/10/01	07/13/01	3 761 33	-4 047 10	783 57 P
SLOF2012002	136301105	BENCHMARK ELECTRS INC	200 0000 S	01/08/01	07/10/01	07/13/01	15 992 71	13,384 56	2,608 15 P
SLOF2012002	207410101	CONNED CORP COM	600 0000 S	03/18/01	07/10/01	07/13/01	10 661 80	8,378 84	2,282 96 P
SLOF2012002	207410101	CONNED CORP COM	400 0000 S	03/18/01	07/10/01	07/13/01	3 638 30	3,373 06	265 24 P
SLOF2012002	223862104	COVENTRY HEALTH CARE INC COM	200 0000 S	05/23/01	07/10/01	07/13/01	38,202 13	-36 031 80	2,170 33 P
SLOF2012002	223862104	COVENTRY HEALTH CARE INC COM	2 100 0000 S	05/29/01	07/10/01	07/13/01	18 191 49	18 753 30	561 81 P
SLOF2012002	223862104	COVENTRY HEALTH CARE INC COM	1 000 0000 S	06/03/01	07/10/01	07/13/01			

SLOF2012002	269131106	ESS TECHNOLOGY INC COM	600 0000 S	12/08/00	07/11/01	07/16/01	4,905.07	3,735.00	1,170.07 P
SLOF2012002	269131106	ESS TECHNOLOGY INC COM	1 100 0000 S	12/21/00	07/11/01	07/16/01	8,592.64	5,539.27	3,053.37 P
SLOF2012002	293428107	ENTRAVISION COMMUNICATIONS COR	500 0000 S	02/07/01	07/11/01	07/16/01	5,970.99	5,987.15	-16.16 P
SLOF2012002	316869106	FILENET CORP	200 0000 S	02/22/01	07/11/01	07/16/01	2,379.63	2,675.96	-296.33 P
SLOF2012002	316869106	FILENET CORP	2,200 0000 S	02/23/01	07/11/01	07/16/01	28,315.97	31,783.62	-3,467.65 P
SLOF2012002	316869106	FILENET CORP	1,300 0000 S	02/27/01	07/11/01	07/16/01	16,767.62	19,373.77	-2,606.15 P
SLOF2012002	316869106	FILENET CORP	800 0000 S	02/28/01	07/11/01	07/16/01	10,518.34	12,173.68	-1,655.34 P
SLOF2012002	316869106	FILENET CORP	2,100 0000 S	04/04/01	07/11/01	07/16/01	27,088.16	24,982.23	2,105.93 P
SLOF2012002	316869106	FILENET CORP	1,300 0000 S	04/05/01	07/11/01	07/16/01	16,767.62	-15,260.44	1,507.18 P
SLOF2012002	316869106	FILENET CORP	1,300 0000 S	04/09/01	07/11/01	07/16/01	16,767.62	15,587.00	1,180.62 P
SLOF2012002	316869106	FILENET CORP	100 0000 S	04/23/01	07/11/01	07/16/01	1,289.82	1,535.02	-245.20 P
SLOF2012002	365535105	GARDNER DENVER INC COM	600 0000 S	01/23/01	07/11/01	07/16/01	12,215.61	-11,436.00	1,279.61 P
SLOF2012002	43266102	K SWISS INC CL A	100 0000 S	01/23/01	07/11/01	07/16/01	2,691.91	2,518.46	173.45 P
SLOF2012002	43266102	K SWISS INC CL A	1,300 0000 S	04/27/01	07/11/01	07/16/01	34,904.83	-30,896.71	4,008.12 P
SLOF2012002	530570105	LIBERTY CORP COM	700 0000 S	07/26/00	07/11/01	07/16/01	27,121.22	26,880.91	240.31 P
SLOF2012002	530570105	LIBERTY CORP COM	700 0000 S	02/29/01	07/11/01	07/16/01	58,116.91	50,326.20	7,790.71 P
SLOF2012002	534273102	MACDERMID INC	1,500 0000 S	11/27/00	07/11/01	07/16/01	26,027.42	29,993.35	-3,966.13 P
SLOF2012002	638916108	NS GROUP INC	900 0000 S	04/27/01	07/11/01	07/16/01	10,610.64	14,780.70	-4,170.06 P
SLOF2012002	638916108	NS GROUP INC	400 0000 S	04/28/01	07/11/01	07/16/01	4,715.84	-4,575.80	1,839.96 P
SLOF2012002	693664100	PSS WORLD MED UNIC COM	1,300 0000 S	06/08/01	07/11/01	07/16/01	4,536.15	7,137.00	-2,599.85 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	1 700 0000 S	05/18/01	07/11/01	07/16/01	18,516.34	14,590.76	3,925.58 P
SLOF2012002	729132100	PLEXUS CORP	600 0000 S	05/20/01	07/11/01	07/16/01	15,820.45	-17,350.56	1,530.11 P
SLOF2012002	749097103	RAYONIER INC COM	300 0000 S	02/13/01	07/11/01	07/16/01	13,653.81	13,174.92	480.89 P
SLOF2012002	817237100	SENESCENT TECHNOLOGIES CORP COM	1 000 0000 S	04/23/01	07/11/01	07/16/01	18,207.75	-16,492.12	1,715.63 P
SLOF2012002	844623882	SPANISH BROADCASTING SYS INC	400 0000 S	05/29/01	07/11/01	07/16/01	3,252.21	2,792.24	459.97 P
SLOF2012002	844623882	SPANISH BROADCASTING SYS INC	400 0000 S	05/29/01	07/11/01	07/16/01	4,878.32	-4,107.36	870.96 P
SLOF2012002	844623882	SPANISH BROADCASTING SYS INC	600 0000 S	06/01/01	07/11/01	07/16/01	8,782.95	-3,780.00	1,093.12 P
SLOF2012002	844623882	SPANISH BROADCASTING SYS INC	900 0000 S	06/05/01	07/11/01	07/16/01	19,728.95	-19,588.25	194.72 P
SLOF2012002	844623882	SPANISH BROADCASTING SYS INC	900 0000 S	06/05/01	07/11/01	07/16/01	4,744.92	-4,165.64	579.28 P
SLOF2012002	946034105	ULTRATECH STEPPER INC COM	200 0000 S	06/14/01	07/11/01	07/16/01	47,449.22	-41,930.00	5,499.22 P
SLOF2012002	946034105	ULTRATECH STEPPER INC COM	2,000 0000 S	06/18/01	07/11/01	07/16/01	24,043.19	20,820.00	3,223.19 P
SLOF2012002	916966100	U S FREDICHTWAYS CORP COM	100 0000 S	04/28/01	07/11/01	07/16/01	20,693.31	17,038.90	3,654.41 P
SLOF2012002	920813101	VALTEPAR CORP	3 900 0000 S	04/28/01	07/11/01	07/16/01	105,588.19	82,915.56	22,672.63 P
SLOF2012002	973302101	BE AEROSPACE INC	800 0000 S	06/25/01	07/12/01	07/17/01	15,405.56	13,677.84	1,727.72 P
SLOF2012002	973302101	BE AEROSPACE INC	500 0000 S	06/26/01	07/12/01	07/17/01	9,628.48	9,280.70	347.78 P
SLOF2012002	073402101	BENCHMARK ELECTRS INC	1,000 0000 S	01/26/01	07/12/01	07/17/01	20,218.92	25,327.10	-5,108.18 P
SLOF2012002	081604101	BENCHMARK ELECTRS INC	1,300 0000 S	02/07/01	07/12/01	07/17/01	26,284.60	3,624.77	-10,540.17 P
SLOF2012002	104654106	BRADY CORPORATION CL A COM	500 0000 S	06/14/01	07/12/01	07/17/01	16,860.28	16,927.30	-67.02 P
SLOF2012002	126501105	CTS CORP	100 0000 S	06/15/01	07/12/01	07/17/01	3,372.06	-3,387.91	15.85 P
SLOF2012002	126501105	CTS CORP	800 0000 S	06/15/01	07/12/01	07/17/01	16,043.22	13,974.64	2,068.58 P
SLOF2012002	136583103	CELG GENESYS INC COM	1 400 0000 S	05/22/01	07/12/01	07/17/01	39,222.67	36,820.00	2,402.67 P
SLOF2012002	150921104	CELL GENESYS INC COM	600 0000 S	06/06/01	07/12/01	07/17/01	3,530.56	3,898.64	-368.08 P
SLOF2012002	244443108	ENTRA VISION COMMUNICATIONS COR	400 0000 S	06/11/01	07/12/01	07/17/01	10,631.68	11,084.16	-452.48 P
SLOF2012002	244443108	ENTRA VISION COMMUNICATIONS COR	2,500 0000 S	07/06/01	07/12/01	07/17/01	14,099.13	13,437.49	661.64 P
SLOF2012002	264133101	DUPONT PHOTOMASKS INC	200 0000 S	07/28/01	07/12/01	07/17/01	48,522.38	-41,669.00	6,853.38 P
SLOF2012002	264133101	DUPONT PHOTOMASKS INC	2,500 0000 S	07/30/01	07/12/01	07/17/01	48,522.38	-41,400.00	7,122.38 P
SLOF2012002	283428107	ENTRAVISION COMMUNICATIONS COR	1 400 0000 S	02/06/01	07/12/01	07/17/01	4,878.40	-4,790.28	88.12 P
SLOF2012002	293428107	ENTRAVISION COMMUNICATIONS COR	1 400 0000 S	02/06/01	07/12/01	07/17/01	17,074.28	-16,872.32	201.86 P
SLOF2012002	318403100	FRIEDMAN BILLINGS RAMSEY GROUP	800 0000 S	05/22/01	07/12/01	07/17/01	5,479.81	4,826.00	653.81 P
SLOF2012002	362290102	GSI LUMONICS INC COM	600 0000 S	03/08/01	07/12/01	07/17/01	4,922.23	5,959.44	-1,037.21 P
SLOF2012002	362290102	GSI LUMONICS INC COM	300 0000 S	03/14/01	07/12/01	07/17/01	2,461.12	2,684.52	-223.40 P
SLOF2012002	449148104	HYPERION SOLUTIONS CORP	300 0000 S	03/06/01	07/12/01	07/17/01	4,211.11	5,433.75	-1,222.64 P
SLOF2012002	449148104	HYPERION SOLUTIONS CORP	200 0000 S	03/12/01	07/12/01	07/17/01	2,807.40	-3,386.12	5,193.52 P
SLOF2012002	499663105	KNIGHT TRADING GROUP INC COM	700 0000 S	06/27/01	07/12/01	07/17/01	7,039.04	7,157.57	-118.53 P
SLOF2012002	499663105	KNIGHT TRADING GROUP INC COM	1 000 0000 S	02/14/01	07/12/01	07/17/01	10,035.76	10,694.20	-658.44 P
SLOF2012002	576323109	MASTEC INC	1 000 0000 S	02/14/01	07/12/01	07/17/01	12,883.47	18,077.50	-5,194.03 P
SLOF2012002	576323109	MASTEC INC	1 600 0000 S	06/01/01	07/12/01	07/17/01	20,613.34	25,168.00	-4,554.66 P
SLOF2012002	693664100	PSS WORLD MED UNIC COM	1 900 0000 S	06/01/01	07/12/01	07/17/01	12,547.37	10,431.00	2,116.37 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	1 000 0000 S	05/14/01	07/12/01	07/17/01	6,603.88	-5,042.80	1,566.08 P
SLOF2012002	729132100	PLEXUS CORP	2,100 0000 S	05/18/01	07/12/01	07/17/01	23,911.47	-18,022.88	5,888.59 P
SLOF2012002	729132100	PLEXUS CORP	400 0000 S	05/20/01	07/12/01	07/17/01	2,897.19	-2,891.76	5.43 P
SLOF2012002	729132100	PLEXUS CORP	700 0000 S	06/11/01	07/12/01	07/17/01	11,588.77	11,870.88	-282.11 P
SLOF2012002	729132100	PLEXUS CORP	200 0000 S	06/11/01	07/12/01	07/17/01	20,280.35	21,189.91	-909.56 P
SLOF2012002	729132100	PLEXUS CORP	300 0000 S	06/12/01	07/12/01	07/17/01	8,691.48	8,540.01	151.47 P

SLOF2012002	754907103	KAYONIER INC COM	600 0000 S	02/21/01	07/12/01	07/17/01	21,271.08	-24,720.18	2,602.90 P
SLOF2012002	754907103	RAYONIER INC COM	400 0000 S	02/22/01	07/12/01	07/17/01	18,247.29	16,250.00	1,727.29 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	400 0000 S	09/15/01	07/12/01	07/17/01	6,069.87	5,990.00	169.87 P
SLOF2012002	817237100	SENSIENT TECHNOLOGIES CORP COM	700 0000 S	04/23/01	07/12/01	07/17/01	13,820.40	12,156.13	1,664.27 P
SLOF2012002	844421842	SPANISH BROADCASTING SYS INC	2,400 0000 S	06/01/01	07/12/01	07/17/01	19,199.36	15,120.00	4,079.36 P
SLOF2012002	89674K103	TRUQUINT SEMICONDUCTOR INC COM	700 0000 S	07/11/01	07/12/01	07/17/01	13,492.33	12,168.53	1,323.80 P
SLOF2012002	90404105	ULTRATECH STEPPER INC COM	700 0000 S	06/14/01	07/12/01	07/17/01	16,892.18	14,642.50	2,209.68 P
SLOF2012002	916906100	U S FRIEDRICHVA S CORP COM	400 0000 S	04/26/01	07/12/01	07/17/01	22,174.00	18,217.50	3,956.50 P
SLOF2012002	920353101	VALMONT TINS INC COM	500 0000 S	06/03/01	07/12/01	07/17/01	8,299.72	11,156.00	-9,215.00
SLOF2012002	920353101	VALMONT TINS INC COM	500 0000 S	12/01/00	07/12/01	07/17/01	4,299.72	9,215.00	-5,410.28 P
SLOF2012002	920353101	VALMONT TINS INC COM	500 0000 S	04/23/01	07/12/01	07/17/01	21,817.51	17,160.00	4,637.51 P
SLOF2012002	020813101	ALPHABAMA INC CL A COM	800 0000 S	07/11/01	07/12/01	07/17/01	19,090.32	17,680.59	2,791.73 P
SLOF2012002	020813101	ALPHABAMA INC CL A COM	700 0000 S	06/24/01	07/12/01	07/17/01	17,309.21	16,183.26	432.95 P
SLOF2012002	073102101	BE AEROSPACE INC	900 0000 S	06/27/01	07/12/01	07/17/01	1,923.25	1,728.40	194.85 P
SLOF2012002	073102101	BE AEROSPACE INC	100 0000 S	02/07/01	07/12/01	07/17/01	18,338.68	25,235.61	-7,016.93 P
SLOF2012002	011601101	BROOKMARK ELECTRS INC	900 0000 S	07/06/01	07/12/01	07/17/01	14,099.53	13,457.49	644.04 P
SLOF2012002	266133101	DUPONT PHOTOMASKS INC	200 0000 S	02/09/01	07/12/01	07/17/01	2,427.92	2,410.36	17.56 P
SLOF2012002	291281107	ENTRAVISION COMMUNICATIONS COR	1,100 0000 S	02/09/01	07/12/01	07/17/01	13,353.55	12,709.00	644.55 P
SLOF2012002	362929102	GSI LUMONICS INC COM	1,600 0000 S	03/14/01	07/12/01	07/17/01	12,119.56	-14,317.44	-1,197.88 P
SLOF2012002	362929102	GSI LUMONICS INC COM	500 0000 S	03/15/01	07/12/01	07/17/01	7,379.75	8,094.60	-714.85 P
SLOF2012002	363291102	GSI LUMONICS INC COM	900 0000 S	03/15/01	07/12/01	07/17/01	1,639.95	1,759.72	-119.77 P
SLOF2012002	363291102	GSI LUMONICS INC COM	500 0000 S	04/26/01	07/12/01	07/17/01	10,186.28	9,530.00	1,236.28 P
SLOF2012002	363591103	GARDNER DENVER INC COM	100 0000 S	03/21/01	07/12/01	07/17/01	2,171.36	1,957.67	213.59 P
SLOF2012002	363591103	GARDNER DENVER INC COM	100 0000 S	03/21/01	07/12/01	07/17/01	12,971.17	15,237.54	-2,266.37 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	400 0000 S	04/03/01	07/12/01	07/17/01	5,764.97	-6,400.00	-635.03 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	400 0000 S	04/03/01	07/12/01	07/17/01	11,529.93	13,164.80	-464.87 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	400 0000 S	04/10/01	07/12/01	07/17/01	31,197.98	33,152.02	1,954.04 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	800 0000 S	06/29/01	07/12/01	07/17/01	3,583.47	3,619.93	-36.46 P
SLOF2012002	499624106	KNIGHT TRADING GROUP INC COM	3,100 0000 S	11/21/00	07/12/01	07/17/01	18,711.32	-18,852.02	-140.77 P
SLOF2012002	539424106	MAGNETEK INC COM	300 0000 S	06/01/01	07/12/01	07/17/01	11,711.32	-18,852.02	-140.77 P
SLOF2012002	729132100	PILEXUS CORP	1,100 0000 S	06/12/01	07/12/01	07/17/01	2,991.52	-2,846.67	144.85 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	100 0000 S	06/15/01	07/12/01	07/17/01	20,940.64	-18,490.00	2,450.64 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	100 0000 S	06/15/01	07/12/01	07/17/01	1,574.33	-1,475.00	99.33 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	100 0000 S	05/16/01	07/12/01	07/17/01	15,743.27	13,924.50	1,818.77 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	100 0000 S	05/17/01	07/12/01	07/17/01	6,297.31	5,664.04	633.27 P
SLOF2012002	817237100	SENSIENT TECHNOLOGIES CORP COM	400 0000 S	04/23/01	07/12/01	07/17/01	35,833.72	31,230.84	4,677.10 P
SLOF2012002	817237100	SENSIENT TECHNOLOGIES CORP COM	1,800 0000 S	04/23/01	07/12/01	07/17/01	17,917.16	16,244.37	1,672.49 P
SLOF2012002	817237100	SENSIENT TECHNOLOGIES CORP COM	900 0000 S	07/18/01	07/12/01	07/17/01	5,475.84	-4,112.00	2,035.16 P
SLOF2012002	829999100	STREX CORP COM	600 0000 S	01/26/01	07/12/01	07/17/01	23,728.63	28,197.26	-4,468.63 P
SLOF2012002	829999100	STREX CORP COM	2,600 0000 S	02/16/01	07/12/01	07/17/01	5,550.56	-4,129.60	-479.04 P
SLOF2012002	829999100	STREX CORP COM	400 0000 S	02/27/01	07/12/01	07/17/01	5,538.54	5,681.25	-122.71 P
SLOF2012002	829999100	STREX CORP COM	300 0000 S	02/27/01	07/12/01	07/17/01	9,264.24	9,683.60	-419.36 P
SLOF2012002	829999100	STREX CORP COM	500 0000 S	02/27/01	07/12/01	07/17/01	4,140.18	3,631.26	528.92 P
SLOF2012002	856239100	TRIUMBE NAV LTD	200 0000 S	02/26/01	07/12/01	07/17/01	35,191.54	29,911.33	5,280.21 P
SLOF2012002	856239100	TRIUMBE NAV LTD	200 0000 S	02/26/01	07/12/01	07/17/01	18,630.82	15,201.91	3,231.91 P
SLOF2012002	913509108	YELLOW CORP COM	1,700 0000 S	03/28/01	07/12/01	07/17/01	2,775.43	2,775.91	0.00 P
SLOF2012002	913509108	YELLOW CORP COM	900 0000 S	06/03/01	07/12/01	07/17/01	18,036.51	16,024.08	2,002.40 P
SLOF2012002	913509108	YELLOW CORP COM	2,775 4500 S	05/16/01	07/12/01	07/17/01	14,533.71	14,637.24	-103.53 P
SLOF2012002	996102402	SLO CLIENT CASH INVESTMENT TR	800 0000 S	07/16/01	07/12/01	07/17/01	53,052.22	-48,482.50	4,569.72 P
SLOF2012002	009169101	AIRBORNE INC COM	4,100 0000 S	06/27/01	07/12/01	07/17/01	2,587.91	2,341.04	239.87 P
SLOF2012002	034403103	AZTAAR CORPORATION	200 0000 S	07/09/01	07/12/01	07/17/01	19,194.76	17,248.00	1,910.76 P
SLOF2012002	034403103	AZTAAR CORPORATION	1,000 0000 S	06/27/01	07/12/01	07/17/01	25,326.14	23,465.00	1,861.14 P
SLOF2012002	073102101	BE AEROSPACE INC	1,200 0000 S	03/03/01	07/12/01	07/17/01	29,997.50	26,400.00	3,557.50 P
SLOF2012002	154781919	CENTRAL PKG CORP	1,100 0000 S	05/03/01	07/12/01	07/17/01	4,142.94	-4,918.44	775.50 P
SLOF2012002	154781919	CENTRAL PKG CORP	1,000 0000 S	05/03/01	07/12/01	07/17/01	14,339.63	14,463.72	-4,990.84
SLOF2012002	346561109	FORESTER RESH INC COM	1,700 0000 S	05/15/01	07/12/01	07/17/01	35,213.00	-41,105.49	5,894.49 P
SLOF2012002	346561109	FORESTER RESH INC COM	200 0000 S	05/15/01	07/12/01	07/17/01	20,714.71	25,023.70	-4,099.39 P
SLOF2012002	346561109	FORESTER RESH INC COM	1,200 0000 S	05/08/01	07/12/01	07/17/01	6,002.03	-6,704.25	709.20 P
SLOF2012002	359424106	MAGNETEK INC COM	300 0000 S	05/02/01	07/12/01	07/17/01	4,001.36	-4,770.52	769.16 P
SLOF2012002	359424106	MAGNETEK INC COM	100 0000 S	05/18/01	07/12/01	07/17/01	20,539.31	19,016.64	1,546.67 P
SLOF2012002	594901100	MICROS SYS INC COM	800 0000 S	03/27/01	07/12/01	07/17/01	5,539.34	-4,033.60	1,323.74 P
SLOF2012002	680031107	OLD NATIONAL BANKCORP IND	100 0000 S	06/14/01	07/12/01	07/17/01	3,349.59	-2,563.00	773.59 P
SLOF2012002	691664100	PSS WORLD MED INC COM	500 0000 S	06/15/01	07/12/01	07/17/01			

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SLOF2012002	69366A100	FSS WORLD MED UNC COM	1,700,000 S	06/18/01	07/16/01	07/19/01	11,338.60	\$ 636.60	2,735.60 P
SLOF2012002	69366A100	FSS WORLD MED UNC COM	3,200,000 S	06/25/01	07/16/01	07/19/01	21,437.36	-16,416.00	5,021.36 P
SLOF2012002	69366A100	FSS WORLD MED UNC COM	300,000 S	06/27/01	07/16/01	07/19/01	2,009.75	1,792.30	217.25 P
SLOF2012002	705994100	REGASUS COMMUNICATIONS CORP CL	2,600,000 S	06/11/01	07/16/01	07/19/01	40,168.66	53,412.32	13,243.66 P
SLOF2012002	709742107	ROADWAY CORPORATION	400,000 S	06/01/01	07/16/01	07/19/01	11,331.94	8,911.16	2,420.78 P
SLOF2012002	709742107	ROADWAY CORPORATION	400,000 S	06/04/01	07/16/01	07/19/01	11,331.94	9,148.12	2,183.82 P
SLOF2012002	769742107	ROADWAY CORPORATION	300,000 S	06/04/01	07/16/01	07/19/01	8,498.96	-6,598.20	1,900.76 P
SLOF2012002	801188106	SCHLIER HOMES INC CL A	600,000 S	05/17/01	07/16/01	07/19/01	9,771.75	8,498.06	1,273.69 P
SLOF2012002	801188106	SCHLIER HOMES INC CL A	300,000 S	02/09/01	07/16/01	07/19/01	4,155.88	-3,018.00	1,137.88 P
SLOF2012002	811724309	7 ELEVEN INC COM NEW	400,000 S	05/13/01	07/16/01	07/19/01	7,917.41	11,133.24	-3,217.83 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	1,700,000 S	04/25/01	07/16/01	07/19/01	16,149.46	17,550.80	1,401.34 P
SLOF2012002	829909100	SIBEX CORP COM	700,000 S	04/25/01	07/16/01	07/19/01	6,649.78	-4,500.37	1,910.59 P
SLOF2012002	829909100	SIBEX CORP COM	700,000 S	06/03/01	07/16/01	07/19/01	2,291.42	2,176.47	114.95 P
SLOF2012002	843131102	THOMAS & BETTS CORP COM	1,100,000 S	06/12/01	07/16/01	07/19/01	23,205.66	-23,135.90	2,050.66 P
SLOF2012002	843131102	THOMAS & BETTS CORP COM	1,100,000 S	06/14/01	07/16/01	07/19/01	16,703.29	-22,717.42	3,488.24 P
SLOF2012002	856239100	TRIMBLE NAVY LTD	600,000 S	02/27/01	07/16/01	07/19/01	11,175.52	17,430.48	-6,659.19 P
SLOF2012002	856239100	TRIMBLE NAVY LTD	600,000 S	04/27/01	07/16/01	07/19/01	3,169.48	11,170.93	-8.44 P
SLOF2012002	920353104	VALSPAR CORP	700,000 S	03/20/01	07/16/01	07/19/01	43,935.54	35,920.79	10,004.75 P
SLOF2012002	920353104	VALSPAR CORP	2,100,000 S	04/02/01	07/16/01	07/19/01	8,749.63	-6,885.80	1,864.23 P
SLOF2012002	943599108	YELLOW CORP COM	400,000 S	04/02/01	07/16/01	07/19/01	4,400.83	-3,442.70	938.13 P
SLOF2012002	943599108	YELLOW CORP COM	200,000 S	06/05/01	07/16/01	07/19/01	359,945.34	-3,599,845.34	0.00 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	339,943,340 S	06/05/01	07/16/01	07/19/01	212,094.51	212,094.51	0.00 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	212,094,510 S	06/11/01	07/16/01	07/19/01	82,438.50	-82,438.50	0.00 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	42,431,300 S	06/11/01	07/16/01	07/19/01	1,204.77	-1,219.77	15.00 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	100,000 S	01/05/01	07/16/01	07/20/01	26,304.93	23,483.24	1,019.69 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	2,200,000 S	01/17/01	07/16/01	07/20/01	4,819.08	5,382.32	563.24 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	400,000 S	01/17/01	07/16/01	07/20/01	22,179.50	19,938.34	2,221.16 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	1,700,000 S	07/09/01	07/16/01	07/20/01	13,046.76	11,749.50	1,201.06 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	1,900,000 S	07/10/01	07/16/01	07/20/01	3,817.81	3,456.80	361.01 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	200,000 S	06/27/01	07/16/01	07/20/01	7,635.62	-7,015.40	620.22 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	400,000 S	06/27/01	07/16/01	07/20/01	17,180.13	16,175.97	1,004.18 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	900,000 S	06/29/01	07/16/01	07/20/01	24,815.78	23,187.84	1,627.94 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	1,300,000 S	07/02/01	07/16/01	07/20/01	33,026.66	32,775.00	2,251.66 P
SLOF2012002	96102802	SLO CLIENT CASH INVESTMENT TR	1,900,000 S	06/23/01	07/16/01	07/20/01	80,128.54	74,000.00	6,128.54 P
SLOF2012002	12489V106	CENL GROUP INC COM	4,100,000 S	03/20/01	07/17/01	07/20/01	2,804.91	-1,510.71	1,294.20 P
SLOF2012002	12489V106	CENL GROUP INC COM	300,000 S	12/21/00	07/17/01	07/20/01	13,009.56	7,400.60	5,608.96 P
SLOF2012002	134783109	ESS TECHNOLOGY INC COM	1,400,000 S	12/27/00	07/17/01	07/20/01	7,620.34	-7,091.48	521.86 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	400,000 S	07/16/01	07/17/01	07/20/01	12,295.59	14,972.52	-2,676.93 P
SLOF2012002	300643108	EXAR CORP COM	600,000 S	05/16/01	07/17/01	07/20/01	36,898.77	-45,468.00	8,569.23 P
SLOF2012002	346543109	FORRESTER RESH INC COM	1,400,000 S	06/17/01	07/17/01	07/20/01	8,199.73	-4,403.88	2,061.15 P
SLOF2012002	346543109	FORRESTER RESH INC COM	400,000 S	06/17/01	07/17/01	07/20/01	31,721.44	29,368.05	2,354.39 P
SLOF2012002	346543109	FORRESTER RESH INC COM	1,300,000 S	03/01/01	07/17/01	07/20/01	23,268.72	21,566.49	1,702.23 P
SLOF2012002	365358105	GARONER DEVENER INC COM	1,100,000 S	03/02/01	07/17/01	07/20/01	22,838.29	-15,393.06	7,445.23 P
SLOF2012002	365358105	GARONER DEVENER INC COM	600,000 S	03/29/01	07/17/01	07/20/01	9,989.66	-10,030.00	-40.34 P
SLOF2012002	41308E109	HABMAN INTL INDS INC NEW COM	1,000,000 S	04/23/01	07/17/01	07/20/01	4,786.12	-4,821.24	-35.12 P
SLOF2012002	49726R104	KEYMEDIA GRP INC COM	400,000 S	12/18/00	07/17/01	07/20/01	13,161.82	13,035.60	128.22 P
SLOF2012002	559424106	MAGNETEK INC COM	1,100,000 S	03/27/01	07/17/01	07/20/01	7,709.74	-7,131.24	578.50 P
SLOF2012002	680031107	OLD NATIONAL BANKCORP IND	300,000 S	03/27/01	07/17/01	07/20/01	20,539.31	19,320.00	1,219.31 P
SLOF2012002	680031107	OLD NATIONAL BANKCORP IND	800,000 S	04/27/01	07/17/01	07/20/01	17,989.40	17,371.20	618.20 P
SLOF2012002	680031107	OLD NATIONAL BANKCORP IND	700,000 S	03/01/01	07/17/01	07/20/01	18,537.86	24,631.84	-6,093.98 P
SLOF2012002	705994100	REGASUS COMMUNICATIONS CORP CL	1,200,000 S	05/11/01	07/17/01	07/20/01	11,960.32	10,565.76	1,394.56 P
SLOF2012002	729112100	PLESUS CORP	400,000 S	06/15/01	07/17/01	07/20/01	9,600.00	9,600.00	2,250.32 P
SLOF2012002	729112100	PLESUS CORP	400,000 S	06/18/01	07/17/01	07/20/01	13,709.57	-11,844.05	1,864.52 P
SLOF2012002	729112100	PLESUS CORP	300,000 S	06/21/01	07/17/01	07/20/01	31,989.00	-31,644.31	304.69 P
SLOF2012002	749497103	KA YONIER INC COM	700,000 S	06/01/01	07/17/01	07/20/01	41,138.72	-41,102.19	36.53 P
SLOF2012002	749497103	KA YONIER INC COM	300,000 S	06/15/01	07/17/01	07/20/01	16,961.73	13,074.00	3,887.73 P
SLOF2012002	749497103	KA YONIER INC COM	600,000 S	06/18/01	07/17/01	07/20/01	39,577.38	30,506.00	9,071.38 P
SLOF2012002	769742107	ROADWAY CORPORATION	1,400,000 S	06/13/01	07/17/01	07/20/01	69,787.67	-63,172.53	6,615.12 P
SLOF2012002	769742107	ROADWAY CORPORATION	3,500,000 S	04/25/01	07/17/01	07/20/01	13,957.53	-12,633.95	1,323.58 P
SLOF2012002	81725T100	SENSEINT TECHNOLOGIES CORP COM	700,000 S	04/27/01	07/17/01	07/20/01	13,266.13	22,270.48	-9,004.35 P
SLOF2012002	81725T100	SENSEINT TECHNOLOGIES CORP COM	800,000 S	05/15/01	07/17/01	07/20/01	10,111.64	-9,111.39	1,000.25 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	300,000 S	04/27/01	07/17/01	07/20/01	16,832.73	-16,227.30	605.43 P
SLOF2012002	920353104	VALSPAR CORP	500,000 S	03/15/01	07/17/01	07/20/01	16,832.73	16,906.90	-74.17 P
SLOF2012002	920353104	VALSPAR CORP	500,000 S	03/21/01	07/17/01	07/20/01			

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SLOF2012002	922417100	VEECO INSTRS INC DEL COM	800 0000 S	0606001	0717801	0728001	26,561.43	-59,406.80	12,845.37 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	100 0000 S	0611101	0717801	0728001	3,320.18	-4,564.26	1,244.08 P
SLOF2012002	983599108	YELLOW CORP COM	900 0000 S	0402001	0717801	0728001	20,966.69	15,492.15	5,474.54 P
SLOF2012002	983599108	YELLOW CORP COM	100 0000 S	0406001	0717801	0728001	2,379.63	1,625.00	704.63 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	64,799,310.00 S	0611101	0717801	0717801	64,759.58	-64,759.58	0.00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	263,864,150.00 S	0611101	0717801	0717801	263,864.15	263,164.15	0.00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	162,287,010.00 S	0611101	0717801	0717801	162,287.01	162,287.01	0.00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	213,656,730.00 S	0611101	0717801	0717801	213,656.73	213,656.73	0.00 P
SLOF2012002	996102102	TRENWICK GROUP LTD BERMUDA SHS	700 0000 S	0510001	0718001	0723001	15,781.74	14,021.07	1,760.67 P
SLOF2012002	001064102	AGCO CORP COM	1 000 0000 S	09113000	0718001	0723001	9,521.48	10,401.80	-880.32 P
SLOF2012002	002699101	AIRBORNE INC COM	3 400 0000 S	0117101	0718001	0723001	41,644.52	-45,749.72	-4,105.20 P
SLOF2012002	071302101	BE AEROSPACE INC	600 0000 S	0710201	0718001	0723001	11,420.31	10,702.08	718.23 P
SLOF2012002	109043106	BRIGGS & STRATTON CORP	100 0000 S	0314001	0718001	0723001	4,295.06	296.06 P	296.06 P
SLOF2012002	124891106	CBRL GROUP INC COM	500 0000 S	0622001	0718001	0723001	9,153.04	8,625.00	528.04 P
SLOF2012002	191098102	COCA COLA BOTTLING CO CONS	300 0000 S	0514001	0718001	0723001	11,624.41	12,193.63	-569.04 P
SLOF2012002	223302108	CREDENCE SYS CORP	800 0000 S	0510001	0718001	0723001	17,143.49	19,628.80	-2,485.37 P
SLOF2012002	223302108	CREDENCE SYS CORP	1 000 0000 S	0511101	0718001	0723001	21,439.28	23,870.40	-2,441.12 P
SLOF2012002	240086103	DOVER DOWNS ENTMT INC	500 0000 S	0512001	0718001	0723001	7,017.01	-7,008.50	8.51 P
SLOF2012002	482848102	K SWISS INC CL A	200 0000 S	0427001	0718001	0723001	5,599.81	-4,753.34	846.47 P
SLOF2012002	481132308	KELLY SVCS INC CL A	1 900 0000 S	0620001	0718001	0723001	49,388.34	-46,540.50	3,047.84 P
SLOF2012002	680033107	OLD NATIONAL BANCORP IND	1 300 0000 S	0516101	0718001	0723001	33,408.88	32,260.80	1,148.08 P
SLOF2012002	680033107	OLD NATIONAL BANCORP IND	300 0000 S	0502001	0718001	0723001	7,709.74	-7,480.63	229.09 P
SLOF2012002	703904106	PEGASUS COMMUNICATIONS CORP CL	1 800 0000 S	0511101	0718001	0723001	25,753.00	36,977.76	-11,224.76 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	1 900 0000 S	0518001	0718001	0723001	22,561.74	16,307.32	6,254.42 P
SLOF2012002	769742107	ROADWAY CORPORATION	700 0000 S	0621001	0718001	0723001	20,331.38	15,253.00	5,078.38 P
SLOF2012002	817321100	SENSIENT TECHNOLOGIES CORP COM	1 400 0000 S	0427001	0718001	0723001	27,918.84	25,267.90	2,650.94 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	600 0000 S	0515101	0718001	0723001	11,420.62	16,702.86	-5,282.24 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	600 0000 S	0516101	0718001	0723001	11,420.62	17,506.80	-6,086.18 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	900 0000 S	0510001	0718001	0723001	17,130.93	24,168.17	-7,037.24 P
SLOF2012002	844201005	SPHERON CORP COM	400 0000 S	0425101	0718001	0723001	2,996.01	-3,299.80	303.79 P
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	3 600 0000 S	0605001	0718001	0723001	44,522.58	37,797.48	6,725.10 P
SLOF2012002	920351104	VALLSPAR CORP	400 0000 S	0521101	0718001	0723001	13,497.91	13,525.52	-27.61 P
SLOF2012002	920351104	VALLSPAR CORP	200 0000 S	0322001	0718001	0723001	6,748.95	-6,833.48	104.53 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	1 500 0000 S	0611101	0718001	0723001	50,813.20	64,463.90	-13,650.70 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	300 0000 S	0612001	0718001	0723001	10,162.64	-13,256.25	-3,093.61 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	400 0000 S	0620001	0718001	0723001	13,250.19	-15,192.04	1,941.85 P
SLOF2012002	948109108	YELLOW CORP COM	400 0000 S	0604001	0718001	0723001	9,235.69	-6,500.00	2,735.69 P
SLOF2012002	001084102	AGCO CORP COM	1 000 0000 S	09113000	0719001	0724001	9,411.78	-10,573.80	1,162.02 P
SLOF2012002	073302101	BE AEROSPACE INC	300 0000 S	0702001	0719001	0724001	2,823.53	3,120.54	-297.01 P
SLOF2012002	073302101	BE AEROSPACE INC	300 0000 S	0703001	0719001	0724001	5,727.41	5,351.04	376.37 P
SLOF2012002	073302101	BE AEROSPACE INC	700 0000 S	0705001	0719001	0724001	13,263.95	-12,670.00	693.95 P
SLOF2012002	109043109	BRIGGS & STRATTON CORP	300 0000 S	0314001	0719001	0724001	12,930.97	-11,997.00	933.97 P
SLOF2012002	358433100	FRIEDMAN BILLINGS RAMSEY GROUP	300 0000 S	0522001	0719001	0724001	2,054.93	-1,809.75	245.18 P
SLOF2012002	358433100	FRIEDMAN BILLINGS RAMSEY GROUP	1 100 0000 S	0524001	0719001	0724001	7,534.75	-6,651.81	882.94 P
SLOF2012002	358433100	FRIEDMAN BILLINGS RAMSEY GROUP	800 0000 S	0525001	0719001	0724001	5,479.82	-4,854.32	625.50 P
SLOF2012002	497368104	KEYMEDIA GRP INC COM	4 800 0000 S	0601001	0719001	0724001	42,938.88	-48,144.00	5,205.12 P
SLOF2012002	497368104	KEYMEDIA GRP INC COM	100 0000 S	0501001	0719001	0724001	894.56	1,050.00	-155.44 P
SLOF2012002	680033107	OLD NATIONAL BANCORP IND	900 0000 S	0502001	0719001	0724001	23,129.22	22,441.95	687.27 P
SLOF2012002	703904106	PEGASUS COMMUNICATIONS CORP CL	2 000 0000 S	0511101	0719001	0724001	28,429.05	-41,086.40	-12,657.35 P
SLOF2012002	703904106	PEGASUS COMMUNICATIONS CORP CL	600 0000 S	0612001	0719001	0724001	7,049.76	-5,400.18	1,649.58 P
SLOF2012002	759543101	REMPEC INC COM	1 700 0000 S	0427001	0719001	0724001	33,896.85	30,682.43	3,214.42 P
SLOF2012002	817321100	SENSIENT TECHNOLOGIES CORP COM	1 300 0000 S	0603001	0719001	0724001	16,546.90	13,649.09	2,917.81 P
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	600 0000 S	0711101	0719001	0724001	13,259.55	12,448.86	810.69 P
SLOF2012002	896521109	TRINITY INDS INC	600 0000 S	1212000	0719001	0724001	13,259.55	10,050.00	3,209.55 P
SLOF2012002	910909100	UNITED NATL BANCORP N J COM	10 671 1100 S	0611101	0719001	0724001	10,671.11	10,671.11	0.00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	1 800 0000 S	0914000	0720001	0725001	17,040.56	19,023.84	-1,992.28 P
SLOF2012002	001084102	AGCO CORP COM	1 400 0000 S	0510001	0720001	0725001	19,078.84	19,623.80	-544.96 P
SLOF2012002	260086103	DOVER DOWNS ENTMT INC	2 400 0000 S	0521001	0720001	0725001	32,706.58	33,900.00	-1,193.42 P
SLOF2012002	260086103	DOVER DOWNS ENTMT INC	900 0000 S	0518001	0720001	0725001	17,897.52	-21,467.34	3,569.82 P
SLOF2012002	394901100	MICROS SYS INC COM	100 0000 S	0711101	0720001	0725001	2,209.93	2,074.81	135.12 P
SLOF2012002	896522109	TRINITY INDS INC	700 0000 S	0718001	0720001	0725001	15,469.48	-15,414.35	55.13 P
SLOF2012002	011091108	ALLEN TELECOM INC COM	2 800 0000 S	0226001	0726001	0726001	39,062.05	-44,968.00	5,905.95 P



SILOF2012002	034423108	ANDREW CORP COM	1,100,000.00	07/23/01	07/26/01	21,137.79	18,117.00	3,040.79
SILOF2012002	034423108	ANDREW CORP COM	500,000.00	07/17/01	07/26/01	9,617.18	-4,474.00	1,143.18
SILOF2012002	134496109	CHAMPION ENTERPRISES INC COM	1,000,000.00	07/13/01	07/26/01	11,740.41	10,848.40	854.01
SILOF2012002	134496109	CHAMPION ENTERPRISES INC COM	600,000.00	07/16/01	07/26/01	7,044.24	-6,610.96	433.64
SILOF2012002	336710337	FREEMONT MCMORAN COPPER B	2,300,000.00	07/12/01	07/26/01	28,749.04	27,444.29	1,304.75
SILOF2012002	336710337	FREEMONT MCMORAN COPPER B	3,300,000.00	06/01/01	07/26/01	22,769.23	19,963.00	2,804.23
SILOF2012002	47012E106	JACKS PAC INC	1,400,000.00	06/07/01	07/26/01	26,195.22	24,097.50	2,097.72
SILOF2012002	594901100	MICROS SYS INC COM	4,400,000.00	07/18/01	07/26/01	15,844.75	19,082.08	-3,237.33
SILOF2012002	444201015	SPHERION CORP COM	1,600,000.00	04/25/01	07/26/01	9,539.68	36,297.80	-4,422.00
SILOF2012002	444201015	SPHERION CORP COM	1,600,000.00	04/27/01	07/26/01	12,719.57	-13,356.96	9,961.68
SILOF2012002	444201015	SPHERION CORP COM	600,000.00	06/01/01	07/26/01	4,769.84	-4,986.00	-316.16
SILOF2012002	636738105	FRESH DEL MONTE PRODUCE	700,000.00	06/19/01	07/26/01	8,481.05	7,204.54	1,276.51
SILOF2012002	001084102	AGCO CORP COM	100,000.00	09/14/00	07/27/01	9,211.59	-1,037.18	-1,289.90
SILOF2012002	001084102	AGCO CORP COM	500,000.00	11/02/00	07/26/01	4,641.94	3,493.75	-4,831.81
SILOF2012002	001084102	AGCO CORP COM	1,700,000.00	01/17/01	07/26/01	20,314.32	-22,874.86	-2,560.54
SILOF2012002	009769101	AIRBORNE INC COM	300,000.00	02/06/01	07/26/01	5,974.80	-6,025.00	50.20
SILOF2012002	009769101	AIRBORNE INC COM	300,000.00	02/06/01	07/26/01	8,369.72	9,638.00	-1,268.28
SILOF2012002	018091108	ALLEN TELECOM INC COM	600,000.00	02/27/01	07/26/01	6,974.76	7,450.75	-475.99
SILOF2012002	018091108	ALLEN TELECOM INC COM	700,000.00	07/17/01	07/26/01	13,544.20	-11,803.60	1,640.60
SILOF2012002	034423108	ANDREW CORP COM	4,100,000.00	07/11/01	07/26/01	79,330.20	-68,370.86	10,759.44
SILOF2012002	034423108	ANDREW CORP COM	1,300,000.00	06/28/01	07/26/01	26,999.10	23,875.00	3,124.10
SILOF2012002	12489V106	CBRL GROUP INC COM	300,000.00	07/10/01	07/26/01	3,399.82	-4,994.64	405.18
SILOF2012002	12489V106	CBRL GROUP INC COM	300,000.00	07/11/01	07/26/01	30,591.98	28,662.00	1,929.98
SILOF2012002	12489V106	CBRL GROUP INC COM	1,700,000.00	07/11/01	07/26/01	3,599.88	3,482.00	117.88
SILOF2012002	203607106	COMMUNITY BK SYS INC COM	200,000.00	07/26/09	07/26/01	13,012.11	-12,837.50	-173.61
SILOF2012002	203607106	COMMUNITY BK SYS INC COM	200,000.00	09/10/99	07/26/01	10,409.69	-10,099.00	310.69
SILOF2012002	203607106	COMMUNITY BK SYS INC COM	400,000.00	09/14/99	07/26/01	28,626.65	29,430.30	-803.65
SILOF2012002	203607106	COMMUNITY BK SYS INC COM	1,100,000.00	10/29/99	07/26/01	23,421.81	19,966.50	3,455.31
SILOF2012002	203607106	COMMUNITY BK SYS INC COM	900,000.00	08/22/00	07/26/01	19,108.16	21,483.36	-2,375.20
SILOF2012002	223102108	CRENDENCE SYS CORP	900,000.00	05/11/01	07/26/01	11,841.04	-6,873.70	4,965.34
SILOF2012002	223102108	CRENDENCE SYS CORP	1,300,000.00	12/27/00	07/26/01	6,375.95	-4,933.27	1,442.68
SILOF2012002	269131106	ESS TECHNOLOGY INC COM	700,000.00	03/21/01	07/26/01	2,890.95	-2,185.40	705.55
SILOF2012002	269131106	ESS TECHNOLOGY INC COM	100,000.00	03/21/01	07/26/01	37,819.07	-41,837.40	15,961.67
SILOF2012002	291323103	EXADIS COMMUNICATIONS CORP COM	2,000,000.00	03/28/01	07/26/01	3,453.81	3,187.00	266.81
SILOF2012002	291323103	EXADIS COMMUNICATIONS CORP COM	300,000.00	06/17/01	07/26/01	15,054.20	-11,883.35	3,170.85
SILOF2012002	47012E106	JACKS PAC INC	800,000.00	06/27/01	07/26/01	24,086.71	-19,664.00	4,422.71
SILOF2012002	47012E106	JACKS PAC INC	400,000.00	06/09/01	07/26/01	18,203.18	-22,342.76	4,139.58
SILOF2012002	47012E106	JACKS PAC INC	1,100,000.00	01/06/01	07/26/01	3,309.67	-3,979.31	669.71
SILOF2012002	47012E106	JACKS PAC INC	200,000.00	01/07/01	07/26/01	2,509.92	-4,108.64	1,598.72
SILOF2012002	534273102	MACDERMID INC	200,000.00	01/14/01	07/26/01	12,549.38	20,950.00	-8,400.62
SILOF2012002	534273102	MACDERMID INC	1,300,000.00	05/15/01	07/26/01	18,834.37	-11,500.00	7,334.37
SILOF2012002	705904100	PEGASUS COMMUNICATIONS CORP CL	1,000,000.00	06/17/01	07/26/01	3,290.89	2,832.02	458.87
SILOF2012002	705904100	PEGASUS COMMUNICATIONS CORP CL	1,000,000.00	06/29/01	07/26/01	6,103.95	3,637.80	2,466.15
SILOF2012002	705904100	PEGASUS COMMUNICATIONS CORP CL	200,000.00	07/03/01	07/26/01	2,613.97	2,207.00	406.97
SILOF2012002	80188106	SCARLETT HOMES INC CL A	700,000.00	07/03/01	07/26/01	15,344.48	11,349.23	3,995.25
SILOF2012002	861137108	SUPERIOR ENERGY SERVICES INC	300,000.00	06/03/01	07/26/01	11,639.55	11,170.68	468.87
SILOF2012002	891707101	TOYER AUTOMOTIVE INC	600,000.00	02/28/01	07/26/01	13,579.48	-12,410.65	1,168.83
SILOF2012002	89629100	TRIMBLE NAV LTD	700,000.00	02/28/01	07/26/01	11,639.55	7,854.24	3,785.31
SILOF2012002	89629100	TRIMBLE NAV LTD	600,000.00	04/06/01	07/26/01	14,397.80	70,150.00	-55,952.20
SILOF2012002	89629100	TRIMBLE NAV LTD	7,000,000.00	10/02/00	07/26/01	13,375.55	9,790.00	3,625.55
SILOF2012002	912080100	U S INDS INC COM COM	600,000.00	06/03/01	07/26/01	15,602.48	12,372.50	3,229.98
SILOF2012002	963169108	YELLOW CORP COM	700,000.00	06/12/01	07/26/01	274,699.68	224,699.68	0.00
SILOF2012002	963169108	YELLOW CORP COM	224,699,680.00	06/18/01	07/26/01	11,981.75	11,956.30	25.45
SILOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	500,000.00	02/14/01	07/26/01	23,963.50	23,726.30	237.20
SILOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,000,000.00	02/14/01	07/26/01	1,392.43	1,490.15	-97.70
SILOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,000,000.00	02/27/01	07/26/01	28,008.30	23,962.26	4,046.04
SILOF2012002	018091108	ALLEN TELECOM INC COM	1,400,000.00	07/19/01	07/26/01	42,012.46	-36,747.90	5,264.56
SILOF2012002	034423108	ANDREW CORP COM	2,100,000.00	07/26/01	07/26/01	10,217.46	-11,293.20	1,075.74
SILOF2012002	034423108	ANDREW CORP COM	500,000.00	03/11/01	07/26/01	40,869.83	-49,056.60	8,186.77
SILOF2012002	223102108	CRENDENCE SYS CORP	2,000,000.00	06/14/01	07/26/01	7,919.79	8,210.12	-306.39
SILOF2012002	316869106	FILBERT CORP	600,000.00	06/12/01	07/26/01	3,764.67	3,458.00	306.67
SILOF2012002	47012E106	JACKS PAC INC	200,000.00	06/12/01	07/26/01	9,411.69	8,898.70	512.99
SILOF2012002	47012E106	JACKS PAC INC	300,000.00	07/11/01	07/26/01	18,161.30	16,828.56	1,332.74

SLOF2012002	5932C107	MID ATLANTIC MED SVCS INC COM	100 0000 \$	07/12/01	07/23/01	07/26/01	2,017.92	1,294.83	83.07 P
SLOF2012002	7059M100	PEGASUS COMMUNICATIONS CORP CL	1,100 0000 \$	05/13/01	07/23/01	07/26/01	12,981.00	23,100.00	-10,111.97 P
SLOF2012002	7137Z109	PEP BOYS MANNY MOE & JACK COM	1,500 0000 \$	05/18/01	07/23/01	07/26/01	19,269.00	12,878.20	6,694.80 P
SLOF2012002	739704104	POWER-ONE INC COM	3,400 0000 \$	07/21/01	07/23/01	07/26/01	15,469.20	10,613.04	5,482.16 P
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	1,100 0000 \$	06/05/01	07/23/01	07/26/01	14,822.77	11,246.23	3,279.54 P
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	2,300 0000 \$	06/08/01	07/23/01	07/26/01	33,681.12	25,375.00	8,213.12 P
SLOF2012002	912000108	U S BIDS INC NEW COM	4,300 0000 \$	10/02/00	07/23/01	07/26/01	2,399.91	13,063.00	10,465.09 P
SLOF2012002	912000108	U S BIDS INC NEW COM	1,800 0000 \$	12/06/00	07/23/01	07/26/01	1,999.93	7,304.30	5,204.37 P
SLOF2012002	912000108	U S BIDS INC NEW COM	12,000 0000 \$	01/04/01	07/23/01	07/26/01	22,999.18	10,243.60	12,755.50 P
SLOF2012002	912000108	U S BIDS INC NEW COM	600 0000 \$	01/04/01	07/23/01	07/26/01	1,199.96	3,332.36	2,132.40 P
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	50,761,390.00 \$	06/18/01	07/23/01	07/26/01	50,761.39	50,761.39	0.00 P
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	187,142,370.00 \$	06/29/01	07/23/01	07/26/01	53,963.69	53,963.69	0.00 P
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	122,173,280.00 \$	07/02/01	07/23/01	07/26/01	187,142.27	-187,142.27	0.00 P
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	137,408,280.00 \$	07/05/01	07/23/01	07/26/01	137,408.28	-137,408.28	0.00 P
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	115,703,510.00 \$	07/06/01	07/23/01	07/26/01	115,703.51	-115,703.51	0.00 P
SLOF2012002	00738A106	ADTRAN INC	900 0000 \$	05/20/01	07/26/01	07/26/01	22,215.31	22,718.49	-503.18 P
SLOF2012002	00738A106	ADTRAN INC	900 0000 \$	06/14/01	07/26/01	07/26/01	22,215.31	36,793.20	14,577.89 P
SLOF2012002	00738A106	ADTRAN INC	1,500 0000 \$	06/15/01	07/26/01	07/26/01	37,023.51	36,793.20	230.31 P
SLOF2012002	00738A106	ADTRAN INC	400 0000 \$	06/15/01	07/26/01	07/26/01	9,873.47	9,467.76	405.71 P
SLOF2012002	00738A106	ADTRAN INC	500 0000 \$	06/23/01	07/26/01	07/26/01	19,874.33	13,687.90	6,186.43 P
SLOF2012002	00738A106	ADTRAN INC	3,700 0000 \$	07/20/01	07/26/01	07/26/01	75,712.79	44,746.30	30,966.49 P
SLOF2012002	00738A106	ADTRAN INC	300 0000 \$	07/16/01	07/26/01	07/26/01	13,622.64	-11,734.48	25,357.12 P
SLOF2012002	109M3109	BUDIGS & STRATTON CORP	1,800 0000 \$	06/22/01	07/26/01	07/26/01	35,891.52	-35,997.12	105.60 P
SLOF2012002	197294105	COLE KENNETH PRODTNS INC CL A	1,300 0000 \$	06/26/01	07/26/01	07/26/01	25,921.63	-24,999.00	922.63 P
SLOF2012002	197294105	COLE KENNETH PRODTNS INC CL A	500 0000 \$	06/28/01	07/26/01	07/26/01	9,969.87	-9,991.05	21.18 P
SLOF2012002	197294105	COLE KENNETH PRODTNS INC CL A	1,700 0000 \$	07/12/01	07/26/01	07/26/01	33,897.34	-32,714.29	1,183.25 P
SLOF2012002	291323102	EMMIS COMMUNICATIONS CORP COM	100 0000 \$	04/18/01	07/26/01	07/26/01	2,915.74	2,093.87	822.87 P
SLOF2012002	291323102	EMMIS COMMUNICATIONS CORP COM	800 0000 \$	04/18/01	07/26/01	07/26/01	23,323.94	21,120.68	2,203.26 P
SLOF2012002	291323102	EMMIS COMMUNICATIONS CORP COM	800 0000 \$	04/19/01	07/26/01	07/26/01	11,662.97	10,800.00	862.97 P
SLOF2012002	291323102	EMMIS COMMUNICATIONS CORP COM	400 0000 \$	02/09/01	07/26/01	07/26/01	1,193.97	-1,133.00	38.97 P
SLOF2012002	291323102	EMMIS COMMUNICATIONS CORP COM	100 0000 \$	02/14/01	07/26/01	07/26/01	13,521.60	13,812.50	-290.90 P
SLOF2012002	291323102	EMMIS COMMUNICATIONS CORP COM	1,300 0000 \$	04/20/01	07/26/01	07/26/01	2,462.77	2,250.04	212.73 P
SLOF2012002	291323102	EMMIS COMMUNICATIONS CORP COM	200 0000 \$	06/12/01	07/26/01	07/26/01	11,104.79	10,678.44	426.35 P
SLOF2012002	47012E106	JACKS PAC INC	600 0000 \$	07/19/01	07/26/01	07/26/01	30,238.78	18,493.43	11,745.35 P
SLOF2012002	47012E106	JACKS PAC INC	1,100 0000 \$	07/19/01	07/26/01	07/26/01	23,472.43	-20,160.00	3,312.43 P
SLOF2012002	47012E106	JACKS PAC INC	800 0000 \$	07/19/01	07/26/01	07/26/01	1,981.37	2,232.56	-251.19 P
SLOF2012002	5739B3102	MARATHA STEWART LIVING	11,290 0000 \$	11/29/00	07/26/01	07/26/01	9,941.87	-10,119.40	1,177.53 P
SLOF2012002	5739B3102	MARATHA STEWART LIVING	500 0000 \$	12/19/00	07/26/01	07/26/01	1,958.24	2,383.26	-425.02 P
SLOF2012002	5739B3102	MARATHA STEWART LIVING	100 0000 \$	05/18/01	07/26/01	07/26/01	1,749.47	13,291.20	-11,541.73 P
SLOF2012002	594901100	MICROS SYS INC COM	600 0000 \$	05/20/01	07/26/01	07/26/01	15,665.96	17,238.00	-1,572.04 P
SLOF2012002	594901100	MICROS SYS INC COM	800 0000 \$	05/21/01	07/26/01	07/26/01	33,290.16	33,324.05	-33.89 P
SLOF2012002	594901100	MICROS SYS INC COM	1,700 0000 \$	06/04/01	07/26/01	07/26/01	42,313.58	-40,631.83	1,681.75 P
SLOF2012002	594901100	MICROS SYS INC COM	2,100 0000 \$	07/12/01	07/26/01	07/26/01	20,149.33	19,713.90	435.43 P
SLOF2012002	5932C107	MID ATLANTIC MED SVCS INC COM	1,000 0000 \$	07/13/01	07/26/01	07/26/01	6,457.58	-4,127.10	10,584.68 P
SLOF2012002	5932C107	MID ATLANTIC MED SVCS INC COM	500 0000 \$	05/21/01	07/26/01	07/26/01	2,610.27	-2,364.84	245.43 P
SLOF2012002	7137Z109	PEP BOYS MANNY MOE & JACK COM	200 0000 \$	06/18/01	07/26/01	07/26/01	33,238.68	31,915.08	1,323.60 P
SLOF2012002	7137Z109	PEP BOYS MANNY MOE & JACK COM	2,700 0000 \$	06/21/01	07/26/01	07/26/01	18,271.91	16,779.70	1,492.21 P
SLOF2012002	7137Z109	PEP BOYS MANNY MOE & JACK COM	1,400 0000 \$	06/21/01	07/26/01	07/26/01	13,051.36	11,179.40	1,871.96 P
SLOF2012002	7137Z109	PEP BOYS MANNY MOE & JACK COM	1,000 0000 \$	07/18/01	07/26/01	07/26/01	9,237.03	-4,496.06	13,733.09 P
SLOF2012002	8018E106	SCHULER HOMES INC CL A	600 0000 \$	05/17/01	07/26/01	07/26/01	49,080.83	-46,713.20	2,367.63 P
SLOF2012002	8018E106	SCHULER HOMES INC CL A	5,600 0000 \$	06/29/01	07/26/01	07/26/01	31,702.36	23,345.00	8,357.36 P
SLOF2012002	844157108	SUPERIOR ENERGY SERVICES INC	2,300 0000 \$	04/06/01	07/26/01	07/26/01	13,508.21	-9,163.28	24,671.49 P
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	700 0000 \$	07/06/01	07/26/01	07/26/01	364,937.54	-364,937.54	0.00 P
SLOF2012002	894239100	TRIMBLE NAV LTD	264,937,540.00 \$	07/09/01	07/26/01	07/26/01	276,534.09	276,534.09	0.00 P
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	276,534,090.00 \$	07/09/01	07/26/01	07/26/01	19,960.33	18,933.52	1,027.81 P
SLOF2012002	00738A106	ADTRAN INC	800 0000 \$	06/18/01	07/26/01	07/26/01	7,468.73	-4,312.50	11,781.23 P
SLOF2012002	00738A106	ADTRAN INC	300 0000 \$	06/20/01	07/26/01	07/26/01	9,421.92	-7,293.12	1,426.80 P
SLOF2012002	00738A106	ADTRAN INC	400 0000 \$	02/26/01	07/26/01	07/26/01	4,710.96	-4,120.00	890.96 P
SLOF2012002	00738A106	ADTRAN INC	800 0000 \$	02/26/01	07/26/01	07/26/01	9,421.92	-7,293.12	1,426.80 P
SLOF2012002	00738A106	ADTRAN INC	700 0000 \$	02/27/01	07/26/01	07/26/01	8,244.18	7,461.44	782.74 P
SLOF2012002	00738A106	ADTRAN INC	400 0000 \$	07/20/01	07/26/01	07/26/01	8,237.73	-4,999.60	13,237.33 P
SLOF2012002	034423108	ANDREW CORP COM	400 0000 \$	07/23/01	07/26/01	07/26/01	6,237.73	7,360.00	-1,122.27 P
SLOF2012002	109M4105	BOYNER & CO INC COM	800 0000 \$	02/15/01	07/26/01	07/26/01	9,498.72	7,920.00	1,578.72 P
SLOF2012002	13A163103	CNO INC COM	800 0000 \$	07/22/01	07/26/01	07/26/01	20,935.62	21,040.00	-104.38 P

SI.0F20.1202	126343.02	CLNO INC COM	3,000,000.0	03/30/01	07/27/01	06/01/01	76,583.58	84,833.40	-4,249.82 P
SI.0F20.1202	126343.02	CLNO INC COM	1,800,000.0	06/03/01	07/27/01	06/01/01	47,150.13	51,264.00	-4,113.87 P
SI.0F20.1202	24613X.01	DUPONT PHOTOPLASTICS INC	700,000.0	07/26/01	07/27/01	06/01/01	29,000.53	-30,826.42	-1,826.89 P
SI.0F20.1202	24176E.08	EDWARDS LIFE SCIENCES CORP COM	1,600,000.0	07/26/01	07/27/01	06/01/01	40,217.85	33,821.12	-6,396.73 P
SI.0F20.1202	25742K.07	ENTRA VISION COMMUNICATIONS COR	600,000.0	02/14/01	07/27/01	06/01/01	7,463.79	-4,375.00	-1,088.79 P
SI.0F20.1202	31646B.06	FILENET CORP	100,000.0	04/29/01	07/27/01	06/01/01	1,339.95	-1,375.02	-35.07 P
SI.0F20.1202	41308B.09	HARBAN INTL INDS INC NEW COM	300,000.0	03/29/01	07/27/01	06/01/01	18,502.28	12,827.55	-5,674.73 P
SI.0F20.1202	43246B.02	K SWISS INC CL A	600,000.0	05/16/01	07/27/01	06/01/01	18,749.67	-15,120.00	-3,629.67 P
SI.0F20.1202	43700A.02	MARITHA STEWART LIVING	300,000.0	12/19/00	07/27/01	06/01/01	6,052.23	-4,071.64	-1,980.59 P
SI.0F20.1202	598709.03	MILACRON INC COM	2,800,000.0	04/03/01	07/27/01	06/01/01	50,236.63	50,830.36	593.73 P
SI.0F20.1202	598709.03	MILACRON INC COM	1,900,000.0	05/01/01	07/27/01	06/01/01	34,150.22	-33,170.14	1,019.92 P
SI.0F20.1202	705904.00	PEGASUS COMMUNICATIONS CORP CL	600,000.0	05/15/01	07/27/01	06/01/01	7,512.97	12,600.00	5,047.03 P
SI.0F20.1202	705904.100	PEGASUS COMMUNICATIONS CORP CL	1,200,000.0	05/16/01	07/27/01	06/01/01	15,105.53	23,429.08	10,323.55 P
SI.0F20.1202	705904.100	PEGASUS COMMUNICATIONS CORP CL	400,000.0	05/17/01	07/27/01	06/01/01	3,035.31	-9,003.72	-3,998.41 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	900,000.0	09/21/00	07/27/01	06/01/01	17,034.43	19,227.30	2,193.07 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	900,000.0	12/01/00	07/27/01	06/01/01	17,034.43	14,418.00	-2,616.43 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	900,000.0	04/05/01	07/27/01	06/01/01	28,394.50	26,846.25	-1,548.25 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,500,000.0	04/06/01	07/27/01	06/01/01	3,678.90	5,373.00	1,694.10 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,500,000.0	04/06/01	07/27/01	06/01/01	29,107.87	34,670.45	5,562.58 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,500,000.0	05/24/01	07/27/01	06/01/01	2,791.22	3,682.48	891.26 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	200,000.0	02/25/01	07/27/01	06/01/01	7,291.22	12,072.00	4,780.78 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	200,000.0	02/26/01	07/27/01	06/01/01	15,141.23	12,072.00	-3,069.23 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	2,000,000.0	02/26/01	07/27/01	06/01/01	16,317.83	16,620.00	-302.17 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,600,000.0	02/26/01	07/27/01	06/01/01	13,214.28	13,944.32	730.04 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,800,000.0	05/08/01	07/27/01	06/01/01	31,383.91	30,241.54	-1,142.37 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,700,000.0	05/09/01	07/27/01	06/01/01	14,040.17	13,498.00	-542.17 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	2,300,000.0	02/10/01	07/27/01	06/01/01	18,993.52	17,940.00	-1,053.52 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	2,300,000.0	02/10/01	07/27/01	06/01/01	9,910.71	10,002.00	91.29 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	2,300,000.0	02/21/01	07/27/01	06/01/01	15,119.49	12,846.56	-2,233.13 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	900,000.0	08/26/99	07/27/01	06/01/01	97,245.83	21,929.28	-75,316.55 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	2,237,000.0	01/26/01	07/27/01	06/01/01	3,238.71	5,312.86	2,074.15 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	43,000.0	02/26/01	07/27/01	06/01/01	9,237.79	-4,439.00	-13,676.79 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,100,000.0	07/05/01	07/27/01	06/01/01	4,742.50	-4,510.00	-232.50 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	200,000.0	07/19/01	07/27/01	06/01/01	7,793.74	5,236.16	-2,557.58 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	400,000.0	04/06/01	07/27/01	06/01/01	10,228.11	10,280.22	52.11 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	300,000.0	05/22/01	07/27/01	06/01/01	13,330.41	14,171.92	841.51 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	700,000.0	05/23/01	07/27/01	06/01/01	8,923.70	7,070.00	-1,853.70 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	400,000.0	04/23/01	07/27/01	06/01/01	797.18	797.18	0.00 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	797,100.0	07/09/01	07/27/01	06/01/01	14,339.52	12,791.04	-1,548.48 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,200,000.0	02/27/01	07/27/01	06/01/01	10,012.06	8,953.28	-1,058.78 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	400,000.0	07/26/01	07/26/01	06/02/01	2,503.02	2,306.00	-197.02 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	100,000.0	07/23/01	07/26/01	06/02/01	2,482.98	2,123.00	-359.98 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	200,000.0	03/14/01	07/26/01	06/02/01	24,829.76	20,600.00	-4,229.76 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	2,000,000.0	02/21/01	07/26/01	06/02/01	4,803.28	5,969.07	1,165.69 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	300,000.0	01/05/01	07/26/01	06/02/01	8,005.63	9,824.20	1,818.57 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	2,000,000.0	01/25/01	07/26/01	06/02/01	41,629.28	-46,561.32	-4,932.04 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	2,600,000.0	01/26/01	07/26/01	06/02/01	4,038.96	-1,047.76	-5,086.72 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	200,000.0	12/19/00	07/26/01	06/02/01	2,079.48	3,482.69	1,403.21 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	100,000.0	01/17/01	07/26/01	06/02/01	19,207.35	17,531.50	-1,675.85 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,400,000.0	06/21/01	07/26/01	06/02/01	6,983.26	9,206.20	2,220.94 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	500,000.0	03/24/01	07/26/01	06/02/01	6,047.10	5,134.55	-912.55 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	180,000.0	08/20/99	07/26/01	06/02/01	14,783.51	12,600.00	-2,183.51 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	380,000.0	08/24/99	07/26/01	06/02/01	7,391.75	-4,300.00	-11,691.75 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	440,000.0	09/01/99	07/26/01	06/02/01	62,829.90	53,250.00	-9,579.90 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	370,000.0	09/03/99	07/26/01	06/02/01	3,741.40	5,283.00	1,541.60 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	700,000.0	07/05/01	07/26/01	06/02/01	44,170.43	-41,253.50	-85,423.93 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,800,000.0	07/11/01	07/26/01	06/02/01	11,842.90	11,538.66	-304.24 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,400,000.0	07/11/01	07/26/01	06/02/01	10,213.09	-4,130.16	-14,343.25 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	600,000.0	07/25/01	07/26/01	06/02/01	7,736.32	-6,577.34	-13,313.66 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	600,000.0	07/25/01	07/26/01	06/02/01	44,170.43	-41,253.50	-85,423.93 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	900,000.0	07/17/01	07/26/01	06/02/01	23,433.22	21,370.50	-2,062.72 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	200,000.0	07/17/01	07/26/01	06/02/01	6,773.09	-5,833.48	-12,606.57 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	400,000.0	06/23/01	07/26/01	06/02/01	8,849.14	7,070.00	-1,779.14 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	232,841,370.0	06/23/01	07/26/01	06/02/01	223,841.57	0.00 P	-223,841.57 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,300,000.0	06/21/01	07/26/01	06/02/01	32,946.40	23,433.00	-9,513.40 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,200,000.0	06/21/01	07/26/01	06/02/01	26,337.12	21,762.84	-4,574.28 P
SI.0F20.1202	74267L.06	PALZE ENERGY CORP COM	1,100,000.0	02/21/01	07/26/01	06/02/01	13,691.37	11,330.00	-2,361.37 P

SL07P012002	314431100	FREDMAN BILLINGS KAMSEY GROUP	1 100 0000 5	06/01/01	07/31/01	08/02/01	7,234.74	-4,633.00	879.74 P
SL07P012002	613394202	MOOG INC CL A	600 0000 5	06/20/01	07/31/01	08/02/01	20,253.03	21,216.00	-662.97 P
SL07P012002	772739202	ROCK TERN CO CL A	1 100 0000 5	06/21/01	07/31/01	08/02/01	13,124.49	13,774.75	-1,948.97 P
SL07P012002	035863004	SMUCKER J M CO COM	400 0000 5	06/19/01	07/31/01	08/02/01	10,906.79	9,978.00	928.79 P
SL07P012002	171873103	SYSTEMS & COMPUTER TECHNOLOGY	400 0000 5	07/23/01	07/31/01	08/02/01	5,209.38	-4,231.56	971.82 P
SL07P012002	171873103	SYSTEMS & COMPUTER TECHNOLOGY	100 0000 5	07/17/01	07/31/01	08/02/01	1,202.33	1,144.00	154.33 P
SL07P012002	879355101	TECHNITROL INC	100 0000 5	07/23/01	07/31/01	08/02/01	2,608.79	2,374.50	234.29 P
SL07P012002	879355101	TECHNITROL INC	200 0000 5	07/23/01	07/31/01	08/02/01	5,217.58	4,564.48	649.10 P
SL07P012002	92047K107	VALUEVISION INTL INC CL A	100 0000 5	07/23/01	07/31/01	08/02/01	1,808.02	2,024.56	-216.54 P
SL07P012002	92047K107	VALUEVISION INTL INC CL A	700 0000 5	07/23/01	07/31/01	08/02/01	12,656.13	15,124.89	2,472.76 P
SL07P012002	92047K107	VALUEVISION INTL INC CL A	100 0000 5	07/29/01	07/31/01	08/02/01	1,808.02	2,113.02	-305.00 P
SL07P012002	92047K107	VALUEVISION INTL INC CL A	1 000 0000 5	06/23/01	07/31/01	08/02/01	22,003.76	17,635.00	4,368.76 P
SL07P012002	994102102	YELLOW CORP COM	51 672.1800 5	07/09/01	07/31/01	08/02/01	51,672.28	51,672.28	0.00 P
SL07P012002	994102102	SLO CLIENT CASH INVESTMENT TR	100 0000 5	06/19/01	08/01/01	08/06/01	1,229.69	1,029.22	200.47 P
SL07P012002	634731103	FRESH DEL MONTE PRODUCE	400 0000 5	06/29/01	08/01/01	08/06/01	7,378.13	-4,239.22	1,138.91 P
SL07P012002	634731103	FRESH DEL MONTE PRODUCE	600 0000 5	06/23/01	08/01/01	08/06/01	12,296.89	10,494.60	1,802.29 P
SL07P012002	634731103	FRESH DEL MONTE PRODUCE	1 000 0000 5	06/27/01	08/01/01	08/06/01	19,675.02	17,992.64	2,682.38 P
SL07P012002	634731103	FRESH DEL MONTE PRODUCE	1 600 0000 5	06/27/01	08/01/01	08/06/01	27,033.15	-25,979.51	1,073.57 P
SL07P012002	634731103	FRESH DEL MONTE PRODUCE	2 200 0000 5	07/12/01	08/01/01	08/06/01	9,819.27	8,004.28	1,814.99 P
SL07P012002	007341106	ADTRIAN INC	400 0000 5	06/21/01	08/01/01	08/06/01	9,819.27	7,445.52	2,373.75 P
SL07P012002	007341106	ADTRIAN INC	400 0000 5	06/26/01	08/01/01	08/06/01	4,909.64	-3,801.24	1,108.30 P
SL07P012002	007341106	ADTRIAN INC	200 0000 5	06/26/01	08/01/01	08/06/01	2,719.29	2,507.75	691.64 P
SL07P012002	009161108	AGRIUM INC COM	2,300 0000 5	02/21/01	08/01/01	08/06/01	22,719.29	-21,847.00	4,437.82 P
SL07P012002	009161108	AGRIUM INC COM	1 700 0000 5	02/21/01	08/01/01	08/06/01	7,898.33	-4,340.90	3,707.97 P
SL07P012002	018911108	ALLEN TELECOM INC COM	600 0000 5	02/22/01	08/01/01	08/06/01	10,469.65	-4,569.70	3,899.91 P
SL07P012002	024861102	AMERICAN ACLE & MFG HDLGS INC	300 0000 5	04/22/01	08/01/01	08/06/01	13,920.33	13,238.00	622.33 P
SL07P012002	024861102	AMERICAN ACLE & MFG HDLGS INC	700 0000 5	07/17/01	08/01/01	08/06/01	9,979.87	-9,224.00	755.87 P
SL07P012002	024861102	AMERICAN ACLE & MFG HDLGS INC	400 0000 5	07/23/01	08/01/01	08/06/01	32,434.56	30,222.00	2,208.56 P
SL07P012002	20174E110	EDWARDS LIFE SCIENCES CORP COM	1 300 0000 5	07/24/01	08/01/01	08/06/01	7,484.90	7,113.93	370.97 P
SL07P012002	20174E110	EDWARDS LIFE SCIENCES CORP COM	300 0000 5	07/16/01	08/01/01	08/06/01	4,976.19	-4,120.00	856.19 P
SL07P012002	28174E108	EDWARDS LIFE SCIENCES CORP COM	400 0000 5	02/21/01	08/01/01	08/06/01	22,213.23	-15,399.06	6,822.27 P
SL07P012002	29312E107	HADAMAN INTL INDS INC NEW COM	600 0000 5	07/29/01	08/01/01	08/06/01	16,194.46	15,336.00	818.46 P
SL07P012002	413984109	HADAMAN INTL INDS INC NEW COM	900 0000 5	07/23/01	08/01/01	08/06/01	8,772.82	7,628.72	1,144.10 P
SL07P012002	481131103	MOLEULAR DEVICES CORP	400 0000 5	05/02/01	08/01/01	08/06/01	30,613.82	30,271.55	19,637.72 P
SL07P012002	619351100	MONTANA PWR CO COM	1 500 0000 5	07/02/01	08/01/01	08/06/01	30,823.06	31,013.05	191.99 P
SL07P012002	619351100	MONTANA PWR CO COM	1 000 0000 5	07/09/01	08/01/01	08/06/01	4,989.83	4,622.70	377.13 P
SL07P012002	701011101	PARKER DRILLING CO COM	1 000 0000 5	07/10/01	08/01/01	08/06/01	5,979.80	-4,188.56	998.36 P
SL07P012002	701011101	PARKER DRILLING CO COM	1 200 0000 5	05/21/01	08/01/01	08/06/01	14,684.29	-9,178.62	5,505.67 P
SL07P012002	71327E109	PEP BOYS MANNY MOE & JACK COM	800 0000 5	05/22/01	08/01/01	08/06/01	10,679.48	-6,696.72	3,982.76 P
SL07P012002	71327E109	PEP BOYS MANNY MOE & JACK COM	3 800 0000 5	07/26/01	08/01/01	08/06/01	24,591.26	-19,114.00	5,477.26 P
SL07P012002	86211E103	STORAGE NETWORKS INC OC COM	400 0000 5	07/16/01	08/01/01	08/06/01	4,979.83	-4,392.00	317.83 P
SL07P012002	871873103	SYSTEMS & COMPUTER TECHNOLOGY	600 0000 5	07/23/01	08/01/01	08/06/01	15,565.24	-13,708.44	1,859.80 P
SL07P012002	871873103	SYSTEMS & COMPUTER TECHNOLOGY	600 0000 5	07/26/01	08/01/01	08/06/01	13,563.24	14,244.64	-1,022.66 P
SL07P012002	871873103	SYSTEMS & COMPUTER TECHNOLOGY	1 000 0000 5	07/19/01	08/01/01	08/06/01	23,829.20	22,350.00	1,279.20 P
SL07P012002	889421106	TOLLGRADE COMMUNICATION INC	1 000 0000 5	07/23/01	08/01/01	08/06/01	23,829.20	22,123.80	1,705.40 P
SL07P012002	889421106	TOLLGRADE COMMUNICATION INC	300 0000 5	07/24/01	08/01/01	08/06/01	7,148.76	-6,100.19	348.57 P
SL07P012002	92047K107	VALUEVISION INTL INC CL A	400 0000 5	05/02/01	08/01/01	08/06/01	9,242.38	-4,328.00	1,292.38 P
SL07P012002	92047K107	VALUEVISION INTL INC CL A	200 0000 5	05/29/01	08/01/01	08/06/01	6,803.83	-4,833.48	-97.65 P
SL07P012002	92047K107	VALUEVISION INTL INC CL A	1 000 0000 5	07/16/01	08/01/01	08/06/01	7,223.75	-4,432.08	1,238.33 P
SL07P012002	92047K107	VALUEVISION INTL INC CL A	1 300 0000 5	08/01/01	08/01/01	08/06/01	48,482.14	-40,798.42	7,683.72 P
SL07P012002	00M941105	ACTEL CORP COM	1,300 0000 5	08/01/01	08/02/01	08/07/01	30,630.30	29,487.00	763.30 P
SL07P012002	00M941105	ACTEL CORP COM	800 0000 5	06/26/01	08/02/01	08/07/01	9,199.69	8,651.52	548.17 P
SL07P012002	00M941105	ACTEL CORP COM	800 0000 5	06/26/01	08/02/01	08/07/01	19,294.87	15,205.36	4,189.51 P
SL07P012002	007341106	ADTRIAN INC	300 0000 5	06/27/01	08/02/01	08/07/01	7,273.08	-5,683.32	1,589.76 P
SL07P012002	007341106	ADTRIAN INC	300 0000 5	06/27/01	08/02/01	08/07/01	14,546.15	-11,277.20	3,168.95 P
SL07P012002	007341106	ADTRIAN INC	600 0000 5	06/27/01	08/02/01	08/07/01	14,546.15	-11,277.20	3,168.95 P
SL07P012002	018091108	ALLEN TELECOM INC COM	800 0000 5	06/27/01	08/02/01	08/07/01	10,481.80	15,974.64	-1,439.84 P
SL07P012002	126501105	CTS CORP	1 000 0000 5	06/19/01	08/02/01	08/07/01	18,879.37	-19,139.70	2,904.73 P
SL07P012002	126501105	CTS CORP	2 000 0000 5	06/19/01	08/02/01	08/07/01	18,879.37	-15,193.18	4,439.51 P
SL07P012002	126501105	CTS CORP	1 200 0000 5	06/19/01	08/02/01	08/07/01	24,523.14	21,762.84	2,762.30 P
SL07P012002	267375103	DYCOM INDS INC	1,500 0000 5	04/19/01	08/02/01	08/07/01	47,079.83	-40,500.00	6,579.83 P
SL07P012002	291923102	EMBUS COMMUNICATIONS CORP COM	200 0000 5	02/21/01	08/02/01	08/07/01	2,487.92	2,060.00	437.92 P
SL07P012002	291923102	EMBUS COMMUNICATIONS CORP COM	200 0000 5	02/27/01	08/02/01	08/07/01	4,975.83	-4,160.00	833.83 P
SL07P012002	291923102	EMBUS COMMUNICATIONS CORP COM	400 0000 5	05/02/01	08/02/01	08/07/01	10,832.11	9,600.00	1,232.11 P
SL07P012002	318032104	FISHER SCIENTIFIC INTL INC COM	400 0000 5	05/04/01	08/02/01	08/07/01	5,416.06	5,415.52	0.54 P
SL07P012002	318032104	FISHER SCIENTIFIC INTL INC COM	200 0000 5	05/04/01	08/02/01	08/07/01			

SI.072012002	334433100	FRIEDMAN BILLINGS BAKER GROUP	400 0000 5	06/01/01	06/02/01	06/07/01	5 479 81	-4 840 00	639 81 P
SI.072012002	43811K204	INTEGRATED CIRCUIT SYS INC	1,500 0000 5	07/26/01	06/02/01	06/07/01	33 714 83	-25 990 00	7 764 83 P
SI.072012002	43811K204	INTEGRATED CIRCUIT SYS INC	900 0000 5	07/26/01	06/02/01	06/07/01	20 228 90	14 820 12	3 408 78 P
SI.072012002	43812P107	INTEGRATED SILICON SOLUTION IN	600 0000 5	07/26/01	06/02/01	06/07/01	8 999 70	7 908 00	1 091 70 P
SI.072012002	49326R104	KEYMEDIA GP INC COM	700 0000 5	05/01/01	06/02/01	06/07/01	16 499 45	-14 790 56	1 748 89 P
SI.072012002	66831C107	MOLECULAR DEVICES CORP	400 0000 5	07/26/01	06/02/01	06/07/01	6 237 79	7 628 72	1 391 00 P
SI.072012002	66831C107	MOLECULAR DEVICES CORP	400 0000 5	07/26/01	06/02/01	06/07/01	8 744 03	8 021 44	722 59 P
SI.072012002	66831C107	MOLECULAR DEVICES CORP	1 000 0000 5	07/26/01	06/02/01	06/07/01	21 860 07	21 860 07	698 97 P
SI.072012002	61208S100	MONTANA PWR CO COM	3,200 0000 5	05/02/01	06/02/01	06/07/01	22 556 56	-45 963 56	23 409 20 P
SI.072012002	61208S100	MONTANA PWR CO COM	1 700 0000 5	05/02/01	06/02/01	06/07/01	11 993 07	24 877 97	12 884 90 P
SI.072012002	67102T106	OAK TECHNOLOGIES INC COM	3 400 0000 5	04/19/01	06/02/01	06/07/01	34 349 77	35 810 96	374 81 P
SI.072012002	673231102	OCEANEERING INTL INC COM	100 0000 5	07/26/01	06/02/01	06/07/01	2 001 82	2 067 67	-315 8 P
SI.072012002	673231102	OCEANEERING INTL INC COM	1 200 0000 5	07/26/01	06/02/01	06/07/01	24 581 86	22 973 28	406 58 P
SI.072012002	673231102	OCEANEERING INTL INC COM	200 0000 5	06/01/01	06/02/01	06/07/01	3 575 72	-3 427 64	148 08 P
SI.072012002	69327H106	PII AUTOMATION INC COM	1,600 0000 5	06/04/01	06/02/01	06/07/01	28 609 76	23 177 12	438 64 P
SI.072012002	69327H106	PII AUTOMATION INC COM	4,400 0000 5	06/04/01	06/02/01	06/07/01	21 779 26	25 184 72	3 405 46 P
SI.072012002	701081101	PARKER DRILLING CO COM	2,600 0000 5	05/03/01	06/02/01	06/07/01	31 532 28	30 706 00	846 28 P
SI.072012002	720279108	PIER 1 IMPORTS INC COM	700 0000 5	05/29/01	06/02/01	06/07/01	8 494 84	8 259 37	163 47 P
SI.072012002	720279108	PIER 1 IMPORTS INC COM	100 0000 5	05/29/01	06/02/01	06/07/01	1 213 55	1 191 53	22 02 P
SI.072012002	816743106	SETTEL INC NEW	400 0000 5	09/23/01	06/02/01	06/07/01	14 662 67	22 094 88	7 032 21 P
SI.072012002	816743106	SETTEL INC NEW	1,500 0000 5	09/23/01	06/02/01	06/07/01	4 887 56	7 412 28	2 528 72 P
SI.072012002	81763101	SENSORMATIC ELECTRS CORP COM	600 0000 5	07/24/01	06/02/01	06/07/01	23 068 62	21 025 85	2 042 77 P
SI.072012002	831119100	STEEL DYNAMICS INC COM	500 0000 5	12/23/00	06/02/01	06/07/01	8 051 73	-5 916 84	2 134 89 P
SI.072012002	831119100	STEEL DYNAMICS INC COM	400 0000 5	01/03/01	06/02/01	06/07/01	6 709 78	-4 687 50	2 022 28 P
SI.072012002	831119100	STEEL DYNAMICS INC COM	3 500 0000 5	02/01/01	06/02/01	06/07/01	5 367 82	-3 950 00	1 417 82 P
SI.072012002	831119100	STEEL DYNAMICS INC COM	1 700 0000 5	04/27/01	06/02/01	06/07/01	1 279 82	29 447 28	5 107 78 P
SI.072012002	861563109	STOLT NIELSEN SA COM ADR	800 0000 5	07/26/01	06/02/01	06/07/01	34 551 06	35 589 10	2 091 81 P
SI.072012002	86211E103	STORAGE NETWORKS INC OC COM	5 400 0000 5	07/27/01	06/02/01	06/07/01	3 517 07	3 519 10	2 011 82 P
SI.072012002	86211E103	STORAGE NETWORKS INC OC COM	1,000 0000 5	06/04/01	06/02/01	06/07/01	33 378 07	12 894 22	-32 084 33 P
SI.072012002	910033104	VALSPAR CORP	6 100 0000 5	05/29/01	06/02/01	06/07/01	96 8109 87	6 348 19	2 091 81 P
SI.072012002	92047K107	VALUETVISION INTL INC CL A	400 0000 5	06/01/01	06/02/01	06/07/01	3 721 03	-3 138 54	582 69 P
SI.072012002	922029105	VARIAN SEMICONDUCTOR EQUIPMENT	100 0000 5	07/27/01	06/02/01	06/07/01	40 931 28	-5 687 45	4 059 83 P
SI.072012002	922029105	VARIAN SEMICONDUCTOR EQUIPMENT	1 100 0000 5	07/27/01	06/02/01	06/07/01	1 097 73	11 142 80	3 045 07 P
SI.072012002	922029105	VARIAN SEMICONDUCTOR EQUIPMENT	1 000 0000 5	02/22/01	06/02/01	06/07/01	17 005 22	23 560 23	4 535 0 P
SI.072012002	92566107	WABASH NATL CORP COM	2 100 0000 5	02/23/01	06/02/01	06/07/01	10 637 03	14 683 37	4 156 32 P
SI.072012002	92566107	WABASH NATL CORP COM	1 300 0000 5	02/27/01	06/02/01	06/07/01	9 717 27	12 441 36	2 724 09 P
SI.072012002	92566107	WABASH NATL CORP COM	1 200 0000 5	03/06/01	06/02/01	06/07/01	8 907 50	11 603 79	2 696 29 P
SI.072012002	92566107	WABASH NATL CORP COM	1 100 0000 5	03/07/01	06/02/01	06/07/01	12 146 59	19 216 50	7 069 91 P
SI.072012002	92566107	WABASH NATL CORP COM	1 500 0000 5	05/11/01	06/02/01	06/07/01	41 523 62	-41 523 62	0 00 P
SI.072012002	966102802	SLO CLIENT CASH INVESTMENT TR	41,523 6200 5	07/10/01	06/02/01	06/07/01	51 923 94	-51 923 94	0 00 P
SI.072012002	966102802	SLO CLIENT CASH INVESTMENT TR	51,923 9400 5	06/26/01	06/02/01	06/07/01	3 502 20	3 344 32	57 88 P
SI.072012002	003123109	ACORDO CORP COM	300 0000 5	06/27/01	06/02/01	06/07/01	14 509 53	14 491 62	182 09 P
SI.072012002	003123109	ACORDO CORP COM	300 0000 5	06/28/01	06/02/01	06/07/01	7 214 75	5 618 60	1 595 15 P
SI.072012002	007341104	ADTRAN INC	300 0000 5	06/28/01	06/02/01	06/07/01	3 834 87	-4 170 43	585 58 P
SI.072012002	010691108	ALLEN TELECOM INC COM	300 0000 5	02/27/01	06/02/01	06/07/01	1 294 96	-1 397 78	98 82 P
SI.072012002	024041103	AMERICAN AXE & MFG HLDGS INC	300 0000 5	04/23/01	06/02/01	06/07/01	5 904 43	3 941 82	1 962 61 P
SI.072012002	132319109	CENTILLUM COMMUNICATIONS INC	1 600 0000 5	07/18/01	06/02/01	06/07/01	22 575 24	-28 114 88	5 539 64 P
SI.072012002	267473101	DYCOM DRDS INC	900 0000 5	06/18/01	06/02/01	06/07/01	18 463 69	-17 152 29	1 311 40 P
SI.072012002	267473101	DYCOM DRDS INC	900 0000 5	06/18/01	06/02/01	06/07/01	9 951 66	8 280 00	1 671 66 P
SI.072012002	267473101	DYCOM DRDS INC	600 0000 5	02/27/01	06/02/01	06/07/01	53 903 39	54 153 20	221 81 P
SI.072012002	299183107	ENTRA VISION COMMUNICATIONS COR	800 0000 5	03/08/01	06/02/01	06/07/01	4 871 16	-4 766 12	105 04 P
SI.072012002	338032304	FISHER SCIENTIFIC INTL INC COM	2 000 0000 5	03/30/01	06/02/01	06/07/01	10 960 10	-9 594 72	1 365 38 P
SI.072012002	720279108	PIER 1 IMPORTS INC COM	900 0000 5	06/23/01	06/02/01	06/07/01	21 920 21	18 570 00	3 342 21 P
SI.072012002	720279108	PIER 1 IMPORTS INC COM	500 0000 5	07/09/01	06/02/01	06/07/01	6 088 93	5 401 10	587 83 P
SI.072012002	720279108	PIER 1 IMPORTS INC COM	500 0000 5	07/09/01	06/02/01	06/07/01	1 217 79	1 101 47	116 32 P
SI.072012002	816074306	SETTEL INC NEW	600 0000 5	05/29/01	06/02/01	06/07/01	7 172 76	11 118 82	3 945 66 P
SI.072012002	816074306	SETTEL INC NEW	300 0000 5	05/30/01	06/02/01	06/07/01	10 739 14	-16 335 81	5 594 67 P
SI.072012002	816074306	SETTEL INC NEW	300 0000 5	06/01/01	06/02/01	06/07/01	3 586 38	3 383 14	-1 796 76 P
SI.072012002	816074306	SETTEL INC NEW	100 0000 5	06/03/01	06/02/01	06/07/01	1 195 44	1 838 63	-643 17 P

SILOP2013002	817263101	SENSORMATIC ELECTCS CORP COM	600 0000 S	07/24/01	06/02/01	00/09/01	13 769.54	-4 410.74	5,338.80 P
SILOP2013002	832686306	SALUCKEN / M CO COM	2,000 0000 S	06/19/01	06/02/01	04/08/01	54 199.19	-69 290.00	4,508.19 P
SILOP2013002	1518119100	STEEL DYNAMICS INC COM	500 0000 S	02/01/01	06/02/01	04/02/01	6 632.18	3,514.20	1,137.90 P
SILOP2013002	1518119100	STEEL DYNAMICS INC COM	900 0000 S	04/01/01	06/02/01	04/02/01	11 977.92	10 643.00	1,308.92 P
SILOP2013002	838119100	STEEL DYNAMICS INC COM	3 700 0000 S	04/27/01	06/02/01	04/02/01	49 226.12	50 949.70	-1 723.58 P
SILOP2013002	1518119100	STEEL DYNAMICS INC COM	1 000 0000 S	06/03/01	06/02/01	04/02/01	13,304.36	-14,378.00	1,073.64 P
SILOP2013002	161563109	STOLT NIELSEN SA COM ADR	200 0000 S	06/06/01	06/02/01	04/02/01	2,660.87	2,984.00	323.13 P
SILOP2013002	161563109	STOLT NIELSEN SA COM ADR	100 0000 S	04/27/01	06/02/01	04/02/01	1 799.94	1 650.00	109.94 P
SILOP2013002	8181873103	SYSTEMS & COMPUTER TECHNOLOGY	700 0000 S	07/26/01	06/02/01	04/02/01	7 039.76	-6 728.60	319.16 P
SILOP2013002	8181873103	SYSTEMS & COMPUTER TECHNOLOGY	700 0000 S	07/26/01	06/02/01	04/02/01	4 139.69	-4 056.00	83.69 P
SILOP2013002	920353104	VALSPAR CORP	400 0000 S	06/19/01	06/02/01	04/02/01	7 781.21	9 121.49	1,340.28 P
SILOP2013002	920353104	VALSPAR CORP	400 0000 S	06/05/01	06/02/01	04/02/01	3,356.89	-3,538.91	202.02 P
SILOP2013002	929366107	WABASH NAITL CORP COM	1 600 0000 S	05/17/01	06/02/01	04/02/01	13 427.33	14 424.00	996.67 P
SILOP2013002	929366107	WABASH NAITL CORP COM	1 200 0000 S	05/17/01	06/02/01	04/02/01	10 186.93	20 497.60	10 310.67 P
SILOP2013002	929366107	WABASH NAITL CORP COM	400 0000 S	03/18/01	06/02/01	04/02/01	3,995.64	3 173.68	821.96 P
SILOP2013002	929366107	WABASH NAITL CORP COM	100 0000 S	05/22/01	06/02/01	04/02/01	648.91	1,354.57	705.66 P
SILOP2013002	994102302	WABASH NAITL CORP COM	8 878 8100 S	07/10/01	06/02/01	04/02/01	8 878.88	8 878.88	0.00 P
SILOP2013002	005123109	WABASH NAITL CORP COM	2 200 0000 S	06/27/01	06/02/01	04/02/01	24 017.91	-24,524.28	506.37 P
SILOP2013002	005123109	WABASH NAITL CORP COM	200 0000 S	06/28/01	06/02/01	04/02/01	2 183.45	-2 237.42	-53.97 P
SILOP2013002	024061103	AMERICAN AXLE & MFG HLDGS INC	100 0000 S	04/23/01	06/02/01	04/02/01	1 966.10	1 313.94	652.16 P
SILOP2013002	024061103	AMERICAN AXLE & MFG HLDGS INC	400 0000 S	04/23/01	06/02/01	04/02/01	7 164.42	3,564.00	3,600.42 P
SILOP2013002	153319109	GENETILUM COMMUNICATIONS INC	1 100 0000 S	07/18/01	06/02/01	04/02/01	14,336.06	-19,528.98	-4 972.92 P
SILOP2013002	153319109	GENETILUM COMMUNICATIONS INC	400 0000 S	07/19/01	06/02/01	04/02/01	7 830.58	9 071.10	1,240.52 P
SILOP2013002	319829107	FISHER SCIENTIFIC INTL CORP PA	900 0000 S	10/10/00	06/02/01	04/02/01	10,541.07	9 094.23	1 446.84 P
SILOP2013002	319829107	FISHER SCIENTIFIC INTL CORP PA	1 900 0000 S	05/08/01	06/02/01	04/02/01	31,252.11	-31 547.44	1 995.33 P
SILOP2013002	413064109	HARMAAN INTL INDS INC NEW COM	1 400 0000 S	03/29/01	06/02/01	04/02/01	37 108.76	23 633.10	11,435.66 P
SILOP2013002	413064109	HARMAAN INTL INDS INC NEW COM	4 400 0000 S	03/29/01	06/02/01	04/02/01	51 932.26	33,578.22	18 676.04 P
SILOP2013002	413064109	HARMAAN INTL INDS INC NEW COM	700 0000 S	04/02/01	06/02/01	04/02/01	23 976.13	-17 816.03	8 160.08 P
SILOP2013002	413064109	HARMAAN INTL INDS INC NEW COM	200 0000 S	04/03/01	06/02/01	04/02/01	7 421.75	5 033.68	2 388.07 P
SILOP2013002	816074306	SENTEL INC NEW	1 000 0000 S	06/05/01	06/02/01	04/02/01	11 824.50	16 336.30	4,511.80 P
SILOP2013002	816074306	SENTEL INC NEW	1 300 0000 S	06/06/01	06/02/01	04/02/01	13,371.85	22,795.32	9,423.47 P
SILOP2013002	816074306	SENTEL INC NEW	2 000 0000 S	06/19/01	06/02/01	04/02/01	21,919.46	26 061.40	4,141.94 P
SILOP2013002	920353104	VALSPAR CORP	700 0000 S	06/03/01	06/02/01	04/02/01	32,370.41	34,060.00	3,689.59 P
SILOP2013002	920353104	VALSPAR CORP	1 000 0000 S	05/22/01	06/02/01	04/02/01	9 322.78	-9,541.99	-214.91 P
SILOP2013002	994102302	WABASH NAITL CORP COM	700 0000 S	07/10/01	06/02/01	04/02/01	856 162.95	-854 162.95	0.00 P
SILOP2013002	005123109	WABASH NAITL CORP COM	156 162 9300 S	06/28/01	06/02/01	04/02/01	4,945.89	-4 474.84	471.05 P
SILOP2013002	005123109	WABASH NAITL CORP COM	400 0000 S	06/29/01	06/02/01	04/02/01	1 086.47	1,257.22	160.75 P
SILOP2013002	005123109	WABASH NAITL CORP COM	100 0000 S	04/25/01	06/02/01	04/02/01	14 964.30	12,550.32	2,413.98 P
SILOP2013002	005123109	WABASH NAITL CORP COM	400 0000 S	04/25/01	06/02/01	04/02/01	32 144.74	39 243.28	6,398.54 P
SILOP2013002	225302108	ADVQ INC	1 600 0000 S	05/16/01	06/02/01	04/02/01	21 004.67	20 563.91	440.76 P
SILOP2013002	263475101	CHENIERE SYS CORP	1 100 0000 S	06/18/01	06/02/01	04/02/01	2,347.38	2 820.94	473.56 P
SILOP2013002	319829107	DTICOM INDS INC	200 0000 S	10/10/00	06/02/01	04/02/01	1 173.79	1 191.39	17.60 P
SILOP2013002	319829107	DTICOM INDS INC	100 0000 S	05/01/01	06/02/01	04/02/01	10,907.87	9 481.08	1 426.79 P
SILOP2013002	436638106	FIRST COMWALTH FINL CORP PA	600 0000 S	01/29/01	06/02/01	04/02/01	19 997.77	21 981.30	1 983.53 P
SILOP2013002	436638106	FIRST COMWALTH FINL CORP PA	1 100 0000 S	01/17/01	06/02/01	04/02/01	15 997.77	-10 154.82	5 842.95 P
SILOP2013002	59151K104	INFOCUS CORP COM	1 400 0000 S	04/19/01	06/02/01	04/02/01	4 196.22	13,922.16	9 725.94 P
SILOP2013002	680033107	OAK TECHNOLOGIES INC COM	100 0000 S	04/19/01	06/02/01	04/02/01	12 480.21	15 922.16	3 441.95 P
SILOP2013002	680033107	OAK TECHNOLOGIES INC COM	500 0000 S	05/09/01	06/02/01	04/02/01	2 634.91	-2,497.55	141.36 P
SILOP2013002	680033107	OAK TECHNOLOGIES INC COM	300 0000 S	05/09/01	06/02/01	04/02/01	13 174.56	12,251.83	922.73 P
SILOP2013002	680033107	OAK TECHNOLOGIES INC COM	500 0000 S	05/09/01	06/02/01	04/02/01	5 269.82	-5 070.00	199.82 P
SILOP2013002	701081101	OLD NATIONAL BANCORP IND	800 0000 S	07/10/01	06/02/01	04/02/01	1 799.87	-4 579.04	-6 378.91 P
SILOP2013002	701081101	OLD NATIONAL BANCORP IND	300 0000 S	07/11/01	06/02/01	04/02/01	1 424.93	-1,544.31	-119.38 P
SILOP2013002	71327109	PARKER DRILLING CO COM	500 0000 S	05/22/01	06/02/01	04/02/01	6,539.08	-4 183.45	2,355.63 P
SILOP2013002	71327109	PARKER DRILLING CO COM	400 0000 S	05/24/01	06/02/01	04/02/01	5,221.26	-3,569.72	1 661.54 P
SILOP2013002	799943101	PER BOYS MANNY MOE & JACK COM	700 0000 S	06/12/01	06/02/01	04/02/01	7 266.74	-6 300.21	966.53 P
SILOP2013002	799943101	PER BOYS MANNY MOE & JACK COM	700 0000 S	06/12/01	06/02/01	04/02/01	13 338.17	13 374.75	36.58 P
SILOP2013002	772739207	REBEC INC COM	1 100 0000 S	06/21/01	06/02/01	04/02/01	28 737.84	26 865.00	1 872.84 P
SILOP2013002	772739207	REBEC INC COM	1 500 0000 S	06/09/01	06/02/01	04/02/01	3 831.71	3 627.44	204.27 P
SILOP2013002	78349104	RYDER SYS INC COM	1 400 0000 S	04/10/01	06/02/01	04/02/01	28 035.54	23,567.90	4,467.64 P
SILOP2013002	811231100	SENSIENT TECHNOLOGIES CORP COM	200 0000 S	04/27/01	06/02/01	04/02/01	10 333.44	12 462.64	2,129.20 P
SILOP2013002	816142106	STONE ENERGY CORP COM	353 0000 S	03/16/01	06/02/01	04/02/01	15 860.86	16 611.01	750.15 P
SILOP2013002	816142106	STONE ENERGY CORP COM	1 400 0000 S	07/26/01	06/02/01	04/02/01	15 379.48	16 072.00	692.52 P
SILOP2013002	817813103	SYSTEMS & COMPUTER TECHNOLOGY	700 0000 S	06/19/01	06/02/01	04/02/01	7,577.28	9 121.49	1 544.21 P
SILOP2013002	8181609101	TESORO PETE CORP	800 0000 S	06/21/01	06/02/01	04/02/01	8 639.87	10,674.00	2 034.13 P
SILOP2013002	8181609101	TESORO PETE CORP	600 0000 S	06/06/01	06/02/01	04/02/01	13,515.92	11,200.02	2,315.90 P

SI.072012002	920333104	VALSPAR CORP	400 0000 5	06/01/01	08/07/01	08/10/01	12,186.93	14,424.00	1,247.07 P
SI.072012002	929366107	WABASH NATL CORP COM	400 0000 5	03/22/01	08/07/01	08/10/01	7,338.64	5,338.28	1,999.80 P
SI.072012002	981509108	YELLOW CORP COM	700 0000 5	04/23/01	08/07/01	08/10/01	17,153.80	12,372.50	4,781.30 P
SI.072012002	981509108	YELLOW CORP COM	900 0000 5	06/12/01	08/07/01	08/10/01	22,097.45	16,166.52	5,890.93 P
SI.072012002	001041102	AGCO CORP COM	2,200 0000 5	11/02/00	08/08/01	08/13/01	23,504.75	23,271.25	1,766.50 P
SI.072012002	001151109	AGCO CORP COM	200 0000 5	11/02/00	08/08/01	08/13/01	2,063.89	-2,037.16	6.73 P
SI.072012002	001151109	AGCO CORP COM	300 0000 5	06/29/01	08/08/01	08/13/01	3,306.46	-8,124.13	5,117.67 P
SI.072012002	001151109	AGCO CORP COM	300 0000 5	06/29/01	08/08/01	08/13/01	42,983.97	-4,937.46	5,832.61 P
SI.072012002	001151109	AGCO CORP COM	900 0000 5	07/11/01	08/08/01	08/13/01	9,919.38	3,619.92	3,619.92 P
SI.072012002	001151109	AGCO CORP COM	900 0000 5	07/20/01	08/08/01	08/13/01	33,523.43	32,202.50	1,217.93 P
SI.072012002	007331106	ADVANCED DIGITAL INFORMATION	2,700 0000 5	04/23/01	08/08/01	08/13/01	9,373.33	-4,922.55	650.98 P
SI.072012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	500 0000 5	01/06/01	08/08/01	08/13/01	9,373.33	1,700.00	-33.96 P
SI.072012002	039827106	ARBA BANKSHARES CORP NEW COM	100 0000 5	02/09/01	08/08/01	08/13/01	9,944.27	9,973.00	9.27 P
SI.072012002	134496108	ARBA BANKSHARES CORP NEW COM	3,000 0000 5	04/07/01	08/08/01	08/13/01	31,842.43	28,218.30	3,504.13 P
SI.072012002	223507108	CHALLENGER ENTERTAINMENT INC COM	100 0000 5	05/16/01	08/08/01	08/13/01	16,439.13	19,622.64	3,183.51 P
SI.072012002	223507108	CHALLENGER ENTERTAINMENT INC COM	100 0000 5	06/12/01	08/08/01	08/13/01	29,161.63	28,143.00	1,018.63 P
SI.072012002	223507108	CHALLENGER ENTERTAINMENT INC COM	900 0000 5	06/12/01	08/08/01	08/13/01	9,649.67	11,448.40	1,798.73 P
SI.072012002	223507108	CHALLENGER ENTERTAINMENT INC COM	900 0000 5	06/12/01	08/08/01	08/13/01	18,548.65	19,062.24	513.59 P
SI.072012002	248231100	ECI TELECOM LTD ORD	2,000 0000 5	05/01/01	08/08/01	08/13/01	9,034.09	9,991.50	937.41 P
SI.072012002	319829107	FIRST COMPLYTH ENL CORP PA	1,600 0000 5	01/17/01	08/08/01	08/13/01	4,022.36	3,305.47	-716.89 P
SI.072012002	436828106	INFOCUS CORP COM	300 0000 5	05/18/01	08/08/01	08/13/01	4,022.36	1,988.88	-2,033.48 P
SI.072012002	514606102	LANCE INC	300 0000 5	04/19/01	08/08/01	08/13/01	1,799.94	1,988.88	188.94 P
SI.072012002	671802106	OAK TECHNOLOGIES INC COM	200 0000 5	04/23/01	08/08/01	08/13/01	10,799.64	-12,843.88	1,844.24 P
SI.072012002	671802106	OAK TECHNOLOGIES INC COM	300 0000 5	03/15/01	08/08/01	08/13/01	7,674.73	7,603.00	-71.73 P
SI.072012002	701081101	OLD NATIONAL BANKCORP IND	5,600 0000 5	07/11/01	08/08/01	08/13/01	26,048.64	-28,817.12	2,778.48 P
SI.072012002	701081101	PARKER DRILLING CO COM	900 0000 5	07/16/01	08/08/01	08/13/01	4,186.39	-4,347.00	-160.61 P
SI.072012002	701081101	PARKER DRILLING CO COM	900 0000 5	07/23/01	08/08/01	08/13/01	4,651.34	-4,799.40	-147.86 P
SI.072012002	701081101	PARKER DRILLING CO COM	1,000 0000 5	07/23/01	08/08/01	08/13/01	9,787.47	-14,229.84	-4,442.37 P
SI.072012002	709321109	PECO II INC COM	1,200 0000 5	05/21/01	08/08/01	08/13/01	19,205.33	18,137.20	1,068.13 P
SI.072012002	715469108	RYDER SYS INC COM	1,000 0000 5	04/27/01	08/08/01	08/13/01	9,978.71	9,024.25	-954.46 P
SI.072012002	811212100	SERBENT TECHNOLOGIES CORP COM	500 0000 5	04/27/01	08/08/01	08/13/01	7,630.24	8,652.00	1,021.76 P
SI.072012002	838119100	STEL DYNAMICS INC COM	400 0000 5	06/06/01	08/08/01	08/13/01	8,299.72	8,400.75	101.03 P
SI.072012002	861543109	STOLT-FRIESEN SA COM ADR	500 0000 5	04/31/01	08/08/01	08/13/01	8,635.71	10,374.00	1,738.29 P
SI.072012002	881609101	TESORO PETE CORP	400 0000 5	06/29/01	08/08/01	08/13/01	4,327.83	-4,935.20	-607.37 P
SI.072012002	911163103	UNITED NATL INC	1,400 0000 5	06/29/01	08/08/01	08/13/01	30,883.77	26,133.38	-4,750.39 P
SI.072012002	929366107	WABASH NATL CORP COM	300 0000 5	06/12/01	08/08/01	08/13/01	8,299.72	5,188.84	-3,110.88 P
SI.072012002	981509108	YELLOW CORP COM	300 0000 5	02/15/01	08/08/01	08/14/01	29,963.99	30,637.19	673.20 P
SI.072012002	981509108	YELLOW CORP COM	1,200 0000 5	05/28/01	08/08/01	08/14/01	4,609.83	-4,500.00	-109.83 P
SI.072012002	981509108	YELLOW CORP COM	200 0000 5	11/28/00	08/09/01	08/14/01	10,076.76	10,183.80	107.04 P
SI.072012002	001041102	AGCO CORP COM	1,900 0000 5	07/24/01	08/09/01	08/14/01	21,494.93	24,219.49	2,724.56 P
SI.072012002	001151109	AGCO CORP COM	700 0000 5	07/20/01	08/09/01	08/14/01	8,617.89	-4,375.50	-12,993.39 P
SI.072012002	007331106	ADVANCED DIGITAL INFORMATION	2,200 0000 5	07/23/01	08/09/01	08/14/01	27,004.17	24,389.20	-2,614.97 P
SI.072012002	007331106	ADVANCED DIGITAL INFORMATION	300 0000 5	04/23/01	08/09/01	08/14/01	3,729.17	5,221.20	1,492.03 P
SI.072012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	1,100 0000 5	04/23/01	08/09/01	08/14/01	21,099.31	19,629.61	-1,469.70 P
SI.072012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	600 0000 5	08/07/01	08/09/01	08/14/01	19,113.96	17,130.00	-1,983.96 P
SI.072012002	223507108	CHALLENGER ENTERTAINMENT INC COM	1,200 0000 5	05/16/01	08/09/01	08/14/01	23,843.20	29,433.96	5,590.76 P
SI.072012002	436828106	INFOCUS CORP COM	500 0000 5	01/17/01	08/09/01	08/14/01	8,378.41	9,991.50	1,613.09 P
SI.072012002	436828106	INFOCUS CORP COM	900 0000 5	05/21/01	08/09/01	08/14/01	13,441.14	18,293.38	4,852.24 P
SI.072012002	532231107	LIGHTBRIDGE INC	600 0000 5	05/21/01	08/09/01	08/14/01	5,646.47	9,060.30	3,413.83 P
SI.072012002	597911106	MIDWEST EXPRESS HLDS INC	800 0000 5	06/30/00	08/09/01	08/14/01	18,337.34	19,203.60	866.26 P
SI.072012002	597911106	MIDWEST EXPRESS HLDS INC	100 0000 5	07/27/00	08/09/01	08/14/01	16,299.15	19,273.60	2,974.45 P
SI.072012002	64003107	OLD NATIONAL BANKCORP IND	2,200 0000 5	05/15/01	08/09/01	08/14/01	31,803.07	33,770.00	2,003.07 P
SI.072012002	64003107	OLD NATIONAL BANKCORP IND	100 0000 5	05/15/01	08/09/01	08/14/01	2,308.38	1,926.60	-381.78 P
SI.072012002	709321109	PATHEMARK STORES INC NEW COM	1,600 0000 5	05/17/01	08/09/01	08/14/01	36,927.58	-34,098.40	2,838.98 P
SI.072012002	709321109	PATHEMARK STORES INC NEW COM	400 0000 5	05/15/01	08/09/01	08/14/01	9,234.33	8,541.24	-693.09 P
SI.072012002	709321109	PATHEMARK STORES INC NEW COM	400 0000 5	05/15/01	08/09/01	08/14/01	826.22	1,183.82	357.60 P
SI.072012002	709321109	PATHEMARK STORES INC NEW COM	700 0000 5	06/15/01	08/09/01	08/14/01	3,783.35	5,343.26	1,559.91 P
SI.072012002	713378109	PECO II INC COM	400 0000 5	05/24/01	08/09/01	08/14/01	4,518.41	-3,369.72	-7,888.13 P
SI.072012002	713378109	PECO II INC COM	400 0000 5	05/24/01	08/09/01	08/14/01	18,073.63	15,210.72	-2,862.91 P
SI.072012002	817762509	PEP BOYS MANNY MORE & JACK COM	900 0000 5	02/29/01	08/09/01	08/14/01	10,166.42	-4,343.86	-1,029.96 P
SI.072012002	817762509	PEP BOYS MANNY MORE & JACK COM	500 0000 5	02/29/01	08/09/01	08/14/01	6,039.79	5,030.00	-1,009.79 P
SI.072012002	817762509	PEP BOYS MANNY MORE & JACK COM	200 0000 5	02/12/01	08/09/01	08/14/01	2,423.92	2,082.10	-341.82 P
SI.072012002	818115303	7 ELEVEN INC COM NEW	900 0000 5	06/29/01	08/09/01	08/14/01	12,733.49	10,800.00	-1,933.49 P
SI.072012002	818115303	7 ELEVEN INC COM NEW	2,900 0000 5	07/02/01	08/09/01	08/14/01	41,030.14	34,800.00	-6,230.14 P
SI.072012002	818115303	7 ELEVEN INC COM NEW	800 0000 5	07/23/01	08/09/01	08/14/01	11,318.66	11,139.44	-179.22 P

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Account Number	Entity Name	Balance	Account Type	Account Number	Entity Name	Balance	Account Type
SLOF2012002	STEELCASE INC CL A	600 0000 S	07/24/01	08/09/01	08/14/01	8 488 99	-4 253 24
SLOF2012002	STELCASE INC CL A	400 0000 S	07/26/01	08/09/01	08/14/01	5 659 33	5 595 88
SLOF2012002	TESORO PETE CORP	500 0000 S	06/29/01	08/09/01	08/14/01	5 378 42	-6 169 00
SLOF2012002	TESORO PETE CORP	1 200 0000 S	07/02/01	08/09/01	08/14/01	12 908 20	14 916 12
SLOF2012002	VALSPAR CORP	1 300 0000 S	06/05/01	08/09/01	08/14/01	42 038 12	-4 439 88 P
SLOF2012002	WABASH NATL CORP COM	1 000 0000 S	05/22/01	08/09/01	08/14/01	821 49	-1 304 57
SLOF2012002	WABASH NATL CORP COM	1 000 0000 S	05/25/01	08/09/01	08/14/01	4 107 46	-6 088 30
SLOF2012002	WABASH NATL CORP COM	500 0000 S	06/01/01	08/09/01	08/14/01	6 271 94	9 237 04
SLOF2012002	WABASH NATL CORP COM	1 900 0000 S	11/28/00	08/15/01	08/15/01	19 056 74	-296 28 P
SLOF2012002	AGCO CORP COM	1 000 0000 S	12/08/00	08/15/01	08/15/01	10 029 86	23 64 P
SLOF2012002	AGCO CORP COM	1 200 0000 S	13/12/00	08/15/01	08/15/01	12 035 84	-502 24 P
SLOF2012002	AGCO CORP COM	200 0000 S	07/24/01	08/15/01	08/15/01	2 339 18	-210 24 P
SLOF2012002	ACIOM CORP COM	3 300 0000 S	07/26/01	08/15/01	08/15/01	38 296 50	1 278 12 P
SLOF2012002	ADVANCED DIGITAL INFORMATION	900 0000 S	07/23/01	08/15/01	08/15/01	11 069 63	-37 318 38
SLOF2012002	ADVANCED DIGITAL INFORMATION	1 000 0000 S	07/24/01	08/15/01	08/15/01	1 229 96	9 977 40
SLOF2012002	CENTURY ALUM CO COM	1 000 0000 S	07/13/01	08/15/01	08/15/01	14 008 93	-19 831 30
SLOF2012002	CENTURY ALUM CO COM	700 0000 S	07/16/01	08/15/01	08/15/01	9 106 23	3 906 75 P
SLOF2012002	CYTEC INDS INC COM	300 0000 S	01/25/01	08/15/01	08/15/01	9 333 17	-13 713 00
SLOF2012002	CYTEC INDS INC COM	300 0000 S	01/26/01	08/15/01	08/15/01	9 314 91	152 11 P
SLOF2012002	ENTRAVISION COMMUNICATIONS COR	1 300 0000 S	02/27/01	08/15/01	08/15/01	16 129 49	218 26 P
SLOF2012002	ENTRAVISION COMMUNICATIONS COR	1 100 0000 S	03/09/01	08/15/01	08/15/01	14 240 34	3 374 49 P
SLOF2012002	OAK TECHNOLOGIES INC COM	1 200 0000 S	04/20/01	08/15/01	08/15/01	10 799 64	6 376 66 P
SLOF2012002	OAK TECHNOLOGIES INC COM	3 100 0000 S	04/23/01	08/15/01	08/15/01	31 434 21	-1 884 24 P
SLOF2012002	PEP BOYS MANNY MOE & JACK COM	900 0000 S	05/29/01	08/15/01	08/15/01	10 621 35	-3 535 24 P
SLOF2012002	7 ELEVEN INC COM NEW	700 0000 S	06/19/01	08/15/01	08/15/01	8 438 14	2 075 49 P
SLOF2012002	UNITED NATL INC	600 0000 S	06/26/01	08/15/01	08/15/01	12 699 58	1 509 79 P
SLOF2012002	UNITED NATL INC	800 0000 S	06/07/01	08/15/01	08/15/01	39 668 73	1 489 36 P
SLOF2012002	UNITED THERAPEUTICS CORP DEL	3 100 0000 S	07/05/01	08/15/01	08/15/01	52 293 47	4 012 37 P
SLOF2012002	VALSPAR CORP	600 0000 S	06/03/01	08/15/01	08/15/01	19 763 34	-1 872 66 P
SLOF2012002	YELLOW CORP COM	100 0000 S	06/19/01	08/15/01	08/15/01	2 277 49	544 99 P
SLOF2012002	YELLOW CORP COM	700 0000 S	06/12/01	08/15/01	08/15/01	15 942 46	3 568 50 P
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	37 657 7700 S	07/11/01	08/15/01	08/15/01	37 657 77	0 00 P
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	213 432 8300 S	07/11/01	08/15/01	08/15/01	213 432 83	0 00 P
SLOF2012002	ALLEGHENY TECHNOLOGIES INC COM	600 0000 S	04/23/01	08/13/01	08/13/01	11 259 84	917 44 P
SLOF2012002	ARBA BANKSHARES CORP NEW COM	700 0000 S	02/09/01	08/13/01	08/13/01	11 726 28	88 78 P
SLOF2012002	CHAMPIONSHIP AUTO RACING TEAM	900 0000 S	04/24/01	08/13/01	08/13/01	14 831 68	1 916 60 P
SLOF2012002	CYTEC INDS INC COM	1 000 0000 S	04/25/01	08/13/01	08/13/01	31 232 55	3 387 05 P
SLOF2012002	CYTEC INDS INC COM	200 0000 S	04/27/01	08/13/01	08/13/01	6 246 51	357 27 P
SLOF2012002	CYTEC INDS INC COM	700 0000 S	01/26/01	08/13/01	08/13/01	21 862 79	128 00 P
SLOF2012002	ECI TELECOM LTD ORD	2 400 0000 S	06/03/01	08/13/01	08/13/01	13 738 08	2 698 45 P
SLOF2012002	ENTRAVISION COMMUNICATIONS COR	1 500 0000 S	03/09/01	08/13/01	08/13/01	19 453 33	9 130 13 P
SLOF2012002	ENTRAVISION COMMUNICATIONS COR	900 0000 S	03/12/01	08/13/01	08/13/01	11 912 00	5 315 36 P
SLOF2012002	LANCIE INC	1 400 0000 S	05/18/01	08/13/01	08/13/01	18 199 39	-6 596 64
SLOF2012002	LANCIE INC	400 0000 S	05/21/01	08/13/01	08/13/01	5 199 83	1 840 33 P
SLOF2012002	LANCIE INC	700 0000 S	05/22/01	08/13/01	08/13/01	9 099 70	551 03 P
SLOF2012002	LANCIE INC	1 200 0000 S	06/05/01	08/13/01	08/13/01	15 599 48	904 76 P
SLOF2012002	PRI AUTOMATION INC COM	200 0000 S	06/12/01	08/13/01	08/13/01	2 599 91	49 91 P
SLOF2012002	PRI AUTOMATION INC COM	1 000 0000 S	06/04/01	08/13/01	08/13/01	1 717 44	-43 63 P
SLOF2012002	PRI AUTOMATION INC COM	600 0000 S	06/05/01	08/13/01	08/13/01	10 304 65	843 05 P
SLOF2012002	7 ELEVEN INC COM NEW	300 0000 S	02/12/01	08/13/01	08/13/01	3 613 47	490 32 P
SLOF2012002	7 ELEVEN INC COM NEW	600 0000 S	02/13/01	08/13/01	08/13/01	7 226 91	963 05 P
SLOF2012002	TESORO PETE CORP	500 0000 S	07/05/01	08/13/01	08/13/01	5 423 96	709 29 P
SLOF2012002	UNITED THERAPEUTICS CORP DEL	600 0000 S	07/06/01	08/13/01	08/13/01	8 178 51	978 31 P
SLOF2012002	UNITED THERAPEUTICS CORP DEL	1 000 0000 S	07/10/01	08/13/01	08/13/01	2 726 17	206 17 P
SLOF2012002	VITAL SIGNS INC COM	200 0000 S	06/20/01	08/13/01	08/13/01	13 630 84	1 400 64 P
SLOF2012002	WALLACE COMPUTER SVCS INC	1 000 0000 S	06/19/01	08/13/01	08/13/01	22 844 24	653 07 P
SLOF2012002	YELLOW CORP COM	2 000 0000 S	06/21/01	08/13/01	08/13/01	45 688 47	5 519 24 P
SLOF2012002	YELLOW CORP COM	1 000 0000 S	07/06/01	08/13/01	08/13/01	21 814 27	9 948 47 P
SLOF2012002	AFC ENTERPRISES INC COM	200 0000 S	07/09/01	08/14/01	08/14/01	4 362 85	1 329 77 P
SLOF2012002	AFC ENTERPRISES INC COM	700 0000 S	12/12/00	08/14/01	08/14/01	7 297 04	203 07 P
SLOF2012002	AGCO CORP COM	2 000 0000 S	02/23/01	08/14/01	08/14/01	20 848 70	16 84 P
SLOF2012002	AGCO CORP COM	1 200 0000 S	03/13/01	08/14/01	08/14/01	12 509 22	-1 211 20 P
SLOF2012002	ADTRAN INC	100 0000 S	06/21/01	08/14/01	08/14/01	1 896 20	553 03 P



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SLOF2012002	067344.06	AUTRAN INC	07/12/01	08/14/01	08/17/01	12,246.23	9,630.45	2,615.78 P
SLOF2012002	007523.08	ADVANCED DIGITAL INFORMATION	07/24/01	08/14/01	08/17/01	16,880.59	-14,387.82	2,292.77 P
SLOF2012002	007523.08	ADVANCED DIGITAL INFORMATION	07/25/01	08/14/01	08/17/01	14,283.57	-12,417.57	1,866.00 P
SLOF2012002	104674.06	BRADY CORPORATION CL A COM	06/15/01	08/14/01	08/17/01	20,327.46	20,327.46	-6,912.62 P
SLOF2012002	225302.08	CREDENCE SYS CORP	05/16/01	08/14/01	08/17/01	24,904.17	31,886.79	-1,307.93 P
SLOF2012002	232820.00	CYTEC INDS INC COM	04/27/01	08/14/01	08/17/01	21,905.28	23,113.23	-322.66 P
SLOF2012002	232820.00	CYTEC INDS INC COM	05/15/01	08/14/01	08/17/01	21,905.28	22,227.94	-451.55 P
SLOF2012002	232820.00	CYTEC INDS INC COM	06/06/01	08/14/01	08/17/01	35,844.80	35,844.80	-2,311.50 P
SLOF2012002	449669.00	IMC GLOBAL INC COM	08/14/01	08/14/01	08/17/01	17,634.24	17,634.24	-600.06 P
SLOF2012002	449669.00	IMC GLOBAL INC COM	06/27/00	08/14/01	08/17/01	2,326.42	2,926.48	258.62 P
SLOF2012002	461120.07	INTERVAN INC	08/12/00	08/14/01	08/17/01	3,651.62	3,395.00	-5,006.06 P
SLOF2012002	498423.01	KLAMATH FIRST BANCORP INC COM	03/23/99	08/14/01	08/17/01	31,678.94	36,645.00	744.21 P
SLOF2012002	576206.06	MASSEY ENERGY CORP COM	06/26/00	08/14/01	08/17/01	29,335.56	28,591.35	1,526.14 P
SLOF2012002	693578.06	PRE AUTOMATION INC COM	06/03/01	08/14/01	08/17/01	20,769.26	22,293.40	1,477.78 P
SLOF2012002	70322A.01	PATHEMARK STORES INC NEW COM	05/18/01	08/14/01	08/17/01	16,424.95	-14,947.17	-41.03 P
SLOF2012002	70322A.01	PECO II INC COM	06/15/01	08/14/01	08/17/01	3,749.87	3,830.90	9.93 P
SLOF2012002	703221.09	PECO II INC COM	06/18/01	08/14/01	08/17/01	1,499.93	1,490.00	1,933.86 P
SLOF2012002	81725T.00	SENSIENT TECHNOLOGIES CORP COM	04/27/01	08/14/01	08/17/01	21,807.21	-19,833.35	200.41 P
SLOF2012002	832696.06	SMUCKER J M CO COM	06/19/01	08/14/01	08/17/01	2,694.91	2,494.50	437.64 P
SLOF2012002	832696.06	SMUCKER J M CO COM	07/12/01	08/14/01	08/17/01	16,169.46	15,731.82	1,105.85 P
SLOF2012002	832696.06	SMUCKER J M CO COM	07/13/01	08/14/01	08/17/01	43,813.47	-44,707.62	-289.27 P
SLOF2012002	881699.01	TESORO PETE CORP	07/05/01	08/14/01	08/17/01	2,188.03	-2,477.30	929.56 P
SLOF2012002	881699.01	TESORO PETE CORP	07/06/01	08/14/01	08/17/01	6,564.08	7,493.64	-6,093.35
SLOF2012002	881699.01	TESORO PETE CORP	07/09/01	08/14/01	08/17/01	5,470.07	-6,093.35	2,063.67 P
SLOF2012002	91307C.02	UNITED THERAPEUTICS CORP DEL	07/11/01	08/14/01	08/17/01	34,295.93	26,230.26	3,699.71 P
SLOF2012002	91307C.02	UNITED THERAPEUTICS CORP DEL	08/08/01	08/14/01	08/17/01	12,126.83	-4,427.06	442.99 P
SLOF2012002	91307C.02	UNITED THERAPEUTICS CORP DEL	08/10/01	08/14/01	08/17/01	10,020.00	10,020.00	321.62 P
SLOF2012002	91307C.02	WALLACE COMPUTER SVCS INC	08/20/01	08/14/01	08/17/01	6,538.29	-6,256.67	637.98 P
SLOF2012002	00104Q.07	AFC ENTERPRISES INC COM	08/15/01	08/14/01	08/17/01	16,930.48	10,273.50	3,177.77 P
SLOF2012002	00104Q.07	AFC ENTERPRISES INC COM	08/20/01	08/14/01	08/17/01	3,335.77	3,018.00	9,191.19 P
SLOF2012002	00104Q.07	AFC ENTERPRISES INC COM	08/20/01	08/14/01	08/17/01	10,007.30	9,088.11	860.73 P
SLOF2012002	001084.02	AGCO CORP COM	08/15/01	08/14/01	08/17/01	18,982.68	22,362.50	5,433.56 P
SLOF2012002	001084.02	AGCO CORP COM	08/15/01	08/14/01	08/17/01	27,798.06	27,798.06	382.98 P
SLOF2012002	001084.02	AGCO CORP COM	08/15/01	08/14/01	08/17/01	7,779.70	8,362.68	-189.71 P
SLOF2012002	001084.02	AGCO CORP COM	08/15/01	08/14/01	08/17/01	2,593.23	2,782.94	-462.73 P
SLOF2012002	018991.08	ALLEN TELECOM INC COM	02/07/01	08/14/01	08/17/01	5,171.85	-5,634.58	2,772.54 P
SLOF2012002	018991.08	ALLEN TELECOM INC COM	02/08/01	08/14/01	08/17/01	18,101.46	-20,874.00	430.81 P
SLOF2012002	018991.08	ALLEN TELECOM INC COM	06/19/01	08/14/01	08/17/01	10,339.33	9,901.52	3,700.33 P
SLOF2012002	104674.06	BRADY CORPORATION CL A COM	06/20/01	08/14/01	08/17/01	34,464.43	32,764.10	1,048.98 P
SLOF2012002	104674.06	BRADY CORPORATION CL A COM	06/20/01	08/14/01	08/17/01	12,700.80	12,700.80	984.32 P
SLOF2012002	104674.06	BRADY CORPORATION CL A COM	06/20/01	08/14/01	08/17/01	11,814.32	10,810.00	923.02 P
SLOF2012002	154751.09	CENTRAL PKG CORP	03/10/01	08/14/01	08/17/01	4,639.74	-5,382.76	1,468.92 P
SLOF2012002	154751.09	CENTRAL PKG CORP	04/24/01	08/14/01	08/17/01	9,616.92	8,148.00	9,037.13 P
SLOF2012002	163596.09	CHEMED CORP	08/10/01	08/14/01	08/17/01	25,302.47	34,239.62	-3,816.03 P
SLOF2012002	223302.08	CREDENCE SYS CORP	05/16/01	08/14/01	08/17/01	24,839.81	28,675.84	1,097.77 P
SLOF2012002	232820.00	CYTEC INDS INC COM	06/06/01	08/14/01	08/17/01	9,322.43	10,432.20	1,697.72 P
SLOF2012002	232820.00	CYTEC INDS INC COM	07/20/01	08/14/01	08/17/01	18,644.86	20,342.58	9,243.39 P
SLOF2012002	29312R.07	ENTRA VISION COMMUNICATIONS COR	03/12/01	08/14/01	08/17/01	22,043.71	12,460.32	1,133.61 P
SLOF2012002	316869.06	FILENET CORP	05/21/01	08/14/01	08/17/01	2,593.61	-1,460.00	123.51 P
SLOF2012002	413086.09	HARMAN INTL INDS INC NEW COM	04/03/01	08/14/01	08/17/01	31,217.36	20,134.72	11,082.64 P
SLOF2012002	413086.09	HARMAN INTL INDS INC NEW COM	04/05/01	08/14/01	08/17/01	54,630.38	-44,466.80	3,954.60 P
SLOF2012002	413086.09	HARMAN INTL INDS INC NEW COM	05/02/01	08/14/01	08/17/01	23,413.02	19,458.42	1,197.56 P
SLOF2012002	413086.09	HARMAN INTL INDS INC NEW COM	05/03/01	08/14/01	08/17/01	7,804.34	-6,606.78	1,902.04 P
SLOF2012002	413086.09	HARMAN INTL INDS INC NEW COM	05/07/01	08/14/01	08/17/01	15,608.68	17,706.64	3,484.08 P
SLOF2012002	449669.00	IMC GLOBAL INC COM	06/27/00	08/14/01	08/17/01	14,074.80	17,538.88	-9,779.00 P
SLOF2012002	45663B.06	INFOCUS CORP COM	01/16/01	08/14/01	08/17/01	63,402.52	73,181.52	72.59 P
SLOF2012002	45663B.06	KEANE INC COM	07/19/01	08/14/01	08/17/01	9,093.14	9,020.55	5,637.18 P
SLOF2012002	493108.00	KEYNOTE SYS INC COM	01/11/01	08/14/01	08/17/01	8,149.12	-13,801.30	1,808.07 P
SLOF2012002	498423.01	KLAMATH FIRST BANCORP INC COM	03/22/99	08/14/01	08/17/01	11,533.93	-13,240.00	-4,063.63 P
SLOF2012002	498423.01	KLAMATH FIRST BANCORP INC COM	03/23/99	08/14/01	08/17/01	25,931.35	-30,015.00	1,642.77 P
SLOF2012002	498423.01	KLAMATH FIRST BANCORP INC COM	06/16/99	08/14/01	08/17/01	24,834.83	-30,477.60	13,205.59
SLOF2012002	576206.06	MASSEY ENERGY CORP COM	06/27/01	08/14/01	08/17/01	13,483.83	12,168.12	800.94 P
SLOF2012002	671802.06	OAK TECHNOLOGIES INC COM	04/22/01	08/14/01	08/17/01	11,287.18	12,168.12	800.94 P
SLOF2012002	671802.06	OAK TECHNOLOGIES INC COM	04/24/01	08/14/01	08/17/01	26,336.76	26,740.00	-403.24 P

SL07P012002	67182106	OAK TECHNOLOGIES INC COM	1,200,000 S	04/23/01	00/12/01	00/20/01	14,108.96	15,430.00	1,341.03 P
SL07P012002	67182106	OAK TECHNOLOGIES INC COM	1,200,000 S	04/23/01	00/12/01	00/20/01	1,881.20	-2,200.94	339.74 P
SL07P012002	693379106	PRU AUTOMATION INC COM	100,000 S	06/05/01	00/12/01	00/20/01	18,749.42	20,437.45	-1,688.03 P
SL07P012002	702324101	PATHEM&K STORES INC NEW COM	400,000 S	05/01/01	00/12/01	00/20/01	9,406.04	9,246.04	246.88 P
SL07P012002	703224101	PATHEM&K STORES INC NEW COM	300,000 S	03/30/01	00/12/01	00/20/01	7,054.53	-4,453.93	644.60 P
SL07P012002	703906105	PEGASUS SOLUTIONS INC COM	200,000 S	02/23/01	00/12/01	00/20/01	2,312.16	-6,793.00	239.53 P
SL07P012002	703906105	PEGASUS SOLUTIONS INC COM	5,800,000 S	05/11/01	00/12/01	00/20/01	67,052.72	1,300.00	412.16 P
SL07P012002	703906105	PEGASUS SOLUTIONS INC COM	2,500,000 S	06/01/01	00/12/01	00/20/01	11,569.81	-28,900.00	1,873.28 P
SL07P012002	703906105	PEGASUS SOLUTIONS INC COM	1,000,000 S	06/14/01	00/12/01	00/20/01	17,241.22	-11,240.50	320.21 P
SL07P012002	703906105	PEGASUS SOLUTIONS INC COM	1,500,000 S	07/12/01	00/12/01	00/20/01	4,386.04	-9,218.48	-832.44 P
SL07P012002	719403102	PHOTONICS INC COM	400,000 S	05/20/01	00/12/01	00/20/01	14,930.20	-47,945.60	-9,115.40 P
SL07P012002	719403102	PHOTONICS INC COM	2,000,000 S	05/21/01	00/12/01	00/20/01	27,254.63	-11,148.00	-3,893.37 P
SL07P012002	719403102	PHOTONICS INC COM	1,200,000 S	06/04/01	00/12/01	00/20/01	15,875.96	14,438.80	1,436.35 P
SL07P012002	817257100	SENSIENT TECHNOLOGIES CORP COM	800,000 S	04/27/01	00/12/01	00/20/01	26,524.03	30,762.00	-4,237.97 P
SL07P012002	861642106	STONE ENERGY CORP COM	600,000 S	03/16/01	00/12/01	00/20/01	1,097.73	-1,218.67	120.94 P
SL07P012002	881609101	TESORO PETE CORP	100,000 S	07/09/01	00/12/01	00/20/01	13,172.80	13,212.00	39.20 P
SL07P012002	881609101	TESORO PETE CORP	1,200,000 S	07/20/01	00/12/01	00/20/01	9,719.68	9,045.00	674.68 P
SL07P012002	893416107	TRANSACTION SYS ARCHITECTS INC	900,000 S	07/11/01	00/12/01	00/20/01	6,439.78	-6,744.66	-264.88 P
SL07P012002	893416107	TRANSACTION SYS ARCHITECTS INC	600,000 S	07/13/01	00/12/01	00/20/01	7,539.75	-8,054.69	-494.94 P
SL07P012002	893416107	TRANSACTION SYS ARCHITECTS INC	700,000 S	07/13/01	00/12/01	00/20/01	6,439.78	-6,833.76	-333.98 P
SL07P012002	893416107	TRANSACTION SYS ARCHITECTS INC	600,000 S	07/16/01	00/12/01	00/20/01	11,879.60	-11,913.00	33.40 P
SL07P012002	893416107	TRANSACTION SYS ARCHITECTS INC	1,100,000 S	07/23/01	00/12/01	00/20/01	9,719.68	-9,927.27	-207.59 P
SL07P012002	893416107	TRANSACTION SYS ARCHITECTS INC	900,000 S	07/24/01	00/12/01	00/20/01	20,832.42	-18,873.96	1,978.46 P
SL07P012002	921920103	VANS INC COM	1,200,000 S	00/06/01	00/12/01	00/20/01	10,436.21	-9,216.00	910.21 P
SL07P012002	921920103	VANS INC COM	600,000 S	00/07/01	00/12/01	00/20/01	5,370.40	-4,143.50	1,226.90 P
SL07P012002	921920103	VANS INC COM	500,000 S	06/23/01	00/12/01	00/20/01	1,603.26	-4,250.00	2,532.82 P
SL07P012002	921920103	VANS INC COM	\$1,021,710 S	07/11/01	00/12/01	00/15/01	81,021.71	81,021.71	0.00 P
SL07P012002	966923100	WALLACE COMMUTER SVCS INC	96,667,310 S	07/12/01	00/12/01	00/15/01	96,667.31	96,667.31	0.00 P
SL07P012002	994102102	SLQ CLIENT CASH INVESTMENT TR	1,700,000 S	07/12/01	00/12/01	00/15/01	18,622.71	18,250.00	372.71 P
SL07P012002	994102102	SLQ CLIENT CASH INVESTMENT TR	300,000 S	07/16/01	00/12/01	00/15/01	5,370.40	-4,143.50	1,226.90 P
SL07P012002	001042107	AFC ENTERPRISES INC COM	300,000 S	04/25/01	00/12/01	00/21/01	22,313.63	18,832.48	3,481.15 P
SL07P012002	001042107	AFC ENTERPRISES INC COM	600,000 S	03/12/01	00/12/01	00/21/01	14,246.30	-15,206.17	1,059.87 P
SL07P012002	010091102	ALLEN TELECOM INC COM	1,100,000 S	04/04/01	00/12/01	00/21/01	3,982.04	3,604.22	377.82 P
SL07P012002	010091102	ALLEN TELECOM INC COM	200,000 S	00/16/01	00/12/01	00/21/01	3,894.47	2,198.88	1,695.59 P
SL07P012002	154785109	CENTRAL PKG CORP	300,000 S	00/12/01	00/12/01	00/21/01	12,901.56	-2,200.00	5,681.56 P
SL07P012002	293123107	ENTRA VISION COMMUNICATIONS COR	1,000,000 S	02/18/01	00/12/01	00/21/01	6,992.46	-4,799.44	-1,786.98 P
SL07P012002	293123107	ENTRA VISION COMMUNICATIONS COR	600,000 S	06/27/00	00/12/01	00/21/01	22,142.80	25,617.70	-3,474.90 P
SL07P012002	448669100	LMC GLOBAL INC COM	1,900,000 S	07/19/00	00/12/01	00/21/01	2,330.82	2,612.00	-281.18 P
SL07P012002	448669100	LMC GLOBAL INC COM	200,000 S	10/16/00	00/12/01	00/21/01	7,223.67	12,421.17	-5,197.50 P
SL07P012002	448669100	LMC GLOBAL INC COM	900,000 S	01/11/01	00/12/01	00/21/01	18,972.96	-4,642.72	3,845.60 P
SL07P012002	493304100	KENNOTE SYS INC COM	600,000 S	01/18/01	00/12/01	00/21/01	4,817.12	19,293.70	-320.74 P
SL07P012002	493304100	KENNOTE SYS INC COM	1,000,000 S	06/27/01	00/12/01	00/21/01	18,972.96	19,293.70	-320.74 P
SL07P012002	576204106	MASSERY ENERGY CORP COM	700,000 S	06/23/01	00/12/01	00/21/01	23,645.88	24,752.00	-893.88 P
SL07P012002	613594402	HOOGE INC CL A	1,000,000 S	04/15/01	00/12/01	00/21/01	9,836.97	11,104.70	-1,267.73 P
SL07P012002	631303106	OAK TECHNOLOGIES INC COM	800,000 S	04/02/01	00/12/01	00/21/01	9,972.46	-9,136.16	836.30 P
SL07P012002	631303106	OAK TECHNOLOGIES INC COM	800,000 S	04/02/01	00/12/01	00/21/01	1,710.04	1,437.92	147.91 P
SL07P012002	631303106	OAK TECHNOLOGIES INC COM	100,000 S	06/03/01	00/12/01	00/21/01	15,390.28	16,290.00	-899.82 P
SL07P012002	631303106	OAK TECHNOLOGIES INC COM	100,000 S	06/11/01	00/12/01	00/21/01	749.98	-743.00	4.98 P
SL07P012002	631303106	OAK TECHNOLOGIES INC COM	900,000 S	06/11/01	00/12/01	00/21/01	6,749.78	-4,575.24	374.54 P
SL07P012002	631303106	OAK TECHNOLOGIES INC COM	100,000 S	06/27/01	00/12/01	00/21/01	6,019.79	5,007.35	512.44 P
SL07P012002	703121109	PECO II INC COM	500,000 S	07/10/01	00/12/01	00/21/01	17,502.32	18,750.00	-1,247.68 P
SL07P012002	703121109	PECO II INC COM	900,000 S	07/10/01	00/12/01	00/21/01	17,502.32	18,750.00	-1,247.68 P
SL07P012002	703121109	PECO II INC COM	1,000,000 S	12/01/00	00/12/01	00/21/01	17,502.32	18,750.00	-1,247.68 P
SL07P012002	920233101	VALLMONT INDUS INC COM	1,000,000 S	01/17/01	00/12/01	00/21/01	8,630.86	7,973.65	857.21 P
SL07P012002	920233101	VALLMONT INDUS INC COM	900,000 S	04/07/01	00/12/01	00/21/01	69,283.15	-69,283.15	0.00 P
SL07P012002	920233101	VALLMONT INDUS INC COM	900,000 S	06/21/01	00/12/01	00/21/01	69,283.15	-69,283.15	0.00 P
SL07P012002	920233101	VALLMONT INDUS INC COM	900,000 S	07/10/01	00/12/01	00/21/01	212,936.76	212,936.76	0.00 P
SL07P012002	994102102	SLQ CLIENT CASH INVESTMENT TR	69,283,150 S	07/20/01	00/12/01	00/22/01	69,283.15	69,283.15	0.00 P
SL07P012002	994102102	SLQ CLIENT CASH INVESTMENT TR	212,936,760 S	07/20/01	00/12/01	00/22/01	69,283.15	69,283.15	0.00 P
SL07P012002	024661103	AMERICAN AXLE & MFG HLDS INC	1,200,000 S	07/23/01	00/12/01	00/22/01	19,946.23	19,489.10	457.13 P
SL07P012002	024661103	AMERICAN AXLE & MFG HLDS INC	1,200,000 S	05/21/01	00/12/01	00/22/01	23,975.48	14,742.00	9,193.48 P
SL07P012002	024661103	AMERICAN AXLE & MFG HLDS INC	1,800,000 S	04/23/01	00/12/01	00/22/01	33,903.22	23,648.00	12,215.22 P
SL07P012002	024661103	AMERICAN AXLE & MFG HLDS INC	1,000,000 S	05/14/01	00/12/01	00/22/01	17,329.42	15,190.60	2,138.82 P
SL07P012002	031203102	ANCHOR BANCOMP WIS INC	3,000,000 S	03/24/01	00/12/01	00/22/01	51,988.36	-46,710.00	5,278.36 P
SL07P012002	031203102	ANCHOR BANCOMP WIS INC	3,000,000 S	02/09/01	00/12/01	00/22/01	24,424.23	-21,612.50	811.73 P
SL07P012002	031203102	ANCHOR BANCOMP WIS INC	1,200,000 S	03/09/01	00/12/01	00/22/01	20,699.31	-18,350.00	2,339.31 P
SL07P012002	141441104	CASELLA WASTE SYSTEMS INC	300,000 S	06/29/01	00/12/01	00/22/01	3,899.87	-3,337.60	562.27 P

SILOF2012002	154751109	CENTRAL PKG CORP	100 0000 S	040401	081781	082201	1 969.23	1 021.11	16712 P
SILOF2012002	163596109	CHEMED CORP	200 0000 S	040101	081781	082201	6,518.44	5 432.00	956.44 P
SILOF2012002	201723103	COMMERCIAL METALS CO	1 100 0000 S	027601	081781	082201	28,298.29	22,841.75	5 449.54 P
SILOF2012002	201723103	DELTA & RIVE LAND CO	2,100 0000 S	027201	081781	082201	34,516.80	27,239.76	7,277.04 P
SILOF2012002	247371706	DELTA & RIVE LAND CO	2,100 0000 S	071301	081781	082201	43 899.53	-43,311.00	581.53 P
SILOF2012002	297028107	ENTRAVISION COMMUNICATIONS COR	400 0000 S	072301	081781	082201	53,172.13	53 046.00	126.13 P
SILOF2012002	370787103	GENERAL SEMICONDUCTOR INC	200 0000 S	022101	081781	082201	5,175.82	-2,920.00	2,255.82 P
SILOF2012002	449649100	IMC GLOBAL INC COM	600 0000 S	041400	081781	082201	2 420.18	3 239.48	818.60 P
SILOF2012002	453031109	INTER TEL INC COM	900 0000 S	050300	081781	082201	6 051.19	9 023.00	2 971.81 P
SILOF2012002	493001100	KEYNOTE SYS INC COM	2,000 0000 S	101600	081781	082201	6,924.60	7 185.00	911.40 P
SILOF2012002	499429103	KLAMATH FIRST BANCOF INC COM	200 0000 S	067499	081781	082201	13 149.63	14 216.98	4,827.34 P
SILOF2012002	705221109	PECO II INC COM	500 0000 S	071101	081781	082201	7,217.21	13 024.08	3 906.87 P
SILOF2012002	705221109	PECO II INC COM	400 0000 S	071901	081781	082201	28 872.43	-30 477.60	1 604.17 P
SILOF2012002	720279104	PIER 1 IMPORTS INC COM	200 0000 S	071101	081781	082201	1 459.93	1 416.72	43.21 P
SILOF2012002	720279104	PIER 1 IMPORTS INC COM	600 0000 S	071901	081781	082201	3 649.88	3 329.20	410.68 P
SILOF2012002	720279104	PIER 1 IMPORTS INC COM	200 0000 S	071901	081781	082201	2,919.90	3 036.00	116.10 P
SILOF2012002	808118106	SCHULER HOMES INC CL A	700 0000 S	042601	081781	082201	2,397.92	2,202.94	194.98 P
SILOF2012002	808118106	SCHULER HOMES INC CL A	200 0000 S	042601	081781	082201	9 591.68	8 715.84	805.84 P
SILOF2012002	894610100	TREDEGAR CORP COM	1 000 0000 S	040301	081781	082201	21 749.27	19 901.50	1 847.77 P
SILOF2012002	894630100	TREDEGAR CORP COM	300 0000 S	050901	081781	082201	6 534.78	5 899.20	635.58 P
SILOF2012002	894630100	TREDEGAR CORP COM	600 0000 S	052201	081781	082201	13,544.66	-12,172.92	1,371.74 P
SILOF2012002	894630100	TREDEGAR CORP COM	400 0000 S	052201	081781	082201	198,509.91	198,509.91	0.00 P
SILOF2012002	964223206	WILEY JOHN & SONS INC CL A	600 0000 S	072201	081781	082201	110 923.18	110 923.88	0.00 P
SILOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	198 509 9100 S	072201	081781	082201	58 666.12	58 666.12	0.00 P
SILOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	110 923 8800 S	081001	081781	082201	7 266.21	7 266.14	0.07 P
SILOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	58 666 1200 S	081001	082201	082201	3,261.89	3 188.96	72.93 P
SILOF2012002	07302101	BE AEROSPACE INC	200 0000 S	040601	082201	082201	5,864.80	5,862.20	2.60 P
SILOF2012002	131193104	CALLAWAY GOLF CO COM	300 0000 S	042301	082201	082201	7 819.74	7,320.00	499.74 P
SILOF2012002	154753109	CENTRAL PKG CORP	400 0000 S	060601	082201	082201	3 199.89	9,574.72	6,374.83 P
SILOF2012002	154753109	CENTRAL PKG CORP	200 0000 S	060601	082201	082201	18 115.39	-10,220.00	7 895.39 P
SILOF2012002	221222102	COSSINE COMD INC COM	1 400 0000 S	031001	082201	082201	5 173.13	5,204.00	31.87 P
SILOF2012002	293182107	ENTRAVISION COMMUNICATIONS COR	400 0000 S	060601	082201	082201	19 409.33	16 138.20	3,271.13 P
SILOF2012002	293182107	ENTRAVISION COMMUNICATIONS COR	1,200 0000 S	061801	082201	082201	4 439.83	-7,220.00	2,780.17 P
SILOF2012002	293182107	ENTRAVISION COMMUNICATIONS COR	400 0000 S	050300	082201	082201	7,989.73	-6 833.32	1 156.41 P
SILOF2012002	370787103	HAYMAN INTL INDS INC NEW COM	200 0000 S	050701	082201	082201	33 456.29	-33,212.93	243.36 P
SILOF2012002	413061109	INTER TEL INC COM	2,100 0000 S	071101	082201	082201	1 809.43	-9 994.23	11,803.66 P
SILOF2012002	430372109	OAK TECHNOLOGIES INC COM	900 0000 S	042601	082201	082201	1 957.63	2,146.00	-188.37 P
SILOF2012002	671802106	OAK TECHNOLOGIES INC COM	200 0000 S	042701	082201	082201	4 414.23	3 645.00	769.23 P
SILOF2012002	714647108	PILGRIMS PRIDE CORP CL B COM	1,100 0000 S	040101	082201	082201	17 028.42	18 784.00	1 755.58 P
SILOF2012002	851119100	STEEL DYNAMICS INC COM	100 0000 S	071201	082201	082201	1 309.96	1 173.00	136.96 P
SILOF2012002	880791103	TEREX CORP NEW	1,900 0000 S	021301	082201	082201	43 267.57	-37 469.04	5 798.53 P
SILOF2012002	880791103	TEREX CORP NEW	500 0000 S	022001	082201	082201	42 767.57	34,312.48	8 455.09 P
SILOF2012002	880791103	TEREX CORP NEW	1,200 0000 S	022001	082201	082201	11 254.62	9,270.90	1 983.72 P
SILOF2012002	880791103	TEREX CORP NEW	200 0000 S	050901	082201	082201	4 289.86	3 973.80	316.06 P
SILOF2012002	880791103	TEREX CORP NEW	500 0000 S	062501	082201	082201	10 724.64	-8,993.00	1 731.64 P
SILOF2012002	894630100	TREDEGAR CORP COM	500 0000 S	062501	082201	082201	6 434.78	5 414.64	1 020.14 P
SILOF2012002	894630100	TREDEGAR CORP COM	300 0000 S	062601	082201	082201	17 631.41	16,944.24	687.17 P
SILOF2012002	00104107	AFC ENTERPRISES INC COM	600 0000 S	071201	082201	082201	23 243.22	20,241.00	3 002.22 P
SILOF2012002	03139102	ANCHOR BANKCORP WIS INC	1,100 0000 S	050901	082201	082201	36 433.78	-32 130.00	4 303.78 P
SILOF2012002	03139102	ANCHOR BANKCORP WIS INC	2,200 0000 S	062001	082201	082201	46 843.44	-43 374.96	3 468.48 P
SILOF2012002	039872106	ARBA BANKSHARES CORP NEW COM	400 0000 S	062001	082201	082201	20 084.36	23 183.00	3 098.64 P
SILOF2012002	041408101	BENCHMARK ELECTRIC INC	2,900 0000 S	028801	082201	082201	33 503.69	-21 889.60	5 393.09 P
SILOF2012002	131193104	CALLAWAY GOLF CO COM	2,900 0000 S	042401	082201	082201	4 533.43	3,582.76	950.67 P
SILOF2012002	131711101	CHAMPIONSHIP AUTO RACING TEAM	600 0000 S	051601	082201	082201	10 841.39	14 716.98	3 875.59 P
SILOF2012002	223502108	CREDENCE SYS CORP	400 0000 S	051701	082201	082201	7 237.60	9 497.60	2 270.00 P
SILOF2012002	223502108	CREDENCE SYS CORP	500 0000 S	051701	082201	082201	9 090.49	-9 529.05	-438.56 P
SILOF2012002	262979101	DYCOM INDS INC	300 0000 S	081801	082201	082201	22 644.39	23 179.00	534.61 P
SILOF2012002	291523103	EMANIS COMMUNICATIONS CORP COM	700 0000 S	082201	082201	082201	17 612.46	17 612.46	0.00 P
SILOF2012002	291523103	EMANIS COMMUNICATIONS CORP COM	600 0000 S	082101	082201	082201	13 096.40	14 729.06	1 632.66 P
SILOF2012002	291523103	EMANIS COMMUNICATIONS CORP COM	800 0000 S	047001	082201	082201	10 662.00	11 000.16	338.16 P
SILOF2012002	316469106	FILENET CORP	600 0000 S	047001	082201	082201	38 903.97	54,360.00	15 456.03 P
SILOF2012002	370787103	GENERAL SEMICONDUCTOR INC	2,200 0000 S	051900	082201	082201			

SILOP2012002	413934109	HABAMA INTL INDS INC NEW COM	600 0000 5	03/07/01	08/21/01	08/24/01	24 029 26	20,539 96	3 469 30 P
SILOP2012002	413934109	HABAMA INTL INDS INC NEW COM	200 0000 5	03/04/01	08/21/01	08/24/01	8 009 73	7 169 08	840 67 P
SILOP2012002	444819103	HUMANA INC COM	3 000 0000 5	05/24/01	08/21/01	08/24/01	33 762 70	29 191 20	4 571 50 P
SILOP2012002	671802106	OAK TECHNOLOGIES INC COM	1 600 0000 5	04/27/01	08/21/01	08/24/01	13 117 54	17 168 00	-2,050 47 P
SILOP2012002	671802106	OAK TECHNOLOGIES INC COM	1 000 0000 5	04/30/01	08/21/01	08/24/01	9 448 48	10,736 90	-1,288 42 P
SILOP2012002	721467108	PLAZAUS PRIDE CORP CL B COM	600 0000 5	06/01/01	08/21/01	08/24/01	16 138 99	13,563 00	2,575 99 P
SILOP2012002	721467108	PLAZAUS PRIDE CORP CL B COM	1 100 0000 5	06/04/01	08/21/01	08/24/01	8 803 01	7,214 14	1,518 24 P
SILOP2012002	861642106	STONE ENERGY CORP COM	37 0000 5	07/16/01	08/21/01	08/24/01	1 690 47	1 996 59	-206 53 P
SILOP2012002	861642106	STONE ENERGY CORP COM	800 0000 5	07/19/01	08/21/01	08/24/01	36 530 77	-41 238 00	4 777 23 P
SILOP2012002	861642106	STONE ENERGY CORP COM	63 0000 5	02/29/01	08/21/01	08/24/01	2 878 37	3 003 72	-145 35 P
SILOP2012002	887100103	TIMBERLAND CO CL A	400 0000 5	07/19/01	08/21/01	08/24/01	13 797 61	14 160 40	-362 79 P
SILOP2012002	911163103	UNITED NATL INC	600 0000 5	06/07/01	08/21/01	08/24/01	11 196 77	11,352 12	-155 35 P
SILOP2012002	911163103	UNITED NATL INC	2 200 0000 5	06/08/01	08/21/01	08/24/01	41 054 81	39 898 10	1 156 71 P
SILOP2012002	911163103	UNITED NATL INC	900 0000 5	04/19/01	08/21/01	08/24/01	16 799 15	16,372 00	427 15 P
SILOP2012002	911163103	UNITED NATL INC	900 0000 5	04/19/01	08/21/01	08/24/01	16 799 15	18,219 17	-1,424 72 P
SILOP2012002	961840103	WET SEAL INC CL A COM	1 200 0000 5	08/71/01	08/21/01	08/24/01	20,314 12	19,217 64	1 096 48 P
SILOP2012002	961840103	WET SEAL INC CL A COM	319 402 4600 5	08/01/01	08/21/01	08/21/01	219 402 46	-319 402 46	0 00 P
SILOP2012002	994102102	SLO CLIENT CASH INVESTMENT TR	121 473 3100 5	08/07/01	08/21/01	08/21/01	121 473 33	121 473 33	0 00 P
SILOP2012002	994102102	SLO CLIENT CASH INVESTMENT TR	1 400 0000 5	07/12/01	08/22/01	08/27/01	30 873 03	28 948 92	1 924 11 P
SILOP2012002	001042107	ARC ENTERPRISES INC COM	1 100 0000 5	07/27/01	08/22/01	08/27/01	24,237 28	23 960 00	277 28 P
SILOP2012002	001042107	ARC ENTERPRISES INC COM	1 700 0000 5	07/12/01	08/22/01	08/27/01	13 012 61	24,279 78	-9,267 17 P
SILOP2012002	007973100	ADVANCED ENERGY INDS INC	800 0000 5	07/16/01	08/22/01	08/27/01	10 723 39	25 015 36	-14,292 00 P
SILOP2012002	007973100	ADVANCED ENERGY INDS INC	500 0000 5	08/07/01	08/22/01	08/27/01	13 012 61	13,982 65	-870 05 P
SILOP2012002	007973100	ADVANCED ENERGY INDS INC	200 0000 5	08/16/01	08/22/01	08/27/01	13 012 61	21 193 17	-8 180 56 P
SILOP2012002	007973100	ADVANCED ENERGY INDS INC	700 0000 5	08/16/01	08/22/01	08/27/01	4,239 32	3,217 70	921 62 P
SILOP2012002	007973100	ADVANCED ENERGY INDS INC	1 100 0000 5	08/16/01	08/22/01	08/27/01	2,086 88	2,608 83	-521 97 P
SILOP2012002	021839102	ANCHOR BANCORP WIS INC	6 200 0000 5	05/24/01	08/22/01	08/27/01	110 832 30	96,534 00	14,298 30 P
SILOP2012002	042395108	ARNOLD INDS INC COM	1 800 0000 5	07/09/01	08/22/01	08/27/01	49 577 34	-46 114 58	2,762 86 P
SILOP2012002	042395108	ARNOLD INDS INC COM	1 000 0000 5	07/13/01	08/22/01	08/27/01	17 199 43	19 940 00	-2 740 57 P
SILOP2012002	042395108	ARNOLD INDS INC COM	1 000 0000 5	08/74/01	08/22/01	08/27/01	21 499 28	19 940 00	1 559 28 P
SILOP2012002	081601101	BENGMARK ELECTRS INC	100 0000 5	02/08/01	08/22/01	08/27/01	2 494 30	2 992 00	-497 70 P
SILOP2012002	081601101	BENGMARK ELECTRS INC	4 400 0000 5	02/21/01	08/22/01	08/27/01	9 977 18	11 759 44	-1 782 26 P
SILOP2012002	081601101	BENGMARK ELECTRS INC	1 400 0000 5	08/02/01	08/22/01	08/27/01	23 033 16	22,771 80	279 36 P
SILOP2012002	131193104	CALLAWAY GOLF CO COM	400 0000 5	08/07/01	08/22/01	08/27/01	6 536 62	-4,993 32	11 529 94 P
SILOP2012002	131193104	CALLAWAY GOLF CO COM	200 0000 5	04/24/01	08/22/01	08/27/01	3 019 36	3 721 14	-702 48 P
SILOP2012002	138711101	CHAMPIONSHIP AUTO RACING TEAM	900 0000 5	04/23/01	08/22/01	08/27/01	13 587 11	16 650 00	-3 062 89 P
SILOP2012002	138711101	CHAMPIONSHIP AUTO RACING TEAM	500 0000 5	06/71/01	08/22/01	08/27/01	18 824 13	-9 529 03	27 343 16 P
SILOP2012002	267475101	DYCOM INDS INC	1 200 0000 5	06/71/01	08/22/01	08/27/01	21 179 63	22,318 76	-1 139 13 P
SILOP2012002	316710357	FREEMONT MICROAN COPPER B	1 000 0000 5	07/12/01	08/22/01	08/27/01	11 843 20	-11 907 30	2 064 10 P
SILOP2012002	316710357	FREEMONT MICROAN COPPER B	700 0000 5	05/19/00	08/22/01	08/27/01	8 635 84	11 893 25	-3 257 41 P
SILOP2012002	370737103	GENERAL SEMICONDUCTOR INC	6 700 0000 5	03/24/01	08/22/01	08/27/01	80 216 09	-65 193 68	15 092 41 P
SILOP2012002	444819102	HUMANA INC COM	1 100 0000 5	02/13/01	08/22/01	08/27/01	935 17	1 078 69	-143 52 P
SILOP2012002	444819102	HUMANA INC COM	1 800 0000 5	06/74/01	08/22/01	08/27/01	16 833 03	17,314 02	-480 99 P
SILOP2012002	671802106	OAK TECHNOLOGIES INC COM	5 400 0000 5	08/02/01	08/22/01	08/27/01	69 565 33	-61 469 08	7 996 25 P
SILOP2012002	671802106	OAK TECHNOLOGIES INC COM	300 0000 5	02/13/01	08/22/01	08/27/01	3 884 87	-3 131 94	732 93 P
SILOP2012002	817826209	7-ELEVEN INC COM NEW	1 100 0000 5	02/13/01	08/22/01	08/27/01	14,244 52	12,133 88	2 110 64 P
SILOP2012002	817826209	7-ELEVEN INC COM NEW	1 200 0000 5	02/13/01	08/22/01	08/27/01	15,599 48	14,206 00	1,393 48 P
SILOP2012002	838119100	STEBEL DYNAMICS INC COM	317 0000 5	07/12/01	08/22/01	08/27/01	15 414 88	16,174 48	-759 60 P
SILOP2012002	861642106	STONE ENERGY CORP COM	200 0000 5	04/03/01	08/22/01	08/27/01	9 148 39	-8 162 00	1 086 39 P
SILOP2012002	861642106	STONE ENERGY CORP COM	500 0000 5	04/19/01	08/22/01	08/27/01	22 870 74	24,966 40	-2 095 66 P
SILOP2012002	861642106	STONE ENERGY CORP COM	363 0000 5	04/08/01	08/22/01	08/27/01	16 604 13	17 173 53	-569 43 P
SILOP2012002	887100103	TIMBERLAND CO CL A	700 0000 5	07/19/01	08/22/01	08/27/01	23 904 13	24 780 70	-876 57 P
SILOP2012002	887100103	TIMBERLAND CO CL A	300 0000 5	07/20/01	08/22/01	08/27/01	10,244 63	10,544 79	-300 16 P
SILOP2012002	887100103	TIMBERLAND CO CL A	600 0000 5	08/14/01	08/22/01	08/27/01	9 922 33	9 608 12	314 21 P
SILOP2012002	961840103	WET SEAL INC CL A COM	1 100 0000 5	04/19/01	08/22/01	08/27/01	18 199 30	17 941 88	257 42 P
SILOP2012002	961840103	WET SEAL INC CL A COM	400 0000 5	04/19/01	08/22/01	08/27/01	4 691 84	3 578 00	1 113 84 P
SILOP2012002	001042102	AGCO CORP COM	400 0000 5	05/21/01	08/22/01	08/27/01	4 691 84	3 233 20	1 458 64 P
SILOP2012002	040231108	ARGOSY GAMING CO COM	100 0000 5	07/09/01	08/22/01	08/27/01	2 761 92	2,600 81	161 12 P
SILOP2012002	040231108	ARGOSY GAMING CO COM	400 0000 5	07/10/01	08/22/01	08/27/01	11 047 70	10 420 92	626 78 P
SILOP2012002	081601101	BENGMARK ELECTRS INC	800 0000 5	02/11/01	08/22/01	08/27/01	20 112 60	23 478 88	-3 366 28 P
SILOP2012002	131193104	CALLAWAY GOLF CO COM	1 900 0000 5	04/07/01	08/22/01	08/27/01	32 203 92	-30 356 27	1 835 65 P
SILOP2012002	131193104	CALLAWAY GOLF CO COM	1 200 0000 5	04/08/01	08/22/01	08/27/01	20 339 32	18 934 32	1 405 00 P
SILOP2012002	131193104	CALLAWAY GOLF CO COM	1 000 0000 5	04/09/01	08/22/01	08/27/01	16 949 43	15 715 00	1 234 43 P
SILOP2012002	158711101	CHAMPIONSHIP AUTO RACING TEAM	1 500 0000 5	04/25/01	08/22/01	08/27/01	22 799 23	27 750 00	-4 950 77 P
SILOP2012002	158711101	CHAMPIONSHIP AUTO RACING TEAM	300 0000 5	04/26/01	08/22/01	08/27/01	4,541 53	-5 478 00	-996 24 P

SLOFP2012002	179314107	CLAIRES STORES INC COM	1 100 0000 S	08/14/01	08/23/01	08/24/01	16594 43	-118 893 18	1 893 95 P
SLOFP2012002	267473101	DYCOM INDS INC	700 0000 S	06/20/01	08/23/01	08/29/01	12377 13	-13 060 11	722 96 P
SLOFP2012002	316604107	FIDELITY BANKSHARES INC COM	1 00 0000 S	03/09/01	08/23/01	08/21/01	1 488 93	-1 123 94	340 01 P
SLOFP2012002	356712357	FREEMONT MICROBAN COPPER B	1 900 0000 S	07/12/01	08/23/01	08/23/01	22 790 23	22 671 37	108 86 P
SLOFP2012002	413046109	HARBMAN INTL INDS INC NEW COM	1 200 0000 S	07/13/01	08/23/01	08/23/01	19 183 36	-19 237 84	-49 86 P
SLOFP2012002	413046109	HARBMAN INTL INDS INC NEW COM	1 200 0000 S	07/08/01	08/23/01	08/23/01	52 237 84	-46 999 02	5 634 82 P
SLOFP2012002	444859102	HUMANA INC COM	2 300 0000 S	05/09/01	08/23/01	08/23/01	8 038 59	7 017 24	1 019 23 P
SLOFP2012002	449144104	HYPERION SOLUTIONS CORP	800 0000 S	05/24/01	08/23/01	08/23/01	24 699 81	21 406 88	3 499 93 P
SLOFP2012002	671802106	OAK TECHNOLOGIES INC COM	700 0000 S	05/24/01	08/23/01	08/23/01	12 719 57	-4 753 23	4 663 23 P
SLOFP2012002	671802106	OAK TECHNOLOGIES INC COM	700 0000 S	06/14/01	08/23/01	08/23/01	6 509 78	-4 753 23	223 45 P
SLOFP2012002	673663102	OAKLEY INC COM	200 0000 S	06/18/01	08/23/01	08/23/01	1 859 94	1 838 00	23 94 P
SLOFP2012002	693378106	PRIL AUTOMATION INC COM	2 200 0000 S	08/03/01	08/23/01	08/23/01	28 813 31	27 498 46	1 214 85 P
SLOFP2012002	693378106	PRIL AUTOMATION INC COM	500 0000 S	08/07/01	08/23/01	08/23/01	6 548 48	-6 588 80	-40 32 P
SLOFP2012002	693378106	PRIL AUTOMATION INC COM	900 0000 S	06/11/01	08/23/01	08/23/01	15 447 98	16 290 00	842 02 P
SLOFP2012002	693378106	PRIL AUTOMATION INC COM	200 0000 S	06/14/01	08/23/01	08/23/01	3 432 88	3 211 04	121 84 P
SLOFP2012002	700416209	PARK ELECTROCHEMICAL CORP COM	1 500 0000 S	04/05/01	08/23/01	08/23/01	38 044 43	-34 176 85	1 867 58 P
SLOFP2012002	700416209	PARK ELECTROCHEMICAL CORP COM	1 000 0000 S	05/02/01	08/23/01	08/23/01	2 536 10	2 370 09	166 21 P
SLOFP2012002	703128107	PROFESSIONAL DENTALING INC	3 000 0000 S	08/15/01	08/23/01	08/23/01	10 534 15	11 733 24	1 279 09 P
SLOFP2012002	808188106	SCRIBLER HOMES INC CL A	1 100 0000 S	03/18/01	08/23/01	08/23/01	15 403 44	-15 551 91	141 47 P
SLOFP2012002	817251109	SENSEINT TECHNOLOGIES CORP COM	400 0000 S	04/27/01	08/23/01	08/23/01	8 511 27	7 219 40	1 291 87 P
SLOFP2012002	817251109	7 ELEVEN INC COM NEW	1 900 0000 S	02/15/01	08/23/01	08/23/01	1 514 91	1 100 08	211 83 P
SLOFP2012002	817251109	7 ELEVEN INC COM NEW	500 0000 S	02/20/01	08/23/01	08/23/01	6 574 57	5 512 10	1 062 47 P
SLOFP2012002	859594104	STEEL DYNAMICS CORP COM	1 900 0000 S	07/12/01	08/23/01	08/23/01	25 081 23	22 287 00	2 794 23 P
SLOFP2012002	859594104	TUPPERWARE CORP COM	400 0000 S	07/12/01	08/23/01	08/23/01	26 883 10	23 334 21	3 548 89 P
SLOFP2012002	859594104	TUPPERWARE CORP COM	400 0000 S	07/18/01	08/23/01	08/23/01	9 775 67	9 551 84	223 83 P
SLOFP2012002	911163103	UNITED NATL INC	1 400 0000 S	07/18/01	08/23/01	08/23/01	9 775 67	-9 582 00	193 67 P
SLOFP2012002	922207105	VALIANT SEMICONDUCTOR EQUIPMENT	300 0000 S	08/14/01	08/23/01	08/23/01	26 919 42	27 963 00	1 040 58 P
SLOFP2012002	964232206	WILEY JOHN & SONS INC CL A	200 0000 S	08/07/01	08/23/01	08/23/01	10 829 93	-10 278 78	551 15 P
SLOFP2012002	964232206	WILEY JOHN & SONS INC CL A	72 713 6700 S	08/07/01	08/23/01	08/23/01	4 422 05	-4 037 64	384 41 P
SLOFP2012002	007344106	ADTRAN INC	500 0000 S	07/12/01	08/23/01	08/23/01	72 725 67	-72 725 67	0 00 P
SLOFP2012002	007344106	ADTRAN INC	600 0000 S	07/13/01	08/23/01	08/23/01	11 697 71	-9 620 43	2 067 26 P
SLOFP2012002	017418102	ALLEGHENY TECHNOLOGIES INC COM	300 0000 S	07/13/01	08/23/01	08/23/01	14 037 23	11 784 56	2 272 67 P
SLOFP2012002	040228108	ARGOSY GAMING CO COM	600 0000 S	07/23/01	08/23/01	08/23/01	7 018 62	-7 483 32	-464 70 P
SLOFP2012002	040228108	ARGOSY GAMING CO COM	300 0000 S	07/20/01	08/23/01	08/23/01	11 433 55	10 442 40	993 15 P
SLOFP2012002	040228108	ARGOSY GAMING CO COM	1 600 0000 S	04/15/01	08/23/01	08/23/01	11 020 03	10 420 92	599 11 P
SLOFP2012002	052399102	AUTOMATION INC COM	900 0000 S	02/21/01	08/23/01	08/23/01	8 265 02	7 462 00	603 02 P
SLOFP2012002	081608101	BENCHMARK ELECTRS INC	300 0000 S	02/21/01	08/23/01	08/23/01	8 265 02	7 812 00	453 02 P
SLOFP2012002	081608101	BENCHMARK ELECTRS INC	1 500 0000 S	07/11/01	08/23/01	08/23/01	44 080 12	-41 551 00	2 529 12 P
SLOFP2012002	131193104	CALLAWAY GOLF CO COM	2 100 0000 S	07/17/01	08/23/01	08/23/01	44 080 12	-47 239 99	-6 556 86 P
SLOFP2012002	131193104	CALLAWAY GOLF CO COM	700 0000 S	06/29/01	08/23/01	08/23/01	8 594 20	8 254 40	2 477 01 P
SLOFP2012002	147448104	CASELLA WASTE SYSTEMS INC	500 0000 S	07/20/01	08/23/01	08/23/01	6 417 28	-6 288 33	729 80 P
SLOFP2012002	147448104	CASELLA WASTE SYSTEMS INC	400 0000 S	07/18/01	08/23/01	08/23/01	5 133 83	-5 120 36	128 93 P
SLOFP2012002	147448104	CASELLA WASTE SYSTEMS INC	1 000 0000 S	06/23/01	08/23/01	08/23/01	19 674 34	-18 200 00	1 374 34 P
SLOFP2012002	154783109	CENTRAL PKG CORP	1 200 0000 S	05/10/01	08/23/01	08/23/01	22 609 21	21 960 00	1 709 21 P
SLOFP2012002	154783109	CENTRAL PKG CORP	1 100 0000 S	05/11/01	08/23/01	08/23/01	21 641 78	19 835 00	1 786 78 P
SLOFP2012002	154783109	CENTRAL PKG CORP	1 300 0000 S	05/19/00	08/23/01	08/23/01	22 324 04	28 878 75	-6 654 71 P
SLOFP2012002	170787103	GENERAL SEMICONDUCTOR INC	2 800 0000 S	05/22/00	08/23/01	08/23/01	26 143 92	32 863 40	-6 717 48 P
SLOFP2012002	170787103	GENERAL SEMICONDUCTOR INC	2 000 0000 S	05/24/01	08/23/01	08/23/01	26 143 92	30 217 60	-4 071 68 P
SLOFP2012002	170787103	GENERAL SEMICONDUCTOR INC	2 200 0000 S	03/23/00	08/23/01	08/23/01	48 719 14	-35 084 70	4 614 72 P
SLOFP2012002	413046109	HARBMAN INTL INDS INC NEW COM	1 000 0000 S	05/29/01	08/23/01	08/23/01	43 039 94	35 029 44	8 630 44 P
SLOFP2012002	444859102	HUMANA INC COM	3 600 0000 S	05/24/01	08/23/01	08/23/01	3 177 43	3 296 20	-118 77 P
SLOFP2012002	449144104	HYPERION SOLUTIONS CORP	200 0000 S	04/18/01	08/23/01	08/23/01	19 064 60	-19 237 84	193 24 P
SLOFP2012002	449144104	HYPERION SOLUTIONS CORP	600 0000 S	04/15/01	08/23/01	08/23/01	9 179 69	8 693 28	483 93 P
SLOFP2012002	458129107	INTEGRATED SILICON SOLUTION IN	400 0000 S	08/16/01	08/23/01	08/23/01	7 319 75	-6 910 00	479 75 P
SLOFP2012002	529898108	LIBBEY INC COM	200 0000 S	07/23/01	08/23/01	08/23/01	14 813 75	14 693 36	318 39 P
SLOFP2012002	635663102	NORDSON CORP	600 0000 S	08/03/01	08/23/01	08/23/01	17 507 16	-16 749 17	761 99 P
SLOFP2012002	673663102	OAKLEY INC COM	1 100 0000 S	08/10/01	08/23/01	08/23/01	13 212 21	11 588 64	623 57 P
SLOFP2012002	693378106	OAKLEY INC COM	700 0000 S	06/14/01	08/23/01	08/23/01	13 956 81	11 754 16	2 202 63 P
SLOFP2012002	693378106	PRIL AUTOMATION INC COM	800 0000 S	06/20/01	08/23/01	08/23/01			

SLOFP2012002	693378106	PRU AUTOMATION INC COM	600 0000 5	07/06/01	08/24/01	08/29/01	10 467 61	-9 416 88	990 73 P
SLOFP2012002	693378106	PRU AUTOMATION INC COM	600 0000 5	07/11/01	08/24/01	08/29/01	10 467 61	-9 416 88	1 149 91 P
SLOFP2012002	709416209	PARK ELECTROCHEMICAL CORP COM	1 000 0000 5	07/26/01	08/24/01	08/29/01	17 446 02	-16 239 20	1 166 82 P
SLOFP2012002	709416209	PARK ELECTROCHEMICAL CORP COM	900 0000 5	05/02/01	08/24/01	08/29/01	22 718 95	-21 230 81	1 458 14 P
SLOFP2012002	709416209	PARK ELECTROCHEMICAL CORP COM	200 0000 5	08/16/01	08/24/01	08/29/01	5 064 21	-4 605 82	458 39 P
SLOFP2012002	74112N107	PROFESSIONAL DETAILING INC	600 0000 5	08/28/01	08/24/01	08/29/01	50 477 43	-47 198 62	467 198 62
SLOFP2012002	74112N107	PROFESSIONAL DETAILING INC	200 0000 5	08/21/01	08/24/01	08/29/01	17 815 56	-22 924 84	22 924 84
SLOFP2012002	74112N107	PROFESSIONAL DETAILING INC	200 0000 5	08/22/01	08/24/01	08/29/01	5 938 52	-4 176 10	5 109 50 P
SLOFP2012002	74112N107	PROFESSIONAL DETAILING INC	100 0000 5	08/22/01	08/24/01	08/29/01	8 907 78	-9 390 33	-482 53 P
SLOFP2012002	81176A209	7 ELEVEN INC COM NEW	400 0000 5	02/21/01	08/24/01	08/29/01	1 300 44	-1 102 42	198 02 P
SLOFP2012002	81176A209	7 ELEVEN INC COM NEW	500 0000 5	02/21/01	08/24/01	08/29/01	5 201 74	-4 156 68	765 06 P
SLOFP2012002	817206108	SYCAMORE NETWORKS INC COM	7 900 0000 5	08/22/01	08/24/01	08/29/01	2 276 76	-2 325 00	251 76 P
SLOFP2012002	817206108	SYCAMORE NETWORKS INC COM	1 000 0000 5	08/22/01	08/24/01	08/29/01	43 872 76	-40 213 74	3 657 02 P
SLOFP2012002	889241106	TOLLGRADE COMMUNICATION INC	1 000 0000 5	08/24/01	08/24/01	08/29/01	23 097 53	-22 813 30	174 23 P
SLOFP2012002	889241106	TOLLGRADE COMMUNICATION INC	1 000 0000 5	07/26/01	08/24/01	08/29/01	9 815 67	-9 342 00	231 67 P
SLOFP2012002	891996104	VANUS INC COM	1 100 0000 5	08/22/01	08/24/01	08/29/01	18 699 37	-17 091 25	1 608 12 P
SLOFP2012002	891996104	VANUS INC COM	900 0000 5	08/07/01	08/24/01	08/29/01	31 531 06	-30 816 54	1 701 72 P
SLOFP2012002	922207103	VARIABLE CONDUCTOR EQUIPMENT	600 0000 5	08/08/01	08/24/01	08/29/01	21 692 04	-20 734 98	957 06 P
SLOFP2012002	922207103	VARIABLE CONDUCTOR EQUIPMENT	300 0000 5	08/10/01	08/24/01	08/29/01	10 846 02	-10 475 58	370 44 P
SLOFP2012002	922207103	VARIABLE CONDUCTOR EQUIPMENT	100 0000 5	08/13/01	08/24/01	08/29/01	3 615 34	-3 494 28	121 06 P
SLOFP2012002	922207103	VARIABLE CONDUCTOR EQUIPMENT	1 300 0000 5	08/13/01	08/24/01	08/29/01	21 789 87	-22 238 54	538 67 P
SLOFP2012002	179341107	CLAIRES STORES INC COM	900 0000 5	08/15/01	08/24/01	08/29/01	13 085 29	-13 505 02	-419 73 P
SLOFP2012002	179341107	CLAIRES STORES INC COM	600 0000 5	05/09/01	08/24/01	08/29/01	24 583 63	-21 052 02	3 531 61 P
SLOFP2012002	413064109	HARBMAN INTL INDS INC NEW COM	1 400 0000 5	05/04/01	08/24/01	08/29/01	16 697 94	-13 622 56	3 075 38 P
SLOFP2012002	44819102	HUMANA INC COM	700 0000 5	05/06/01	08/24/01	08/29/01	17 667 96	-14 120 37	1 547 59 P
SLOFP2012002	709416209	PARK ELECTROCHEMICAL CORP COM	900 0000 5	08/22/01	08/24/01	08/29/01	26 798 01	-28 170 99	-1 372 98 P
SLOFP2012002	74112N107	PROFESSIONAL DETAILING INC	1 000 0000 5	07/20/01	08/24/01	08/29/01	33 531 78	-35 149 50	-1 617 52 P
SLOFP2012002	889241106	TOLLGRADE COMMUNICATION INC	300 0000 5	08/07/01	08/24/01	08/29/01	6 929 76	-6 864 99	64 77 P
SLOFP2012002	889241106	TOLLGRADE COMMUNICATION INC	400 0000 5	08/13/01	08/24/01	08/29/01	14 483 60	-13 977 12	508 48 P
SLOFP2012002	922207103	VARIABLE CONDUCTOR EQUIPMENT	500 0000 5	08/13/01	08/24/01	08/29/01	18 107 00	-17 467 50	639 50 P
SLOFP2012002	922207103	VARIABLE CONDUCTOR EQUIPMENT	400 0000 5	08/15/01	08/24/01	08/29/01	14 483 60	-14 419 28	66 32 P
SLOFP2012002	922207103	VARIABLE CONDUCTOR EQUIPMENT	500 0000 5	08/15/01	08/24/01	08/29/01	9 724 11	-9 041 50	1 682 61 P
SLOFP2012002	922207103	VARIABLE CONDUCTOR EQUIPMENT	500 0000 5	06/18/01	08/24/01	08/29/01	4 579 28	-3 237 12	1 342 16 P
SLOFP2012002	922207103	VARIABLE CONDUCTOR EQUIPMENT	400 0000 5	07/22/01	08/24/01	08/29/01	11 977 32	-12 472 20	-494 92 P
SLOFP2012002	001084102	AGCO CORP COM	300 0000 5	07/22/01	08/24/01	08/29/01	15 764 15	-16 648 51	-119 84 P
SLOFP2012002	00733A106	ADTRAN INC	700 0000 5	07/24/01	08/24/01	08/29/01	7 419 79	-6 941 60	478 19 P
SLOFP2012002	00733A106	ADTRAN INC	400 0000 5	04/23/01	08/24/01	08/29/01	10 297 90	-11 543 51	-1 245 61 P
SLOFP2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	100 0000 5	07/18/01	08/24/01	08/29/01	1 144 21	-1 295 50	-149 29 P
SLOFP2012002	147448104	CASELLA WASTE SYSTEMS INC	900 0000 5	07/25/01	08/24/01	08/29/01	4 928 93	-5 168 54	-239 61 P
SLOFP2012002	147448104	CASELLA WASTE SYSTEMS INC	200 0000 5	08/15/01	08/24/01	08/29/01	44 560 33	-46 288 26	-1 727 93 P
SLOFP2012002	179341107	CLAIRES STORES INC COM	2 700 0000 5	08/17/01	08/24/01	08/29/01	7 562 74	-6 453 28	1 107 46 P
SLOFP2012002	2918R107	ENTRA VISION COMMUNICATIONS COR	600 0000 5	08/18/01	08/24/01	08/29/01	28 248 95	-24 889 41	3 359 54 P
SLOFP2012002	413064109	HARBMAN INTL INDS INC NEW COM	700 0000 5	05/11/01	08/24/01	08/29/01	20 177 82	-17 890 00	2 287 82 P
SLOFP2012002	413064109	HARBMAN INTL INDS INC NEW COM	300 0000 5	06/04/01	08/24/01	08/29/01	4 322 64	-3 828 63	497 01 P
SLOFP2012002	441996101	HAWBERT FURNITURE COS INC	4 500 0000 5	05/04/01	08/24/01	08/29/01	53 548 65	-43 786 50	9 761 83 P
SLOFP2012002	441996101	HAWBERT FURNITURE COS INC	100 0000 5	07/11/01	08/24/01	08/29/01	2 353 48	-2 319 41	-33 93 P
SLOFP2012002	465837108	KAYDON CORP	1 300 0000 5	07/12/01	08/24/01	08/29/01	30 995 25	-31 664 00	-1 072 73 P
SLOFP2012002	465837108	KAYDON CORP	500 0000 5	06/12/01	08/24/01	08/29/01	7 249 75	-6 975 00	274 75 P
SLOFP2012002	514606102	LANXIDE INC	100 0000 5	07/25/01	08/24/01	08/29/01	3 780 20	-3 415 00	365 20 P
SLOFP2012002	514606102	LANXIDE INC	400 0000 5	05/01/01	08/24/01	08/29/01	7 244 07	-7 404 24	-160 17 P
SLOFP2012002	520193108	LIBBEY INC COM	1 200 0000 5	08/18/01	08/24/01	08/29/01	12 247 75	-11 016 00	1 231 75 P
SLOFP2012002	520193108	LIBBEY INC COM	400 0000 5	08/18/01	08/24/01	08/29/01	30 995 25	-31 664 00	-1 072 73 P
SLOFP2012002	671802106	OAK TECHNOLOGIES INC COM	1 200 0000 5	05/09/01	08/24/01	08/29/01	11 972 69	-11 780 96	181 73 P
SLOFP2012002	709416209	PARK ELECTROCHEMICAL CORP COM	500 0000 5	05/14/01	08/24/01	08/29/01	30 303 91	-26 658 24	3 645 67 P
SLOFP2012002	709416209	PARK ELECTROCHEMICAL CORP COM	700 0000 5	05/15/01	08/24/01	08/29/01	12 626 63	-11 195 00	1 431 63 P
SLOFP2012002	709416209	PARK ELECTROCHEMICAL CORP COM	500 0000 5	05/17/01	08/24/01	08/29/01	17 677 28	-15 442 00	2 235 28 P
SLOFP2012002	720279108	MEK 1 DPORTS INC COM	400 0000 5	07/19/01	08/24/01	08/29/01	4 799 08	-4 786 96	12 12 P
SLOFP2012002	720279108	MEK 1 DPORTS INC COM	1 000 0000 5	07/20/01	08/24/01	08/29/01	11 972 69	-11 780 96	181 73 P
SLOFP2012002	81176A209	7 ELEVEN INC COM NEW	1 600 0000 5	02/21/01	08/24/01	08/29/01	20 719 50	-17 746 72	2 972 78 P
SLOFP2012002	81176A209	7 ELEVEN INC COM NEW	2 600 0000 5	02/22/01	08/24/01	08/29/01	15 539 48	-13 408 56	2 130 92 P
SLOFP2012002	86211E103	STORAGE NETWORKS INC OC COM	3 200 0000 5	08/01/01	08/24/01	08/29/01	14 819 50	-14 053 08	766 42 P
SLOFP2012002	871237103	STRES ENTERPRISES INC COM	1 000 0000 5	08/01/01	08/24/01	08/29/01	28 403 47	-25 417 59	2 985 88 P
SLOFP2012002	889241106	TOLLGRADE COMMUNICATION INC	1 000 0000 5	04/17/01	08/24/01	08/29/01	26 021 13	-22 843 50	3 177 63 P
SLOFP2012002	889241106	TOLLGRADE COMMUNICATION INC	1 300 0000 5	04/16/01	08/24/01	08/29/01	14 844 50	-14 583 20	4 024 11 P
SLOFP2012002	889241106	TOLLGRADE COMMUNICATION INC	400 0000 5	04/15/01	08/24/01	08/29/01	14 504 43	-13 819 28	685 15 P

SLOF2012002	968223206	WILEY JOHN & SONS INC CL A	200 0000 S	05/22/01	08/21/01	08/21/01	4,377.32	-4,037.64	219.68 P
SLOF2012002	968223206	WILEY JOHN & SONS INC CL A	700 0000 S	05/23/01	08/21/01	08/21/01	14,970.61	15,002.47	-31.86 P
SLOF2012002	968223206	WILEY JOHN & SONS INC CL A	400 0000 S	06/01/01	08/21/01	08/21/01	12,831.93	12,990.00	-719.07 P
SLOF2012002	00731A106	ADTRAN INC	300 0000 S	07/24/01	08/29/01	09/04/01	7,164.09	-7,134.99	29.10 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	400 0000 S	06/23/01	08/29/01	09/04/01	7,419.73	-6,961.60	458.13 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	200 0000 S	06/30/01	08/29/01	09/04/01	3,709.87	-3,681.94	27.93 P
SLOF2012002	116489106	FILBENR CORP	800 0000 S	06/30/01	08/29/01	09/04/01	10,411.09	11,000.16	-589.07 P
SLOF2012002	33671D837	FREEMONT MCMORAN COPPER B	1,400 0000 S	06/14/01	08/29/01	09/04/01	17,232.38	15,640.10	1,592.28 P
SLOF2012002	33671D837	FREEMONT MCMORAN COPPER B	2,200 0000 S	08/01/01	08/29/01	09/04/01	16,036.18	14,330.88	1,705.30 P
SLOF2012002	33671D837	FREEMONT MCMORAN COPPER B	2,200 0000 S	07/31/01	08/29/01	09/04/01	27,222.77	23,721.72	3,501.05 P
SLOF2012002	33671D837	FREEMONT MCMORAN COPPER B	2,000 0000 S	07/13/01	08/29/01	09/04/01	24,747.97	24,033.80	714.17 P
SLOF2012002	33671D837	FREEMONT MCMORAN COPPER B	1,000 0000 S	06/14/01	08/29/01	09/04/01	16,949.43	16,567.70	381.73 P
SLOF2012002	33671D837	FREEMONT MCMORAN COPPER B	1,000 0000 S	06/14/01	08/29/01	09/04/01	8,331.88	7,156.00	1,175.88 P
SLOF2012002	413084109	HANMAN INTL INDUS INC NEW COM	200 0000 S	05/11/01	08/29/01	09/04/01	26,934.70	18,103.00	8,831.70 P
SLOF2012002	413084109	HANMAN INTL INDUS INC NEW COM	800 0000 S	07/16/01	08/29/01	09/04/01	20,934.70	18,103.00	2,831.70 P
SLOF2012002	413084109	HANMAN INTL INDUS INC NEW COM	800 0000 S	07/16/01	08/29/01	09/04/01	11,287.62	-10,209.68	21,497.30 P
SLOF2012002	413084109	HANMAN INTL INDUS INC NEW COM	800 0000 S	06/15/01	08/29/01	09/04/01	22,005.47	22,475.04	-469.57 P
SLOF2012002	442481720	HONYANMAN ENTERPRISES INC CL A	1,600 0000 S	06/15/01	08/29/01	09/04/01	8,637.05	-8,933.58	1,296.53 P
SLOF2012002	442481720	HONYANMAN ENTERPRISES INC CL A	2,900 0000 S	05/24/01	08/29/01	09/04/01	34,836.70	28,218.16	6,618.54 P
SLOF2012002	444839102	HUMANA INC COM	600 0000 S	07/11/01	08/29/01	09/04/01	14,166.78	14,238.46	-71.68 P
SLOF2012002	444839102	HUMANA INC COM	600 0000 S	06/12/01	08/29/01	09/04/01	3,699.81	3,100.00	599.81 P
SLOF2012002	529091101	KAYDON CORP	300 0000 S	07/23/01	08/29/01	09/04/01	11,248.03	10,565.00	683.03 P
SLOF2012002	529091101	KAYDON CORP	300 0000 S	06/14/01	08/29/01	09/04/01	6,343.18	-6,017.73	325.45 P
SLOF2012002	731731010	REGAL BELLOTT CORP	400 0000 S	08/15/01	08/29/01	09/04/01	2,199.92	2,162.32	37.60 P
SLOF2012002	86211E103	STORAGE NETWORKS INC OC COM	900 0000 S	08/01/01	08/29/01	09/04/01	8,299.41	-6,932.07	1,367.34 P
SLOF2012002	871237103	SYKES ENTERPRISES INC COM	900 0000 S	06/16/01	08/29/01	09/04/01	21,734.27	17,202.92	4,531.35 P
SLOF2012002	890784106	TOPPS INC	1,900 0000 S	06/16/01	08/29/01	09/04/01	21,639.23	-21,559.50	79.73 P
SLOF2012002	890784106	TOPPS INC	900 0000 S	07/26/01	08/29/01	09/04/01	4,888.72	-4,381.00	507.72 P
SLOF2012002	890784106	TOPPS INC	200 0000 S	08/07/01	08/29/01	09/04/01	18,207.39	17,468.00	739.39 P
SLOF2012002	890784106	TOPPS INC	800 0000 S	08/21/01	08/29/01	09/04/01	4,343.04	-4,367.00	23.96 P
SLOF2012002	006924103	ACTEL CORP COM	200 0000 S	08/21/01	08/29/01	09/04/01	29,738.12	-25,100.64	4,637.48 P
SLOF2012002	006924103	ACTEL CORP COM	800 0000 S	06/23/01	08/29/01	09/04/01	6,570.34	-4,148.00	1,422.34 P
SLOF2012002	007343102	ADVO INC	200 0000 S	08/01/01	08/29/01	09/04/01	833.97	-8,079.40	-9,913.37 P
SLOF2012002	163396109	CHEMED CORP	300 0000 S	06/03/01	08/29/01	09/04/01	5,837.80	-1,144.84	6,982.64 P
SLOF2012002	268238100	ECI TELECOM LTD ORD	1,400 0000 S	06/06/01	08/29/01	09/04/01	23,212.11	21,726.00	1,486.11 P
SLOF2012002	268238100	ECI TELECOM LTD ORD	400 0000 S	05/16/01	08/29/01	09/04/01	9,940.12	10,230.23	-290.11 P
SLOF2012002	413084109	HANMAN INTL INDUS INC NEW COM	700 0000 S	06/15/01	08/29/01	09/04/01	26,623.50	-21,406.88	5,216.62 P
SLOF2012002	442481720	HONYANMAN ENTERPRISES INC CL A	1,200 0000 S	06/23/01	08/29/01	09/04/01	16,574.44	12,415.91	4,158.53 P
SLOF2012002	444839102	HUMANA INC COM	500 0000 S	08/17/01	08/29/01	09/04/01	7,049.76	-6,450.00	699.76 P
SLOF2012002	49440107	INTEACTIVE DATA CORP COM	601,300 S	06/13/01	08/29/01	09/04/01	11,279.62	-10,796.00	483.62 P
SLOF2012002	514606102	LANCE INC	800 0000 S	07/16/01	08/29/01	09/04/01	7,049.76	-4,730.00	2,319.76 P
SLOF2012002	514606102	LANCE INC	500 0000 S	08/03/01	08/29/01	09/04/01	29,134.53	28,660.00	474.53 P
SLOF2012002	514606102	LANCE INC	1,100 0000 S	08/17/01	08/29/01	09/04/01	2,630.41	2,720.50	-90.09 P
SLOF2012002	635663102	NORDSON CORP	100 0000 S	08/20/01	08/29/01	09/04/01	5,300.82	3,430.58	1,870.24 P
SLOF2012002	635663102	NORDSON CORP	200 0000 S	08/20/01	08/29/01	09/04/01	13,232.06	-13,743.85	510.79 P
SLOF2012002	635663102	NORDSON CORP	500 0000 S	06/18/01	08/29/01	09/04/01	4,614.84	-4,390.00	224.84 P
SLOF2012002	671802104	OAK TECHNOLOGIES INC COM	500 0000 S	06/04/01	08/29/01	09/04/01	11,030.28	11,280.00	-249.72 P
SLOF2012002	671802104	OAK TECHNOLOGIES INC COM	400 0000 S	06/04/01	08/29/01	09/04/01	8,834.22	-9,950.00	1,115.78 P
SLOF2012002	719649102	PHOTONICS INC COM	400 0000 S	06/14/01	08/29/01	09/04/01	2,206.06	2,248.85	-42.79 P
SLOF2012002	719649102	PHOTONICS INC COM	100 0000 S	06/14/01	08/29/01	09/04/01	1,797.48	-1,340.46	457.02 P
SLOF2012002	719649102	PHOTONICS INC COM	200 0000 S	08/01/01	08/29/01	09/04/01	26,063.45	22,290.42	3,773.03 P
SLOF2012002	871237103	SYKES ENTERPRISES INC COM	2,900 0000 S	08/01/01	08/29/01	09/04/01	14,739.64	12,848.00	1,891.64 P
SLOF2012002	871237103	SYKES ENTERPRISES INC COM	1,600 0000 S	08/14/01	08/29/01	09/04/01	24,230.66	31,964.00	-7,733.34 P
SLOF2012002	911163103	UNITEK MATL INC	1,600 0000 S	08/16/01	08/29/01	09/04/01	8,837.70	-9,611.20	773.50 P
SLOF2012002	911163103	UNITEK MATL INC	500 0000 S	08/16/01	08/29/01	09/04/01	27,719.07	27,489.68	229.39 P
SLOF2012002	00731A106	ADTRAN INC	1,200 0000 S	08/07/01	08/29/01	09/04/01	18,479.38	18,291.76	187.62 P
SLOF2012002	00731A106	ADTRAN INC	800 0000 S	08/09/01	08/29/01	09/04/01	6,978.77	7,134.99	-156.22 P
SLOF2012002	00731A106	ADTRAN INC	700 0000 S	07/24/01	08/29/01	09/04/01	23,634.70	21,963.06	1,671.64 P
SLOF2012002	00731A106	ADTRAN INC	200 0000 S	04/23/01	08/29/01	09/04/01	7,329.91	-6,377.84	1,052.07 P
SLOF2012002	00731A106	ADTRAN INC	900 0000 S	06/16/01	08/29/01	09/04/01	16,599.40	-16,548.73	50.67 P
SLOF2012002	00731A106	ADTRAN INC	800 0000 S	05/11/01	08/29/01	09/04/01	9,343.43	7,920.00	1,423.43 P
SLOF2012002	103043103	BOWNE & CO INC COM	800 0000 S	05/11/01	08/29/01	09/04/01	1,968.30	1,805.00	163.30 P
SLOF2012002	134783109	CENTRAL PKG CORP	100 0000 S	05/17/01	08/29/01	09/04/01	5,935.59	5,003.00	932.59 P
SLOF2012002	134783109	CENTRAL PKG CORP	400 0000 S	05/18/01	08/29/01	09/04/01	7,964.21	-7,239.76	724.45 P
SLOF2012002	134783109	CENTRAL PKG CORP	400 0000 S	05/23/01	08/29/01	09/04/01	1,946.30	-1,818.55	127.75 P
SLOF2012002	223302108	CREDENCE SYS CORP	600 0000 S	05/17/01	08/21/01	09/06/01	10,199.66	14,246.40	-4,046.74 P

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SLOF2012002	268238100	ECI TELECOM LTD ORD	0606601	0801001	0906601	23 694.58	36,337.20	11,262.72 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	0417901	0801001	0906601	1,547.84	1,604.82	36.98 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	0417901	0801001	0906601	7,739.19	7,820.60	-81.41 P
SLOF2012002	419401107	INTERACTIVE DATA CORP COM	0623301	0801001	0906601	8,699.52	-6,685.49	2,014.03 P
SLOF2012002	419401107	INTERACTIVE DATA CORP COM	0623301	0801001	0906601	3,728.56	2,994.69	733.87 P
SLOF2012002	642395102	ONEDIA LTD	0817601	0801001	0906601	45,873.46	-43,769.50	2,103.96 P
SLOF2012002	70322A101	PATHEMARK STORES INC NEW COM	0601601	0801001	0906601	33,998.80	34,532.70	-535.90 P
SLOF2012002	70322A101	PATHEMARK STORES INC NEW COM	0601601	0801001	0906601	4,799.84	-4,700.00	99.84 P
SLOF2012002	70322A101	PATHEMARK STORES INC NEW COM	0601601	0801001	0906601	23,999.20	23,421.40	5,778.00 P
SLOF2012002	007515102	ADVO INC	0423601	0904001	0907701	14,809.91	12,755.68	2,054.23 P
SLOF2012002	007515102	ADVO INC	0423601	0904001	0907701	31,302.04	31,354.11	-1,947.93 P
SLOF2012002	007515102	ADVO INC	0423601	0904001	0907701	3,700.23	-2,487.21	213.02 P
SLOF2012002	007515102	ADVO INC	0423601	0904001	0907701	16,423.64	16,568.73	-1,445.09 P
SLOF2012002	01140R101	BENCHMARK ELECTRS INC	0212201	0904001	0907701	19,453.51	22,894.56	-3,441.05 P
SLOF2012002	01140R101	BENCHMARK ELECTRS INC	0212201	0904001	0907701	4,779.84	3,960.00	819.84 P
SLOF2012002	100943105	BOWNE & CO INC COM	0317601	0904001	0907701	7,599.45	7,274.20	325.25 P
SLOF2012002	134785109	COCA COLA BOTTLING CO CONS	0517601	0904001	0907701	8,369.72	-8,129.10	240.62 P
SLOF2012002	225302108	CREDENCE SYS CORP	0730001	0904001	0907701	27,973.58	-40,364.80	12,391.22 P
SLOF2012002	261174102	DREYERS GRAND ICE CREAM INC	0606601	0904001	0907701	12,111.59	11,134.00	977.59 P
SLOF2012002	268238100	ECI TELECOM LTD ORD	0822601	0904001	0907701	10,170.56	15,581.70	-5,411.14 P
SLOF2012002	306645108	EXAR CORP COM	0402601	0904001	0907701	21,029.29	20,132.80	896.49 P
SLOF2012002	316449104	GENERAL SEMICONDUCTOR INC	0403001	0904001	0907701	6,495.33	-6,875.10	379.77 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	0525300	0904001	0907701	12,677.97	16,079.20	-3,401.23 P
SLOF2012002	413046109	HARMAN INTL INDS INC NEW COM	0501600	0904001	0907701	2,515.59	3,169.52	-653.93 P
SLOF2012002	444819102	HUMANAN INC COM	0516601	0904001	0907701	16,453.33	14,484.00	1,969.33 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	0516601	0904001	0907701	20,546.66	19,817.75	728.91 P
SLOF2012002	529991108	LIBBEY INC COM	0718001	0904001	0907701	5,601.37	5,864.76	-263.39 P
SLOF2012002	533900106	LINCOLN ELEC HLDS INC COM	0902001	0904001	0907701	30,733.50	-40,867.68	9,870.82 P
SLOF2012002	594709103	MILACRON INC COM	0503701	0904001	0907701	14,487.52	15,163.84	-676.32 P
SLOF2012002	594709103	MILACRON INC COM	0503701	0904001	0907701	12,676.58	13,071.94	-395.36 P
SLOF2012002	598709103	MILACRON INC COM	0618401	0904001	0907701	964.11	918.00	46.11 P
SLOF2012002	671102106	OAK TECHNOLOGIES INC COM	0718001	0904001	0907701	3,836.42	3,715.44	120.98 P
SLOF2012002	671102106	OAK TECHNOLOGIES INC COM	0718001	0904001	0907701	5,094.55	-4,645.96	388.59 P
SLOF2012002	709416209	PARK ELECTROCHEMICAL CORP COM	0517601	0904001	0907701	10,069.10	9,535.80	533.30 P
SLOF2012002	709416209	PARK ELECTROCHEMICAL CORP COM	0617401	0904001	0907701	14,473.30	-12,779.30	1,694.00 P
SLOF2012002	719403102	PHOTRONICS INC COM	0617401	0904001	0907701	17,163.40	15,938.30	1,225.10 P
SLOF2012002	719403102	PHOTRONICS INC COM	0713601	0904001	0907701	19,949.33	22,867.40	-2,918.07 P
SLOF2012002	727493108	FLANTRONICS INC	0718001	0904001	0907701	3,919.87	-4,249.30	-829.43 P
SLOF2012002	759543101	REMEC INC COM	0612601	0904001	0907701	8,899.97	-900.03	-10,006 P
SLOF2012002	759543101	REMEC INC COM	0612601	0904001	0907701	7,119.76	8,287.28	-1,167.52 P
SLOF2012002	817216209	7-ELEVEN INC COM NEW	0212601	0904001	0907701	16,076.82	14,408.81	1,668.01 P
SLOF2012002	817216209	7-ELEVEN INC COM NEW	0212601	0904001	0907701	9,895.43	-4,431.60	1,461.83 P
SLOF2012002	817216209	7-ELEVEN INC COM NEW	0212601	0904001	0907701	4,183.39	5,403.20	-780.19 P
SLOF2012002	814315102	THOMAS & BETTS CORP COM	0817001	0904001	0907701	15,046.63	14,580.86	465.77 P
SLOF2012002	814315102	THOMAS & BETTS CORP COM	0817001	0904001	0907701	27,943.73	26,999.44	944.29 P
SLOF2012002	899896104	TUPPERWARE CORP COM	0807601	0904001	0907701	7,106.91	-6,882.00	224.91 P
SLOF2012002	899896104	TUPPERWARE CORP COM	0807601	0904001	0907701	35,534.56	33,046.95	2,487.61 P
SLOF2012002	920323101	VALKOMT INDS INC COM	0117601	0904001	0907701	10,319.65	10,967.04	-647.39 P
SLOF2012002	920323101	VALKOMT INDS INC COM	0117601	0904001	0907701	18,578.02	-12,040.52	-2,618.50 P
SLOF2012002	920316103	ASE TEST LTD	0617601	0904001	0907701	8,719.07	-12,077.52	-3,358.45 P
SLOF2012002	920316103	ASE TEST LTD	0617601	0904001	0907701	4,477.53	5,360.00	-882.47 P
SLOF2012002	077472601	BEL FUSE INC CL A	0618601	0903001	0910601	17,510.12	21,859.12	-3,949.00 P
SLOF2012002	077472601	BEL FUSE INC CL A	0618601	0903001	0910601	14,388.53	17,170.92	-2,782.39 P
SLOF2012002	08160H101	BENCHMARK ELECTRS INC	0212601	0903001	0910601	-8,910.00	-8,910.00	0 P
SLOF2012002	103041003	BOWNE & CO INC COM	0517601	0903001	0910601	36,103.73	54,611.20	-18,507.47 P
SLOF2012002	225302108	CREDENCE SYS CORP	0730001	0903001	0910601	11,134.00	11,134.00	0 P
SLOF2012002	261174102	DREYERS GRAND ICE CREAM INC	0606601	0903001	0910601	7,722.18	12,696.20	-4,974.02 P
SLOF2012002	268238100	ECI TELECOM LTD ORD	0822601	0903001	0910601	12,299.59	-12,079.68	219.91 P
SLOF2012002	306645108	EXAR CORP COM	0402601	0903001	0910601	18,449.38	-18,090.00	359.38 P
SLOF2012002	342290102	GSI LUMONICS INC COM	0316401	0903001	0910601	3,269.37	-3,519.44	250.07 P



SI.072012002	449144104	HYPERION SOLUTIONS CORP	700 0000 S	04/23/01	09/03/01	09/10/01	10,549.28	10,948.84	-395.56 P
SI.072012002	449144104	HYPERION SOLUTIONS CORP	100 0000 S	04/26/01	09/03/01	09/10/01	1,549.90	1,003.99 P	545.91 P
SI.072012002	434440107	INTERACTIVE DATA CORP COM	1,200 0000 S	06/28/01	09/03/01	09/10/01	14,583.22	11,978.76	2,604.47 P
SI.072012002	514660102	LANCE INC	300 0000 S	07/14/01	09/03/01	09/10/01	4,303.23	4,030.00	273.23 P
SI.072012002	533900106	LINCOLN ELEC HLDS INC COM	400 0000 S	05/03/01	09/03/01	09/10/01	9,626.35	8,160.00	1,466.35 P
SI.072012002	671102106	OAK TECHNOLOGIES INC COM	200 0000 S	05/04/01	09/03/01	09/10/01	4,813.18	4,250.00	563.18 P
SI.072012002	709416309	PARK ELECTROCHEMICAL CORP COM	400 0000 S	07/02/01	09/03/01	09/10/01	3,799.87	3,715.44	84.43 P
SI.072012002	709416309	PARK ELECTROCHEMICAL CORP COM	200 0000 S	07/21/01	09/03/01	09/10/01	4,812.94	4,167.90	645.04 P
SI.072012002	709416309	PARK ELECTROCHEMICAL CORP COM	500 0000 S	05/22/01	09/03/01	09/10/01	12,072.24	12,310.00	-237.76 P
SI.072012002	709416309	PARK ELECTROCHEMICAL CORP COM	500 0000 S	05/22/01	09/03/01	09/10/01	2,406.47	2,208.96	197.51 P
SI.072012002	709416309	PARK ELECTROCHEMICAL CORP COM	100 0000 S	06/15/01	09/03/01	09/10/01	11,952.95	11,384.50	568.45 P
SI.072012002	719405102	PHOTONICS INC COM	500 0000 S	06/28/01	09/03/01	09/10/01	19,738.72	19,926.32	-187.60 P
SI.072012002	719405102	PHOTONICS INC COM	300 0000 S	07/05/01	09/03/01	09/10/01	7,171.77	6,941.50	230.27 P
SI.072012002	719405102	PHOTONICS INC COM	600 0000 S	07/18/01	09/03/01	09/10/01	11,069.63	12,747.90	-1,678.27 P
SI.072012002	727420108	PLANTRONICS INC	800 0000 S	07/20/01	09/03/01	09/10/01	14,759.50	17,000.72	-2,241.22 P
SI.072012002	738750108	REGAL BELDIT CORP	200 0000 S	06/14/01	09/03/01	09/10/01	4,365.21	4,011.82	353.39 P
SI.072012002	738750108	REGAL BELDIT CORP	1,500 0000 S	06/13/01	09/03/01	09/10/01	12,360.63	15,338.63	-2,978.00 P
SI.072012002	801181104	SCHULER HOMES INC CL A	100 0000 S	05/21/01	09/03/01	09/10/01	1,399.93	1,413.81	-13.88 P
SI.072012002	801181104	SCHULER HOMES INC CL A	400 0000 S	05/21/01	09/03/01	09/10/01	5,599.81	5,699.04	-99.23 P
SI.072012002	801181104	SCHULER HOMES INC CL A	400 0000 S	04/17/01	09/03/01	09/10/01	6,910.92	5,460.00	1,450.92 P
SI.072012002	890784104	TOPPS INC	600 0000 S	08/07/01	09/03/01	09/10/01	43,483.28	41,207.00	2,276.28 P
SI.072012002	890784104	TOPPS INC	1,800 0000 S	04/24/01	09/06/01	09/11/01	22,242.46	26,408.80	-4,166.34 P
SI.072012002	890784104	TOPPS INC	2,200 0000 S	07/18/01	09/06/01	09/11/01	22,233.46	21,742.00	491.46 P
SI.072012002	126121014	AGRIUM INC COM	700 0000 S	07/20/01	09/06/01	09/11/01	9,663.77	9,466.89	196.88 P
SI.072012002	126121014	AGRIUM INC COM	300 0000 S	07/18/01	09/06/01	09/11/01	61,216.53	58,762.06	2,454.47 P
SI.072012002	126121014	AGRIUM INC COM	1,900 0000 S	07/17/01	09/06/01	09/11/01	5,254.27	5,435.63	-181.36 P
SI.072012002	126121014	AGRIUM INC COM	300 0000 S	03/12/01	09/06/01	09/11/01	9,267.33	14,266.40	-5,000.00 P
SI.072012002	134783109	CENTRAL PKG CORP	600 0000 S	03/17/01	09/06/01	09/11/01	2,663.35	4,000.00	-1,336.65 P
SI.072012002	134783109	CENTRAL PKG CORP	800 0000 S	06/29/01	09/06/01	09/11/01	3,333.17	5,485.15	-2,151.98 P
SI.072012002	134783109	CENTRAL PKG CORP	800 0000 S	06/29/01	09/06/01	09/11/01	811.63	8,792.86	-8,000.00 P
SI.072012002	134783109	CENTRAL PKG CORP	1,000 0000 S	03/16/01	09/06/01	09/11/01	8,116.33	8,437.50	-321.17 P
SI.072012002	134783109	CENTRAL PKG CORP	1,000 0000 S	03/16/01	09/06/01	09/11/01	27,789.14	28,024.24	-235.10 P
SI.072012002	134783109	CENTRAL PKG CORP	2,400 0000 S	06/06/00	09/06/01	09/11/01	3,795.41	4,678.53	-883.12 P
SI.072012002	134783109	CENTRAL PKG CORP	500 0000 S	03/18/01	09/06/01	09/11/01	12,304.62	11,898.63	4,015.97 P
SI.072012002	134783109	CENTRAL PKG CORP	1,000 0000 S	04/26/01	09/06/01	09/11/01	10,542.35	11,552.03	-1,009.68 P
SI.072012002	134783109	CENTRAL PKG CORP	700 0000 S	04/27/01	09/06/01	09/11/01	6,024.32	6,312.00	-287.68 P
SI.072012002	134783109	CENTRAL PKG CORP	400 0000 S	08/10/01	09/06/01	09/11/01	14,988.14	13,022.22	1,965.92 P
SI.072012002	134783109	CENTRAL PKG CORP	600 0000 S	08/10/01	09/06/01	09/11/01	22,452.21	19,823.74	2,628.47 P
SI.072012002	134783109	CENTRAL PKG CORP	600 0000 S	09/06/01	09/06/01	09/11/01	4,679.84	4,210.86	468.98 P
SI.072012002	134783109	CENTRAL PKG CORP	600 0000 S	09/06/01	09/06/01	09/11/01	3,043.00	4,633.65	-1,590.65 P
SI.072012002	134783109	CENTRAL PKG CORP	1,200 0000 S	07/20/01	09/06/01	09/11/01	6,894.40	15,073.52	-8,179.12 P
SI.072012002	134783109	CENTRAL PKG CORP	200 0000 S	07/20/01	09/06/01	09/11/01	900.77	928.86	-28.09 P
SI.072012002	134783109	CENTRAL PKG CORP	400 0000 S	07/20/01	09/06/01	09/11/01	1,801.53	1,860.00	-58.47 P
SI.072012002	134783109	CENTRAL PKG CORP	600 0000 S	07/20/01	09/06/01	09/11/01	13,693.20	13,643.00	50.20 P
SI.072012002	134783109	CENTRAL PKG CORP	600 0000 S	07/20/01	09/06/01	09/11/01	23,545.17	31,151.26	-7,606.09 P
SI.072012002	134783109	CENTRAL PKG CORP	1,400 0000 S	04/10/01	09/06/01	09/11/01	53,982.86	43,329.28	10,653.58 P
SI.072012002	134783109	CENTRAL PKG CORP	2,400 0000 S	04/16/01	09/06/01	09/11/01	43,982.46	35,950.00	8,032.46 P
SI.072012002	134783109	CENTRAL PKG CORP	2,000 0000 S	05/21/01	09/06/01	09/11/01	2,799.91	2,889.44	-89.53 P
SI.072012002	134783109	CENTRAL PKG CORP	200 0000 S	05/22/01	09/06/01	09/11/01	2,992.91	2,689.52	303.39 P
SI.072012002	134783109	CENTRAL PKG CORP	200 0000 S	05/22/01	09/06/01	09/11/01	13,444.30	11,887.04	1,557.26 P
SI.072012002	134783109	CENTRAL PKG CORP	1,100 0000 S	03/21/01	09/06/01	09/11/01	3,666.63	2,796.12	870.51 P
SI.072012002	134783109	CENTRAL PKG CORP	300 0000 S	03/22/01	09/06/01	09/11/01	6,111.03	4,309.75	1,801.28 P
SI.072012002	134783109	CENTRAL PKG CORP	500 0000 S	05/22/01	09/06/01	09/11/01	10,999.88	10,947.87	52.01 P
SI.072012002	134783109	CENTRAL PKG CORP	900 0000 S	05/22/01	09/06/01	09/11/01	72,110.54	71,212.62	897.92 P
SI.072012002	134783109	CENTRAL PKG CORP	5,900 0000 S	06/03/01	09/06/01	09/11/01	4,888.84	4,074.80	814.04 P
SI.072012002	134783109	CENTRAL PKG CORP	1,700 0000 S	06/06/01	09/06/01	09/11/01	12,222.09	11,347.80	874.29 P
SI.072012002	134783109	CENTRAL PKG CORP	1,000 0000 S	06/29/01	09/06/01	09/11/01	20,777.36	20,919.52	-142.16 P
SI.072012002	134783109	CENTRAL PKG CORP	400 0000 S	07/11/01	09/06/01	09/11/01	4,888.84	3,074.80	1,814.04 P
SI.072012002	134783109	CENTRAL PKG CORP	400 0000 S	04/16/01	09/06/01	09/11/01	13,179.64	12,143.00	1,036.64 P
SI.072012002	134783109	CENTRAL PKG CORP	400 0000 S	04/17/01	09/06/01	09/11/01	6,539.82	6,191.08	348.74 P
SI.072012002	134783109	CENTRAL PKG CORP	200 0000 S	09/03/01	09/06/01	09/11/01	6,539.82	6,660.00	-120.18 P
SI.072012002	134783109	CENTRAL PKG CORP	200 0000 S	09/03/01	09/06/01	09/11/01	231,171.55	231,171.55	0.00 P
SI.072012002	134783109	CENTRAL PKG CORP	231,171,550 S	04/01/01	09/06/01	09/11/01	19,240.43	19,240.43	0.00 P
SI.072012002	134783109	CENTRAL PKG CORP	4,400 0000 S	04/24/01	09/07/01	09/12/01	42,439.43	52,817.60	-10,378.17 P

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SLOF2012002	00916108	AGRIUM INC COM	1 100 000 S	09/07/01	09/12/01	10 614 86	13 204 40	2,399 54 P
SLOF2012002	00916108	AGRIUM INC COM	2,300 000 S	09/07/01	09/12/01	22,194 71	-32,500 50	310 79 P
SLOF2012002	00916108	AGRIUM INC COM	1,400 000 S	09/07/01	09/12/01	13,664 00	13,509 83	-154 17 P
SLOF2012002	00916108	AGRIUM INC COM	1,200 000 S	09/07/01	09/12/01	11,579 85	11,600 76	20 91 P
SLOF2012002	00916108	AGRIUM INC COM	1,300 000 S	09/07/01	09/12/01	12,544 84	12,475 50	71 34 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	100 000 S	09/07/01	09/12/01	1,794 94	1,756 00	38 94 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	500 000 S	09/07/01	09/12/01	8,974 70	-4 723 40	231 30 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	700 000 S	09/07/01	09/12/01	12,564 58	12,316 50	248 08 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	500 000 S	09/07/01	09/12/01	11,289 62	-14 454 50	3 164 88 P
SLOF2012002	08160H101	BENCHMARK ELECTRS INC	700 000 S	09/07/01	09/12/01	11 805 47	-20 143 41	-4,337 94 P
SLOF2012002	08160H101	BENCHMARK ELECTRS INC	500 000 S	09/07/01	09/12/01	13 474 63	15 778 15	302 52 P
SLOF2012002	12612W104	CNF INC	500 000 S	09/07/01	09/12/01	18 975 56	-18 185 50	790 06 P
SLOF2012002	154781109	CENTRAL PKG CORP	600 000 S	09/07/01	09/12/01	4,816 09	-4,987 50	-171 41 P
SLOF2012002	36229U102	GSI LUMONICS INC COM	400 000 S	09/07/01	09/12/01	6 723 33	-6 627 08	94 25 P
SLOF2012002	373200203	GEORGIA GULF CORP COM PAR	400 000 S	09/07/01	09/12/01	6 723 33	-6 674 92	50 41 P
SLOF2012002	373200203	GEORGIA GULF CORP COM PAR	400 000 S	09/07/01	09/12/01	33 628 67	33 074 00	552 67 P
SLOF2012002	373200203	GEORGIA GULF CORP COM PAR	2,000 000 S	09/07/01	09/12/01	8 195 06	7 937 10	267 96 P
SLOF2012002	413086109	HAKAMA INTL INDS INC NEW COM	400 000 S	09/07/01	09/12/01	6,079 79	-6,312 00	-302 21 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	5 700 000 S	09/07/01	09/12/01	43 890 24	-40 003 17	3 887 07 P
SLOF2012002	581011107	MANULISTICS GROUP INC	500 000 S	09/07/01	09/12/01	4,575 40	-4 630 00	-74 60 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	500 000 S	09/07/01	09/12/01	4,575 40	-4 590 00	-25 40 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	500 000 S	09/07/01	09/12/01	12 811 11	-12,501 72	309 39 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	1,400 000 S	09/07/01	09/12/01	8,235 71	8,190 00	45 71 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	900 000 S	09/07/01	09/12/01	16 471 43	15,202 98	1,268 45 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	1 800 000 S	09/07/01	09/12/01	8,235 71	-4 172 00	63 71 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	900 000 S	09/07/01	09/12/01	13,339 56	13 683 00	143 44 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	500 000 S	09/07/01	09/12/01	7 169 48	8 900 36	1 730 88 P
SLOF2012002	727493108	PLANTRONICS INC	400 000 S	09/07/01	09/12/01	5,377 11	-6 561 45	-1 184 34 P
SLOF2012002	727493108	PLANTRONICS INC	300 000 S	09/07/01	09/12/01	3 039 89	-3 595 00	-575 11 P
SLOF2012002	783549108	RYDER SYS INC COM	700 000 S	09/07/01	09/12/01	4 570 87	38 832 36	30 511 60
SLOF2012002	783549108	RYDER SYS INC COM	1 700 000 S	09/07/01	09/12/01	20 175 52	19 920 00	255 52 P
SLOF2012002	783549108	RYDER SYS INC COM	600 000 S	09/07/01	09/12/01	20 619 59	20 619 59	0 00 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	20 619 590 S	09/07/01	09/12/01	8 574 70	8 797 50	177 20 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	500 000 S	09/10/01	09/13/01	6 815 98	-3 440 00	-408 11 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	200 000 S	09/10/01	09/13/01	6 815 98	-6 841 50	-25 52 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	300 000 S	09/10/01	09/13/01	2,271 99	-2,101 00	170 99 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	100 000 S	09/10/01	09/13/01	1 794 94	-2,181 89	-316 95 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	600 000 S	09/10/01	09/13/01	10 769 64	-13 122 90	-2,353 26 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	600 000 S	09/10/01	09/13/01	4 777 47	-4 988 00	-210 53 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	400 000 S	09/10/01	09/13/01	48 049 41	-48 049 41	0 00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	48 049 410 S	09/10/01	09/13/01	89 441 56	-89 441 56	0 00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	89 441 560 S	09/10/01	09/13/01	201,283 13	201,283 13	0 00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	201,283 130 S	09/10/01	09/13/01	196 883 04	196 883 04	0 00 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	196 883 040 S	09/10/01	09/13/01	2,224 53	-6 009 03	-3 784 50 P
SLOF2012002	998102802	SLO CLIENT CASH INVESTMENT TR	300 000 S	09/17/01	09/20/01	1 473 58	-18 044 73	-9,571 15 P
SLOF2012002	998102802	TRENWICK GROUP LTD BERKUDA SHS	900 000 S	09/17/01	09/20/01	5 796 81	-6,311 26	-514 45 P
SLOF2012002	998102802	TRENWICK GROUP LTD BERKUDA SHS	200 000 S	09/17/01	09/20/01	17,390 42	-17 936 46	-546 04 P
SLOF2012002	12612W104	CNF INC	600 000 S	09/17/01	09/20/01	10 007 66	12,373 18	2,367 52 P
SLOF2012002	12612W104	CNF INC	900 000 S	09/17/01	09/20/01	80 404 63	63,394 51	17 020 12 P
SLOF2012002	12612W104	CNF INC	1,300 000 S	09/17/01	09/20/01	49 774 30	39 843 44	9 930 86 P
SLOF2012002	12612W104	CNF INC	600 000 S	09/17/01	09/20/01	23 972 75	18 408 00	4 564 75 P
SLOF2012002	12612W104	CNF INC	1,600 000 S	09/17/01	09/20/01	61,260 67	-49,596 00	11 664 67 P
SLOF2012002	12612W104	CNF INC	1,600 000 S	09/17/01	09/20/01	61,260 67	54 112 16	7 148 51 P
SLOF2012002	12612W104	CNF INC	900 000 S	09/17/01	09/20/01	34 459 13	28 485 00	5 974 13 P
SLOF2012002	12612W104	CNF INC	500 000 S	09/17/01	09/20/01	19,143 96	-15 475 00	3 668 96 P
SLOF2012002	12612W104	CNF INC	500 000 S	09/17/01	09/20/01	17,506 51	21 818 90	-4,312 39 P
SLOF2012002	12612W104	CNF INC	1,000 000 S	09/17/01	09/20/01	7 002 61	8 640 72	-1 638 11 P
SLOF2012002	12612W104	CNF INC	400 000 S	09/17/01	09/20/01	21 724 99	-21 724 99	0 00 P
SLOF2012002	12612W104	CNF INC	21 724 990 S	09/17/01	09/20/01	41 134 58	-41 134 58	0 00 P
SLOF2012002	12612W104	CNF INC	41 134 580 S	09/17/01	09/20/01	9 716 32	-14 454 50	-4 738 18 P
SLOF2012002	12612W104	CNF INC	500 000 S	09/18/01	09/21/01	3,277 57	-4 124 06	-847 49 P
SLOF2012002	12612W104	CNF INC	300 000 S	09/18/01	09/21/01	20,384 20	23 915 28	3,531 08 P
SLOF2012002	12612W104	CNF INC	800 000 S	09/19/01	09/24/01	36,576 30	36 198 00	3 678 30 P
SLOF2012002	12612W104	CNF INC	1,200 000 S	09/19/01	09/24/01	22,932 22	26 459 37	3 527 15 P
SLOF2012002	12612W104	CNF INC	900 000 S	09/19/01	09/24/01	31,220 37	-44 592 15	-6,371 78 P
SLOF2012002	12612W104	CNF INC	1,500 000 S	09/19/01	09/24/01			

SLOF201202	44914M104	HYPERION SOLUTIONS CORP	600 0000 S	05/18/01	09/19/01	09/24/01	8 291 06	9 074 58	-783 32 P
SLOF201202	44914M104	HYPERION SOLUTIONS CORP	100 0000 S	06/04/01	09/19/01	09/24/01	1 381 84	1 561 17	-186 33 P
SLOF201202	54601107	LANCIE INC	1 000 0000 S	07/16/01	09/19/01	09/24/01	12 396 58	13 500 00	-1 103 42 P
SLOF201202	54601107	LOUIS DERYFUS NAT GAS CORP COM	200 0000 S	08/24/01	09/24/01	09/24/01	7 730 06	6 190 00	1 540 06 P
SLOF201202	73150103	REGAL BELLOTT CORP	1 600 0000 S	09/04/01	09/19/01	09/24/01	6 140 49	53 421 92	8 418 57 P
SLOF201202	73150103	REGAL BELLOTT CORP	300 0000 S	06/14/01	09/19/01	09/24/01	5 483 07	-6 017 73	534 66 P
SLOF201202	861642106	STONE ENERGY CORP COM	1 370 0000 S	06/23/01	09/19/01	09/24/01	3 653 38	3 979 36	323 98 P
SLOF201202	861642106	STONE ENERGY CORP COM	1 200 0000 S	04/20/01	09/19/01	09/24/01	4 572 03	-6 481 47	1 909 44 P
SLOF201202	861642106	STONE ENERGY CORP COM	900 0000 S	05/02/01	09/19/01	09/24/01	40 046 98	-57 177 72	-17 130 74 P
SLOF201202	861642106	STONE ENERGY CORP COM	63 0000 S	05/09/01	09/19/01	09/24/01	30 033 23	-43 778 88	13 743 65 P
SLOF201202	44914M104	HYPERION SOLUTIONS CORP	400 0000 S	06/05/01	09/23/01	09/28/01	2 102 47	3 168 66	-1 066 19 P
SLOF201202	44914M104	HYPERION SOLUTIONS CORP	1 200 0000 S	06/29/01	09/23/01	09/28/01	12 699 48	12 433 34	266 14 P
SLOF201202	54601107	LOUIS DERYFUS NAT GAS CORP COM	600 0000 S	09/05/01	09/23/01	09/28/01	8 312 64	9 409 02	1 085 38 P
SLOF201202	54601107	LOUIS DERYFUS NAT GAS CORP COM	1 000 0000 S	09/07/01	09/23/01	09/28/01	5 449 09	-6 344 00	794 91 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	122 964 3900 S	08/14/01	09/23/01	09/28/01	18 647 28	17 780 00	1 112 28 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	6 566 0500 S	09/03/01	09/23/01	09/28/01	27 037 79	-23 372 09	3 665 70 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	2 500 0000 S	05/01/01	09/23/01	09/28/01	23 175 25	-19 506 78	3 668 47 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	300 0000 S	05/02/01	09/23/01	09/28/01	38 623 41	33 131 10	5 494 31 P
SLOF201202	49326R104	KEYMEDIA GRP INC COM	200 0000 S	05/02/01	09/23/01	09/28/01	122 964 39	122 964 39	0 00 P
SLOF201202	709648107	PENTON MEDIA INC COM	1 300 0000 S	08/23/01	09/23/01	09/28/01	6 566 05	-6 566 05	0 00 P
SLOF201202	709648107	PENTON MEDIA INC COM	1 000 0000 S	05/11/01	09/23/01	09/28/01	15 311 48	30 124 25	34 792 77 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	43 318 9300 S	08/23/01	09/23/01	09/28/01	1 196 54	3 150 00	1 953 46 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	67 027 6200 S	08/24/01	09/23/01	09/28/01	797 69	2 060 00	1 262 31 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	138 713 3100 S	08/24/01	09/23/01	09/28/01	4 726 00	11 230 78	6 504 78 P
SLOF201202	49326R104	KEYMEDIA GRP INC COM	2 200 0000 S	05/02/01	09/23/01	09/28/01	4 363 00	11 230 78	-6 867 78 P
SLOF201202	49326R104	KEYMEDIA GRP INC COM	1 800 0000 S	05/02/01	09/23/01	09/28/01	4 363 00	11 230 78	3 363 56 P
SLOF201202	514666102	LANCIE INC	2 500 0000 S	07/16/01	09/23/01	09/28/01	23 794 44	31 050 00	11 259 56 P
SLOF201202	709648107	STORAGE NETWORKS INC OC COM	800 0000 S	08/15/01	09/23/01	09/28/01	4 017 14	-19 614 48	11 597 34 P
SLOF201202	86211E103	STORAGE NETWORKS INC OC COM	2 500 0000 S	08/15/01	09/23/01	09/28/01	13 391 80	13 314 50	-122 70 P
SLOF201202	86211E103	STORAGE NETWORKS INC OC COM	1 400 0000 S	08/16/01	09/23/01	09/28/01	22 469 23	21 238 94	1 199 29 P
SLOF201202	86211E103	STORAGE NETWORKS INC OC COM	1 500 0000 S	09/04/01	09/23/01	09/28/01	7 609 41	7 336 00	163 41 P
SLOF201202	86211E103	STORAGE NETWORKS INC OC COM	1 800 0000 S	09/05/01	09/23/01	09/28/01	8 035 08	5 835 00	2 200 08 P
SLOF201202	87936A103	TELEDYNE TECHNOLOGIES INC COM	1 200 0000 S	09/19/01	09/23/01	09/28/01	9 642 10	6 802 20	1 039 90 P
SLOF201202	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	800 0000 S	08/27/01	09/23/01	09/28/01	8 441 06	-6 442 20	2 198 86 P
SLOF201202	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	47 539 5600 S	08/27/01	09/23/01	09/28/01	32 617 19	-31 572 00	1 045 19 P
SLOF201202	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	446 133 1300 S	08/28/01	09/23/01	09/28/01	27 180 99	23 762 60	1 418 39 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	33 127 6000 S	09/11/01	09/23/01	09/28/01	21 744 79	-20 250 40	1 494 39 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	1 500 0000 S	09/11/01	09/23/01	09/28/01	47 539 56	-47 539 56	0 00 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	600 0000 S	08/21/01	09/23/01	09/28/01	44 155 13	446 133 13	0 00 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	400 0000 S	08/21/01	09/23/01	09/28/01	33 127 60	33 127 60	0 00 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	400 0000 S	08/21/01	09/23/01	09/28/01	8 777 70	30 074 55	21 296 85 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	600 0000 S	09/15/01	09/23/01	09/28/01	3 311 08	12 720 00	9 208 92 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	400 0000 S	06/21/01	09/23/01	09/28/01	2 340 72	8 603 80	-6 263 08 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	400 0000 S	07/19/01	09/23/01	09/28/01	3 511 08	13 146 00	9 634 92 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	700 0000 S	07/24/01	09/23/01	09/28/01	4 096 26	-13 502 09	1 903 83 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	1 500 0000 S	09/23/01	09/23/01	09/28/01	9 517 84	-10 911 30	1 395 46 P
SLOF201202	134783109	CENTRAL PKC CORP	600 0000 S	05/23/01	09/23/01	09/28/01	7 709 74	-6 743 64	966 10 P
SLOF201202	134783109	CENTRAL PKC CORP	600 0000 S	05/29/01	09/23/01	09/28/01	14 703 11	-11 978 76	2 724 35 P
SLOF201202	134783109	CENTRAL PKC CORP	1 200 0000 S	06/26/01	09/23/01	09/28/01	6 136 29	-3 010 50	1 115 79 P
SLOF201202	43840107	INTERACTIVE DATA CORP COM	500 0000 S	07/02/01	09/23/01	09/28/01	6 136 29	5 573 65	532 64 P
SLOF201202	43840107	INTERACTIVE DATA CORP COM	500 0000 S	07/13/01	09/23/01	09/28/01	5 675 78	2 977 08	698 70 P
SLOF201202	43840107	INTERACTIVE DATA CORP COM	300 0000 S	07/24/01	09/23/01	09/28/01	13 577 85	13 638 79	160 94 P
SLOF201202	43840107	INTERACTIVE DATA CORP COM	1 100 0000 S	08/02/01	09/23/01	09/28/01	17 999 40	24 343 75	-6 344 35 P
SLOF201202	87936A103	MONDAY ROBERT CORP CL A	1 000 0000 S	02/27/01	09/23/01	09/28/01	5 479 81	3 062 60	4 400 02 P
SLOF201202	87936A103	MONDAY ROBERT CORP CL A	200 0000 S	07/19/01	09/23/01	09/28/01	7 609 15	-6 458 70	1 010 45 P
SLOF201202	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	600 0000 S	09/21/01	09/23/01	09/28/01	14 938 29	-14 800 32	137 97 P
SLOF201202	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	1 200 0000 S	09/24/01	09/23/01	09/28/01	208 944 23	208 944 23	0 00 P
SLOF201202	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	208 944 2300 S	08/28/01	09/23/01	09/28/01	410 061 99	-410 061 99	0 00 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	410 061 9900 S	08/29/01	09/23/01	09/28/01	8 139 72	7 779 32	380 40 P
SLOF201202	G9933P101	IPC HOLDINGS LTD COM ADR	400 0000 S	09/20/01	09/24/01	10/01/01			

SLOF2012002	09923CI09	THEWICK GROUP LTD BERKUDA SIS	200 0000 S	072401	092601	100101	1 161 80	3,857 24	2,695 94 P
SLOF2012002	09033CI09	THEWICK GROUP LTD BERKUDA SIS	1,300 0000 S	072501	092601	100101	7,251 70	23 080 59	13,528 89 P
SLOF2012002	09033CI09	THEWICK GROUP LTD BERKUDA SIS	1,400 0000 S	080101	092601	100101	8 132 60	24 762 08	-16 629 48 P
SLOF2012002	13478109	CENTRAL PKG CORP	200 0000 S	061401	092601	100101	2 981 04	3 640 00	-658 96 P
SLOF2012002	45840107	INTERACTIVE DATA CORP COM	900 0000 S	040201	092601	100101	11 066 39	11 139 01	-92 62 P
SLOF2012002	45840107	INTERACTIVE DATA CORP COM	800 0000 S	040101	092601	100101	9 836 39	9,370 04	466 15 P
SLOF2012002	45840107	INTERACTIVE DATA CORP COM	300 0000 S	090601	092601	100101	7,277 59	7,070 00	327 59 P
SLOF2012002	45840107	INTERACTIVE DATA CORP COM	300 0000 S	090701	092601	100101	3 688 80	3,540 00	148 80 P
SLOF2012002	45840107	INTERACTIVE DATA CORP COM	100 0000 S	091001	092601	100101	1,229 60	1,177 50	52 10 P
SLOF2012002	47219102	JEFFERIES GROUP INC NEW COM	1,200 0000 S	092101	092601	100101	37,138 76	-33 730 68	3,408 08 P
SLOF2012002	47219102	JEFFERIES GROUP INC NEW COM	300 0000 S	091701	092601	100101	9,244 69	8 843 68	439 01 P
SLOF2012002	59323CI07	MID ATLANTIC MED SVCS INC COM	1,000 0000 S	091701	092601	100101	20 421 32	-19,514 80	906 52 P
SLOF2012002	59323CI07	MID ATLANTIC MED SVCS INC COM	1,200 0000 S	091801	092601	100101	24,505 58	-23,280 44	1,225 14 P
SLOF2012002	59323CI07	MID ATLANTIC MED SVCS INC COM	500 0000 S	091901	092601	100101	10,210 66	9 140 05	1,070 61 P
SLOF2012002	59323CI07	MID ATLANTIC MED SVCS INC COM	1,300 0000 S	092001	092601	100101	26,547 71	24,347 18	2,200 53 P
SLOF2012002	59323CI07	MID ATLANTIC MED SVCS INC COM	1,300 0000 S	012001	092601	100101	8 439 19	13 130 18	-4,691 99 P
SLOF2012002	66935CI03	PC-TEL INC COM	660 0000 S	060201	092601	100101	22,933 92	22,198 02	735 91 P
SLOF2012002	75490703	RAYONIER INC COM	700 0000 S	060701	092601	100101	4 199 86	-4 690 00	-490 14 P
SLOF2012002	8620105	STEWART ENTERPRISES INC CL A	200 0000 S	037901	092601	100101	3 161 29	2,578 88	584 41 P
SLOF2012002	87916105	TELEDYNE TECHNOLOGIES INC COM	200 0000 S	041701	092601	100101	2,449 90	-2,750 00	119 90 P
SLOF2012002	89078106	SLO CLIENT CASH INVESTMENT TR	208 080 2600 S	082901	092601	092601	208 080 26	208 080 26	0 00 P
SLOF2012002	99610302	SLO CLIENT CASH INVESTMENT TR	62,308 3500 S	082901	092601	092601	62,308 23	62,308 23	0 00 P
SLOF2012002	99610302	SLO CLIENT CASH INVESTMENT TR	141 723 3500 S	082101	092601	092601	141 723 35	141 723 35	0 00 P
SLOF2012002	99610302	SLO CLIENT CASH INVESTMENT TR	141 723 3500 S	052401	092601	100201	27 403 00	23,352 96	4,050 04 P
SLOF2012002	444839102	HUMANA INC COM	2,400 0000 S	012001	092701	100201	4 142 98	-6,563 84	2,423 46 P
SLOF2012002	69323CI03	PC TEL INC COM	660 0000 S	012101	092701	100201	6 904 97	11,973 50	5,028 63 P
SLOF2012002	69323CI03	PC TEL INC COM	1,000 0000 S	012101	092701	100201	2 071 49	3 418 35	1,346 86 P
SLOF2012002	69323CI03	PC-TEL INC COM	300 0000 S	020101	092701	100201	10,504 86	-11 938 08	-1,433 22 P
SLOF2012002	787930105	REGAL BELT CORP	600 0000 S	060501	092701	100201	5 603 63	5 660 00	143 63 P
SLOF2012002	89078106	TOPPS INC	600 0000 S	041701	092701	100201	933 94	913 00	18 94 P
SLOF2012002	89078106	TOPPS INC	100 0000 S	041901	092701	100201	933 94	913 00	18 94 P
SLOF2012002	89078106	TOPPS INC	100 0000 S	041901	092701	100201	32,406 70	32,406 70	0 00 P
SLOF2012002	99610302	SLO CLIENT CASH INVESTMENT TR	32,406 7000 S	041901	092701	100201	32,406 70	32,406 70	0 00 P
SLOF2012002	99610302	SLO CLIENT CASH INVESTMENT TR	1,500 0000 S	030101	092801	100301	25 197 80	27,977 55	2,779 75 P
SLOF2012002	99610302	SLO CLIENT CASH INVESTMENT TR	1,200 0000 S	092101	092801	100301	20,272 12	16,577 88	3 694 24 P
SLOF2012002	23547800	DIAL CORP NEW COM	2,900 0000 S	092101	092801	100301	18 704 37	28 853 00	10 150 63 P
SLOF2012002	227116100	CHROMPTON CORP COM	300 0000 S	071601	092801	100301	1 934 93	3 015 00	-1,080 07 P
SLOF2012002	227116100	CHROMPTON CORP COM	300 0000 S	071901	092801	100301	19 994 33	-31 673 63	-11 679 30 P
SLOF2012002	227116100	CHROMPTON CORP COM	700 0000 S	072401	092801	100301	4,514 83	7 033 00	2,520 15 P
SLOF2012002	227116100	CHROMPTON CORP COM	700 0000 S	072401	092801	100301	20 180 32	19 484 50	698 82 P
SLOF2012002	261179102	DREYERS GRAND ICE CREAM INC	700 0000 S	072401	092801	100301	23,946 13	-24 840 00	-1,106 13 P
SLOF2012002	261179102	DREYERS GRAND ICE CREAM INC	600 0000 S	080201	092801	100301	17,297 42	-16,615 50	681 92 P
SLOF2012002	261179102	DREYERS GRAND ICE CREAM INC	600 0000 S	080301	092801	100301	2,882 90	2,796 00	86 90 P
SLOF2012002	261179102	DREYERS GRAND ICE CREAM INC	100 0000 S	080701	092801	100301	16,090 69	-13 848 05	2,242 64 P
SLOF2012002	261179102	DREYERS GRAND ICE CREAM INC	1,232 1000 S	050901	092801	100301	18,935 06	16 483 38	2,451 68 P
SLOF2012002	31664Q107	FIDELITY BANKSHARES INC COM	1,449 9000 S	051001	092801	100301	13 095 36	12,996 80	62 76 P
SLOF2012002	31664Q107	FIDELITY BANKSHARES INC COM	1,000 0000 S	052201	092801	100301	9 141 69	9,217 60	73 91 P
SLOF2012002	31664Q107	FIDELITY BANKSHARES INC COM	700 0000 S	052901	092801	100301	11 753 61	-12,312 63	-539 02 P
SLOF2012002	31664Q107	FIDELITY BANKSHARES INC COM	900 0000 S	052901	092801	100301	8 424 21	-6 811 28	1 612 93 P
SLOF2012002	444839102	HUMANA INC COM	700 0000 S	052401	092801	100301	3,338 88	7 848 54	-4,509 66 P
SLOF2012002	46600Y106	KYS CORP DEL COM	600 0000 S	080101	092801	100301	3 893 37	9 973 58	-6,080 21 P
SLOF2012002	709668107	PERNIX MEDIA INC COM	1,300 0000 S	042701	092801	100301	4 422 83	23,373 53	20 950 70 P
SLOF2012002	817493101	SERENA SOFTWARE INC COM	1,300 0000 S	092001	092801	100301	14,351 13	13,064 61	1,286 52 P
SLOF2012002	817493101	SERENA SOFTWARE INC COM	900 0000 S	092101	092801	100301	9,975 40	8 991 27	994 13 P
SLOF2012002	818166103	TTIAN CORP	2,300 0000 S	081301	092801	100301	43 488 11	-41,514 77	3,973 34 P
SLOF2012002	818166103	TTIAN CORP	2,400 0000 S	081401	092801	100301	47 463 83	-43,911 56	3,554 49 P
SLOF2012002	818166103	TTIAN CORP	300 0000 S	081501	092801	100301	5 933 23	5 636 31	296 92 P
SLOF2012002	818266103	TTIAN CORP	300 0000 S	081501	092801	100301	6,585 39	6 409 00	180 39 P
SLOF2012002	89078106	TOPPS INC	700 0000 S	041901	092801	100301	10 780 68	9 400 00	1,380 68 P
SLOF2012002	89078106	TOPPS INC	800 0000 S	091901	092801	100301	37 644 24	-40 123 00	-2,660 76 P
SLOF2012002	91307CI02	VINTAGE FETE INC COM	2,500 0000 S	092401	092801	100301	3 928 45	3 928 45	0 00 P
SLOF2012002	923460105	SLO CLIENT CASH INVESTMENT TR	3 928 4500 S	0810101	092801	100301	14 842 77	19 498 83	-4 656 06 P
SLOF2012002	99610302	SLO CLIENT CASH INVESTMENT TR	1,300 0000 S	041901	092801	100301	7,992 36	10,360 00	2,367 64 P
SLOF2012002	00778104	AEROFLEX INC	700 0000 S	042201	092801	100301	3,992 36	10,360 00	2,367 64 P
SLOF2012002	00778104	AEROFLEX INC	1,000 0000 S	090601	092801	100301	19 188 86	18,706 00	482 86 P
SLOF2012002	04423108	ANDREW CORP COM	1,000 0000 S	090701	092801	100301	17 444 41	17,098 30	346 11 P
SLOF2012002	04423108	ANDREW CORP COM	200 0000 S	062601	092801	100301	2,591 51	3 410 00	818 49 P
SLOF2012002	117421107	BRUSH ENGINEERED MATERIALS INC	1,900 0000 S	081401	100201	100301	12,254 59	17,992 05	5,737 46 P
SLOF2012002	227116106	CHROMPTON CORP COM	1,900 0000 S	081401	100201	100301	12,254 59	17,992 05	5,737 46 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SI.0F2012.002	227116100	CROMPTON CORP COM	3 600 0000 S	08/15/01	1002/01	1005/01	22,219.22	33 833.52	-10,614.30 P
SI.0F2012.002	227116100	CROMPTON CORP COM	600 0000 S	07/24/01	1002/01	1005/01	3 869.87	-6 030.00	2,160.13 P
SI.0F2012.002	227116100	CROMPTON CORP COM	8 700 0000 S	08/01/01	1002/01	1005/01	56 113.11	79 167.39	23,054.28 P
SI.0F2012.002	261878102	DBEVERS GRAND ICE CREAM INC	800 0000 S	08/07/01	1002/01	1005/01	23 199.22	-22,348.00	831.22 P
SI.0F2012.002	44489102	HUMANA INC COM	1,200 0000 S	01/24/01	1002/01	1005/01	15,240.69	12,649.52	2,591.17 P
SI.0F2012.002	44489102	HUMANA INC COM	2 600 0000 S	01/25/01	1002/01	1005/01	30 481.37	25 051.76	5 449.61 P
SI.0F2012.002	562567107	MANDALAY RESORT GROUP COM	1 100 0000 S	09/24/01	1002/01	1005/01	17 848.79	-16,841.33	1 007.46 P
SI.0F2012.002	709664107	PENTON MEDIA INC COM	700 0000 S	04/27/01	1002/01	1005/01	337.28	-1,951.81	1 614.53 P
SI.0F2012.002	713278109	PEP BOYS MANNY HOE & JACK COM	2,200 0000 S	06/30/01	1002/01	1005/01	2,360.94	-1,618.97	1 158.03 P
SI.0F2012.002	713278109	PEP BOYS MANNY HOE & JACK COM	100 0000 S	09/11/01	1002/01	1005/01	1 194.96	921.15	273.81 P
SI.0F2012.002	92023101	VALMONT INDS INC COM	700 0000 S	01/17/01	1002/01	1005/01	9 449.64	-12,794.88	-3,345.20 P
SI.0F2012.002	92023101	VALMONT INDS INC COM	500 0000 S	06/21/01	1002/01	1005/01	10 012.56	-10 102.50	89.94 P
SI.0F2012.002	929236107	WD 40 CO	100 0000 S	06/21/01	1002/01	1005/01	2,002.51	2,053.00	50.49 P
SI.0F2012.002	93236107	WD 40 CO	500 0000 S	09/19/01	1002/01	1005/01	5,374.87	5,245.30	129.57 P
SI.0F2012.002	94313101	WAUSO MOSINEE PAPER CORP COM	22,450 6400 S	08/31/01	1002/01	1005/01	22,430.64	22,500.64	0.00 P
SI.0F2012.002	996102102	SLO CLIENT CASH INVESTMENT TR	1 000 0000 S	09/11/01	1003/01	1009/01	18 141.09	16,348.30	1 791.79 P
SI.0F2012.002	934452108	ANDREW CORP COM	1 700 0000 S	09/21/01	1003/01	1009/01	30 839.86	-25,298.89	5,540.97 P
SI.0F2012.002	934452108	ANDREW CORP COM	300 0000 S	09/07/01	1003/01	1009/01	5 442.33	9 129.49	3,127.84 P
SI.0F2012.002	934452108	ANDREW CORP COM	1,200 0000 S	09/27/01	1003/01	1009/01	33 792.07	31,573.08	2,218.99 P
SI.0F2012.002	11434100	BROOKS AUTOMATION INC COM	1,200 0000 S	09/24/01	1003/01	1009/01	36 608.08	-32,678.54	3,931.54 P
SI.0F2012.002	11434100	BROOKS AUTOMATION INC COM	700 0000 S	04/09/01	1003/01	1009/01	23 018.63	23 921.33	-902.72 P
SI.0F2012.002	344912100	FOOTSTAR INC COM	700 0000 S	05/23/01	1003/01	1009/01	32,564.42	25,994.52	6,569.90 P
SI.0F2012.002	44489102	HUMANA INC COM	2,700 0000 S	04/21/01	1003/01	1009/01	3 752.19	22,029.81	18,277.62 P
SI.0F2012.002	709664107	PENTON MEDIA INC COM	3 000 0000 S	09/17/01	1003/01	1009/01	36 163.99	27 634.50	8 509.49 P
SI.0F2012.002	713278109	PEP BOYS MANNY HOE & JACK COM	1,500 0000 S	09/18/01	1003/01	1009/01	18 071.99	14,353.60	3 718.39 P
SI.0F2012.002	713278109	PEP BOYS MANNY HOE & JACK COM	2,000 0000 S	09/19/01	1003/01	1009/01	24 095.99	19,263.60	4 830.39 P
SI.0F2012.002	713278109	PEP BOYS MANNY HOE & JACK COM	1,000 0000 S	09/20/01	1003/01	1009/01	12,048.00	9 990.30	2 057.70 P
SI.0F2012.002	713278109	PEP BOYS MANNY HOE & JACK COM	1 000 0000 S	09/21/01	1003/01	1009/01	12 072.79	9 990.30	2 082.49 P
SI.0F2012.002	817492101	SEBENA SOFTWARE INC COM	400 0000 S	09/24/01	1003/01	1009/01	4 829.12	-4 189.20	639.92 P
SI.0F2012.002	817492101	SEBENA SOFTWARE INC COM	1,200 0000 S	02/16/01	1003/01	1009/01	1 019.96	-4 258.32	-3,238.36 P
SI.0F2012.002	82980K107	STTEL CORP	1,600 0000 S	02/28/01	1003/01	1009/01	1,359.95	5 568.48	-4,208.53 P
SI.0F2012.002	82980K107	STTEL CORP	1 800 0000 S	02/21/01	1003/01	1009/01	1,519.95	-6,297.32	-4 782.37 P
SI.0F2012.002	82980K107	STTEL CORP	2,200 0000 S	02/22/01	1003/01	1009/01	1 869.95	7 677.34	-5 807.41 P
SI.0F2012.002	82980K107	STTEL CORP	1,700 0000 S	02/23/01	1003/01	1009/01	1 444.95	9 518.18	-4 673.43 P
SI.0F2012.002	82980K107	STTEL CORP	1,500 0000 S	02/27/01	1003/01	1009/01	1 274.95	-5,233.80	-3 958.85 P
SI.0F2012.002	82980K107	STTEL CORP	6 700 0000 S	03/01/01	1003/01	1009/01	5 684.80	17,085.00	11,390.20 P
SI.0F2012.002	82980K107	STTEL CORP	2,200 0000 S	02/09/01	1003/01	1009/01	1 594.95	-5 872.82	-4 277.87 P
SI.0F2012.002	929236107	WD 40 CO	500 0000 S	06/21/01	1003/01	1009/01	9 849.67	10,265.00	-3 917.89 P
SI.0F2012.002	929236107	WD 40 CO	11,239 4200 S	08/31/01	1003/01	1009/01	11,239.42	11,239.42	0.00 P
SI.0F2012.002	96102102	SLO CLIENT CASH INVESTMENT TR	215,780 7700 S	09/04/01	1003/01	1009/01	215,780.77	-213 780.77	0.00 P
SI.0F2012.002	96102102	SLO CLIENT CASH INVESTMENT TR	14 024 1800 S	09/03/01	1003/01	1009/01	14 024.18	14 024.18	0.00 P
SI.0F2012.002	96102102	SLO CLIENT CASH INVESTMENT TR	700 0000 S	09/03/01	1003/01	1009/01	6 923.05	-6 902.91	20.14 P
SI.0F2012.002	996102102	TOMMY HILFGER CORP COM	1,200 0000 S	09/29/01	1004/01	10/10/01	12,837.08	12,298.75	538.33 P
SI.0F2012.002	G9152102	TOMMY HILFGER CORP COM	1 000 0000 S	09/19/01	1004/01	10/10/01	17,938.40	15,220.00	2,718.40 P
SI.0F2012.002	G9152102	TOMMY HILFGER CORP COM	1 000 0000 S	10/03/01	1004/01	10/10/01	19 733.24	16,577.33	3 154.91 P
SI.0F2012.002	007344105	ADVANCED FIBER COMMUNICATIONS	1 100 0000 S	10/03/01	1004/01	10/10/01	21,526.08	16 979.84	4 546.24 P
SI.0F2012.002	007344105	ADVANCED FIBER COMMUNICATIONS	1 200 0000 S	10/02/01	1004/01	10/10/01	7 484.64	13 914.70	-6 430.06 P
SI.0F2012.002	018091108	ALLEN TELECOM INC COM	1 000 0000 S	02/17/01	1004/01	10/10/01	32,088.38	-26 928.15	4 712.22 P
SI.0F2012.002	020753109	ALPHA INDS INC	1,300 0000 S	09/11/01	1004/01	10/10/01	12,545.38	-12 807.00	5 160.43 P
SI.0F2012.002	04362108	ASCENTRAL SOFTWARE CORP COM	900 0000 S	10/02/01	1004/01	10/10/01	9,737.67	-10,260.18	-502.51 P
SI.0F2012.002	131193104	CALLAWAY GOLF CO COM	700 0000 S	09/18/01	1004/01	10/10/01	9 737.67	-10,260.18	-502.51 P
SI.0F2012.002	131193104	CALLAWAY GOLF CO COM	300 0000 S	09/24/01	1004/01	10/10/01	14 975.79	14 138.70	837.09 P
SI.0F2012.002	14239100	CARLISLE COS INC COM	600 0000 S	09/24/01	1004/01	10/10/01	17 469.08	15,232.50	2,236.58 P
SI.0F2012.002	201723103	COMMERCIAL METALS CO	2,000 0000 S	02/26/01	1004/01	10/10/01	58,230.26	51 890.00	6,340.26 P
SI.0F2012.002	201723103	COMMERCIAL METALS CO	900 0000 S	03/09/01	1004/01	10/10/01	26,203.62	-23 733.25	2,450.37 P
SI.0F2012.002	201723103	COMMERCIAL METALS CO	900 0000 S	03/17/01	1004/01	10/10/01	14 082.48	14 812.20	-729.72 P
SI.0F2012.002	344912100	FOOTSTAR INC COM	400 0000 S	04/09/01	1004/01	10/10/01	3 838.65	-4 401.57	-542.92 P
SI.0F2012.002	443487203	HOVANANAN ENTERPRISES INC CL A	300 0000 S	06/15/01	1004/01	10/10/01	26 501.41	21,130.72	5,320.69 P
SI.0F2012.002	466210101	HUMANA INC COM	1 100 0000 S	02/23/01	1004/01	10/10/01	10 479.35	-12 006.50	-1,527.15 P
SI.0F2012.002	466210101	HUMANA INC COM	300 0000 S	08/03/01	1004/01	10/10/01	2 838.00	-3 312.00	-454.00 P
SI.0F2012.002	4666K109	KB HOME COM	300 0000 S	08/22/01	1004/01	10/10/01	14 912.40	15 588.70	-1 323.70 P
SI.0F2012.002	4666K109	KB HOME COM	1 400 0000 S	08/22/01	1004/01	10/10/01	44 737.20	-42 418.35	2 318.85 P
SI.0F2012.002	991141104	MIDWAY Y GAMES INC	2 000 0000 S	09/18/01	1004/01	10/10/01	33 759.91	29 234.16	4 525.75 P
SI.0F2012.002	999903101	MILLENNIUM CHEMICALS INC	500 0000 S	06/01/01	1004/01	10/10/01	5 089.98	-8 184.43	3 094.47 P

SILOF2012002	399920101	MILLENIUM CHEMICALS INC	200 0000 S	06/04/01	1004/01	10/10/01	2,033.99	3,219.40	1,283.41 P
SILOF2012002	63909101	NAUTICA ENTERPRISES INC COM	1,500 0000 S	09/03/01	1004/01	10/10/01	18,204.13	21,420.50	2,916.17 P
SILOF2012002	63909101	NAUTICA ENTERPRISES INC COM	500 0000 S	09/07/01	1004/01	10/10/01	6,161.04	-6,774.90	-606.86 P
SILOF2012002	713271109	PER BOYS MANNY MOE & JACK COM	1,400 0000 S	10/03/01	1004/01	10/10/01	17,270.52	15,669.64	-1,600.88 P
SILOF2012002	713271109	PER BOYS MANNY MOE & JACK COM	800 0000 S	09/21/01	1004/01	10/10/01	9,266.08	7,369.04	-1,897.04 P
SILOF2012002	713271109	PER BOYS MANNY MOE & JACK COM	1,200 0000 S	09/24/01	1004/01	10/10/01	14,249.12	11,778.00	-2,471.12 P
SILOF2012002	713271109	PER BOYS MANNY MOE & JACK COM	1,000 0000 S	08/14/01	1004/01	10/10/01	16,829.50	15,160.09	-1,669.41 P
SILOF2012002	71713B104	PHARMACORP INC COM	2,900 0000 S	06/16/01	1004/01	10/10/01	4,264.44	3,163.24 P	-1,101.20 P
SILOF2012002	721467104	PLUGINS PRIDE CORP CL B COM	500 0000 S	06/28/01	1004/01	10/10/01	7,024.76	-4,229.03	-11,253.79 P
SILOF2012002	721467104	PLUGINS PRIDE CORP CL B COM	600 0000 S	09/24/01	1004/01	10/10/01	12,333.93	-12,544.92	-2,210.99 P
SILOF2012002	791110100	REBROK INTL LTD COM	1,200 0000 S	09/28/01	1004/01	10/10/01	24,707.89	24,012.00	-695.89 P
SILOF2012002	791110100	REBROK INTL LTD COM	900 0000 S	04/19/01	1004/01	10/10/01	18,939.36	-18,048.50	-890.86 P
SILOF2012002	817231100	SENSIENT TECHNOLOGIES CORP COM	1,000 0000 S	04/19/01	1004/01	10/10/01	3,509.22	2,376.18	-1,133.04 P
SILOF2012002	879360103	TELEDYNE TECHNOLOGIES INC COM	200 0000 S	03/19/01	1004/01	10/10/01	22,809.93	16,484.06	-6,325.87 P
SILOF2012002	879360103	TELEDYNE TECHNOLOGIES INC COM	1,200 0000 S	08/13/01	1004/01	10/10/01	32,315.74	8,870.53	-23,445.21 P
SILOF2012002	881266103	TTTAN CORP	1,900 0000 S	04/19/01	1004/01	10/10/01	4,190.91	-4,233.00	-842.09 P
SILOF2012002	890786106	TOPPS INC	300 0000 S	04/20/01	1004/01	10/10/01	2,296.85	-2,773.00	-506.15 P
SILOF2012002	890786106	TOPPS INC	300 0000 S	03/04/01	1004/01	10/10/01	5,660.77	-6,762.80	-1,102.03 P
SILOF2012002	896239100	TRIMBLE NAVY LTD	400 0000 S	09/19/01	1004/01	10/10/01	37,332.75	-40,461.74	-3,128.99 P
SILOF2012002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	2,200 0000 S	09/21/01	1004/01	10/10/01	8,334.71	-9,179.91	-845.20 P
SILOF2012002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	500 0000 S	01/17/01	1004/01	10/10/01	1,310.70	-1,827.84	-517.14 P
SILOF2012002	920231101	VALMONT INDS INC COM	1,000 0000 S	02/22/01	1004/01	10/10/01	5,242.78	-6,908.00	-1,665.22 P
SILOF2012002	920231101	VALMONT INDS INC COM	400 0000 S	09/26/01	1004/01	10/10/01	34,722.49	51,771.93	17,049.44 P
SILOF2012002	922207103	VARLAN SEMICONDUCTOR EQUIPMENT	2,100 0000 S	08/21/01	1004/01	10/10/01	54,722.49	51,771.93	-2,950.56 P
SILOF2012002	923417100	VEECO INSTRS INC DEL COM	700 0000 S	08/21/01	1004/01	10/10/01	19,871.28	20,773.83	902.55 P
SILOF2012002	929236107	WD 40 CO	1,100 0000 S	06/23/01	1004/01	10/10/01	21,259.47	-22,183.00	-923.53 P
SILOF2012002	929236107	WD 40 CO	1,800 0000 S	09/03/01	1004/01	10/10/01	35,230.04	-38,223.00	-2,992.96 P
SILOF2012002	966701107	YORK INTL CORP NEW COM	600 0000 S	09/24/01	1004/01	10/10/01	17,968.08	17,278.86	-689.22 P
SILOF2012002	966701107	YORK INTL CORP NEW COM	600 0000 S	09/20/01	1005/01	10/11/01	4,011.87	3,944.32	-67.55 P
SILOF2012002	989132102	TOMMY HILFINGER CORP COM	400 0000 S	10/03/01	1005/01	10/11/01	31,091.93	18,391.30	-12,700.63 P
SILOF2012002	989132102	TOMMY HILFINGER CORP COM	3,100 0000 S	03/13/01	1005/01	10/11/01	5,224.63	9,740.29	4,515.66 P
SILOF2012002	989132102	ALLEN TELECOM INC COM	700 0000 S	09/04/01	1005/01	10/11/01	35,794.46	34,962.98	-831.48 P
SILOF2012002	98943P108	BLTYH INC COM	1,800 0000 S	06/18/01	1005/01	10/11/01	6,402.33	-6,614.80	-1,212.47 P
SILOF2012002	317200203	GEORGIA GULF CORP COM PAR	400 0000 S	06/20/01	1005/01	10/11/01	12,804.69	13,753.84	951.15 P
SILOF2012002	317200203	GEORGIA GULF CORP COM PAR	800 0000 S	06/21/01	1005/01	10/11/01	6,402.33	-6,115.72	-713.41 P
SILOF2012002	317200203	GEORGIA GULF CORP COM PAR	800 0000 S	08/03/01	1005/01	10/11/01	23,982.93	27,600.00	3,617.07 P
SILOF2012002	317200203	GEORGIA GULF CORP COM PAR	400 0000 S	08/23/01	1005/01	10/11/01	14,994.94	14,139.43	-855.51 P
SILOF2012002	466210101	JLG INDS INC COM	2,200 0000 S	08/23/01	1005/01	10/11/01	8,996.97	8,832.93	-164.04 P
SILOF2012002	466210101	JLG INDS INC COM	500 0000 S	08/24/01	1005/01	10/11/01	3,419.22	-3,602.36	-183.14 P
SILOF2012002	46664K109	KB HOME COM	300 0000 S	05/07/01	1005/01	10/11/01	6,838.43	11,503.86	4,665.43 P
SILOF2012002	598709103	MILACON INC COM	600 0000 S	05/22/01	1005/01	10/11/01	19,299.34	24,080.42	4,781.08 P
SILOF2012002	598709103	MILACON INC COM	1,400 0000 S	02/16/01	1005/01	10/11/01	8,399.72	10,464.78	2,065.06 P
SILOF2012002	71713B104	PHARMACORP INC COM	600 0000 S	08/20/01	1005/01	10/11/01	11,199.62	14,534.40	3,334.78 P
SILOF2012002	71713B104	PHARMACORP INC COM	800 0000 S	08/21/01	1005/01	10/11/01	11,363.17	-10,829.10	-2,534.07 P
SILOF2012002	817231100	SENSIENT TECHNOLOGIES CORP COM	600 0000 S	04/27/01	1005/01	10/11/01	11,643.51	9,076.34	-2,567.17 P
SILOF2012002	879360103	TELEDYNE TECHNOLOGIES INC COM	700 0000 S	03/28/01	1005/01	10/11/01	5,083.22	-5,614.33	-1,470.67 P
SILOF2012002	879360103	TELEDYNE TECHNOLOGIES INC COM	300 0000 S	04/20/01	1005/01	10/11/01	10,779.64	-10,175.00	-604.64 P
SILOF2012002	890786106	TOPPS INC	1,100 0000 S	04/20/01	1005/01	10/11/01	2,939.90	-2,828.37	-111.53 P
SILOF2012002	890786106	TOPPS INC	300 0000 S	04/23/01	1005/01	10/11/01	6,772.77	8,432.00	1,659.23 P
SILOF2012002	896239100	TRIMBLE NAVY LTD	500 0000 S	05/04/01	1005/01	10/11/01	18,019.07	29,928.00	11,908.93 P
SILOF2012002	896239100	TRIMBLE NAVY LTD	2,400 0000 S	04/28/01	1005/01	10/11/01	6,006.36	9,640.00	3,633.64 P
SILOF2012002	90262K109	UCAR INTL INC COM	800 0000 S	03/01/01	1005/01	10/11/01	41,803.40	35,264.00	-6,539.40 P
SILOF2012002	90262K109	UCAR INTL INC COM	3,200 0000 S	02/22/01	1005/01	10/11/01	15,238.50	19,240.00	3,981.50 P
SILOF2012002	920231100	VALMONT INDS INC COM	1,300 0000 S	04/20/01	1008/01	10/11/01	11,737.31	13,487.30	1,750.00 P
SILOF2012002	920231100	VALMONT INDS INC COM	1,900 0000 S	04/22/01	1008/01	10/11/01	7,007.32	-7,088.00	-80.68 P
SILOF2012002	966701107	YORK INTL CORP NEW COM	200 0000 S	04/20/01	1008/01	10/11/01	2,922.08	3,312.00	399.92 P
SILOF2012002	966701107	YORK INTL CORP NEW COM	300 0000 S	04/03/01	1008/01	10/11/01	1,048.81	-20,610.17	-21,658.98 P
SILOF2012002	966701107	YORK INTL CORP NEW COM	1,200 0000 S	04/07/01	1008/01	10/11/01	11,700.33	12,801.72	1,101.39 P
SILOF2012002	966701107	YORK INTL CORP NEW COM	200 0000 S	04/03/01	1008/01	10/11/01	21,041.29	-4,031.94 P	-25,073.23 P
SILOF2012002	998709103	MILACON INC COM	500 0000 S	05/22/01	1008/01	10/11/01	5,334.61	9,586.55	4,251.94 P
SILOF2012002	998709103	MILACON INC COM	700 0000 S	05/31/01	1008/01	10/11/01	7,748.46	12,005.33	4,256.87 P
SILOF2012002	998709103	MILACON INC COM	100 0000 S	06/01/01	1008/01	10/11/01	1,106.92	-1,671.00	-564.08 P
SILOF2012002	998709103	MILACON INC COM	3,000 0000 S	09/11/01	1008/01	10/11/01	40,909.63	-41,254.80	-345.17 P
SILOF2012002	881266103	PACIFIC SUNWEAR CALIF INC COM	800 0000 S	09/15/01	1008/01	10/11/01	13,198.93	13,030.16	-168.77 P

SLOF2012002	881264103	TTAN CORP	1,500,000.00	08/17/01	1000001	10/11/01	28,407.90	27,867.00	430.99 P
SLOF2012002	8907816106	TOPPS INC	600,000.00	04/22/01	1000001	10/11/01	5,879.80	-5,884.74	-223.06 P
SLOF2012002	902628109	UCAR INTL INC COM	1,500,000.00	03/01/01	1000001	10/11/01	11,007.32	18,073.00	-6,867.68 P
SLOF2012002	922207103	UCAR INTL INC COM	100,000.00	03/10/01	1000001	10/11/01	747.13	1,310.37	363.22 P
SLOF2012002	922417100	VARIAN SEMICONDUCTOR EQUIPMENT	1,100,000.00	09/26/01	1000001	10/11/01	28,520.39	27,118.63	1,401.76 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	800,000.00	04/21/01	1000001	10/11/01	23,107.63	23,741.52	-633.89 P
SLOF2012002	344912100	VEECO INSTRS INC DEL COM	300,000.00	09/28/01	1000001	10/12/01	4,665.36	-7,967.85	-697.51 P
SLOF2012002	466310101	FOOTSTAR INC COM	1,200,000.00	04/24/01	1000001	10/12/01	10,244.73	10,632.00	-387.27 P
SLOF2012002	466310101	JLG INDS INC COM	300,000.00	08/07/01	1000001	10/12/01	12,921.37	13,688.33	-766.96 P
SLOF2012002	466310101	JLG INDS INC COM	600,000.00	08/14/01	1000001	10/12/01	11,977.60	13,984.48	-1,556.88 P
SLOF2012002	466310101	JLG INDS INC COM	1,200,000.00	09/10/01	1000001	10/12/01	5,963.80	-6,616.56	-452.66 P
SLOF2012002	466310101	JLG INDS INC COM	1,200,000.00	09/10/01	1000001	10/12/01	1,292.17	14,339.28	1,437.11 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	2,100,000.00	07/11/01	1000001	10/12/01	20,988.98	20,206.20	782.78 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	500,000.00	07/11/01	1000001	10/12/01	3,670.71	37,969.89	1,239.18 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	200,000.00	07/16/01	1000001	10/12/01	10,694.49	10,118.82	375.67 P
SLOF2012002	591709103	MILACRON INC COM	100,000.00	07/17/01	1000001	10/12/01	8,745.41	-4,480.00	365.41 P
SLOF2012002	591709103	MILACRON INC COM	100,000.00	06/21/01	1000001	10/12/01	3,498.16	-3,986.00	102.16 P
SLOF2012002	591709103	MILACRON INC COM	400,000.00	06/21/01	1000001	10/12/01	7,674.96	-11,697.00	-4,022.04 P
SLOF2012002	591709103	MILACRON INC COM	200,000.00	06/21/01	1000001	10/12/01	12,660.65	19,026.92	-6,966.27 P
SLOF2012002	694317100	PACIFIC SUNWEAR CALIF INC COM	200,000.00	09/19/01	1000001	10/12/01	4,315.69	-4,479.80	2,094.11 P
SLOF2012002	694317100	PACIFIC SUNWEAR CALIF INC COM	1,000,000.00	07/11/01	1000001	10/12/01	1,633.99	3,056.04	970.01 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	200,000.00	02/10/01	1000001	10/12/01	943.97	3,056.04	970.01 P
SLOF2012002	829001017	STEL CORP	1,200,000.00	02/10/01	1000001	10/12/01	1,209.95	-4,333.64	2,939.69 P
SLOF2012002	829001017	STEL CORP	1,700,000.00	05/11/01	1000001	10/12/01	1,393.95	-4,333.64	2,939.69 P
SLOF2012002	829001017	STEL CORP	1,700,000.00	05/22/01	1000001	10/12/01	3,933.86	-12,286.64	8,360.78 P
SLOF2012002	839001017	STEL CORP	400,000.00	03/04/01	1000001	10/12/01	8,292.23	-11,834.90	2,905.63 P
SLOF2012002	839001017	STEL CORP	700,000.00	05/10/01	1000001	10/12/01	5,313.31	9,172.39	3,957.28 P
SLOF2012002	896339103	TRIBUNE NAVY LTD	700,000.00	05/10/01	1000001	10/09/01	140,247.66	140,247.66	0.00 P
SLOF2012002	902528109	UCAR INTL INC COM	140,247.6600	09/15/01	2809901	10/09/01	232,187.03	-328,187.05	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	528,187.0500	09/17/01	1009001	10/09/01	6,187.81	-6,187.81	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	6,187.8100	09/12/01	1009001	10/09/01	1,240.00	1,240.00	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,240.0000	09/14/01	1009001	10/09/01	266.00	266.00	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	266.0000	09/18/01	1009001	10/09/01	3,196.23	-3,196.23	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,986,2300	08/16/01	1001001	10/15/01	28,529.98	24,974.23	4,333.75 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,700,000.00	08/27/01	1001001	10/15/01	23,959.28	21,077.56	2,411.72 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,400,000.00	08/27/01	1001001	10/15/01	20,138.81	-18,161.04	1,977.77 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,200,000.00	09/05/01	1001001	10/15/01	40,722.48	39,583.74	1,138.74 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,900,000.00	09/06/01	1001001	10/15/01	2,143.29	2,082.00	61.29 P
SLOF2012002	007381106	ADTRAN INC	100,000.00	02/17/01	1001001	10/15/01	31,769.75	31,384.69	384.65 P
SLOF2012002	007381106	ADTRAN INC	900,000.00	03/18/01	1001001	10/15/01	21,179.43	20,899.28	280.45 P
SLOF2012002	007381106	ADTRAN INC	600,000.00	03/21/01	1001001	10/15/01	45,889.64	-45,353.96	533.68 P
SLOF2012002	007381106	ADTRAN INC	1,300,000.00	06/14/01	1001001	10/15/01	17,649.86	16,575.25	1,074.61 P
SLOF2012002	007381106	ADTRAN INC	500,000.00	04/23/01	1001001	10/15/01	27,272.26	29,562.06	-2,289.80 P
SLOF2012002	007381106	ADTRAN INC	2,200,000.00	08/09/01	1001001	10/15/01	74,262.52	-69,050.00	13,750.00 P
SLOF2012002	007381106	ADTRAN INC	2,500,000.00	08/16/01	1001001	10/15/01	14,832.50	-13,750.00	1,102.50 P
SLOF2012002	261178102	DREYERS GRAND ICE CREAM INC	500,000.00	08/17/01	1001001	10/15/01	5,941.00	-5,493.62	443.38 P
SLOF2012002	261178102	DREYERS GRAND ICE CREAM INC	200,000.00	04/20/01	1001001	10/15/01	9,530.86	12,375.18	2,844.32 P
SLOF2012002	316869106	FILENET CORP	900,000.00	04/24/01	1001001	10/15/01	24,724.99	24,808.00	-83.01 P
SLOF2012002	344912100	FOOTSTAR INC COM	100,000.00	04/23/01	1001001	10/15/01	3,532.14	-3,491.68	40.46 P
SLOF2012002	442487203	HOVANNANIAN ENTERPRISES INC CL A	100,000.00	06/15/01	1001001	10/15/01	3,674.88	-4,401.57	726.69 P
SLOF2012002	442487203	HOVANNANIAN ENTERPRISES INC CL A	1,100,000.00	06/15/01	1001001	10/15/01	13,474.34	13,812.50	-337.96 P
SLOF2012002	48666109	KCB HOME COM	200,000.00	08/24/01	1001001	10/15/01	6,308.55	6,308.55	0.00 P
SLOF2012002	48666109	KCB HOME COM	400,000.00	08/27/01	1001001	10/15/01	56,776.94	53,121.60	3,655.34 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	1,800,000.00	07/18/01	1001001	10/15/01	6,936.43	-6,792.00	144.43 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	100,000.00	08/10/01	1001001	10/15/01	3,468.22	3,506.76	-38.54 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	700,000.00	08/07/01	1001001	10/15/01	1,724.11	-1,803.89	71.78 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	200,000.00	08/10/01	1001001	10/15/01	26,939.67	-28,716.48	1,756.81 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	1,300,000.00	06/07/01	1007001	10/19/01	33,181.13	36,993.68	-3,722.55 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	1,500,000.00	06/08/01	1007001	10/19/01	31,107.31	-24,837.90	3,750.39 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	900,000.00	06/27/01	1007001	10/19/01	18,664.38	22,025.07	-3,360.69 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	200,000.00	07/13/01	1007001	10/19/01	4,147.64	-4,715.00	-567.36 P

SLOF2012002	704549104	PEARBODY ENERGY CORP COM	600 0000 S	07/11/01	10/10/01	10/15/01	17,283.14	16,446.00	939.14 P
SLOF2012002	704549104	PEARBODY ENERGY CORP COM	1,300 0000 S	07/12/01	10/10/01	10/15/01	37,667.80	36,292.62	1,375.18 P
SLOF2012002	704549104	PEARBODY ENERGY CORP COM	2,000 0000 S	07/16/01	10/10/01	10/15/01	5,795.05	5,379.46	415.59 P
SLOF2012002	804313107	SAUER-DANFLOSS INC	100 0000 S	06/27/01	10/10/01	10/15/01	777.97	1,001.37	-228.40 P
SLOF2012002	817257100	SENSIENT TECHNOLOGIES CORP COM	800 0000 S	04/27/01	10/10/01	10/15/01	14,758.46	-14,438.80	319.66 P
SLOF2012002	817257100	SENSIENT TECHNOLOGIES CORP COM	600 0000 S	07/11/01	10/10/01	10/15/01	3,444.81	-9,030.00	3,585.19 P
SLOF2012002	817257100	STATION CASINOS INC	1,200 0000 S	09/24/01	10/10/01	10/15/01	37,459.70	34,751.64	2,688.06 P
SLOF2012002	817257100	TEXAS INDUS INC COM	100 0000 S	08/17/01	10/10/01	10/15/01	1,986.33	-1,837.80	38.53 P
SLOF2012002	818266103	TITAN CORP	2,800 0000 S	08/25/01	10/10/01	10/15/01	53,097.14	51,976.96	1,120.18 P
SLOF2012002	818266103	TITAN CORP	300 0000 S	08/22/01	10/10/01	10/15/01	5,848.98	-5,597.22	91.76 P
SLOF2012002	818266103	TITAN CORP	800 0000 S	08/22/01	10/10/01	10/15/01	8,239.72	7,542.32	697.40 P
SLOF2012002	890761606	TOPPS INC	1,800 0000 S	03/09/01	10/10/01	10/15/01	18,359.38	18,090.00	2,589.68 P
SLOF2012002	890761606	TOPPS INC	700 0000 S	03/04/01	10/10/01	10/15/01	9,249.22	11,834.90	-2,589.68 P
SLOF2012002	890761606	TOPPS INC	1,000 0000 S	03/04/01	10/10/01	10/15/01	13,991.13	11,750.00	2,241.13 P
SLOF2012002	91307C102	UNTEED THERAPEUTICS CORP DEL	1,000 0000 S	09/17/01	10/10/01	10/15/01	13,991.13	12,336.65	393.88 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	500 0000 S	09/16/01	10/10/01	10/15/01	12,720.53	11,885.50	833.03 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	500 0000 S	09/01/01	10/10/01	10/15/01	12,720.53	11,885.50	833.03 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	300 0000 S	10/02/01	10/10/01	10/15/01	7,632.32	7,096.47	535.15 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	700 0000 S	10/03/01	10/10/01	10/15/01	17,808.74	17,160.37	648.17 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,000 0000 S	10/03/01	10/10/01	10/15/01	5,805.16	-4,830.00	975.16 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	300 0000 S	06/18/01	10/10/01	10/15/01	21,612.29	19,890.30	1,721.99 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	600 0000 S	04/23/01	10/10/01	10/15/01	3,779.96	-4,021.19	231.23 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	700 0000 S	04/23/01	10/10/01	10/15/01	8,819.91	-9,619.82	-799.91 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,300 0000 S	09/10/01	10/10/01	10/15/01	30,740.59	33,590.83	-2,850.24 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	600 0000 S	09/19/01	10/10/01	10/15/01	8,315.70	-8,431.56	84.14 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,100 0000 S	05/17/01	10/10/01	10/15/01	14,651.51	26,118.40	-11,466.89 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	200 0000 S	04/20/01	10/10/01	10/15/01	2,200.25	2,750.94	-549.79 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,800 0000 S	03/02/01	10/10/01	10/15/01	19,802.21	27,144.18	-7,341.97 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,000 0000 S	04/23/01	10/10/01	10/15/01	36,507.68	34,916.60	1,590.88 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	400 0000 S	03/11/01	10/10/01	10/15/01	14,603.07	14,211.96	391.11 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	600 0000 S	08/16/01	10/10/01	10/15/01	21,928.05	20,103.59	1,824.46 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,000 0000 S	06/25/01	10/10/01	10/15/01	10,378.18	11,890.65	-1,512.47 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	300 0000 S	04/18/01	10/10/01	10/15/01	3,134.53	34,344.27	-3,209.72 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,200 0000 S	04/20/01	10/10/01	10/15/01	26,916.68	30,097.24	-3,180.56 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	6,200 0000 S	04/27/01	10/10/01	10/15/01	10,419.36	19,423.68	-9,004.32 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	106 0000 S	04/27/01	10/10/01	10/15/01	460.19	863.90	-403.71 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,000 0000 S	09/18/01	10/10/01	10/15/01	15,549.48	12,180.90	3,368.58 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,700 0000 S	09/19/01	10/10/01	10/15/01	26,424.11	18,970.30	7,453.81 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	500 0000 S	07/06/01	10/10/01	10/15/01	11,729.61	-10,505.00	1,224.61 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	500 0000 S	07/09/01	10/10/01	10/15/01	11,729.61	-10,375.00	1,354.61 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	900 0000 S	07/11/01	10/10/01	10/15/01	21,113.29	-18,239.76	2,873.53 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	800 0000 S	07/12/01	10/10/01	10/15/01	18,767.37	-17,546.48	1,220.89 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	500 0000 S	06/28/01	10/10/01	10/15/01	6,974.76	-6,229.03	745.71 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,300 0000 S	04/17/01	10/10/01	10/15/01	26,411.74	-23,332.90	3,078.84 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	600 0000 S	04/17/01	10/10/01	10/15/01	12,190.03	-11,213.80	976.23 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,600 0000 S	09/07/01	10/10/01	10/15/01	6,982.97	-6,080.00	1,697.03 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	2,800 0000 S	09/19/01	10/10/01	10/15/01	12,220.19	9,331.56	2,888.63 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	4,800 0000 S	10/02/01	10/10/01	10/15/01	20,076.03	-17,261.62	2,814.61 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,300 0000 S	10/03/01	10/10/01	10/15/01	6,673.66	5,200.00	1,473.66 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	1,200 0000 S	02/17/01	10/10/01	10/15/01	19,479.82	-14,458.20	5,017.62 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	300 0000 S	04/22/01	10/10/01	10/15/01	5,827.69	5,297.22	530.47 P
SLOF2012002	922287105	VARJAN SEMICONDUCTOR EQUIPMENT	800 0000 S	04/24/01	10/10/01	10/15/01	15,540.52	15,218.00	322.52 P





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SLOF2012002	261878102	DREYERS GRAND ICE CREAM INC	700 0000 S	10/15/01	10/16/01	19 654.34	19 180.00	454.34 P
SLOF2012002	211667105	EDWARDS J D & CO COM	1,300 0000 S	10/15/01	10/16/01	9 490.07	11,379.55	1 889.48 P
SLOF2012002	315849106	FILENET CORP	900 0000 S	10/15/01	10/16/01	9 502.01	1,508.01	-800.72 P
SLOF2012002	316489106	FILENET CORP	900 0000 S	10/15/01	10/16/01	9 565.64	13 440.60	3 874.96 P
SLOF2012002	319129107	FIRST COMWELTH FINL CORP FA	100 0000 S	10/15/01	10/16/01	9 591.01	9,531.12	28.96 P
SLOF2012002	377221100	MATISSON TECHNOLOGY INC COM	100 0000 S	10/15/01	10/16/01	9 591.01	1,385.19	900.21 P
SLOF2012002	377221100	MATISSON TECHNOLOGY INC COM	1,500 0000 S	10/15/01	10/16/01	7,274.75	21,792.00	14 517.25 P
SLOF2012002	377221100	MATISSON TECHNOLOGY INC COM	2 900 0000 S	10/15/01	10/16/01	14 064.52	43 866.27	29 801.75 P
SLOF2012002	377221100	MATISSON TECHNOLOGY INC COM	700 0000 S	10/15/01	10/16/01	3 394.81	10 103.20	-6 710.32 P
SLOF2012002	377221100	MATISSON TECHNOLOGY INC COM	800 0000 S	10/15/01	10/16/01	2 424.92	-6,094.00	3 669.08 P
SLOF2012002	377221100	MATISSON TECHNOLOGY INC COM	800 0000 S	10/15/01	10/16/01	14,247.36	14 400.00	152.64 P
SLOF2012002	676129108	ODYSSEY RE HLDSGS CORP COM	800 0000 S	10/15/01	10/16/01	4 605.84	-4,346.00	259.84 P
SLOF2012002	719405102	PHOTRONICS INC COM	200 0000 S	10/15/01	10/16/01	24 042.75	22,467.60	1 575.15 P
SLOF2012002	781349108	RYDER SYS INC COM	1 200 0000 S	10/15/01	10/16/01	11 438.55	3 024.95	-8 413.60 P
SLOF2012002	879560105	TELEDYNE TECHNOLOGIES INC COM	700 0000 S	10/15/01	10/16/01	1 636.94	-1,296.98	339.96 P
SLOF2012002	879560105	TELEDYNE TECHNOLOGIES INC COM	100 0000 S	10/15/01	10/16/01	4 910.11	-3 168.11	1 042.00 P
SLOF2012002	879560105	TELEDYNE TECHNOLOGIES INC COM	300 0000 S	10/15/01	10/16/01	6,547.74	-5,212.44	1 575.30 P
SLOF2012002	879560105	TELEDYNE TECHNOLOGIES INC COM	400 0000 S	10/15/01	10/16/01	50 744.99	-41 027.26	9 717.73 P
SLOF2012002	879560105	TELEDYNE TECHNOLOGIES INC COM	3 100 0000 S	10/15/01	10/16/01	5 093.68	3,335.00	261.32 P
SLOF2012002	896239100	TRUMBLE NAV LTD	300 0000 S	10/15/01	10/16/01	10 117.36	10 726.90	539.44 P
SLOF2012002	896239100	TRUMBLE NAV LTD	600 0000 S	10/15/01	10/16/01	11 815.25	-12,564.90	-679.65 P
SLOF2012002	896239100	TRUMBLE NAV LTD	700 0000 S	10/15/01	10/16/01	6 791.57	-6,549.36	242.21 P
SLOF2012002	896239100	TRUMBLE NAV LTD	400 0000 S	10/15/01	10/16/01	8 399.72	7 967.85	431.87 P
SLOF2012002	923417100	VEECO INSTAS INC DEL COM	300 0000 S	10/15/01	10/16/01	2 432.98	5,306.16	2 873.18 P
SLOF2012002	990330109	TRENWICK GROUP LTD BERMUDA SHS	300 0000 S	10/16/01	10/19/01	6 487.94	14,211.60	7 723.66 P
SLOF2012002	990330109	TRENWICK GROUP LTD BERMUDA SHS	800 0000 S	10/16/01	10/19/01	9,240.73	-4,328.00	912.73 P
SLOF2012002	990330109	TRENWICK GROUP LTD BERMUDA SHS	400 0000 S	10/16/01	10/19/01	13 861.10	-12,531.00	1,330.10 P
SLOF2012002	990770101	ADTRAN INC	600 0000 S	10/16/01	10/19/01	9,240.73	7 685.00	1,555.73 P
SLOF2012002	990770101	ADTRAN INC	400 0000 S	10/16/01	10/19/01	24 504.58	23 598.80	905.78 P
SLOF2012002	990770101	ADTRAN INC	600 0000 S	10/16/01	10/19/01	13 212.32	11 477.52	-1 734.80 P
SLOF2012002	990770101	ADTRAN INC	2 000 0000 S	10/16/01	10/19/01	13 212.32	11 477.52	-1 734.80 P
SLOF2012002	990770101	ADTRAN INC	1 100 0000 S	10/16/01	10/19/01	9 801.83	9,318.88	482.95 P
SLOF2012002	990770101	ADTRAN INC	900 0000 S	10/16/01	10/19/01	31,290.60	3 768.71 P	3 768.71 P
SLOF2012002	990770101	ADTRAN INC	900 0000 S	10/16/01	10/19/01	12 050.59	-14 892.60	-2 842.01 P
SLOF2012002	991770101	AEROFLEX INC	200 0000 S	10/16/01	10/19/01	4 344.99	5 176.94	591.95 P
SLOF2012002	991770101	AEROFLEX INC	1 100 0000 S	10/16/01	10/19/01	25 217.43	-22,239.03	2,978.40 P
SLOF2012002	991770101	AEROFLEX INC	1 600 0000 S	10/16/01	10/19/01	36 679.90	-37 946.00	8 733.82 P
SLOF2012002	991770101	AEROFLEX INC	500 0000 S	10/16/01	10/19/01	11 462.47	8 717.00	2 745.47 P
SLOF2012002	991770101	AEROFLEX INC	500 0000 S	10/16/01	10/19/01	9 330.34	8 491.45	828.89 P
SLOF2012002	991770101	AEROFLEX INC	500 0000 S	10/16/01	10/19/01	1 866.07	1 676.00	190.07 P
SLOF2012002	991770101	AEROFLEX INC	100 0000 S	10/16/01	10/19/01	9 330.34	8 602.85	727.49 P
SLOF2012002	991770101	AEROFLEX INC	500 0000 S	10/16/01	10/19/01	19 688.38	-18,232.20	1 456.18 P
SLOF2012002	991770101	AEROFLEX INC	1 400 0000 S	10/16/01	10/19/01	1 241.95	2,374.40	-1 132.45 P
SLOF2012002	991770101	AEROFLEX INC	100 0000 S	10/16/01	10/19/01	12,364.58	23 744.00	11,379.42 P
SLOF2012002	991770101	AEROFLEX INC	1 000 0000 S	10/16/01	10/19/01	7 299.75	8 753.50	1 453.75 P
SLOF2012002	991770101	AEROFLEX INC	600 0000 S	10/16/01	10/19/01	4 379.85	-4 809.48	-429.63 P
SLOF2012002	991770101	AEROFLEX INC	500 0000 S	10/16/01	10/19/01	2 189.93	2 425.44	235.51 P
SLOF2012002	991770101	AEROFLEX INC	1 100 0000 S	10/16/01	10/19/01	11 513.59	16 427.40	-4 913.87 P
SLOF2012002	991770101	AEROFLEX INC	500 0000 S	10/16/01	10/19/01	7 197.76	7 353.38	155.62 P
SLOF2012002	991770101	AEROFLEX INC	200 0000 S	10/16/01	10/19/01	3 903.86	-4 235.00	-329.14 P
SLOF2012002	991770101	AEROFLEX INC	700 0000 S	10/16/01	10/19/01	24 246.21	26 712.21	2 466.00 P
SLOF2012002	991770101	AEROFLEX INC	5 300 0000 S	10/16/01	10/19/01	61 247.39	51 026.28	10 221.11 P
SLOF2012002	991770101	AEROFLEX INC	1 600 0000 S	10/16/01	10/19/01	18 950.37	19 427.25	-476.88 P
SLOF2012002	991770101	AEROFLEX INC	2 500 0000 S	10/16/01	10/19/01	3 032.06	3 339.56	307.50 P
SLOF2012002	991770101	AEROFLEX INC	400 0000 S	10/16/01	10/19/01	13 619.77	14 756.00	863.77 P
SLOF2012002	991770101	AEROFLEX INC	500 0000 S	10/16/01	10/19/01	34 885.03	-36 090.00	1 114.97 P
SLOF2012002	991770101	AEROFLEX INC	2 000 0000 S	10/16/01	10/19/01	4 699.75	-43,025.68	2 664.07 P
SLOF2012002	991770101	AEROFLEX INC	1 600 0000 S	10/16/01	10/19/01	2 374.45	2,173.00	151.45 P
SLOF2012002	991770101	AEROFLEX INC	100 0000 S	10/16/01	10/19/01	11 622.26	10 740.00	882.26 P
SLOF2012002	991770101	AEROFLEX INC	500 0000 S	10/16/01	10/19/01	16 271.17	14,542.50	1 728.67 P
SLOF2012002	991770101	AEROFLEX INC	700 0000 S	10/16/01	10/19/01	16 271.17	13 210.00	3 061.17 P
SLOF2012002	991770101	AEROFLEX INC	700 0000 S	10/16/01	10/19/01	32 451.39	29 956.80	2 494.59 P
SLOF2012002	991770101	AEROFLEX INC	1 600 0000 S	10/16/01	10/19/01	35 968.80	33 375.00	2 593.80 P
SLOF2012002	991770101	AEROFLEX INC	1 700 0000 S	10/16/01	10/19/01	40 764.63	36 389.00	4 375.63 P
SLOF2012002	991770101	AEROFLEX INC	1 100 0000 S	10/16/01	10/19/01	18 774.23	18 010.74	763.49 P

SLOF2012002	896239100	TRIMBLE NAV LTD	500 0000 S	09/04/01	10/16/01	10/19/01	8,511.01	-4,583.00	-71.99 P
SLOF2012002	896239100	TRIMBLE NAV LTD	200 0000 S	09/10/01	10/16/01	10/19/01	5,404.41	3,201.62	202.79 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	300 0000 S	10/03/01	10/16/01	10/19/01	3,106.61	-4,351.30	755.11 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	500 0000 S	09/24/01	10/16/01	10/19/01	14,040.43	-13,379.75	760.68 P
SLOF2012002	9853509108	YELLOW CORP COM	400 0000 S	10/01/01	10/16/01	10/19/01	11,232.34	10,165.32	1,067.02 P
SLOF2012002	9853509108	YELLOW CORP COM	300 0000 S	09/23/01	10/16/01	10/19/01	2,729.01	1,873.00	856.01 P
SLOF2012002	9853509108	YELLOW CORP COM	300 0000 S	09/27/01	10/16/01	10/19/01	6,387.03	-6,004.98	382.05 P
SLOF2012002	00184102	AGCO CORP COM	500 0000 S	06/15/01	10/17/01	10/22/01	3,271.27	-4,044.40	772.13 P
SLOF2012002	00184102	AGCO CORP COM	1,200 0000 S	06/19/01	10/17/01	10/22/01	12,651.05	-9,720.00	2,931.05 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	2,400 0000 S	04/26/01	10/17/01	10/22/01	29,574.62	27,938.64	1,636.98 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	200 0000 S	04/26/01	10/17/01	10/22/01	2,443.72	2,357.24	86.44 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	700 0000 S	05/09/01	10/17/01	10/22/01	8,340.97	10,424.82	1,883.85 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	700 0000 S	05/09/01	10/17/01	10/22/01	8,340.97	9,166.43	825.46 P
SLOF2012002	007768104	ABORTLEX INC	500 0000 S	05/18/01	10/17/01	10/22/01	6,100.69	7,445.70	1,345.01 P
SLOF2012002	007768104	ABORTLEX INC	100 0000 S	09/02/99	10/17/01	10/22/01	5,399.54	2,156.00	3,243.54 P
SLOF2012002	013068200	FRIEDMAN BILLINGS RAMSEY GROUP	900 0000 S	06/01/01	10/17/01	10/22/01	5,147.82	5,443.00	295.18 P
SLOF2012002	338433100	HUMANA INC COM	800 0000 S	05/25/01	10/17/01	10/22/01	9,266.32	7,702.08	1,564.24 P
SLOF2012002	44459102	LINCOLN ELEC HLDS INC COM	700 0000 S	05/04/01	10/17/01	10/22/01	15,839.00	-14,875.00	964.00 P
SLOF2012002	533900106	LINCOLN ELEC HLDS INC COM	400 0000 S	05/17/01	10/17/01	10/22/01	9,050.85	9,205.00	-144.15 P
SLOF2012002	533900106	LINCOLN ELEC HLDS INC COM	900 0000 S	09/20/01	10/17/01	10/22/01	19,079.36	17,358.75	1,720.61 P
SLOF2012002	60431C107	MOLECULAR DEVICES COMP	400 0000 S	04/13/01	10/17/01	10/22/01	7,968.65	7,489.20	479.45 P
SLOF2012002	733349108	RYDER SYS INC COM	100 0000 S	08/16/01	10/17/01	10/22/01	788.26	1,270.01	-481.75 P
SLOF2012002	902636109	UCAR INTL INC COM	300 0000 S	10/01/01	10/17/01	10/22/01	8,327.22	7,623.99	703.23 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	100 0000 S	10/04/01	10/17/01	10/22/01	2,843.41	2,765.00	77.41 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	500 0000 S	08/02/01	10/17/01	10/22/01	3,637.97	8,882.25	-5,244.28 P
SLOF2012002	001044102	AGCO CORP COM	2,700 0000 S	06/19/01	10/18/01	10/23/01	25,936.01	21,870.00	7,066.01 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	400 0000 S	08/20/01	10/18/01	10/23/01	4,833.72	-4,714.56	111.16 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	700 0000 S	09/06/01	10/18/01	10/23/01	8,445.01	-8,057.91	387.10 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	500 0000 S	09/19/01	10/18/01	10/23/01	6,022.13	5,725.00	297.13 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	400 0000 S	06/19/01	10/18/01	10/23/01	14,747.83	-13,120.84	1,626.99 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	200 0000 S	06/27/01	10/18/01	10/23/01	14,747.83	-13,139.68	1,608.15 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	1,000 0000 S	06/28/01	10/18/01	10/23/01	7,373.91	-6,751.30	622.61 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	1,000 0000 S	06/29/01	10/18/01	10/23/01	3,689.37	-3,406.00	2,809.57 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	1,000 0000 S	07/09/01	10/18/01	10/23/01	29,495.65	21,998.64	7,497.01 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	200 0000 S	07/31/01	10/18/01	10/23/01	7,273.91	-7,013.32	260.59 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	700 0000 S	09/17/01	10/18/01	10/23/01	23,808.70	23,180.47	628.23 P
SLOF2012002	00732108	ADVANCED DIGITAL INFORMATION	2,000 0000 S	05/17/01	10/18/01	10/23/01	21,270.23	54,610.97	-27,240.74 P
SLOF2012002	21667105	EDWARDS I D & CO COM	1,100 0000 S	09/10/01	10/18/01	10/23/01	1,415.09	1,616.96	-201.87 P
SLOF2012002	21667105	EDWARDS I D & CO COM	1,000 0000 S	09/19/01	10/18/01	10/23/01	7,743.01	7,650.50	92.51 P
SLOF2012002	344912100	FOOTSTAR INC COM	1,000 0000 S	05/23/01	10/18/01	10/23/01	34,976.33	36,766.90	-1,790.57 P
SLOF2012002	344912100	FOOTSTAR INC COM	600 0000 S	06/01/01	10/18/01	10/23/01	20,983.80	20,535.70	430.10 P
SLOF2012002	344912100	FOOTSTAR INC COM	100 0000 S	05/29/01	10/18/01	10/23/01	3,497.63	-3,381.23	116.40 P
SLOF2012002	41306109	HABMAN INTL INDS INC NEW COM	300 0000 S	05/24/01	10/18/01	10/23/01	13,910.01	14,623.96	-713.95 P
SLOF2012002	444839102	HUMANA INC COM	1,300 0000 S	05/23/01	10/18/01	10/23/01	14,697.50	12,515.88	1,981.62 P
SLOF2012002	57722100	MATTSON TECHNOLOGY INC COM	700 0000 S	08/14/01	10/18/01	10/23/01	3,251.39	8,531.60	-5,280.21 P
SLOF2012002	57722100	MATTSON TECHNOLOGY INC COM	3,700 0000 S	10/03/01	10/18/01	10/23/01	17,183.92	-14,279.20	-20,170.02 P
SLOF2012002	63707101	NATIONAL-OILWELL INC	1,000 0000 S	10/03/01	10/18/01	10/23/01	1,506.40	-1,340.62	1,033.62 P
SLOF2012002	902636109	UCAR INTL INC COM	200 0000 S	09/19/01	10/18/01	10/23/01	13,190.68	12,588.72	601.96 P
SLOF2012002	94313101	WALUSU-MOSINEE PAPER CORP COM	1,200 0000 S	09/20/01	10/18/01	10/23/01	8,793.78	7,787.52	1,006.26 P
SLOF2012002	94313101	WALUSU-MOSINEE PAPER CORP COM	800 0000 S	06/19/01	10/19/01	10/24/01	10,449.63	-8,100.00	2,349.63 P
SLOF2012002	001044102	AGCO CORP COM	800 0000 S	06/20/01	10/19/01	10/24/01	8,339.72	-6,696.00	1,643.72 P
SLOF2012002	001044102	AGCO CORP COM	200 0000 S	05/29/01	10/19/01	10/24/01	7,030.42	6,603.64	426.78 P
SLOF2012002	344912100	FOOTSTAR INC COM	400 0000 S	07/10/01	10/19/01	10/24/01	27,743.07	28,835.60	-1,092.53 P
SLOF2012002	344912100	FOOTSTAR INC COM	200 0000 S	07/05/01	10/19/01	10/24/01	7,030.42	6,603.64	426.78 P
SLOF2012002	41306109	HABMAN INTL INDS INC NEW COM	800 0000 S	07/02/01	10/19/01	10/24/01	34,028.00	26,546.70	7,481.30 P
SLOF2012002	41306109	HABMAN INTL INDS INC NEW COM	3,000 0000 S	08/13/01	10/19/01	10/24/01	14,821.46	20,510.71	-2,089.25 P
SLOF2012002	436660102	INFORMATICA CORP COM	2,100 0000 S	08/13/01	10/19/01	10/24/01	14,821.46	5,496.36 P	4,463.86 P
SLOF2012002	436660102	INFORMATICA CORP COM	1,000 0000 S	08/16/01	10/19/01	10/24/01	4,599.84	-9,062.80	14,662.64 P
SLOF2012002	57722100	MATTSON TECHNOLOGY INC COM	1,000 0000 S	09/06/01	10/19/01	10/24/01	3,219.89	-4,060.30	840.41 P
SLOF2012002	57722100	MATTSON TECHNOLOGY INC COM	700 0000 S	09/06/01	10/19/01	10/24/01	3,219.89	-39,318.20	2,510.33 P
SLOF2012002	703349108	RYDER SYS INC COM	2,100 0000 S	04/18/01	10/19/01	10/24/01	41,829.13		

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

Year	Company Name	Amount	Account Number	Account Type	Balance	Change	Balance
2002	BOB EVANS FARMS INC	500,000	102501	102501	9,480.44	-4,602.85	177.83
2002	BOB EVANS FARMS INC	1,000,000	102501	102501	18,961.37	11,050.00	911.37
2002	BOB EVANS FARMS INC	2,000,000	102501	102501	37,922.74	-61,734.40	-23,811.66
2002	DUPOINT PHOTOMASKS INC	100,000	102501	102501	3,416.31	-4,408.06	-991.68
2002	DUPOINT PHOTOMASKS INC	700,000	102501	102501	23,914.63	30,851.10	-6,936.47
2002	DUPOINT PHOTOMASKS INC	100,000	102501	102501	699.98	-699.50	4.48
2002	EDWARDS J D & CO COM	100,000	102501	102501	4,899.83	-4,861.50	38.33
2002	EDWARDS J D & CO COM	700,000	102501	102501	17,565.11	16,509.10	1,056.01
2002	EDWARDS J D & CO COM	500,000	102501	102501	3,513.02	-3,391.16	121.86
2002	FOOTSTAR INC COM	100,000	102501	102501	9,124.17	13,879.28	-4,755.11
2002	FOOTSTAR INC COM	100,000	102501	102501	26,023.63	23,196.45	2,829.18
2002	GENERAL SEMICONDUCTOR INC	1,000,000	102501	102501	5,285.13	-4,572.72	712.41
2002	GENERAL SEMICONDUCTOR INC	300,000	102501	102501	6,940.17	-6,198.44	741.73
2002	GEORGIA GULF CORP COM PAR	400,000	102501	102501	8,675.21	-7,891.15	784.06
2002	GEORGIA GULF CORP COM PAR	500,000	102501	102501	12,550.42	16,046.50	-3,496.08
2002	GEORGIA GULF CORP COM PAR	1,000,000	102501	102501	8,675.21	-4,025.00	4,650.21
2002	GEORGIA GULF CORP COM PAR	500,000	102501	102501	3,497.00	-3,604.45	-107.45
2002	HARMAN INTL INDS INC NEW COM	100,000	102501	102501	10,491.01	10,410.00	81.01
2002	HARMAN INTL INDS INC NEW COM	300,000	102501	102501	10,491.01	-10,304.83	186.16
2002	HARMAN INTL INDS INC NEW COM	300,000	102501	102501	10,491.01	10,420.53	70.48
2002	INFORMATICA CORP COM	700,000	102501	102501	6,163.16	-4,243.39	79.23
2002	INFORMATICA CORP COM	2,000,000	102501	102501	24,632.63	-21,651.84	3,000.78
2002	INFORMATICA CORP COM	500,000	102501	102501	4,402.25	3,650.20	752.05
2002	INFORMATICA CORP COM	500,000	102501	102501	11,019.63	11,506.25	-486.62
2002	LINCOLN ELEC HLDS INC COM	1,000,000	102501	102501	24,987.32	19,990.88	4,996.44
2002	NATIONAL OIL WELL INC	2,500,000	102501	102501	44,584.51	-38,796.25	5,788.26
2002	NATIONAL OIL WELL INC	1,100,000	102501	102501	19,617.18	-18,516.85	1,100.33
2002	PEABODY ENERGY CORP COM	400,000	102501	102501	12,531.26	-10,830.20	1,701.06
2002	PEABODY ENERGY CORP COM	600,000	102501	102501	25,062.52	20,422.64	4,639.88
2002	PEABODY ENERGY CORP COM	600,000	102501	102501	18,796.89	-13,579.56	5,217.33
2002	REEBOK INTL LTD COM	2,700,000	102501	102501	57,324.48	54,027.00	3,297.48
2002	REEBOK INTL LTD COM	1,300,000	102501	102501	6,516.98	-4,859.46	318.48
2002	SAPIENT CORP	2,300,000	102501	102501	12,609.58	12,263.50	346.08
2002	SAPIENT CORP	2,300,000	102501	102501	11,600.81	-8,189.61	3,411.20
2002	SAPIENT CORP	200,000	102501	102501	1,410.67	2,446.02	-1,035.35
2002	UCAR INTL INC COM	22,822.47	102201	102201	22,822.47	22,822.47	0.00
2002	UCAR INTL INC COM	299,649.20	102201	102201	299,649.20	299,649.20	0.00
2002	SLO CLIENT CASH INVESTMENT TR	29,075.72	102201	102201	-29,075.72	29,075.72	0.00
2002	SLO CLIENT CASH INVESTMENT TR	354,460.64	102201	102201	354,460.64	-254,460.64	100,000.00
2002	SLO CLIENT CASH INVESTMENT TR	602,000.00	102201	102201	10,639.24	8,370.00	2,269.24
2002	AGCO CORP COM	600,000	102601	102601	6,395.54	5,009.46	1,386.08
2002	AGCO CORP COM	600,000	102601	102601	1,311.83	2,374.40	-1,062.57
2002	CREDENCE SYS CORP	1,800,000	102601	102601	23,612.87	-46,999.62	-23,377.75
2002	CREDENCE SYS CORP	100,000	102601	102601	1,311.83	2,478.78	-1,166.95
2002	CREDENCE SYS CORP	1,000,000	102601	102601	31,436.01	17,249.10	14,186.91
2002	GENERAL SEMICONDUCTOR INC	500,000	102601	102601	4,573.93	3,450.20	1,123.73
2002	GENERAL SEMICONDUCTOR INC	400,000	102601	102601	3,659.16	2,961.72	697.44
2002	INFORMATICA CORP COM	2,100,000	102601	102601	19,210.58	-9,250.00	9,960.58
2002	INFORMATICA CORP COM	2,300,000	102601	102601	23,869.74	-9,250.00	13,619.74
2002	INFORMATICA CORP COM	700,000	102601	102601	10,352.07	7,111.30	3,240.77
2002	MIDWAY GAMES INC	7,100,000	102301	102301	57,939.74	-50,397.93	7,541.81
2002	NATIONAL OIL WELL INC	2,000,000	102301	102301	36,043.19	-33,667.00	2,376.19
2002	NATIONAL OIL WELL INC	2,000,000	102301	102301	47,132.43	-42,021.00	5,111.43
2002	RYDER SYS INC COM	300,000	102301	102301	6,919.33	5,616.90	1,302.43
2002	RYDER SYS INC COM	900,000	102301	102301	18,037.98	17,762.04	275.94
2002	RYDER SYS INC COM	100,000	102301	102301	2,006.44	1,924.04	82.40
2002	RYDER SYS INC COM	2,000,000	102301	102301	30,741.97	-25,520.00	5,221.97
2002	SCRULLER HOMES INC CL A	3,300,000	102301	102301	50,724.26	-40,423.00	10,301.26
2002	SCRULLER HOMES INC CL A	700,000	102301	102301	10,759.69	-9,333.31	1,426.38
2002	SCRULLER HOMES INC CL A	900,000	102301	102301	14,804.50	-15,123.96	-319.46
2002	WALLACE COMPUTER SVCS INC	100,000	102401	102401	1,054.96	-834.91	220.05
2002	AGCO CORP COM	1,400,000	102901	102901	14,769.56	-12,600.00	2,169.56
2002	AGCO CORP COM	700,000	102901	102901	7,384.73	-4,673.41	2,711.32
2002	AGCO CORP COM	200,000	102901	102901	2,109.53	-1,786.04	323.49
2002	AGCO CORP COM	600,000	102901	102901	20,477.31	-26,443.10	-5,965.79

SILOP2012002	41811K208	INTEGRATED CIRCUIT SYS INC	700 0000 S	07/26/01	10/24/01	10/29/01	11 493 33	11 536 76	-33 43 P
SILOP2012002	41811K208	INTEGRATED CIRCUIT SYS INC	2,700 0000 S	07/27/01	10/24/01	10/29/01	44 331 43	51 601 32	-7 269 89 P
SILOP2012002	573043102	MAKTHA STEWART LIVING	600 0000 S	01/17/01	10/24/01	10/29/01	9 071 33	14 088 14	-5 028 81 P
SILOP2012002	598148104	MIDWAY GAMES INC	500 0000 S	09/28/01	10/24/01	10/29/01	6 371 93	4 463 60	1 908 33 P
SILOP2012002	598148104	MIDWAY GAMES INC	1,200 0000 S	09/28/01	10/24/01	10/29/01	7 584 93	5 693 15	2 271 78 P
SILOP2012002	598148104	MIDWAY GAMES INC	600 0000 S	09/28/01	10/24/01	10/29/01	19 113 64	13 194 60	5 921 24 P
SILOP2012002	598148104	MIDWAY GAMES INC	1,200 0000 S	09/28/01	10/24/01	10/29/01	9 547 92	-7 128 00	2 429 92 P
SILOP2012002	598148104	MIDWAY GAMES INC	1,200 0000 S	09/28/01	10/24/01	10/29/01	17 522 85	12 769 13	4 753 72 P
SILOP2012002	598148104	MIDWAY GAMES INC	1,200 0000 S	09/28/01	10/24/01	10/29/01	19 113 64	15 214 52	3 891 12 P
SILOP2012002	598148104	MIDWAY GAMES INC	1,200 0000 S	09/28/01	10/24/01	10/29/01	17 009 31	13 010 21	4 729 30 P
SILOP2012002	598148104	MIDWAY GAMES INC	1,200 0000 S	09/28/01	10/24/01	10/29/01	17 609 51	12 339 80	5 469 71 P
SILOP2012002	69337H106	PRU AUTOMATION INC COM	1 400 0000 S	09/27/01	10/24/01	10/29/01	8 093 23	-4 108 35	3 216 81 P
SILOP2012002	69337H106	PRU AUTOMATION INC COM	1 400 0000 S	09/27/01	10/24/01	10/29/01	9 714 28	-4 182 70	3 251 58 P
SILOP2012002	69337H106	PRU AUTOMATION INC COM	500 0000 S	09/28/01	10/24/01	10/29/01	29 142 83	-17 118 38	11 294 43 P
SILOP2012002	69337H106	PRU AUTOMATION INC COM	1 800 0000 S	10/01/01	10/24/01	10/29/01	22 664 44	-17 001 46	5 663 18 P
SILOP2012002	69337H106	PRU AUTOMATION INC COM	2,200 0000 S	10/04/01	10/24/01	10/29/01	37 233 06	29 632 96	7 602 10 P
SILOP2012002	69337H106	PRU AUTOMATION INC COM	1 000 0000 S	10/17/01	10/24/01	10/29/01	16 190 46	13 093 50	3 097 96 P
SILOP2012002	783549104	RYDER SYS INC COM	400 0000 S	04/23/01	10/24/01	10/29/01	7 997 90	7 629 80	303 47 P
SILOP2012002	783549104	RYDER SYS INC COM	300 0000 S	10/04/01	10/24/01	10/29/01	8 407 72	-4 293 90	148 10 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	200 0000 S	08/02/01	10/24/01	10/29/01	1 569 93	3 553 90	2 182 93 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	200 0000 S	08/02/01	10/24/01	10/29/01	9 349 68	-24 793 12	13 205 44 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 400 0000 S	10/01/01	10/24/01	10/29/01	53 098 16	52 348 00	2 753 16 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	2 900 0000 S	07/10/01	10/24/01	10/29/01	17 699 66	-22 036 50	-4 336 84 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	500 0000 S	07/10/01	10/24/01	10/29/01	17 699 66	-22 475 60	-4 775 94 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	300 0000 S	07/18/01	10/24/01	10/29/01	10 619 79	12 832 77	2 212 98 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	300 0000 S	07/18/01	10/24/01	10/29/01	21 239 59	22 462 74	1 223 15 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	200 0000 S	08/02/01	10/24/01	10/29/01	2 200 82	3 469 82	1 269 00 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	200 0000 S	08/02/01	10/24/01	10/29/01	3 391 24	4 807 83	1 416 59 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	200 0000 S	07/27/01	10/24/01	10/29/01	3 360 59	3 822 32	461 73 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	10 200 0000 S	04/01/01	10/24/01	10/29/01	17 138 98	21 653 26	4 486 28 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	300 0000 S	03/18/01	10/24/01	10/29/01	10 999 43	-11 813 00	813 37 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	600 0000 S	03/21/01	10/24/01	10/29/01	13 199 56	14 182 76	883 20 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	600 0000 S	07/21/01	10/24/01	10/29/01	8 799 71	-9 990 24	-1 190 53 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	400 0000 S	01/17/01	10/24/01	10/29/01	3 982 48	-9 970 76	-5 948 28 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	400 0000 S	02/13/01	10/24/01	10/29/01	17 947 43	28 668 00	10 720 57 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 200 0000 S	07/20/01	10/24/01	10/29/01	13 240 43	3 207 59	7 966 53 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	400 0000 S	07/20/01	10/24/01	10/29/01	37 081 28	29 314 76	7 766 52 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 200 0000 S	07/23/01	10/24/01	10/29/01	3 090 11	2 484 27	595 84 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 200 0000 S	04/23/01	10/24/01	10/29/01	9 827 02	-9 517 25	287 77 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	500 0000 S	04/23/01	10/24/01	10/29/01	15 723 22	13 770 80	1 952 42 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	800 0000 S	04/23/01	10/24/01	10/29/01	23 550 36	26 320 71	2 770 43 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 300 0000 S	04/27/01	10/24/01	10/29/01	3 647 90	3 609 70	47 20 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	200 0000 S	05/01/01	10/24/01	10/29/01	29 507 19	31 873 64	2 366 45 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 700 0000 S	04/19/01	10/24/01	10/29/01	71 628 28	58 232 24	13 396 04 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	4 400 0000 S	04/23/01	10/24/01	10/29/01	22 790 82	18 564 00	4 226 82 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	400 0000 S	10/04/01	10/24/01	10/29/01	8 441 57	-4 293 00	1 463 57 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	300 0000 S	10/04/01	10/24/01	10/29/01	30 932 41	29 326 73	1 518 68 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 100 0000 S	10/10/01	10/24/01	10/29/01	126 089 54	126 089 54	0 00 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	126 089 5400 S	10/10/01	10/24/01	10/29/01	4 123 88	10 626 48	6 492 60 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	600 0000 S	08/08/01	10/24/01	10/29/01	4 123 88	10 572 12	6 444 24 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	600 0000 S	08/08/01	10/24/01	10/29/01	3 438 22	8 186 20	4 747 98 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	600 0000 S	08/08/01	10/24/01	10/29/01	4 172 88	10 714 14	6 541 26 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	600 0000 S	09/28/01	10/24/01	10/29/01	4 123 88	-5 208 12	-9 331 99 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	600 0000 S	09/28/01	10/24/01	10/29/01	18 184 63	15 203 45	2 981 18 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	600 0000 S	09/28/01	10/24/01	10/29/01	14 300 40	12 617 88	1 682 52 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 700 0000 S	10/24/01	10/24/01	10/29/01	20 800 58	20 337 28	463 30 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 400 0000 S	10/25/01	10/24/01	10/29/01	7 400 99	7 487 58	86 59 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 600 0000 S	07/24/01	10/24/01	10/29/01	40 703 46	38 539 71	2 163 75 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	200 0000 S	07/25/01	10/24/01	10/29/01	52 627 99	53 867 40	1 239 41 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 500 0000 S	07/25/01	10/24/01	10/29/01	17 542 66	17 796 90	254 24 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	500 0000 S	01/18/01	10/24/01	10/29/01	33 860 92	36 390 76	2 529 84 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 800 0000 S	10/03/01	10/24/01	10/29/01	6 324 35	-5 094 84	1 229 51 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	400 0000 S	10/03/01	10/24/01	10/29/01	15 810 86	13 816 40	1 994 46 P
SILOP2012002	923417100	VEECO INSTS INC DEL COM	1 100 0000 S	07/24/01	10/24/01	10/29/01	33 912 52	27 436 97	6 475 55 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	713149108	RYDER SYS INC COM	200 0000 \$	05/03/01	1025/01	1025/01	3,553.65	-4,049.34	113.69 P
SLOF2012002	713149108	RYDER SYS INC COM	600 0000 \$	06/03/01	1025/01	1025/01	11,806.94	13,155.36	1,348.42 P
SLOF2012002	879360105	TELEDYNE TECHNOLOGIES INC COM	700 0000 \$	04/23/01	1025/01	1025/01	9,168.20	9,212.00	1,886.20 P
SLOF2012002	879360105	TELEDYNE TECHNOLOGIES INC COM	500 0000 \$	05/09/01	1025/01	1025/01	7,977.28	7,277.45	699.83 P
SLOF2012002	879360105	TELEDYNE TECHNOLOGIES INC COM	200 0000 \$	05/10/01	1025/01	1025/01	3,190.91	-3,060.58	130.33 P
SLOF2012002	943315101	WAJUSU-MOSINIE PAPER CORP COM	1 100 0000 \$	09/20/01	1025/01	1025/01	12,127.09	-10,707.84	1,419.25 P
SLOF2012002	943315101	WAJUSU-MOSINIE PAPER CORP COM	1 800 0000 \$	09/21/01	1025/01	1025/01	19,844.34	15,350.22	4,494.12 P
SLOF2012002	994102102	SLO CLIENT CASH INVESTMENT TR	304 643 0400 \$	10/10/01	1025/01	1025/01	304 643 04	304 643 04	0 00 P
SLOF2012002	201723103	COMMERCIAL METALS CO	400 0000 \$	03/19/01	11/01/01	11/01/01	12,440.66	10,066.36	2,374.30 P
SLOF2012002	23392108	CREDENCE SYS CORP	300 0000 \$	05/24/01	11/01/01	11/01/01	4,239.35	7,436.34	3,196.99 P
SLOF2012002	23392108	CREDENCE SYS CORP	1,200 0000 \$	05/25/01	11/01/01	11/01/01	17,037.39	29,383.20	12,345.81 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	500 0000 \$	06/15/00	11/01/01	11/01/01	5,490.16	-8,013.05	2,522.89 P
SLOF2012002	43811K208	INTEGRATED CIRCUIT SYS INC	700 0000 \$	06/10/01	11/01/01	11/01/01	11,539.60	14,847.91	3,308.31 P
SLOF2012002	638782104	NBY INC	3 800 0000 \$	10/22/01	11/01/01	11/01/01	30,826.47	26,973.54	3,852.93 P
SLOF2012002	651290106	NEWFIELD EXPL CO COM	1 100 0000 \$	10/02/01	11/01/01	11/01/01	40,664.76	50,950.26	9,714.50 P
SLOF2012002	705481101	PATTEKSON UTI ENERGY INC COM	1 400 0000 \$	06/29/01	11/01/01	11/01/01	27,929.66	27,539.96	389.10 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	800 0000 \$	07/25/01	11/01/01	11/01/01	24,647.57	20,061.28	4,586.29 P
SLOF2012002	994102102	SLO CLIENT CASH INVESTMENT TR	20 108 2500 \$	10/10/01	10/29/01	10/29/01	20 108 25	20 108 25	0 00 P
SLOF2012002	994102102	SLO CLIENT CASH INVESTMENT TR	210 239 7400 \$	10/11/01	10/29/01	10/29/01	210 239 74	210 239 74	0 00 P
SLOF2012002	06651F106	ADAPTEC INC COM	2,700 0000 \$	10/03/01	11/02/01	11/02/01	32,786.40	22,990.23	9,746.17 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	4 400 0000 \$	07/13/01	11/02/01	11/02/01	8,279.70	-43,518.64	34,938.94 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	1 800 0000 \$	07/18/01	11/02/01	11/02/01	3,509.88	18,377.28	-14,867.40 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	1 400 0000 \$	07/19/01	11/02/01	11/02/01	2,739.91	14,280.00	-11,550.09 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	800 0000 \$	07/24/01	11/02/01	11/02/01	1,539.93	-8,040.00	-6,480.05 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	1,200 0000 \$	08/06/01	11/02/01	11/02/01	2,339.92	12,744.00	-10,404.08 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	1,000 0000 \$	10/03/01	11/02/01	11/02/01	2,144.93	11,603.00	9,460.07 P
SLOF2012002	099449101	BORLAND SOFTWARE CORP COM	1,500 0000 \$	07/11/01	11/02/01	11/02/01	8,223.23	-8,272.40	252.13 P
SLOF2012002	127914109	CAL DIVE INTL INC COM	400 0000 \$	07/11/01	11/02/01	11/02/01	9,110.14	7,549.77	1,630.37 P
SLOF2012002	201723103	COMMERCIAL METALS CO	300 0000 \$	03/19/01	11/02/01	11/02/01	3,060.05	2,789.93	270.12 P
SLOF2012002	201723103	COMMERCIAL METALS CO	100 0000 \$	06/14/01	11/02/01	11/02/01	1,660.05	8,123.28	706.29 P
SLOF2012002	331632204	FISHER SCIENTIFIC INTL INC COM	300 0000 \$	05/01/01	11/02/01	11/02/01	8,829.57	27,124.00	2,307.92 P
SLOF2012002	331632204	FISHER SCIENTIFIC INTL INC COM	1 000 0000 \$	05/09/01	11/02/01	11/02/01	29,431.92	27,124.00	2,307.92 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	500 0000 \$	06/74/00	11/02/01	11/02/01	5,204.33	-7,794.35	2,590.02 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	2 600 0000 \$	06/20/00	11/02/01	11/02/01	27,962.49	-44,062.20	16,999.71 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	900 0000 \$	06/26/00	11/02/01	11/02/01	9,367.79	14,424.12	5,056.33 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	1,500 0000 \$	06/26/00	11/02/01	11/02/01	15,612.98	24,040.20	8,427.22 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	2,500 0000 \$	06/28/00	11/02/01	11/02/01	26,021.63	39,503.25	13,481.62 P
SLOF2012002	444859102	HUMANA INC COM	2,200 0000 \$	06/28/01	11/02/01	11/02/01	29,019.54	22,061.60	2,957.94 P
SLOF2012002	436727106	INFORMATION HLDGS INC COM	400 0000 \$	07/20/01	11/02/01	11/02/01	8,971.62	10,378.28	1,406.66 P
SLOF2012002	45811K208	INTEGRATED CIRCUIT SYS INC	1 100 0000 \$	04/01/01	11/02/01	11/02/01	17,784.31	23,332.43	5,548.12 P
SLOF2012002	570083102	MARATHA STEWART LIVING	1,500 0000 \$	02/13/01	11/02/01	11/02/01	21,001.09	35,833.00	14,833.91 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	100 0000 \$	07/13/01	11/02/01	11/02/01	2,242.92	-2,237.50	114.58 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	200 0000 \$	07/18/01	11/02/01	11/02/01	4,483.85	-4,727.28	241.43 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	400 0000 \$	07/25/01	11/02/01	11/02/01	12,073.99	-10,030.64	2,043.35 P
SLOF2012002	74742E102	QUANTA SVCS INC COM	1 700 0000 \$	06/78/01	11/02/01	11/02/01	25,623.11	-40,948.75	15,323.64 P
SLOF2012002	74742E102	QUANTA SVCS INC COM	800 0000 \$	06/19/01	11/02/01	11/02/01	12,051.88	18,360.56	-6,301.68 P
SLOF2012002	74742E102	QUANTA SVCS INC COM	3 500 0000 \$	06/15/01	11/02/01	11/02/01	52,357.58	78,970.85	26,213.27 P
SLOF2012002	810186106	QUICKSILVER INC COM	2,200 0000 \$	09/07/01	11/02/01	11/02/01	28,467.04	34,191.96	5,724.92 P
SLOF2012002	810186106	QUICKSILVER INC COM	700 0000 \$	10/11/01	11/02/01	11/02/01	28,241.11	26,488.00	1,753.11 P
SLOF2012002	06651F108	ADAPTEC INC COM	2,000 0000 \$	10/03/01	11/03/01	11/03/01	24,422.38	17,029.80	7,392.58 P
SLOF2012002	06651F108	ADAPTEC INC COM	100 0000 \$	10/04/01	11/03/01	11/03/01	1,221.12	876.33	344.79 P
SLOF2012002	06651F108	ADAPTEC INC COM	1,400 0000 \$	05/11/01	11/03/01	11/03/01	19,878.92	-20,847.96	-969.04 P
SLOF2012002	06651F108	ADAPTEC INC COM	600 0000 \$	05/29/01	11/03/01	11/03/01	8,519.54	8,434.36	83.28 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	600 0000 \$	06/07/01	11/03/01	11/03/01	7,769.74	14,424.00	-6,654.26 P
SLOF2012002	103041305	BOYNE & CO INC COM	1 100 0000 \$	02/15/01	11/03/01	11/03/01	11,632.23	10,890.00	762.23 P
SLOF2012002	225302108	CREDENCE SYS CORP	600 0000 \$	05/25/01	11/03/01	11/03/01	8,355.02	14,691.60	-6,336.58 P
SLOF2012002	225302108	CREDENCE SYS CORP	1 000 0000 \$	05/29/01	11/03/01	11/03/01	13,923.03	22,920.40	-8,995.37 P
SLOF2012002	331632204	FISHER SCIENTIFIC INTL INC COM	600 0000 \$	05/09/01	11/03/01	11/03/01	17,508.79	-16,274.40	1,234.39 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	900 0000 \$	06/28/00	11/03/01	11/03/01	9,600.61	14,221.17	-4,620.56 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	800 0000 \$	07/13/00	11/03/01	11/03/01	8,533.87	11,840.00	3,306.13 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	1 400 0000 \$	06/11/01	11/03/01	11/03/01	15,902.06	14,035.20	1,862.86 P
SLOF2012002	570083102	MARATHA STEWART LIVING	1 900 0000 \$	02/13/01	11/03/01	11/03/01	30,125.20	-45,291.00	15,263.80 P
SLOF2012002	570083102	MARATHA STEWART LIVING	800 0000 \$	02/17/01	11/03/01	11/03/01	12,684.30	-17,151.60	-4,467.30 P
SLOF2012002	570083102	MARATHA STEWART LIVING	200 0000 \$	08/23/01	11/03/01	11/03/01	3,171.07	3,617.62	-446.55 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	600 0000 \$	07/11/01	11/03/01	11/03/01	13,372.23	14,181.84	-809.61 P

Alfred P. Sloan Foundation  
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SLOF2012002	705481101	PATTERSON UTI ENERGY INC COM	2,000,000 \$	11/02/01	10/21/01	11/02/01	50,821.35	55,079.92	-4,258.54 P
SLOF2012002	704491004	PEABODY ENERGY CORP COM	100,000 \$	11/02/01	10/21/01	11/02/01	3,006.20	2,907.66	498.54 P
SLOF2012002	704491004	PEABODY ENERGY CORP COM	500,000 \$	11/02/01	10/21/01	11/02/01	13,020.99	12,480.00	2,350.99 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	200,000 \$	11/02/01	10/21/01	11/02/01	3,029.24	-4,590.14	-1,560.90 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1,700,000 \$	11/02/01	10/21/01	11/02/01	25,748.53	-39,392.91	13,644.38 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1,600,000 \$	11/02/01	10/21/01	11/02/01	24,233.91	-35,690.56	-11,456.65 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1,600,000 \$	11/02/01	10/21/01	11/02/01	12,116.95	17,883.20	5,766.25 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	300,000 \$	11/02/01	10/21/01	11/02/01	4,543.46	-7,221.84	2,677.98 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	300,000 \$	11/02/01	10/21/01	11/02/01	3,944.87	-4,662.54	717.67 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	2,100,000 \$	11/02/01	10/21/01	11/02/01	30,243.98	26,728.17	-6,482.19 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1,800,000 \$	11/02/01	10/21/01	11/02/01	25,130.76	37,797.94	2,667.18 P
SLOF2012002	74838C106	QUILKILVER INC COM	1,800,000 \$	11/02/01	10/21/01	11/02/01	18,149.99	20,813.26	2,663.27 P
SLOF2012002	74838C106	QUILKILVER INC COM	1,300,000 \$	11/02/01	10/21/01	11/02/01	16,683.74	15,442.90	1,240.84 P
SLOF2012002	771130100	SYBASE INC COM	1,000,000 \$	11/02/01	10/21/01	11/02/01	6,673.50	-5,596.48	687.02 P
SLOF2012002	771130100	SYBASE INC COM	400,000 \$	11/02/01	10/21/01	11/02/01	15,013.37	13,812.21	1,201.16 P
SLOF2012002	032315108	ANADIGICS INC	900,000 \$	11/02/01	10/21/01	11/02/01	28,462.34	25,442.20	2,915.06 P
SLOF2012002	032315108	ANADIGICS INC	1,700,000 \$	11/02/01	10/21/01	11/02/01	21,648.87	19,521.38	2,167.29 P
SLOF2012002	032315108	ANADIGICS INC	1,300,000 \$	11/02/01	10/21/01	11/02/01	16,254.63	29,177.46	-12,922.81 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	2,100,000 \$	11/02/01	10/21/01	11/02/01	26,257.52	30,484.00	24,226.48 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	300,000 \$	11/02/01	10/21/01	11/02/01	5,219.12	-4,950.00	269.12 P
SLOF2012002	102643105	BOWNE & CO INC COM	600,000 \$	11/02/01	10/21/01	11/02/01	12,372.43	12,408.60	36.17 P
SLOF2012002	127914109	CAL DIVE INTL INC COM	1,000,000 \$	11/02/01	10/21/01	11/02/01	20,620.71	19,830.40	790.31 P
SLOF2012002	127914109	CAL DIVE INTL INC COM	600,000 \$	11/02/01	10/21/01	11/02/01	13,372.43	-10,710.00	1,662.43 P
SLOF2012002	127914109	CAL DIVE INTL INC COM	600,000 \$	11/02/01	10/21/01	11/02/01	21,718.61	-27,578.52	5,859.91 P
SLOF2012002	127914109	CAL DIVE INTL INC COM	1,800,000 \$	11/02/01	10/21/01	11/02/01	27,232.24	23,109.37	2,213.87 P
SLOF2012002	127255100	CRIBUS LOGIC INC COM	900,000 \$	11/02/01	10/21/01	11/02/01	12,414.58	20,628.36	7,813.78 P
SLOF2012002	201721100	COMMERCIAL METALS CO	900,000 \$	11/02/01	10/21/01	11/02/01	25,265.38	-36,104.28	-10,598.90 P
SLOF2012002	233202108	CREDENCE SYS CORP	1,200,000 \$	11/02/01	10/21/01	11/02/01	66,352.75	-66,358.39	1,984.16 P
SLOF2012002	233202108	CYMER INC COM	1,900,000 \$	11/02/01	10/21/01	11/02/01	14,707.49	-13,839.84	867.65 P
SLOF2012002	26613X101	DUPONT PHOTO MASKS INC	600,000 \$	11/02/01	10/21/01	11/02/01	7,335.74	-7,006.05	347.69 P
SLOF2012002	282209100	ELECTRO SCIENTIFIC INDS INC	2,000,000 \$	11/02/01	10/21/01	11/02/01	59,103.21	54,248.00	3,071.21 P
SLOF2012002	282209100	ELECTRO SCIENTIFIC INDS INC	2,000,000 \$	11/02/01	10/21/01	11/02/01	26,792.22	28,475.04	1,682.82 P
SLOF2012002	338032204	FISHER SCIENTIFIC INTL INC COM	600,000 \$	11/02/01	10/21/01	11/02/01	6,698.06	7,029.98	331.92 P
SLOF2012002	344912100	FOOTSTAR INC COM	200,000 \$	11/02/01	10/21/01	11/02/01	2,203.04	2,005.60	297.44 P
SLOF2012002	344912100	FOOTSTAR INC COM	2,500,000 \$	11/02/01	10/21/01	11/02/01	28,718.03	24,485.00	4,203.03 P
SLOF2012002	444819102	HUMANIA INC COM	1,900,000 \$	11/02/01	10/21/01	11/02/01	21,178.91	18,638.19	3,220.72 P
SLOF2012002	444819102	HUMANIA INC COM	600,000 \$	11/02/01	10/21/01	11/02/01	6,909.13	5,674.68	1,234.45 P
SLOF2012002	444819102	HUMANIA INC COM	1,900,000 \$	11/02/01	10/21/01	11/02/01	33,081.50	-40,301.47	7,219.97 P
SLOF2012002	444819102	HUMANIA INC COM	400,000 \$	11/02/01	10/21/01	11/02/01	12,075.60	11,804.10	270.50 P
SLOF2012002	48666K109	KB HOME COM	1,300,000 \$	11/02/01	10/21/01	11/02/01	39,245.68	-42,046.81	2,801.13 P
SLOF2012002	48666K109	KB HOME COM	510,000 \$	11/02/01	10/21/01	11/02/01	25,063.41	74,633.91	-49,370.30 P
SLOF2012002	612085100	MONTANA PWR CO COM	2,500,000 \$	11/02/01	10/21/01	11/02/01	12,216.08	-37,572.25	25,241.17 P
SLOF2012002	612085100	MONTANA PWR CO COM	3,600,000 \$	11/02/01	10/21/01	11/02/01	17,691.96	34,477.36	36,782.40 P
SLOF2012002	612085100	MONTANA PWR CO COM	2,600,000 \$	11/02/01	10/21/01	11/02/01	12,777.53	-40,909.70	-28,132.17 P
SLOF2012002	612085100	MONTANA PWR CO COM	9,000,000 \$	11/02/01	10/21/01	11/02/01	44,239.91	148,338.20	164,106.29 P
SLOF2012002	612085100	MONTANA PWR CO COM	1,300,000 \$	11/02/01	10/21/01	11/02/01	6,388.76	20,865.00	-14,476.24 P
SLOF2012002	612085100	MONTANA PWR CO COM	300,000 \$	11/02/01	10/21/01	11/02/01	2,457.22	7,774.30	5,317.08 P
SLOF2012002	612085100	MONTANA PWR CO COM	2,800,000 \$	11/02/01	10/21/01	11/02/01	13,760.42	-41,493.16	27,754.74 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	100,000 \$	11/02/01	10/21/01	11/02/01	2,237.55	2,363.64	106.09 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	1,000,000 \$	11/02/01	10/21/01	11/02/01	22,375.54	25,052.00	2,476.46 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	300,000 \$	11/02/01	10/21/01	11/02/01	6,772.44	-8,718.02	34.64 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	100,000 \$	11/02/01	10/21/01	11/02/01	2,946.46	2,496.00	450.46 P
SLOF2012002	704491004	PEABODY ENERGY CORP COM	500,000 \$	11/02/01	10/21/01	11/02/01	14,732.30	-12,484.45	2,247.85 P
SLOF2012002	704491004	PEABODY ENERGY CORP COM	600,000 \$	11/02/01	10/21/01	11/02/01	15,363.53	12,633.20	2,728.33 P
SLOF2012002	707882106	PENNA CORP	200,000 \$	11/02/01	10/21/01	11/02/01	7,681.76	-6,490.38	1,281.38 P
SLOF2012002	707882106	PENNA CORP	1,400,000 \$	11/02/01	10/21/01	11/02/01	21,864.89	33,701.92	-11,837.03 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1,000,000 \$	11/02/01	10/21/01	11/02/01	15,617.78	-24,801.30	9,183.52 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	200,000 \$	11/02/01	10/21/01	11/02/01	3,121.56	-4,971.16	1,827.60 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	600,000 \$	11/02/01	10/21/01	11/02/01	9,270.67	15,059.52	5,688.85 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1,700,000 \$	11/02/01	10/21/01	11/02/01	43,034.74	-42,080.10	994.64 P
SLOF2012002	799148109	REHARABLE GROUP INC COM	6,100,000 \$	11/02/01	10/21/01	11/02/01	82,049.57	-97,662.22	15,612.65 P
SLOF2012002	871130100	SYBASE INC COM	600,000 \$	11/02/01	10/21/01	11/02/01	10,760.60	12,153.00	1,391.40 P
SLOF2012002	871130100	SYBASE INC COM	200,000 \$	11/02/01	10/21/01	11/02/01	3,021.62	3,060.38	27.96 P
SLOF2012002	879260105	TELEDYNE TECHNOLOGIES INC COM	1,400,000 \$	11/02/01	10/21/01	11/02/01	21,228.52	-32,004.00	856.68 P
SLOF2012002	879260105	TELEDYNE TECHNOLOGIES INC COM	100,000 \$	11/02/01	10/21/01	11/02/01	1,316.31	1,301.61	382.30 P

SLO.F2012002	996102002	SLO CLIENT CASH INVESTMENT TR	10,206,4700 \$	10/71/001	11/01/001	11/01/001	10,206,47	10,206,47	0.00 P
SLO.F2012002	033213108	ANADIGICS INC	200,000 \$	04/21/001	11/02/001	11/07/001	3,292,11	-3,088,58	302,53 P
SLO.F2012002	033213108	ANADIGICS INC	200,000 \$	09/04/001	11/02/001	11/07/001	3,292,11	2,174,88	3,172,23 P
SLO.F2012002	069164106	ATLAS AIR WORLDWIDE HELDGS INC	2,100,000 \$	06/08/001	11/02/001	11/07/001	26,402,62	-47,132,82	20,730,20 P
SLO.F2012002	165159104	CHESS PEAKE CORP VA COM	300,000 \$	07/21/001	11/02/001	11/07/001	8,680,48	7,649,22	1,031,26 P
SLO.F2012002	165159104	CHESS PEAKE CORP VA COM	200,000 \$	07/21/001	11/02/001	11/07/001	5,786,98	5,252,74	534,24 P
SLO.F2012002	201723107	COMMERCIAL METALS CO	700,000 \$	06/74/001	11/02/001	11/07/001	21,244,29	19,239,51	1,714,78 P
SLO.F2012002	223272107	CYMER INC COM	500,000 \$	06/01/001	11/02/001	11/07/001	16,897,14	15,043,45	4,146,31 P
SLO.F2012002	223272107	CYMER INC COM	400,000 \$	06/02/001	11/02/001	11/07/001	8,717,71	11,884,44	3,166,73 P
SLO.F2012002	223272107	CYMER INC COM	400,000 \$	06/02/001	11/02/001	11/07/001	19,614,83	-26,098,29	4,483,44 P
SLO.F2012002	223272107	CYMER INC COM	900,000 \$	06/07/001	11/02/001	11/07/001	16,897,14	13,893,53	2,998,41 P
SLO.F2012002	223272107	CYMER INC COM	500,000 \$	06/09/001	11/02/001	11/07/001	8,717,71	11,354,68	2,636,97 P
SLO.F2012002	223272107	CYMER INC COM	400,000 \$	06/10/001	11/02/001	11/07/001	8,717,71	10,788,04	2,070,33 P
SLO.F2012002	223272107	CYMER INC COM	400,000 \$	06/13/001	11/02/001	11/07/001	13,076,56	-15,654,00	2,577,44 P
SLO.F2012002	281647105	EDWARDS J D & CO COM	2,600,000 \$	10/03/001	11/02/001	11/07/001	26,915,08	18,037,00	8,639,08 P
SLO.F2012002	281647105	ELECTRO SCIENTIFIC INDS INC	800,000 \$	10/71/001	11/02/001	11/07/001	22,879,89	15,450,00	10,829,89 P
SLO.F2012002	281647105	ELECTRO SCIENTIFIC INDS INC	800,000 \$	10/71/001	11/02/001	11/07/001	19,648,54	18,642,80	983,74 P
SLO.F2012002	283292100	ELECTRO SCIENTIFIC INDS INC	1,200,000 \$	10/22/001	11/02/001	11/07/001	29,502,81	28,234,20	1,268,61 P
SLO.F2012002	283292100	ELECTRO SCIENTIFIC INDS INC	700,000 \$	10/23/001	11/02/001	11/07/001	17,209,97	16,251,13	454,84 P
SLO.F2012002	344912100	FOOTSTAR INC COM	600,000 \$	07/26/001	11/02/001	11/07/001	26,277,99	21,289,94	21,289,94 P
SLO.F2012002	444839102	HUMANA INC COM	2,200,000 \$	07/10/001	11/02/001	11/07/001	35,936,09	21,623,40	2,137,40 P
SLO.F2012002	444839102	HUMANA INC COM	1,800,000 \$	07/10/001	11/02/001	11/07/001	21,561,66	17,136,90	4,424,76 P
SLO.F2012002	481131103	JOURNAL REGISTER CO COM	500,000 \$	10/03/001	11/02/001	11/07/001	38,333,71	-33,880,00	4,453,71 P
SLO.F2012002	481131103	JOURNAL REGISTER CO COM	500,000 \$	10/16/001	11/02/001	11/07/001	8,712,21	-4,115,05	9,971,6 P
SLO.F2012002	481131103	JOURNAL REGISTER CO COM	500,000 \$	10/19/001	11/02/001	11/07/001	21,698,09	-40,033,98	7,979,00 P
SLO.F2012002	493914106	KEY ENERGY SERVICES INC COM	3,400,000 \$	06/21/001	11/02/001	11/07/001	2,233,66	2,239,24	1,312,7 P
SLO.F2012002	700416209	PARK ELECTROCHEMICAL CORP COM	900,000 \$	09/17/001	11/02/001	11/07/001	20,282,98	-20,276,28	6,70 P
SLO.F2012002	700416209	PATTERSON UTI ENERGY INC COM	500,000 \$	06/29/001	11/02/001	11/07/001	9,503,88	-9,433,70	333,18 P
SLO.F2012002	700416209	PATTERSON UTI ENERGY INC COM	500,000 \$	06/29/001	11/02/001	11/07/001	21,234,88	-24,204,00	2,979,12 P
SLO.F2012002	871130100	SYBASE INC COM	1,600,000 \$	05/09/001	11/02/001	11/07/001	22,590,50	-30,239,96	4,648,44 P
SLO.F2012002	871130100	SYBASE INC COM	1,800,000 \$	05/09/001	11/02/001	11/07/001	2,533,63	1,897,50	656,13 P
SLO.F2012002	099849101	BORLAND SOFTWARE CORP COM	200,000 \$	10/04/001	11/06/001	11/09/001	31,920,69	23,204,00	8,416,69 P
SLO.F2012002	099849101	BORLAND SOFTWARE CORP COM	2,500,000 \$	10/71/001	11/06/001	11/13/001	24,459,38	21,083,63	3,272,75 P
SLO.F2012002	099849101	BORLAND SOFTWARE CORP COM	1,500,000 \$	05/29/001	11/07/001	11/13/001	24,459,38	17,257,50	7,201,88 P
SLO.F2012002	007768104	AEROFLEX INC	1,500,000 \$	06/01/001	11/07/001	11/13/001	8,208,52	8,680,20	351,68 P
SLO.F2012002	007768104	AEROFLEX INC	400,000 \$	06/19/001	11/07/001	11/13/001	14,985,30	11,499,52	3,485,78 P
SLO.F2012002	012633101	ALBEMARLE CORP	800,000 \$	09/04/001	11/07/001	11/13/001	16,839,14	11,490,66	5,368,48 P
SLO.F2012002	032315108	ANADIGICS INC	900,000 \$	09/06/001	11/07/001	11/13/001	24,532,09	15,268,08	9,264,01 P
SLO.F2012002	032315108	ANADIGICS INC	1,300,000 \$	09/07/001	11/07/001	11/13/001	3,423,13	2,986,80	436,33 P
SLO.F2012002	032315108	ANADIGICS INC	500,000 \$	09/10/001	11/07/001	11/13/001	9,366,19	-4,820,65	2,545,54 P
SLO.F2012002	032315108	ANADIGICS INC	1,000,000 \$	10/71/001	11/07/001	11/13/001	12,887,97	10,201,60	2,686,37 P
SLO.F2012002	099849101	BORLAND SOFTWARE CORP COM	1,700,000 \$	10/16/001	11/07/001	11/13/001	21,909,34	-19,470,61	2,438,93 P
SLO.F2012002	197423103	COGNEX CORP COM	1,000,000 \$	10/16/001	11/07/001	11/13/001	22,154,46	20,271,40	1,883,06 P
SLO.F2012002	197423103	FILENET CORP	200,000 \$	05/09/001	11/07/001	11/13/001	3,423,13	2,986,80	436,33 P
SLO.F2012002	197423103	FILENET CORP	200,000 \$	05/10/001	11/07/001	11/13/001	18,827,19	16,350,95	2,476,24 P
SLO.F2012002	316869106	FILENET CORP	1,100,000 \$	09/16/001	11/07/001	11/13/001	41,077,50	-24,932,52	6,403,98 P
SLO.F2012002	316869106	FILENET CORP	2,400,000 \$	03/09/001	11/07/001	11/13/001	6,257,30	8,137,20	620,10 P
SLO.F2012002	316869106	FILENET CORP	300,000 \$	10/24/001	11/07/001	11/13/001	13,479,48	15,270,75	2,066,48 P
SLO.F2012002	346543109	FISHER SCIENTIFIC INTL INC COM	900,000 \$	07/11/001	11/07/001	11/13/001	11,174,93	-4,358,43	9,811,31 P
SLO.F2012002	444839102	HUMANA INC COM	900,000 \$	07/26/001	11/07/001	11/13/001	11,174,93	-4,358,43	9,811,31 P
SLO.F2012002	444839102	HUMANA INC COM	900,000 \$	07/26/001	11/07/001	11/13/001	3,724,98	-4,305,00	2,669,93 P
SLO.F2012002	444839102	HUMANA INC COM	300,000 \$	08/14/001	11/07/001	11/13/001	31,041,46	27,832,75	889,93 P
SLO.F2012002	444839102	HUMANA INC COM	2,300,000 \$	09/10/001	11/07/001	11/13/001	3,724,98	2,740,82	3,208,71 P
SLO.F2012002	444839102	HUMANA INC COM	300,000 \$	09/10/001	11/07/001	11/13/001	11,070,70	9,402,18	3,232,80 P
SLO.F2012002	444839102	HUMANA INC COM	1,200,000 \$	10/22/001	11/07/001	11/13/001	48,538,05	31,676,24	9,811,31 P
SLO.F2012002	515086106	LANDS END INC COM	5,300,000 \$	10/23/001	11/07/001	11/13/001	68,442,47	-61,648,95	6,793,52 P
SLO.F2012002	515086106	MICROMUSE INC	1,900,000 \$	11/01/001	11/07/001	11/13/001	22,643,76	18,093,60	5,548,16 P
SLO.F2012002	515086106	MICROMUSE INC	1,800,000 \$	08/21/001	11/07/001	11/13/001	17,848,74	19,289,42	1,440,68 P
SLO.F2012002	739308104	POWER-ONE INC COM	1,800,000 \$	09/04/001	11/07/001	11/13/001	26,773,11	19,103,74	7,669,37 P
SLO.F2012002	739308104	POWER-ONE INC COM	1,400,000 \$	09/04/001	11/07/001	11/13/001	17,848,74	20,944,40	3,135,66 P
SLO.F2012002	007768104	AEROFLEX INC	2,700,000 \$	10/04/001	11/07/001	11/14/001	36,871,97	22,774,58	14,097,39 P
SLO.F2012002	007768104	AEROFLEX INC	1,600,000 \$	06/19/001	11/08/001	11/14/001	25,274,83	12,840,48	12,694,35 P
SLO.F2012002	007768104	AEROFLEX INC	800,000 \$	06/15/001	11/08/001	11/14/001	12,687,42	-7,279,92	3,107,50 P
SLO.F2012002	007768104	AEROFLEX INC	600,000 \$	06/18/001	11/08/001	11/14/001	9,513,56	5,434,74	4,080,82 P
SLO.F2012002	007768104	AEROFLEX INC	200,000 \$	06/01/001	11/08/001	11/14/001	3,171,83	2,301,00	870,83 P
SLO.F2012002	007768104	AEROFLEX INC	2,300,000 \$	09/10/001	11/08/001	11/14/001	43,242,47	-31,234,99	11,497,48 P



Alfred P Skean Foundation  
 Taxpayer Identification # 13-1623677

SI.072012002	033131104	ANADIGICS INC	1,500,000.00	09/15/90	11/08/01	11/14/01	24,201.61	20,766.60	7,435.01 P
SI.072012002	033131104	ANADIGICS INC	200,000.00	09/26/01	11/08/01	11/14/01	3,706.21	-2,780.00	900.21 P
SI.072012002	117235100	CIBRUS LOGIC INC COM	2,700,000.00	08/15/01	11/08/01	11/14/01	36,760.35	-41,267.78	-4,607.43 P
SI.072012002	117235100	CIBRUS LOGIC INC COM	1,600,000.00	08/16/01	11/08/01	11/14/01	21,783.91	24,118.40	-2,334.49 P
SI.072012002	117235100	CIBRUS LOGIC INC COM	3,100,000.00	08/17/01	11/08/01	11/14/01	42,206.53	-43,555.31	-1,348.78 P
SI.072012002	192421103	COGNEX CORP COM	100,000.00	06/20/01	11/08/01	11/14/01	2,170.82	2,752.40	2,752.40 P
SI.072012002	192421103	COGNEX CORP COM	700,000.00	10/17/01	11/08/01	11/14/01	15,193.72	-13,965.00	-1,228.72 P
SI.072012002	192421103	COGNEX CORP COM	200,000.00	10/22/01	11/08/01	11/14/01	6,512.43	-4,052.98	-2,459.45 P
SI.072012002	233571107	CYMER INC COM	200,000.00	08/15/01	11/08/01	11/14/01	4,619.84	-5,218.00	-598.16 P
SI.072012002	233571107	CYMER INC COM	200,000.00	08/22/01	11/08/01	11/14/01	4,619.84	-4,791.28	-1,128.56 P
SI.072012002	233571107	CYMER INC COM	100,000.00	08/28/01	11/08/01	11/14/01	2,309.92	-4,205.98	-6,515.90 P
SI.072012002	26413X101	DUPONT PHOTOMASKS INC	300,000.00	07/25/01	11/08/01	11/14/01	20,114.13	19,718.30	395.83 P
SI.072012002	26413X101	DUPONT PHOTOMASKS INC	400,000.00	08/01/01	11/08/01	11/14/01	16,091.30	16,100.96	-9.66 P
SI.072012002	26413X101	DUPONT PHOTOMASKS INC	600,000.00	04/07/01	11/08/01	11/14/01	24,126.95	22,795.68	-1,331.27 P
SI.072012002	26413X101	DUPONT PHOTOMASKS INC	100,000.00	08/08/01	11/08/01	11/14/01	21,979.81	18,732.74	-3,247.07 P
SI.072012002	316491104	FLUENT CORP	1,300,000.00	05/05/01	11/08/01	11/14/01	8,666.71	-4,137.20	-4,533.51 P
SI.072012002	316491104	FLUENT SCIENTIFIC INTL INC COM	200,000.00	05/09/01	11/08/01	11/14/01	43,636.47	31,825.53	-11,810.94 P
SI.072012002	673642102	OAKLEY INC COM	3,700,000.00	10/22/01	11/08/01	11/14/01	14,699.74	17,260.00	2,560.26 P
SI.072012002	709279104	PENNZOIL QUAKER ST CO COM	1,200,000.00	06/27/01	11/08/01	11/14/01	22,273.30	11,269.22	-10,994.08 P
SI.072012002	709279104	PIER I IMPORTS INC COM	1,700,000.00	09/06/01	11/08/01	11/14/01	28,824.53	22,328.24	-6,496.29 P
SI.072012002	709279104	PIER I IMPORTS INC COM	2,200,000.00	09/07/01	11/08/01	11/14/01	47,167.42	32,749.56	-14,417.86 P
SI.072012002	720279104	PIER I IMPORTS INC COM	3,600,000.00	09/17/01	11/08/01	11/14/01	2,620.41	-1,750.10	-4,370.51 P
SI.072012002	720279104	PIER I IMPORTS INC COM	200,000.00	09/18/01	11/08/01	11/14/01	13,894.33	13,311.10	-583.23 P
SI.072012002	720279104	PIER I IMPORTS INC COM	500,000.00	10/16/01	11/08/01	11/14/01	23,533.13	18,652.80	-4,880.33 P
SI.072012002	720279104	PIER I IMPORTS INC COM	1,400,000.00	10/05/01	11/08/01	11/14/01	16,786.02	-8,160.02	-2,626.00 P
SI.072012002	779910104	POWER-ONE INC COM	1,000,000.00	10/08/01	11/08/01	11/14/01	9,805.47	7,271.40	-2,534.07 P
SI.072012002	779910104	POWER-ONE INC COM	1,000,000.00	10/11/01	11/08/01	11/14/01	272,491.21	272,491.21	0.00 P
SI.072012002	996102802	SLO CLIENT CASH INVESTMENT TR	272,491.21	10/11/01	11/08/01	11/14/01	18,009.99	-12,633.61	-5,376.38 P
SI.072012002	006511F08	ADAPTEC INC COM	1,300,000.00	10/11/01	11/09/01	11/15/01	23,531.52	-15,789.58	-7,741.94 P
SI.072012002	006511F08	ADAPTEC INC COM	1,700,000.00	09/20/01	11/09/01	11/15/01	5,244.38	-4,170.00	-1,114.38 P
SI.072012002	003315108	ANADIGICS INC	300,000.00	09/21/01	11/09/01	11/15/01	21,137.53	16,014.20	-5,053.33 P
SI.072012002	003315108	ANADIGICS INC	1,200,000.00	09/24/01	11/09/01	11/15/01	12,330.23	-9,364.67	-2,965.56 P
SI.072012002	013151108	ANADIGICS INC	700,000.00	09/24/01	11/09/01	11/15/01	64,360.15	-62,478.60	-1,881.55 P
SI.072012002	124641109	C & D TECHNOLOGIES INC COM	3,000,000.00	08/27/01	11/09/01	11/15/01	15,017.37	13,568.52	-1,448.85 P
SI.072012002	124641109	C & D TECHNOLOGIES INC COM	700,000.00	04/23/01	11/09/01	11/15/01	10,726.69	10,092.43	-634.26 P
SI.072012002	124641109	C & D TECHNOLOGIES INC COM	1,000,000.00	04/24/01	11/09/01	11/15/01	21,453.38	21,497.10	-43.72 P
SI.072012002	124641109	C & D TECHNOLOGIES INC COM	500,000.00	09/05/01	11/09/01	11/15/01	10,726.69	-10,832.23	-105.54 P
SI.072012002	124641109	C & D TECHNOLOGIES INC COM	400,000.00	09/05/01	11/09/01	11/15/01	8,581.35	-8,197.92	-383.43 P
SI.072012002	124641109	C & D TECHNOLOGIES INC COM	1,400,000.00	04/23/01	11/09/01	11/15/01	18,008.43	19,077.80	1,069.37 P
SI.072012002	124641109	C & D TECHNOLOGIES INC COM	500,000.00	04/23/01	11/09/01	11/15/01	5,143.27	-5,428.40	-385.13 P
SI.072012002	124641109	C & D TECHNOLOGIES INC COM	400,000.00	04/23/01	11/09/01	11/15/01	6,709.27	-7,796.25	-1,086.98 P
SI.072012002	124641109	C & D TECHNOLOGIES INC COM	300,000.00	04/23/01	11/09/01	11/15/01	8,599.71	-4,483.75	-1,115.96 P
SI.072012002	124641109	C & D TECHNOLOGIES INC COM	500,000.00	10/24/01	11/09/01	11/15/01	22,173.61	20,413.08	-1,760.53 P
SI.072012002	346583109	FORBSTER MESH INC COM	1,800,000.00	09/11/01	11/09/01	11/15/01	20,983.64	17,252.17	-3,731.47 P
SI.072012002	444819102	HUMANA INC COM	1,700,000.00	10/19/01	11/09/01	11/15/01	8,524.71	10,605.63	2,080.94 P
SI.072012002	444819102	HUMANA INC COM	500,000.00	04/01/01	11/09/01	11/15/01	10,128.96	9,350.00	-778.96 P
SI.072012002	49111K108	INTEGRATED CIRCUIT SYS INC	500,000.00	10/23/01	11/09/01	11/15/01	48,003.39	-41,602.47	-6,400.92 P
SI.072012002	676351102	ORSHORE LOGISTICS INC COM	1,300,000.00	06/27/01	11/09/01	11/15/01	4,004.88	-3,531.61	-736.27 P
SI.072012002	707812106	PENN VA CORP	100,000.00	07/33/01	11/09/01	11/15/01	22,186.77	19,890.00	-2,296.77 P
SI.072012002	709121109	PENNZOIL QUAKER ST CO COM	1,800,000.00	06/27/01	11/09/01	11/15/01	24,934.00	14,631.63	-10,302.37 P
SI.072012002	720279104	PIER I IMPORTS INC COM	8,200,000.00	09/11/01	11/09/01	11/15/01	107,609.91	-84,030.70	-23,579.21 P
SI.072012002	720279104	PIER I IMPORTS INC COM	1,800,000.00	10/17/01	11/09/01	11/15/01	23,621.69	-4,667.87 P	-28,289.56 P
SI.072012002	720279104	PIER I IMPORTS INC COM	1,800,000.00	10/17/01	11/09/01	11/15/01	7,873.90	-4,305.08	-3,568.82 P
SI.072012002	720279104	PIER I IMPORTS INC COM	600,000.00	10/16/01	11/09/01	11/15/01	2,884.82	-2,181.42	-4,066.24 P
SI.072012002	739310114	POWER-ONE INC COM	2,400,000.00	10/09/01	11/09/01	11/15/01	23,078.39	17,172.96	-5,905.43 P
SI.072012002	739310114	POWER-ONE INC COM	1,400,000.00	10/09/01	11/09/01	11/15/01	13,463.13	13,463.13	0.00 P
SI.072012002	996102802	SLO CLIENT CASH INVESTMENT TR	206,374.99	10/22/01	11/09/01	11/15/01	26,323.56	12,680.48	-13,643.08 P
SI.072012002	007741104	AEROFLEX INC	1,600,000.00	06/19/01	11/20/01	11/15/01	27,974.10	14,838.62	-13,135.48 P
SI.072012002	007741104	AEROFLEX INC	1,700,000.00	07/24/01	11/20/01	11/15/01	21,391.96	12,335.96	-9,056.00 P
SI.072012002	007741104	AEROFLEX INC	1,800,000.00	08/01/01	11/20/01	11/15/01	29,619.63	18,990.36	-10,629.27 P
SI.072012002	012631101	ALBEMARLE CORP	100,000.00	06/19/01	11/23/01	11/15/01	2,069.51	2,315.05	145.54 P

SLOF7012002	01265101	ALBEMARLE CORP	400 0000 S	06/21/01	1/1/201	1/1/201	8,278 04	8,999 80	715 76 P
SLOF7012002	01265101	ALBEMARLE CORP	300 0000 S	07/10/01	1/1/201	1/1/201	6,208 53	-4,707 01	-498 48 P
SLOF7012002	02315108	ANADIGICS INC	400 0000 S	09/14/01	1/1/201	1/1/201	7,036 72	-5,351 24	1,685 48 P
SLOF7012002	02315108	ANADIGICS INC	500 0000 S	10/02/01	1/1/201	1/1/201	8,795 91	-5,983 30	2,813 41 P
SLOF7012002	02315108	ANADIGICS INC	1,600 0000 S	10/03/01	1/1/201	1/1/201	28,146 90	-20,897 60	7,249 30 P
SLOF7012002	127295100	CIRIUS LOGIC INC COM	600 0000 S	08/23/01	1/1/201	1/1/201	7,917 34	-8,159 60	-222 26 P
SLOF7012002	127295100	CIRIUS LOGIC INC COM	3,700 0000 S	08/24/01	1/1/201	1/1/201	48,823 57	-51,460 34	-2,636 77 P
SLOF7012002	127295100	CIRIUS LOGIC INC COM	500 0000 S	08/27/01	1/1/201	1/1/201	6,997 78	-6,795 75	199 03 P
SLOF7012002	223272107	CYMER INC COM	100 0000 S	08/28/01	1/1/201	1/1/201	2,299 92	-2,598 78	-298 83 P
SLOF7012002	223272107	CYMER INC COM	200 0000 S	08/31/01	1/1/201	1/1/201	4,599 83	-3,022 00	-1,577 83 P
SLOF7012002	223272107	DUPONT PHOTOMASKS INC	400 0000 S	08/01/01	1/1/201	1/1/201	16,478 01	-14,612 40	1,865 61 P
SLOF7012002	26613X101	DUPONT PHOTOMASKS INC	300 0000 S	08/10/01	1/1/201	1/1/201	12,355 50	-10,915 24	1,440 26 P
SLOF7012002	43811K208	INTERGATED CIRCUIT SYS INC	1,300 0000 S	08/01/01	1/1/201	1/1/201	22,171 41	-27,516 69	-5,345 28 P
SLOF7012002	72079108	PIER 1 IMPORTS INC COM	3,500 0000 S	10/16/01	1/1/201	1/1/201	46,229 25	-37,946 50	8,282 75 P
SLOF7012002	72079108	PIER 1 IMPORTS INC COM	1,900 0000 S	10/17/01	1/1/201	1/1/201	8,272 76	-7,988 66	284 10 P
SLOF7012002	72079108	PIER 1 IMPORTS INC COM	300 0000 S	10/17/01	1/1/201	1/1/201	16,543 53	-16,493 22	50 31 P
SLOF7012002	72079108	PIER 1 IMPORTS INC COM	600 0000 S	05/09/01	1/1/201	1/1/201	15,943 89	-18,674 92	-2,731 03 P
SLOF7012002	871130100	SYBASE INC COM	1,100 0000 S	05/10/01	1/1/201	1/1/201	17,436 98	-20,701 80	-3,264 82 P
SLOF7012002	871130100	SYBASE INC COM	1,200 0000 S	08/01/01	1/1/201	1/1/201	8,724 36	-9,273 10	-548 74 P
SLOF7012002	007748104	AEROFLEX INC	500 0000 S	08/10/01	1/1/201	1/1/201	24,428 20	-12,263 86	12,164 34 P
SLOF7012002	007748104	AEROFLEX INC	1,400 0000 S	08/13/01	1/1/201	1/1/201	13,958 97	-7,144 00	6,814 97 P
SLOF7012002	007748104	AEROFLEX INC	800 0000 S	08/14/01	1/1/201	1/1/201	5,234 62	-2,380 11	2,854 51 P
SLOF7012002	007748104	AEROFLEX INC	300 0000 S	07/10/01	1/1/201	1/1/201	18,416 05	-11,178 35	7,237 70 P
SLOF7012002	01265101	ALBEMARLE CORP	500 0000 S	07/10/01	1/1/201	1/1/201	1,956 46	-1,206 10	750 36 P
SLOF7012002	02315108	ANADIGICS INC	100 0000 S	10/10/01	1/1/201	1/1/201	13,555 19	-9,508 31	4,046 88 P
SLOF7012002	02315108	ANADIGICS INC	700 0000 S	10/11/01	1/1/201	1/1/201	17,428 10	-13,589 46	3,838 64 P
SLOF7012002	02315108	ANADIGICS INC	900 0000 S	10/12/01	1/1/201	1/1/201	11,618 73	-8,693 70	2,925 03 P
SLOF7012002	02315108	ANADIGICS INC	600 0000 S	10/13/01	1/1/201	1/1/201	5,809 37	-4,424 40	1,384 97 P
SLOF7012002	02315108	ANADIGICS INC	300 0000 S	10/13/01	1/1/201	1/1/201	11,618 73	-8,678 52	2,940 21 P
SLOF7012002	02315108	ANADIGICS INC	600 0000 S	09/17/01	1/1/201	1/1/201	20,842 74	-22,334 16	-1,491 42 P
SLOF7012002	02315108	ANADIGICS INC	600 0000 S	09/19/01	1/1/201	1/1/201	7,416 63	-7,649 01	-232 38 P
SLOF7012002	02315108	ANADIGICS INC	300 0000 S	10/22/01	1/1/201	1/1/201	12,940 78	-12,105 96	834 82 P
SLOF7012002	02315108	ANADIGICS INC	600 0000 S	09/04/01	1/1/201	1/1/201	4,720 68	-5,128 58	-397 90 P
SLOF7012002	02315108	ANADIGICS INC	200 0000 S	09/05/01	1/1/201	1/1/201	9,461 56	-9,780 04	-318 48 P
SLOF7012002	02315108	ANADIGICS INC	400 0000 S	09/10/01	1/1/201	1/1/201	4,720 68	-4,764 58	-43 90 P
SLOF7012002	223272107	CYMER INC COM	200 0000 S	09/10/01	1/1/201	1/1/201	6,799 77	-13,193 75	-6,393 98 P
SLOF7012002	223272107	CYMER INC COM	1,700 0000 S	11/02/00	1/1/201	1/1/201	3,199 83	-11,618 73	-8,418 92 P
SLOF7012002	438665106	INTERFACE INC CL A	1,300 0000 S	11/03/00	1/1/201	1/1/201	7,599 75	-16,961 25	-9,361 50 P
SLOF7012002	438665106	INTERFACE INC CL A	1,900 0000 S	11/06/00	1/1/201	1/1/201	799 97	-1,774 56	-974 59 P
SLOF7012002	438665106	INTERFACE INC CL A	200 0000 S	11/10/00	1/1/201	1/1/201	2,422 20	-2,101 31	320 82 P
SLOF7012002	438665106	INTERFACE INC CL A	200 0000 S	10/22/01	1/1/201	1/1/201	32,699 64	-30,753 83	1,945 81 P
SLOF7012002	673663102	OAKLEY INC COM	2,700 0000 S	10/24/01	1/1/201	1/1/201	23,747 21	-21,628 54	2,118 67 P
SLOF7012002	709481101	PATTERSON UTI ENERGY INC COM	1,100 0000 S	06/29/01	1/1/201	1/1/201	10,794 19	-7,645 00	3,149 19 P
SLOF7012002	709481101	PATTERSON UTI ENERGY INC COM	500 0000 S	07/11/01	1/1/201	1/1/201	14,779 31	-14,126 44	653 07 P
SLOF7012002	709481101	PATTERSON UTI ENERGY INC COM	400 0000 S	07/13/01	1/1/201	1/1/201	14,779 31	-14,071 88	707 63 P
SLOF7012002	709481101	PATTERSON UTI ENERGY INC COM	400 0000 S	07/16/01	1/1/201	1/1/201	14,779 31	-14,071 88	707 63 P
SLOF7012002	709481101	PATTERSON UTI ENERGY INC COM	400 0000 S	10/17/01	1/1/201	1/1/201	35,922 86	-32,986 44	2,936 42 P
SLOF7012002	729131100	THOMAS & BETTS CORP COM	700 0000 S	09/25/01	1/1/201	1/1/201	13,928 70	-12,270 72	1,657 98 P
SLOF7012002	729131100	THOMAS & BETTS CORP COM	200 0000 S	10/22/01	1/1/201	1/1/201	2,843 60	-2,172 54	671 06 P
SLOF7012002	00651F104	ADAPTEC INC COM	2,900 0000 S	10/11/01	1/1/201	1/1/201	41,841 23	-38,187 13	3,654 10 P
SLOF7012002	00651F104	ADAPTEC INC COM	1,900 0000 S	10/02/01	1/1/201	1/1/201	10,594 63	-10,088 30	506 33 P
SLOF7012002	00651F104	ADAPTEC INC COM	500 0000 S	10/22/01	1/1/201	1/1/201	10,594 63	-10,088 30	506 33 P
SLOF7012002	192423102	COONEX CORP COM	1,700 0000 S	01/17/01	1/1/201	1/1/201	37,234 54	-34,557 94	2,676 60 P
SLOF7012002	438665106	OAKLEY INC COM	1,300 0000 S	10/24/01	1/1/201	1/1/201	13,924 46	-14,797 77	-1,873 31 P
SLOF7012002	673663102	OAKLEY INC COM	1,300 0000 S	10/17/01	1/1/201	1/1/201	37,234 54	-35,735 51	1,548 87 P
SLOF7012002	673663102	OAKLEY INC COM	1,300 0000 S	10/17/01	1/1/201	1/1/201	5,986 84	-5,258 88	727 96 P
SLOF7012002	844313102	THOMAS & BETTS CORP COM	300 0000 S	09/23/01	1/1/201	1/1/201	11,973 67	-10,931 40	1,042 27 P
SLOF7012002	844313102	THOMAS & BETTS CORP COM	600 0000 S	10/31/01	1/1/201	1/1/201	107,495 62	-99,437 13	8,058 49 P
SLOF7012002	844313102	THOMAS & BETTS CORP COM	3,900 0000 S	09/19/01	1/1/201	1/1/201	23,135 22	-19,040 00	4,095 22 P
SLOF7012002	089202100	BIG LOTS INC COM	2,400 0000 S	10/03/01	1/1/201	1/1/201	4,819 84	-3,865 00	954 84 P
SLOF7012002	089202100	BIG LOTS INC COM	500 0000 S	10/10/01	1/1/201	1/1/201	3,947 66	-2,970 00	977 66 P
SLOF7012002	10343105	BOWNE & CO INC COM	300 0000 S	02/13/01	1/1/201	1/1/201	21,024 17	-16,400 00	4,624 17 P
SLOF7012002	10343105	BOWNE & CO INC COM	1,600 0000 S	02/16/01	1/1/201	1/1/201	10,229 63	-13,752 24	-3,522 59 P
SLOF7012002	223401104	CREDENCE SYS CORP	600 0000 S	04/29/01	1/1/201	1/1/201	3,095 89	-2,556 76	549 13 P
SLOF7012002	223401109	CROSSMANN COMMUNITIES INC	100 0000 S	10/23/01	1/1/201	1/1/201	24,480 64	-21,094 50	3,386 14 P
SLOF7012002	433231100	NAAMED CORP	1,000 0000 S	04/04/01	1/1/201	1/1/201			

SI.0720.1202	43111K208	INTEGRATED CIRCUIT SYS INC	1,700,000.00	04/01/01	11/19/01	11/20/01	31,720.94	-36,039.21	-4,318.27 P
SI.0720.1202	612015100	MONTANA PWR CO COM	700,000.00	05/17/01	11/15/01	11/20/01	3,392.57	-10,373.79	-6,981.22 P
SI.0720.1202	612015100	MONTANA PWR CO COM	1,200,000.00	03/18/01	11/15/01	11/20/01	6,300.50	-19,041.10	-12,740.60 P
SI.0720.1202	709321109	PENNZOIL QUAKER ST CO COM	1,400,000.00	06/27/01	11/15/01	11/20/01	14,849.50	-13,260.00	1,589.50 P
SI.0720.1202	709321109	PENNZOIL QUAKER ST CO COM	1,400,000.00	06/27/01	11/15/01	11/20/01	17,534.42	14,953.64	2,580.78 P
SI.0720.1202	729121200	PELEXUS CORP	2,100,000.00	10/17/01	11/15/01	11/20/01	60,318.99	57,783.37	2,535.62 P
SI.0720.1202	751110100	REEBOK INTL LTD COM	2,900,000.00	10/20/01	11/17/01	11/20/01	64,197.47	56,525.64	7,671.83 P
SI.0720.1202	871130100	SYBASE INC COM	800,000.00	03/10/01	11/15/01	11/20/01	11,413.05	13,801.20	2,388.15 P
SI.0720.1202	921291108	VISHAY INTERTECHNOLOGY INC	0.0000.00	07/13/00	11/15/01	11/15/01	5.13	7.89	-2.76 P
SI.0720.1202	089302103	BIG LOTS INC COM	1,100,000.00	10/10/01	11/16/01	11/21/01	10,122.74	-4,503.00	1,619.74 P
SI.0720.1202	103043103	BOYNE & CO INC COM	900,000.00	02/16/01	11/16/01	11/21/01	9,232.60	-9,232.60	2,340.60 P
SI.0720.1202	223502108	CREDENCE SYS CORP	1,200,000.00	07/29/01	11/16/01	11/21/01	22,019.77	29,796.52	7,706.75 P
SI.0720.1202	223502108	CREDENCE SYS CORP	900,000.00	05/20/01	11/16/01	11/21/01	13,292.92	-19,807.63	-4,514.73 P
SI.0720.1202	223502108	CREDENCE SYS CORP	100,000.00	06/05/01	11/16/01	11/21/01	1,699.21	2,279.01	579.79 P
SI.0720.1202	612015100	MONTANA PWR CO COM	1,100,000.00	05/18/01	11/16/01	11/21/01	4,477.40	16,111.70	-11,634.30 P
SI.0720.1202	612015100	MONTANA PWR CO COM	4,300,000.00	05/22/01	11/16/01	11/21/01	17,502.56	-83,041.73	-45,540.17 P
SI.0720.1202	612015100	MONTANA PWR CO COM	5,000,000.00	06/05/01	11/16/01	11/21/01	20,531.81	-66,096.00	-46,564.19 P
SI.0720.1202	612015100	MONTANA PWR CO COM	600,000.00	06/18/01	11/16/01	11/21/01	2,442.22	-6,513.18	-4,070.96 P
SI.0720.1202	612015100	MONTANA PWR CO COM	600,000.00	06/18/01	11/16/01	11/21/01	2,450.03	-6,513.18	-4,070.96 P
SI.0720.1202	631321103	MYTELIS CORP COM	200,000.00	07/16/01	11/16/01	11/21/01	29,774.60	31,641.73	1,867.13 P
SI.0720.1202	707812106	PENN VA CORP	900,000.00	09/13/01	11/16/01	11/21/01	6,616.48	-7,199.76	-583.18 P
SI.0720.1202	707812106	PENN VA CORP	200,000.00	06/21/01	11/16/01	11/21/01	23,705.13	-20,298.94	3,406.19 P
SI.0720.1202	709321109	PENNZOIL QUAKER ST CO COM	1,900,000.00	06/29/01	11/16/01	11/21/01	3,742.91	-3,179.07	563.84 P
SI.0720.1202	709321109	PENNZOIL QUAKER ST CO COM	300,000.00	09/24/01	11/16/01	11/21/01	6,775.21	-4,096.18	679.03 P
SI.0720.1202	711931108	PHILLIPS VAN HEUSEN CORP COM	600,000.00	06/22/01	11/16/01	11/21/01	23,513.44	19,520.00	3,993.44 P
SI.0720.1202	73040P108	RADIO ONE INC CL A	1,600,000.00	10/22/01	11/16/01	11/21/01	79,661.30	36,238.15	-4,566.53 P
SI.0720.1202	871130100	SYBASE INC COM	400,000.00	03/17/01	11/16/01	11/21/01	5,649.77	-4,799.64	-1,140.87 P
SI.0720.1202	871130100	SYBASE INC COM	100,000.00	06/01/01	11/16/01	11/21/01	1,412.44	-1,351.00	138.56 P
SI.0720.1202	941209102	SLO CLIENT CASH INVESTMENT TR	43,209,420.00	10/12/01	11/16/01	11/16/01	45,509.82	-45,509.82	0.00 P
SI.0720.1202	941209102	SLO CLIENT CASH INVESTMENT TR	151,765,180.00	10/15/01	11/16/01	11/16/01	151,765.18	-11,068.23	151,765.18 P
SI.0720.1202	941209102	SLO CLIENT CASH INVESTMENT TR	11,068,230.00	10/16/01	11/16/01	11/16/01	11,068.23	-11,068.23	0.00 P
SI.0720.1202	089302103	BIG LOTS INC COM	1,100,000.00	10/04/01	11/19/01	11/23/01	13,971.76	10,822.00	2,149.76 P
SI.0720.1202	089302103	BIG LOTS INC COM	2,000,000.00	11/19/01	11/19/01	11/23/01	2,779.36	-2,415.00	364.36 P
SI.0720.1202	099709107	BORBERS GROUP INC COM	800,000.00	11/19/01	11/19/01	11/23/01	35,921.99	33,000.00	2,921.99 P
SI.0720.1202	103043103	BOYNE & CO INC COM	200,000.00	02/21/01	11/19/01	11/23/01	10,279.65	-4,200.00	2,079.65 P
SI.0720.1202	117235100	CIRIUS LOGIC INC COM	1,100,000.00	08/27/01	11/19/01	11/23/01	2,703.52	2,717.50	1,009.42 P
SI.0720.1202	117235100	CIRIUS LOGIC INC COM	300,000.00	02/28/01	11/19/01	11/23/01	14,867.87	13,877.29	990.58 P
SI.0720.1202	117235100	CIRIUS LOGIC INC COM	300,000.00	02/28/01	11/19/01	11/23/01	4,054.87	-4,093.50	-38.63 P
SI.0720.1202	117235100	CIRIUS LOGIC INC COM	900,000.00	09/24/01	11/19/01	11/23/01	12,534.38	11,178.09	1,356.29 P
SI.0720.1202	117235100	CIRIUS LOGIC INC COM	900,000.00	09/24/01	11/19/01	11/23/01	1,304.95	1,202.36	102.59 P
SI.0720.1202	117235100	CIRIUS LOGIC INC COM	300,000.00	10/03/01	11/19/01	11/23/01	12,548.38	-10,659.60	1,888.78 P
SI.0720.1202	260084103	DOVER DOWN'S EXHIBT INC	300,000.00	08/15/01	11/19/01	11/23/01	4,182.16	-3,437.87	724.99 P
SI.0720.1202	26413X101	DUPONT PHOTOMASKS INC	100,000.00	08/16/01	11/19/01	11/23/01	29,833.04	12,968.82	16,864.16 P
SI.0720.1202	26413X101	DUPONT PHOTOMASKS INC	900,000.00	05/16/01	11/19/01	11/23/01	7,231.89	-6,318.35	903.54 P
SI.0720.1202	316469106	FILENET CORP	900,000.00	04/06/01	11/19/01	11/23/01	23,693.66	19,281.32	4,412.34 P
SI.0720.1202	433231103	FNAMED CORP	900,000.00	04/06/01	11/19/01	11/23/01	20,510.34	-23,332.43	-2,822.19 P
SI.0720.1202	433231103	FNAMED CORP	900,000.00	08/01/01	11/19/01	11/23/01	29,833.04	-21,819.52	7,993.52 P
SI.0720.1202	43111K208	INTEGRATED CIRCUIT SYS INC	1,100,000.00	08/07/01	11/19/01	11/23/01	28,833.04	-15,864.64	12,968.40 P
SI.0720.1202	43111K208	INTEGRATED CIRCUIT SYS INC	1,600,000.00	08/07/01	11/19/01	11/23/01	14,916.54	-7,718.00	7,198.54 P
SI.0720.1202	43111K208	INTEGRATED CIRCUIT SYS INC	800,000.00	08/09/01	11/19/01	11/23/01	7,438.27	-5,288.45	2,149.82 P
SI.0720.1202	43111K208	INTEGRATED CIRCUIT SYS INC	500,000.00	06/29/01	11/19/01	11/23/01	6,369.84	2,051.00	4,318.84 P
SI.0720.1202	709321109	PENNZOIL QUAKER ST CO COM	500,000.00	07/03/01	11/19/01	11/23/01	2,507.93	-41,233.03	-38,725.10 P
SI.0720.1202	709321109	PENNZOIL QUAKER ST CO COM	200,000.00	10/17/01	11/19/01	11/23/01	46,217.92	-4,340.00	41,877.92 P
SI.0720.1202	75940P108	RAADIO ONE INC CL A	1,500,000.00	10/23/01	11/19/01	11/23/01	43,519.24	31,291.00	12,228.24 P
SI.0720.1202	75940P108	RAADIO ONE INC CL A	700,000.00	10/23/01	11/19/01	11/23/01	23,515.23	27,918.00	4,402.77 P
SI.0720.1202	871130100	SYBASE INC COM	1,800,000.00	06/01/01	11/19/01	11/23/01	33,012.07	53,012.07	20,000.00 P
SI.0720.1202	871130100	SYBASE INC COM	33,012,070.00	10/16/01	11/19/01	11/23/01	160,243.95	-160,243.95	0.00 P
SI.0720.1202	996102102	SLO CLIENT CASH INVESTMENT TR	160,243,940.00	10/17/01	11/19/01	11/23/01	16,134.46	15,576.83	557.63 P
SI.0720.1202	996102102	SLO CLIENT CASH INVESTMENT TR	900,000.00	11/13/01	11/20/01	11/26/01	11,576.83	9,222.00	2,354.83 P
SI.0720.1202	996102102	SLO CLIENT CASH INVESTMENT TR	900,000.00	02/16/01	11/20/01	11/26/01	5,364.82	3,458.00	1,906.82 P
SI.0720.1202	103043103	BOYNE & CO INC COM	400,000.00	08/21/01	11/20/01	11/26/01	13,412.05	14,407.50	995.45 P
SI.0720.1202	117235100	CIRIUS LOGIC INC COM	1,000,000.00	10/03/01	11/20/01	11/26/01	29,294.22	23,349.56	5,944.66 P
SI.0720.1202	260084103	DOVER DOWN'S EXHIBT INC	900,000.00	10/10/01	11/20/01	11/26/01	12,534.67	-10,800.00	1,734.67 P
SI.0720.1202	260084103	DOVER DOWN'S EXHIBT INC	300,000.00	05/16/01	11/20/01	11/26/01	4,971.23	-4,322.94	648.29 P

SLOF201202	44241720	HOVANANIAN ENTERPRISES INC CL A	200 0000 S	06/18/01	11/20/01	11/26/01	2,509 17	2,813 00	363 82 P
SLOF201202	456458106	INTEGATED CIRCUIT SYS INC	300 0000 S	01/11/01	11/20/01	11/26/01	11 047 83	10 164 10	813 73 P
SLOF201202	481113204	INTEGATED CIRCUIT SYS INC	2 000 0000 S	04/09/01	11/26/01	11/26/01	38 163 32	38 190 00	-424 68 P
SLOF201202	99332107	MID ATLANTIC MED SVCS INC COM	400 0000 S	04/10/01	11/20/01	11/26/01	7 633 06	-4 833 76	807 30 P
SLOF201202	99332107	MID ATLANTIC MED SVCS INC COM	2 400 0000 S	10/23/01	11/20/01	11/26/01	47 293 64	-40 899 12	7 066 56 P
SLOF201202	99332107	MID ATLANTIC MED SVCS INC COM	1 300 0000 S	10/29/01	11/20/01	11/26/01	43 900 02	-39 578 17	4 321 85 P
SLOF201202	99332107	MID ATLANTIC MED SVCS INC COM	800 0000 S	10/29/01	11/20/01	11/26/01	23 943 49	22 431 50	1 511 99 P
SLOF201202	99332107	MID ATLANTIC MED SVCS INC COM	600 0000 S	10/30/01	11/20/01	11/26/01	11 973 79	10 753 74	1 220 05 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	1 800 0000 S	07/11/01	11/20/01	11/26/01	20 171 53	18 290 00	4 881 53 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	400 0000 S	07/16/01	11/20/01	11/26/01	8 048 61	-3 716 60	2 212 61 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	1 900 0000 S	07/22/01	11/20/01	11/26/01	30 257 29	23 200 35	7 057 94 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	1 100 0000 S	07/26/01	11/20/01	11/26/01	42 160 21	35 638 89	6 521 32 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	1 100 0000 S	04/15/01	11/26/01	11/26/01	22 188 64	17 767 53	4 421 13 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	1 100 0000 S	04/21/01	11/20/01	11/26/01	24 203 83	18 486 00	5 717 83 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	100 0000 S	04/13/01	11/20/01	11/26/01	2 017 15	1 899 23	617 92 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	800 0000 S	04/13/01	11/20/01	11/26/01	25 553 38	28 799 04	3 245 66 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	100 0000 S	04/29/01	11/20/01	11/26/01	15 970 87	17 715 05	1 744 18 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	500 0000 S	07/20/01	11/20/01	11/26/01	31 039 95	26 463 00	4 576 95 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	2 600 0000 S	10/17/01	11/20/01	11/26/01	62 319 02	-60 473 14	4 745 88 P
SLOF201202	729112100	PENNZOIL QUAKER ST CO COM	2 200 0000 S	10/17/01	11/20/01	11/26/01	24 751 51	18 162 06	6 589 45 P
SLOF201202	729112100	PENNZOIL QUAKER ST CO COM	700 0000 S	10/24/01	11/20/01	11/26/01	14 209 52	11 697 00	2 512 52 P
SLOF201202	734402108	RADIO ONE INC CL A	324 9000 S	07/13/00	11/20/01	11/26/01	3 937 35	3 912 11	1 974 74 P
SLOF201202	92129104	VISHAY INSTRUMENT TECHNOLOGY INC	1 394 9000 S	06/07/00	11/20/01	11/26/01	14 794 76	15 006 90	-202 14 P
SLOF201202	92129104	VISHAY INSTRUMENT TECHNOLOGY INC	844 5000 S	12/21/00	11/20/01	11/26/01	14 794 76	-9 418 95	5 385 81 P
SLOF201202	92129104	VISHAY INSTRUMENT TECHNOLOGY INC	444 5000 S	01/17/01	11/20/01	11/26/01	13 795 11	13 504 54	284 57 P
SLOF201202	92129104	VISHAY INSTRUMENT TECHNOLOGY INC	782 2000 S	10/17/01	11/20/01	11/26/01	41 802 13	-41 802 13	0 00 P
SLOF201202	99610282	SLO CLIENT CASH INVESTMENT TR	41 802 1300 S	10/18/01	11/20/01	11/26/01	184 12	-184 12	0 00 P
SLOF201202	99610282	SLO CLIENT CASH INVESTMENT TR	184 1200 S	10/22/01	11/21/01	11/27/01	13 344 97	-9 716 43	2 368 54 P
SLOF201202	006317104	ABORTIFEX INC	900 0000 S	04/14/01	11/21/01	11/27/01	52 200 08	24 294 47	27 905 61 P
SLOF201202	00764104	BIG LOTS INC COM	3 100 0000 S	10/16/01	11/21/01	11/27/01	11 216 28	10 465 00	791 28 P
SLOF201202	083202103	BOWNE & CO INC COM	1 300 0000 S	02/16/01	11/21/01	11/27/01	11 624 64	9 223 00	2 396 64 P
SLOF201202	10364105	CHURCH & DWIGHT INC	200 0000 S	11/17/01	11/21/01	11/27/01	5 774 36	5 312 56	461 80 P
SLOF201202	17235100	CIRIUS LOGIC INC COM	100 0000 S	06/01/01	11/21/01	11/27/01	1 243 30	1 440 75	-197 43 P
SLOF201202	17235100	CIRIUS LOGIC INC COM	1 600 0000 S	09/04/01	11/21/01	11/27/01	19 892 70	22 964 96	-3 072 26 P
SLOF201202	17235100	CIRIUS LOGIC INC COM	1 700 0000 S	09/03/01	11/21/01	11/27/01	21 136 08	22 433 92	-1 297 84 P
SLOF201202	17235100	CIRIUS LOGIC INC COM	1 400 0000 S	09/19/01	11/21/01	11/27/01	17 406 18	11 944 00	5 462 18 P
SLOF201202	17235100	CIRIUS LOGIC INC COM	1 400 0000 S	10/22/01	11/21/01	11/27/01	31 276 24	-30 264 90	1 011 34 P
SLOF201202	193423103	COGNEX CORP COM	1 300 0000 S	06/05/01	11/21/01	11/27/01	18 911 48	-27 341 00	4 429 52 P
SLOF201202	223302108	CREDEXENCE SYS CORP	800 0000 S	06/06/01	11/21/01	11/27/01	12 607 66	-18 845 12	6 237 46 P
SLOF201202	223302108	CREDEXENCE SYS CORP	900 0000 S	06/16/01	11/21/01	11/27/01	34 169 16	-31 120 83	3 048 33 P
SLOF201202	24613X101	DUPONT PHOTOIMAGERS INC	800 0000 S	01/26/01	11/21/01	11/27/01	16 993 31	-16 638 72	356 59 P
SLOF201202	456458106	INTEGATED CIRCUIT SYS INC	1 700 0000 S	04/10/01	11/21/01	11/27/01	30 811 47	-29 009 48	1 801 99 P
SLOF201202	481113204	INTEGATED CIRCUIT SYS INC	1 300 0000 S	04/10/01	11/21/01	11/27/01	31 333 94	28 403 29	2 930 63 P
SLOF201202	481346104	KEYMET CORP COM	1 300 0000 S	09/21/01	11/21/01	11/27/01	24 737 32	21 278 83	3 458 49 P
SLOF201202	481346104	KEYMET CORP COM	1 100 0000 S	10/10/01	11/21/01	11/27/01	18 140 70	18 753 00	-614 30 P
SLOF201202	440240041	NEWMAN MARCUS GROUP INC CL B	100 0000 S	04/14/01	11/21/01	11/27/01	2 479 20	3 112 83	-633 63 P
SLOF201202	640240041	NEWMAN MARCUS GROUP INC CL B	800 0000 S	04/14/01	11/21/01	11/27/01	15 846 11	11 953 84	4 892 27 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	300 0000 S	09/19/01	11/21/01	11/27/01	5 949 79	-4 008 00	1 947 79 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	300 0000 S	09/20/01	11/21/01	11/27/01	5 949 79	-3 893 50	2 056 29 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	300 0000 S	11/13/01	11/21/01	11/27/01	26 744 96	26 548 95	196 01 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	1 300 0000 S	07/03/01	11/21/01	11/27/01	20 234 92	16 408 00	3 826 92 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	1 600 0000 S	07/06/01	11/21/01	11/27/01	2 528 11	-1 984 52	4 512 63 P
SLOF201202	70341101	PATTERSON UTI ENERGY INC COM	200 0000 S	11/14/01	11/21/01	11/27/01	12 737 33	-11 246 53	1 491 01 P
SLOF201202	729112100	PENNZOIL QUAKER ST CO COM	800 0000 S	10/24/01	11/21/01	11/27/01	11 410 66	10 378 32	1 032 34 P
SLOF201202	729112100	PENNZOIL QUAKER ST CO COM	400 0000 S	10/26/01	11/21/01	11/27/01	14 263 97	13 257 40	1 006 57 P
SLOF201202	729112100	PENNZOIL QUAKER ST CO COM	500 0000 S	06/03/01	11/21/01	11/27/01	12 087 49	13 153 56	-1 066 07 P
SLOF201202	734402108	RYDER SYS INC COM	600 0000 S	06/01/01	11/21/01	11/27/01	15 333 70	17 061 00	1 727 30 P
SLOF201202	871130100	SYBASE INC COM	1 100 0000 S	06/04/01	11/21/01	11/27/01	16 727 64	19 163 56	-2 435 92 P
SLOF201202	871130100	SYBASE INC COM	1 200 0000 S	09/04/01	11/21/01	11/27/01	51 247 18	-42 832 68	8 414 50 P
SLOF201202	903377101	USX U S STL GROUP COM	3 000 0000 S	10/02/01	11/21/01	11/27/01	13 876 34	11 623 68	2 252 66 P
SLOF201202	903377101	USX U S STL GROUP COM	800 0000 S	10/10/01	11/21/01	11/27/01	17 093 73	15 007 90	2 085 83 P
SLOF201202	903377101	USX U S STL GROUP COM	1 000 0000 S	04/14/01	11/21/01	11/27/01	13 904 53	20 400 00	-6 495 47 P
SLOF201202	903377101	USX U S STL GROUP COM	1 000 0000 S	04/15/01	11/21/01	11/27/01	31 970 43	-47 163 57	15 183 14 P

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SI.072012002	964034105	ULTRA TECH STEPPER INC COM	3,100,000.00	08/15/01	11/21/01	11/27/01	43,104.06	-43,697.25	20,593.19
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	400,000.00	08/23/01	11/21/01	11/27/01	8,342.72	11,133.00	2,790.27
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,000,000.00	08/23/01	11/21/01	11/27/01	13,904.33	19,076.80	5,172.47
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	3,100,000.00	08/29/01	11/21/01	11/27/01	48,565.87	-46,306.45	17,640.35
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	500,000.00	09/07/01	11/21/01	11/27/01	6,932.27	8,423.00	1,472.73
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	99,743,980.00	10/18/01	11/21/01	11/27/01	99,743.98	-99,743.98	0.00
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	33,226,640.00	10/19/01	11/21/01	11/27/01	33,226.64	-33,226.64	0.00
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,400,000.00	10/16/01	11/21/01	11/27/01	12,283.43	11,270.00	1,013.43
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,000,000.00	11/09/01	11/21/01	11/27/01	4,317.63	-4,133.00	233.63
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	400,000.00	02/15/01	11/21/01	11/27/01	5,160.71	-4,100.00	1,060.71
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,500,000.00	02/20/01	11/21/01	11/27/01	19,232.63	14,150.00	5,082.63
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,400,000.00	02/26/01	11/21/01	11/27/01	18,062.48	14,531.04	3,531.44
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,400,000.00	02/27/01	11/21/01	11/27/01	18,062.48	14,770.00	3,292.48
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,400,000.00	09/19/01	11/21/01	11/27/01	3,695.38	2,538.00	1,157.38
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	2,000,000.00	10/02/01	11/21/01	11/27/01	24,637.17	13,816.60	10,820.57
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	100,000.00	06/06/01	11/21/01	11/27/01	1,607.12	2,335.64	748.52
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	700,000.00	06/08/01	11/21/01	11/27/01	11,249.81	17,264.70	5,995.89
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	700,000.00	03/11/01	11/21/01	11/27/01	11,681.36	10,046.86	1,634.50
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	400,000.00	06/18/01	11/21/01	11/27/01	4,942.99	3,750.00	1,192.99
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	500,000.00	01/25/01	11/21/01	11/27/01	10,699.64	-10,399.20	300.44
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,100,000.00	10/18/01	11/21/01	11/27/01	18,077.60	18,735.00	657.40
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,100,000.00	09/20/01	11/21/01	11/27/01	16,492.97	15,430.00	1,062.97
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	800,000.00	11/14/01	11/21/01	11/27/01	7,999.73	7,023.93	975.80
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	500,000.00	06/04/01	11/21/01	11/27/01	9,897.66	11,179.91	1,282.25
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	700,000.00	10/10/01	11/21/01	11/27/01	11,837.60	10,563.33	1,274.27
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	3,882,430.00	10/19/01	11/21/01	11/27/01	3,882.42	-3,882.42	0.00
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,100,000.00	08/14/01	11/21/01	11/27/01	19,210.86	-4,772.07	14,438.79
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	600,000.00	04/15/01	11/21/01	11/27/01	10,478.63	-4,803.90	5,674.73
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	900,000.00	09/19/01	11/21/01	11/27/01	30,510.23	28,044.37	2,465.86
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,100,000.00	06/04/01	11/21/01	11/27/01	24,962.91	3,043.93	21,918.98
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,000,000.00	07/28/01	11/21/01	11/27/01	19,763.34	28,097.21	8,333.87
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	3,000,000.00	11/09/01	11/21/01	11/27/01	36,943.69	24,110.00	12,833.69
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	100,000.00	06/23/01	11/21/01	11/27/01	1,397.09	19,004.36	17,607.27
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,100,000.00	08/13/01	11/21/01	11/27/01	8,421.97	-4,532.00	2,889.97
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,100,000.00	10/11/01	11/21/01	11/27/01	60,681.36	-65,223.72	4,557.64
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	3,600,000.00	09/28/01	11/21/01	11/27/01	2,031.76	1,938.73	93.03
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	100,000.00	09/21/01	11/21/01	11/27/01	10,293.80	9,219.60	1,074.20
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	500,000.00	06/03/01	11/21/01	11/27/01	28,099.74	30,693.84	2,594.10
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	800,000.00	06/04/01	11/21/01	11/27/01	11,436.63	12,777.04	1,340.41
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,100,000.00	06/18/01	11/21/01	11/27/01	15,732.90	16,830.43	1,097.53
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	601,800.00	06/18/01	11/21/01	11/27/01	12,888.74	-1,733.82	11,154.92
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	900,000.00	06/20/01	11/21/01	11/27/01	13,644.17	-1,786.99	11,857.18
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,400,000.00	07/10/01	11/21/01	11/27/01	12,902.80	11,378.00	1,524.80
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	800,000.00	11/09/01	11/21/01	11/27/01	12,864.83	13,879.68	1,014.85
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	200,000.00	08/15/01	11/21/01	11/27/01	3,216.21	3,269.08	52.87
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	200,000.00	08/23/01	11/21/01	11/27/01	4,646.84	-4,316.96	329.88
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	600,000.00	10/11/01	11/21/01	11/27/01	18,173.32	10,870.62	7,302.70
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	300,000.00	10/12/01	11/21/01	11/27/01	9,086.63	5,280.30	3,806.33
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,100,000.00	10/12/01	11/21/01	11/27/01	13,893.79	11,876.98	2,016.81
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	800,000.00	06/20/01	11/21/01	11/27/01	11,560.37	11,628.16	67.79
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	400,000.00	07/10/01	11/21/01	11/27/01	9,271.92	28,033.76	18,761.84
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,600,000.00	07/11/01	11/21/01	11/27/01	24,797.09	-2,635.28	22,161.81
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,600,000.00	07/11/01	11/21/01	11/27/01	2,860.94	10,962.80	8,101.86
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,600,000.00	06/23/01	11/21/01	11/27/01	10,000.07	-9,433.30	566.77
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	500,000.00	06/23/01	11/21/01	11/27/01	296,143.90	296,143.90	0.00
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	294,143,980.00	10/19/01	11/21/01	11/27/01	84,136.92	-84,136.92	0.00
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	84,136,970.00	10/23/01	11/21/01	11/27/01	6,099.79	-9,212.20	-3,112.41
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	100,000.00	07/02/01	11/21/01	11/27/01	2,861.15	2,656.28	204.87
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	100,000.00	11/11/01	11/21/01	11/27/01	7,602.14	-4,430.44	3,171.70
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	300,000.00	04/06/01	11/21/01	11/27/01	7,602.14	-6,030.00	1,572.14
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	300,000.00	04/24/01	11/21/01	11/27/01	40,544.73	-40,544.73	0.00
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	1,600,000.00	03/15/01	11/21/01	11/27/01	40,544.73	33,786.00	6,758.73
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	2,300,000.00	10/23/01	11/21/01	11/27/01	39,837.90	-39,837.90	0.00
SI.072012002	964034105	ULTRA TECH STEPPER INC COM	139,312,540.00	10/23/01	11/21/01	11/27/01	139,312.54	-139,312.54	0.00

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SLOF2012002	99610202	SLO CLIENT CASH INVESTMENT TR	201917400 \$	1074401	11/20/01	12/01/01	12/01/01	20191274	20 912.74	0 00 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	600 0000 \$	0876601	12/06/01	12/06/01	12/06/01	20 747.22	20 747.22	1 836.39 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	300 0000 \$	0872201	12/03/01	12/03/01	12/03/01	10,364.34	10,364.34	937.46 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	500 0000 \$	0872801	12/03/01	12/03/01	12/03/01	-17 834.40	-17 834.40	985.27 P
SLOF2012002	278854109	ECLIPSYS CORP COM	2,000 0000 \$	1072301	12/03/01	12/03/01	12/03/01	22,871.00	22,871.00	6,444.02 P
SLOF2012002	432313102	INAMED CORP	1 100 0000 \$	0516601	12/03/01	12/03/01	12/03/01	23,210.00	23,210.00	5,726.93 P
SLOF2012002	432313102	INAMED CORP	100 0000 \$	0511501	12/03/01	12/03/01	12/03/01	2,110.00	2,110.00	520.63 P
SLOF2012002	840542104	STEWART & STEVENSON SVCS INC	900 0000 \$	1072301	12/03/01	12/03/01	12/03/01	-12,749.31	-12,749.31	3,277.35 P
SLOF2012002	903771101	USX U S STL GROUP COM	600 0000 \$	1076801	12/03/01	12/03/01	12/03/01	9 004.74	9 004.74	661.54 P
SLOF2012002	903771101	USX U S STL GROUP COM	2,900 7100 \$	1076601	12/03/01	12/03/01	12/03/01	-41,333.70	-41,333.70	5,386.63 P
SLOF2012002	903771101	USX U S STL GROUP COM	63 990 7100 \$	1074401	12/03/01	12/03/01	12/03/01	-63 990.71	-63 990.71	0 00 P
SLOF2012002	99610202	SLO CLIENT CASH INVESTMENT TR	243,367 1600 \$	1020401	12/03/01	12/03/01	12/03/01	243,367.16	243,367.16	0 00 P
SLOF2012002	99610202	SLO CLIENT CASH INVESTMENT TR	71 725 5900 \$	1020301	12/03/01	12/03/01	12/03/01	75 725.59	75 725.59	0 00 P
SLOF2012002	99610202	SLO CLIENT CASH INVESTMENT TR	1,900 0000 \$	1021601	12/04/01	12/04/01	12/04/01	-46,269.18	-46,269.18	1 730.51 P
SLOF2012002	034115103	ANNATYLLOR STORES CORP COM	10712001	0922801	12/04/01	12/04/01	12/04/01	21 427.11	21 427.11	3 112.11 P
SLOF2012002	037933108	APRIL HEALTHCARE GROUP INC	900 0000 \$	1071501	12/04/01	12/04/01	12/04/01	2,380.79	2,380.79	179.09 P
SLOF2012002	037933108	APRIL HEALTHCARE GROUP INC	600 0000 \$	1040301	12/04/01	12/04/01	12/04/01	8,249.72	8,249.72	999.31 P
SLOF2012002	147528100	CASEYS GEN STORES INC	300 0000 \$	1073801	12/04/01	12/04/01	12/04/01	11 469.53	11 469.53	768.81 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	500 0000 \$	1072401	12/04/01	12/04/01	12/04/01	-8 483.75	-8 483.75	696.54 P
SLOF2012002	346586109	FORUMSTAR RESH INC COM	200 0000 \$	0516601	12/04/01	12/04/01	12/04/01	5 441.78	5 441.78	1,221.76 P
SLOF2012002	453231102	INAMED CORP	2,800 0000 \$	0660301	12/04/01	12/04/01	12/04/01	-69 194.00	-69 194.00	6,688.61 P
SLOF2012002	453231102	INAMED CORP	300 0000 \$	0172601	12/04/01	12/04/01	12/04/01	7 090.14	7 090.14	850.62 P
SLOF2012002	456858106	INFOCUS CORP COM	800 0000 \$	0258801	12/04/01	12/04/01	12/04/01	18 907.03	18 907.03	1 407.03 P
SLOF2012002	456858106	INFOCUS CORP COM	900 0000 \$	0872300	12/04/01	12/04/01	12/04/01	-10,179.00	-10,179.00	-1,224.30 P
SLOF2012002	461126107	INTERTECH INC	2,200 0000 \$	0626600	12/04/01	12/04/01	12/04/01	-24,310.00	-24,310.00	-2,420.74 P
SLOF2012002	461126107	INTERTECH INC	100 0000 \$	0921701	12/04/01	12/04/01	12/04/01	1,509.94	1,509.94	6 02 P
SLOF2012002	60851C107	MOLECULAR DEVICES CORP	500 0000 \$	0924401	12/04/01	12/04/01	12/04/01	9 549.48	9 549.48	181.32 P
SLOF2012002	60851C107	MOLECULAR DEVICES CORP	1,100 0000 \$	1010001	12/04/01	12/04/01	12/04/01	20 009.30	20 009.30	684.71 P
SLOF2012002	60851C107	MOLECULAR DEVICES CORP	1 000 0000 \$	1022201	12/04/01	12/04/01	12/04/01	13 735.00	13 735.00	3 724.36 P
SLOF2012002	60851C107	MOLECULAR DEVICES CORP	300 0000 \$	1026401	12/04/01	12/04/01	12/04/01	-3 290.66	-3 290.66	329.21 P
SLOF2012002	60851C107	MOLECULAR DEVICES CORP	1 100 0000 \$	1029601	12/04/01	12/04/01	12/04/01	26 154.00	26 154.00	2,774.42 P
SLOF2012002	62152P102	MOLECULAR DEVICES CORP	2,900 0000 \$	1024401	12/04/01	12/04/01	12/04/01	-10 908.00	-10 908.00	1,276.84 P
SLOF2012002	694462107	MYKROLIS CORP COM	900 0000 \$	1011101	12/04/01	12/04/01	12/04/01	13 571.54	13 571.54	2,663.54 P
SLOF2012002	72311M107	PIXEL WORKS INC COM	500 0000 \$	1171401	12/04/01	12/04/01	12/04/01	8 807.40	8 807.40	1 778.43 P
SLOF2012002	72311M107	PIXEL WORKS INC COM	1,800 0000 \$	0622201	12/04/01	12/04/01	12/04/01	27,335.11	27,335.11	2,838.53 P
SLOF2012002	78334F108	RYDER SYS INC COM	662,5701	0625701	12/04/01	12/04/01	12/04/01	1 899.84	1 899.84	204.40 P
SLOF2012002	78334F108	RYDER SYS INC COM	700 0000 \$	0710401	12/04/01	12/04/01	12/04/01	14 729.68	14 729.68	1 609.09 P
SLOF2012002	78334F108	RYDER SYS INC COM	2,000 0000 \$	1025601	12/04/01	12/04/01	12/04/01	43 607.34	43 607.34	6,361.24 P
SLOF2012002	8375C101	STANDARD PAC CORP NEW COM	1,300 0000 \$	1071601	12/04/01	12/04/01	12/04/01	31 641.94	31 641.94	3 113.04 P
SLOF2012002	90337T101	USX U S STL GROUP COM	800 0000 \$	1023101	12/04/01	12/04/01	12/04/01	13,518.11	13,518.11	1,391.07 P
SLOF2012002	90337T101	USX U S STL GROUP COM	92,226,5100 \$	1021801	12/04/01	12/04/01	12/04/01	-92,226.53	-92,226.53	0 00 P
SLOF2012002	99610202	SLO CLIENT CASH INVESTMENT TR	231 491 2100 \$	1182201	12/04/01	12/04/01	12/04/01	231 491.23	231 491.23	0 00 P
SLOF2012002	99610202	SLO CLIENT CASH INVESTMENT TR	21,204 1200 \$	1183501	12/04/01	12/04/01	12/04/01	21,204.12	21,204.12	0 00 P
SLOF2012002	00851F108	ADAPTEC INC COM	1,100 0000 \$	1072201	12/05/01	12/05/01	12/05/01	-19 532.86	-19 532.86	7,337.86 P
SLOF2012002	007768104	AEROFLEX INC	1 100 0000 \$	0972001	12/05/01	12/05/01	12/05/01	32,611.60	32,611.60	11,989.79 P
SLOF2012002	036115103	ANNATYLLOR STORES CORP COM	900 0000 \$	0921101	12/05/01	12/05/01	12/05/01	26 787.42	26 787.42	3,824.18 P
SLOF2012002	036115103	ANNATYLLOR STORES CORP COM	100 0000 \$	1001001	12/05/01	12/05/01	12/05/01	20 803.30	20 803.30	3 176.92 P
SLOF2012002	036115103	ANNATYLLOR STORES CORP COM	1,200 0000 \$	1011901	12/05/01	12/05/01	12/05/01	-19 714.48	-19 714.48	4,003.03 P
SLOF2012002	036113103	ANNATYLLOR STORES CORP COM	500 0000 \$	1017201	12/05/01	12/05/01	12/05/01	35 576.29	35 576.29	5,283.01 P
SLOF2012002	036113103	ANNATYLLOR STORES CORP COM	100 0000 \$	1161901	12/05/01	12/05/01	12/05/01	14 823.45	14 823.45	2,524.50 P
SLOF2012002	036113103	ANNATYLLOR STORES CORP COM	300 0000 \$	1182201	12/05/01	12/05/01	12/05/01	8 894.07	8 894.07	2,048.07 P
SLOF2012002	036113103	ANNATYLLOR STORES CORP COM	100 0000 \$	1182201	12/05/01	12/05/01	12/05/01	15,540.32	15,540.32	4 777.21 P
SLOF2012002	036113103	ANNATYLLOR STORES CORP COM	600 0000 \$	1015101	12/05/01	12/05/01	12/05/01	-13,210.20	-13,210.20	1 167.30 P
SLOF2012002	037933108	APRIL HEALTHCARE GROUP INC	900 0000 \$	1017101	12/05/01	12/05/01	12/05/01	21,566.24	21,566.24	2,630.96 P
SLOF2012002	04289L107	ART TECHNOLOGY GRP INC OC-COM	2,700 0000 \$	0702201	12/05/01	12/05/01	12/05/01	1,592.67	1,592.67	-4 043.80 P
SLOF2012002	147528100	CASEYS GEN STORES INC	400 0000 \$	1003401	12/05/01	12/05/01	12/05/01	5 478.58	5 478.58	645.02 P
SLOF2012002	147528100	CASEYS GEN STORES INC	800 0000 \$	1004401	12/05/01	12/05/01	12/05/01	10,957.15	10,957.15	1,277.15 P
SLOF2012002	147528100	CASEYS GEN STORES INC	600 0000 \$	1076001	12/05/01	12/05/01	12/05/01	8,217.86	8,217.86	827.84 P
SLOF2012002	147528100	CASEYS GEN STORES INC	600 0000 \$	1076001	12/05/01	12/05/01	12/05/01	8,192.72	8,192.72	802.70 P
SLOF2012002	172755100	CIRRUS LOGIC INC COM	200 0000 \$	1002901	12/05/01	12/05/01	12/05/01	3 094.04	3 094.04	1 710.38 P
SLOF2012002	172755100	CIRRUS LOGIC INC COM	2,100 0000 \$	1003401	12/05/01	12/05/01	12/05/01	31,487.38	31,487.38	15 078.38 P
SLOF2012002	172755100	CIRRUS LOGIC INC COM	4,200 0000 \$	1070401	12/05/01	12/05/01	12/05/01	64,974.77	64,974.77	23 721.53 P
SLOF2012002	201723103	COMMERCIAL METALS CO	1 100 0000 \$	0671401	12/05/01	12/05/01	12/05/01	36,235.63	36,235.63	5,546.42 P
SLOF2012002	20372107	COMMSCOPE INC COM	1,300 0000 \$	1003901	12/05/01	12/05/01	12/05/01	24,516.49	24 516.49	4 760.29 P

SILOF2012002	22764E109	CROSSMANN COMMUNITIES INC	1,200,000.00	10/23/01	12/03/01	12/10/01	39,169.12	32,847.88	4,321.24 P
SILOF2012002	278154109	ECLIPSE'S CORP COM	2,400,000.00	10/23/01	12/03/01	12/10/01	36,614.83	27,203.20	9,409.63 P
SILOF2012002	316469106	FILENET CORP	100,000.00	03/16/01	12/03/01	12/10/01	1,798.10	1,440.98	357.12 P
SILOF2012002	316469106	FILENET CORP	1,200,000.00	03/17/01	12/03/01	12/10/01	21,377.20	17,746.08	3,631.12 P
SILOF2012002	319120106	FLEMMING COS INC COM	500,000.00	06/04/01	12/03/01	12/10/01	8,990.50	7,012.03	1,978.47 P
SILOF2012002	319120106	FLEMMING COS INC COM	2,600,000.00	11/13/01	12/03/01	12/10/01	66,613.41	56,209.66	10,403.75 P
SILOF2012002	346563109	FORRESTER RESH INC COM	1,100,000.00	10/23/01	12/03/01	12/10/01	21,176.60	17,665.01	3,511.59 P
SILOF2012002	346563109	FORRESTER RESH INC COM	2,000,000.00	10/26/01	12/03/01	12/10/01	38,502.92	32,137.60	6,365.32 P
SILOF2012002	410232100	HANDELMAN CO DEL	900,000.00	11/13/01	12/03/01	12/10/01	13,456.88	11,313.92	2,072.96 P
SILOF2012002	442487203	HOVANANIAN ENTERPRISES INC CL A	600,000.00	06/18/01	12/03/01	12/10/01	9,328.83	-4,632.00	703.83 P
SILOF2012002	442487203	HOVANANIAN ENTERPRISES INC CL A	1,300,000.00	06/19/01	12/03/01	12/10/01	20,212.50	17,924.66	2,287.84 P
SILOF2012002	442487203	HOVANANIAN ENTERPRISES INC CL A	200,000.00	06/20/01	12/03/01	12/10/01	3,109.42	2,920.00	189.62 P
SILOF2012002	442487203	HOVANANIAN ENTERPRISES INC CL A	400,000.00	06/21/01	12/03/01	12/10/01	5,474.82	-4,964.00	510.82 P
SILOF2012002	432323103	NAMELESS CORP	400,000.00	06/24/01	12/03/01	12/10/01	10,949.62	-9,992.00	957.62 P
SILOF2012002	432323103	NAMELESS CORP	700,000.00	07/10/01	12/03/01	12/10/01	19,161.86	-16,375.00	2,786.86 P
SILOF2012002	432323103	NAMELESS CORP	600,000.00	04/01/01	12/03/01	12/10/01	16,424.43	13,200.00	3,224.43 P
SILOF2012002	432323103	NAMELESS CORP	600,000.00	02/08/01	12/03/01	12/10/01	36,747.57	-32,412.50	4,335.07 P
SILOF2012002	456639106	INFOCIS CORP COM	1,300,000.00	06/25/01	12/03/01	12/10/01	4,036.98	-4,420.00	-383.02 P
SILOF2012002	461120107	INTERIAN INC	400,000.00	06/27/00	12/03/01	12/10/01	32,295.88	31,251.52	2,953.64 P
SILOF2012002	461120107	INTERIAN INC	2,200,000.00	06/27/00	12/03/01	12/10/01	32,295.88	-9,290.80	14,403.08 P
SILOF2012002	461120107	INTERWOVEN INC	400,000.00	11/27/01	12/03/01	12/10/01	32,387.37	-44,484.48	7,902.89 P
SILOF2012002	461120107	INTERWOVEN INC	400,000.00	09/23/01	12/03/01	12/10/01	14,539.51	-14,510.57	49.14 P
SILOF2012002	481132208	KELLY SVCS INC CL A	600,000.00	09/21/01	12/03/01	12/10/01	12,479.38	12,009.12	470.26 P
SILOF2012002	481132208	KELLY SVCS INC CL A	600,000.00	06/21/01	12/03/01	12/10/01	9,376.23	-12,952.17	-3,075.94 P
SILOF2012002	492914106	KEY ENERGY SERVICES INC COM	800,000.00	06/23/01	12/03/01	12/10/01	7,182.72	-9,290.80	-2,108.08 P
SILOF2012002	535679104	LINENS N THINGS INC COM	2,100,000.00	11/02/01	12/03/01	12/10/01	56,841.00	-42,848.00	14,403.00 P
SILOF2012002	535679104	LINENS N THINGS INC COM	400,000.00	11/08/01	12/03/01	12/10/01	19,777.74	17,223.12	2,554.62 P
SILOF2012002	68003107	OLD NATIONAL BANCORP IND	1,200,000.00	09/04/01	12/03/01	12/10/01	30,032.99	29,208.84	844.15 P
SILOF2012002	68003107	OLD NATIONAL BANCORP IND	600,000.00	10/22/01	12/03/01	12/10/01	9,067.07	7,290.00	1,777.07 P
SILOF2012002	699463107	PARABEL INTL CORP	600,000.00	11/15/01	12/03/01	12/10/01	9,236.99	-4,950.00	2,286.99 P
SILOF2012002	723114107	PROEL WORKS INC COM	2,400,000.00	11/16/01	12/03/01	12/10/01	44,337.56	33,823.60	8,513.96 P
SILOF2012002	723114107	PROEL WORKS INC COM	900,000.00	07/12/01	12/03/01	12/10/01	18,944.02	16,824.96	2,119.06 P
SILOF2012002	783549108	RYDER SYS INC COM	4,700,000.00	10/18/01	12/03/01	12/10/01	54,423.12	-46,082.50	8,341.62 P
SILOF2012002	831119100	STEEL DYNAMICS INC COM	1,600,000.00	10/15/01	12/03/01	12/10/01	18,527.70	15,818.00	2,609.70 P
SILOF2012002	831119100	STEEL DYNAMICS INC COM	1,300,000.00	10/23/01	12/03/01	12/10/01	24,114.19	-18,415.67	5,698.52 P
SILOF2012002	869342104	STEWART & STEVENSON SVCS INC	4,100,000.00	07/11/01	12/03/01	12/10/01	64,483.87	-63,358.12	1,125.75 P
SILOF2012002	871120100	STRAZE INC COM	100,000.00	06/14/01	12/03/01	12/10/01	1,572.78	1,635.00	-62.22 P
SILOF2012002	871120100	STRAZE INC COM	100,000.00	10/23/01	12/03/01	12/10/01	32,002.09	-40,233.52	8,236.52 P
SILOF2012002	903377101	USX U S STL GROUP COM	2,900,000.00	11/13/01	12/03/01	12/10/01	100,475.76	-82,220.00	18,255.76 P
SILOF2012002	903377101	USX U S STL GROUP COM	5,600,000.00	08/21/01	12/03/01	12/10/01	1,803.14	1,680.44	122.70 P
SILOF2012002	912270101	WALLACE COMPUTER SVCS INC	100,000.00	09/04/01	12/03/01	12/10/01	10,818.82	-10,154.00	664.82 P
SILOF2012002	932270101	WALLACE COMPUTER SVCS INC	600,000.00	11/03/01	12/03/01	12/10/01	131,491.98	121,491.98	9,999.99 P
SILOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	131,491,980.00	08/15/01	12/03/01	12/10/01	16,203.12	7,208.64	8,994.48 P
SILOF2012002	967764104	AEROFLEX INC	200,000.00	09/19/01	12/03/01	12/10/01	3,601.14	1,678.00	1,923.14 P
SILOF2012002	967764104	AEROFLEX INC	500,000.00	10/15/01	12/03/01	12/10/01	12,032.39	-11,008.50	1,023.89 P
SILOF2012002	967764104	AEROFLEX INC	2,000,000.00	07/02/01	12/03/01	12/10/01	6,021.79	-9,212.20	-3,190.41 P
SILOF2012002	967764104	AEROFLEX INC	300,000.00	10/16/01	12/03/01	12/10/01	4,113.62	-3,699.01	420.61 P
SILOF2012002	147324103	CASEY'S GEN STORES INC	1,600,000.00	10/17/01	12/03/01	12/10/01	21,949.99	19,744.00	2,205.99 P
SILOF2012002	147324103	CASEY'S GEN STORES INC	900,000.00	06/14/01	12/03/01	12/10/01	29,603.86	23,093.37	6,509.49 P
SILOF2012002	291723103	COMAGICAL METALS CO	400,000.00	08/21/01	12/03/01	12/10/01	17,206.70	14,267.52	3,039.18 P
SILOF2012002	291723103	COMAGICAL METALS CO	400,000.00	08/21/01	12/03/01	12/10/01	27,158.93	20,403.90	6,755.03 P
SILOF2012002	296131X101	DUPONT PHOTOMASKS INC	1,800,000.00	10/23/01	12/03/01	12/10/01	30,811.73	25,942.92	4,868.81 P
SILOF2012002	296131X101	DUPONT PHOTOMASKS INC	1,200,000.00	11/13/01	12/03/01	12/10/01	33,379.27	-29,668.26	4,311.11 P
SILOF2012002	309130106	FLEMING COS INC COM	1,300,000.00	11/14/01	12/03/01	12/10/01	13,637.34	-11,248.16	2,389.18 P
SILOF2012002	309130106	FLEMING COS INC COM	700,000.00	10/26/01	12/03/01	12/10/01	13,637.34	11,207.45	2,430.13 P
SILOF2012002	346563109	FORRESTER RESH INC COM	700,000.00	10/29/01	12/03/01	12/10/01	1,497.77	-1,264.88	232.89 P
SILOF2012002	346563109	FORRESTER RESH INC COM	100,000.00	11/13/01	12/03/01	12/10/01	2,993.53	-2,616.58	376.95 P
SILOF2012002	410232100	HANDELMAN CO DEL	200,000.00	11/14/01	12/03/01	12/10/01	6,201.31	3,840.00	2,361.31 P
SILOF2012002	410232100	HANDELMAN CO DEL	400,000.00	06/23/01	12/03/01	12/10/01	3,100.66	2,978.64	122.02 P
SILOF2012002	442487203	HOVANANIAN ENTERPRISES INC CL A	200,000.00	06/23/01	12/03/01	12/10/01	2,978.64	27,000.00	24,021.36 P
SILOF2012002	442487203	HOVANANIAN ENTERPRISES INC CL A	400,000.00	06/23/01	12/03/01	12/10/01	10,799.64	7,711.16	3,088.48 P
SILOF2012002	432323103	NAMELESS CORP	100,000.00	09/19/01	12/03/01	12/10/01	2,699.91	1,799.92	899.99 P
SILOF2012002	432323103	NAMELESS CORP	100,000.00	09/20/01	12/03/01	12/10/01	23,632.71	18,770.84	4,861.87 P
SILOF2012002	43111K208	INTEGRATED CIRCUIT SYS INC	1,100,000.00	08/10/01	12/03/01	12/10/01	3,248.53	2,780.28	468.25 P
SILOF2012002	461120107	INTERWOVEN INC	300,000.00	11/27/01	12/03/01	12/10/01	36,816.69	31,626.10	5,190.59 P
SILOF2012002	461120107	INTERWOVEN INC	3,400,000.00	12/04/01	12/03/01	12/10/01			

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

Year	Entity Name	Amount	Code	Month	Day	Year	Amount	Code	Month	Day	Year
2002	LINEAS N THINGS INC COM	1,300,000	1206001	12/1	1/01	2002	32,408.55	1206001	12/1	1/01	2002
2002	OLD NATIONAL BANCORP IND	600,000	1206001	12/1	1/01	2002	15,019.90	1206001	12/1	1/01	2002
2002	OLD NATIONAL BANCORP IND	1,800,000	1206001	09/1	0/01	2002	14,604.42	1206001	09/1	0/01	2002
2002	PIXELWORKS INC COM	1,300,000	1206001	12/1	1/01	2002	45,059.69	1206001	12/1	1/01	2002
2002	RELIANCE STL & ALUM CO	800,000	1206001	07/1	1/01	2002	-19,404.45	1206001	07/1	1/01	2002
2002	REMEC INC COM	2,100,000	1206001	06/1	1/01	2002	20,080.00	1206001	06/1	1/01	2002
2002	REMEC INC COM	1,300,000	1206001	06/1	1/01	2002	21,574.11	1206001	06/1	1/01	2002
2002	REMEC INC COM	800,000	1206001	06/1	1/01	2002	3,218.13	1206001	06/1	1/01	2002
2002	REMEC INC COM	400,000	1206001	06/1	1/01	2002	2,138.87	1206001	06/1	1/01	2002
2002	REMEC INC COM	700,000	1206001	06/1	1/01	2002	7,717.36	1206001	06/1	1/01	2002
2002	REMEC INC COM	800,000	1206001	06/1	1/01	2002	7,759.01	1206001	06/1	1/01	2002
2002	REMEC INC COM	800,000	1206001	06/1	1/01	2002	9,032.00	1206001	06/1	1/01	2002
2002	REMEC INC COM	800,000	1206001	07/1	1/01	2002	1,639.89	1206001	07/1	1/01	2002
2002	REMEC INC COM	300,000	1206001	06/2	0/01	2002	3,177.00	1206001	06/2	0/01	2002
2002	REMEC INC COM	300,000	1206001	07/1	1/01	2002	2,697.47	1206001	07/1	1/01	2002
2002	REMEC INC COM	300,000	1206001	07/1	1/01	2002	7,350.51	1206001	07/1	1/01	2002
2002	REMEC INC COM	300,000	1206001	07/1	1/01	2002	9,537.02	1206001	07/1	1/01	2002
2002	REMEC INC COM	400,000	1206001	06/2	0/01	2002	3,450.15	1206001	06/2	0/01	2002
2002	REMEC INC COM	800,000	1206001	06/2	0/01	2002	52,644.21	1206001	06/2	0/01	2002
2002	REMEC INC COM	800,000	1206001	07/1	1/01	2002	43,757.42	1206001	07/1	1/01	2002
2002	REMEC INC COM	800,000	1206001	07/1	1/01	2002	304.20	1206001	07/1	1/01	2002
2002	REMEC INC COM	900,000	1206001	06/2	0/01	2002	607.31	1206001	06/2	0/01	2002
2002	REMEC INC COM	5,400,000	1206001	07/1	1/01	2002	1,005.06	1206001	07/1	1/01	2002
2002	REMEC INC COM	4,700,000	1206001	08/0	1/01	2002	0.00	1206001	08/0	1/01	2002
2002	REMEC INC COM	300,000	1206001	09/0	4/01	2002	2,103.92	1206001	09/0	4/01	2002
2002	REMEC INC COM	300,000	1206001	09/0	4/01	2002	19,897.29	1206001	09/0	4/01	2002
2002	REMEC INC COM	300,000	1206001	09/0	4/01	2002	1,539.81	1206001	09/0	4/01	2002
2002	REMEC INC COM	600,000	1206001	09/0	6/01	2002	760.14	1206001	09/0	6/01	2002
2002	REMEC INC COM	600,000	1206001	09/0	6/01	2002	-858.90	1206001	09/0	6/01	2002
2002	REMEC INC COM	600,000	1206001	07/0	2/01	2002	-4,817.70	1206001	07/0	2/01	2002
2002	REMEC INC COM	3,300,000	1206001	07/0	2/01	2002	15,293.85	1206001	07/0	2/01	2002
2002	REMEC INC COM	300,000	1206001	02/2	7/01	2002	6,677.07	1206001	02/2	7/01	2002
2002	REMEC INC COM	500,000	1206001	02/2	7/01	2002	11,754.48	1206001	02/2	7/01	2002
2002	REMEC INC COM	600,000	1206001	02/2	7/01	2002	12,337.42	1206001	02/2	7/01	2002
2002	REMEC INC COM	2,400,000	1206001	02/2	7/01	2002	28,419.53	1206001	02/2	7/01	2002
2002	REMEC INC COM	500,000	1206001	09/1	0/01	2002	-30,134.84	1206001	09/1	0/01	2002
2002	REMEC INC COM	1,100,000	1206001	01/0	2/01	2002	21,914.40	1206001	01/0	2/01	2002
2002	REMEC INC COM	400,000	1206001	01/0	2/01	2002	11,977.96	1206001	01/0	2/01	2002
2002	REMEC INC COM	400,000	1206001	01/0	2/01	2002	7,707.74	1206001	01/0	2/01	2002
2002	REMEC INC COM	100,000	1206001	01/0	2/01	2002	-901.15	1206001	01/0	2/01	2002
2002	REMEC INC COM	6,700,000	1206001	10/2	3/01	2002	-75,947.85	1206001	10/2	3/01	2002
2002	REMEC INC COM	400,000	1206001	09/2	0/01	2002	11,037.03	1206001	09/2	0/01	2002
2002	REMEC INC COM	600,000	1206001	09/2	0/01	2002	-6,542.72	1206001	09/2	0/01	2002
2002	REMEC INC COM	1,400,000	1206001	08/1	3/01	2002	31,482.00	1206001	08/1	3/01	2002
2002	REMEC INC COM	800,000	1206001	08/1	3/01	2002	14,945.03	1206001	08/1	3/01	2002
2002	REMEC INC COM	800,000	1206001	06/2	7/00	2002	-803.53	1206001	06/2	7/00	2002
2002	REMEC INC COM	1,400,000	1206001	07/0	7/00	2002	16,345.00	1206001	07/0	7/00	2002
2002	REMEC INC COM	400,000	1206001	09/2	1/01	2002	469.09	1206001	09/2	1/01	2002
2002	REMEC INC COM	700,000	1206001	10/1	3/01	2002	818.07	1206001	10/1	3/01	2002
2002	REMEC INC COM	700,000	1206001	06/2	5/01	2002	-12,180.33	1206001	06/2	5/01	2002
2002	REMEC INC COM	2,800,000	1206001	07/1	2/01	2002	8,129.45	1206001	07/1	2/01	2002
2002	REMEC INC COM	300,000	1206001	07/1	2/01	2002	-31,333.24	1206001	07/1	2/01	2002
2002	REMEC INC COM	300,000	1206001	07/1	2/01	2002	-4,158.57	1206001	07/1	2/01	2002
2002	REMEC INC COM	1,300,000	1206001	11/0	8/01	2002	27,990.82	1206001	11/0	8/01	2002
2002	REMEC INC COM	200,000	1206001	07/2	6/01	2002	2,002.92	1206001	07/2	6/01	2002
2002	REMEC INC COM	4,100,000	1206001	07/2	6/01	2002	-43,618.26	1206001	07/2	6/01	2002
2002	REMEC INC COM	2,200,000	1206001	07/2	6/01	2002	22,414.48	1206001	07/2	6/01	2002
2002	REMEC INC COM	1,000,000	1206001	10/2	5/01	2002	16,379.44	1206001	10/2	5/01	2002
2002	REMEC INC COM	200,000	1206001	11/0	5/01	2002	3,315.89	1206001	11/0	5/01	2002
2002	REMEC INC COM	1,400,000	1206001	04/0	2/01	2002	14,826.00	1206001	04/0	2/01	2002
2002	REMEC INC COM	600,000	1206001	04/0	2/01	2002	6,431.67	1206001	04/0	2/01	2002
2002	REMEC INC COM	1,100,000	1206001	04/0	2/01	2002	11,791.39	1206001	04/0	2/01	2002



SL	Company Name	Value	Code	SL	Company Name	Value	Code	SL	Company Name	Value	Code
SL0F2012002	533639104	1,300,000 S	1106001	1206001	1201201	32,408 95	27,990 82	4,418 13 P	LINENS N THINGS INC COM	1,300,000 S	1106001
SL0F2012002	64003107	600,000 S	0906401	1206001	1201201	15,019 90	14,604 42	415 48 P	OLD NATIONAL BANKCORP IND	600,000 S	0906401
SL0F2012002	64003107	1,600,000 S	0901001	1206001	1201201	43,039 69	-4,305 00	534 69 P	OLD NATIONAL BANKCORP IND	1,600,000 S	0901001
SL0F2012002	723114107	1,300,000 S	1171601	1206001	1201201	23,743 03	19,604 45	4,138 60 P	POCELWORKS INC COM	1,300,000 S	1171601
SL0F2012002	723114107	800,000 S	0711201	1206001	1201201	21,151 29	20,010 00	1,141 29 P	RELIANCE STL & ALUM CO	800,000 S	0711201
SL0F2012002	723114107	2,100,000 S	0671301	1206001	1201201	26,137 61	21,754 11	4,383 50 P	RELIANCE STL & ALUM CO	2,100,000 S	0671301
SL0F2012002	723114107	1,300,000 S	0671401	1206001	1201201	16,180 43	12,963 30	3,218 13 P	RELIANCE STL & ALUM CO	1,300,000 S	0671401
SL0F2012002	723114107	800,000 S	0671501	1206001	1201201	9,957 19	-7,818 32	2,138 87 P	RELIANCE STL & ALUM CO	800,000 S	0671501
SL0F2012002	723114107	400,000 S	0671601	1206001	1201201	9,957 19	-7,717 36	2,239 83 P	RELIANCE STL & ALUM CO	400,000 S	0671601
SL0F2012002	723114107	400,000 S	0671701	1206001	1201201	8,712 54	-7,735 01	953 53 P	RELIANCE STL & ALUM CO	400,000 S	0671701
SL0F2012002	723114107	700,000 S	0672801	1206001	1201201	9,957 19	-9,033 00	925 19 P	RELIANCE STL & ALUM CO	700,000 S	0672801
SL0F2012002	723114107	800,000 S	0672901	1206001	1201201	7,467 89	3,808 00	3,659 89 P	RELIANCE STL & ALUM CO	800,000 S	0672901
SL0F2012002	723114107	600,000 S	0673001	1206001	1201201	3,733 94	3,177 00	556 94 P	RELIANCE STL & ALUM CO	600,000 S	0673001
SL0F2012002	723114107	900,000 S	0673101	1206001	1201201	10,047 98	7,350 31	2,697 47 P	RELIANCE STL & ALUM CO	900,000 S	0673101
SL0F2012002	723114107	300,000 S	0673201	1206001	1201201	10,047 98	7,350 31	2,697 47 P	RELIANCE STL & ALUM CO	300,000 S	0673201
SL0F2012002	723114107	300,000 S	0673301	1206001	1201201	15,267 02	9,930 00	5,337 02 P	RELIANCE STL & ALUM CO	300,000 S	0673301
SL0F2012002	723114107	1,000,000 S	1061501	1206001	1201201	16,189 46	-12,749 31	3,440 15 P	RELIANCE STL & ALUM CO	1,000,000 S	1061501
SL0F2012002	723114107	900,000 S	1062101	1206001	1201201	15,211 49	-6,759 35	8,451 14 P	RELIANCE STL & ALUM CO	900,000 S	1062101
SL0F2012002	723114107	5,400,000 S	0140201	1206001	1201201	2,375 92	-10,881 09	-8,505 17 P	RELIANCE STL & ALUM CO	5,400,000 S	0140201
SL0F2012002	723114107	900,000 S	0140301	1206001	1201201	12,407 38	5,163 00	7,244 38 P	RELIANCE STL & ALUM CO	900,000 S	0140301
SL0F2012002	723114107	4,700,000 S	0906401	1206001	1201201	5,386 30	-5,083 20	304 20 P	RELIANCE STL & ALUM CO	4,700,000 S	0906401
SL0F2012002	723114107	300,000 S	0906501	1206001	1201201	10,772 40	10,163 08	609 32 P	RELIANCE STL & ALUM CO	300,000 S	0906501
SL0F2012002	723114107	400,000 S	0906601	1206001	1201201	14,363 20	13,393 60	969 60 P	RELIANCE STL & ALUM CO	400,000 S	0906601
SL0F2012002	723114107	600,000 S	0907001	1206001	1201201	10,772 40	-9,767 34	1,005 06 P	RELIANCE STL & ALUM CO	600,000 S	0907001
SL0F2012002	723114107	600,000 S	1106501	1206001	1206801	33,347 62	53,347 62	0 00 P	RELIANCE STL & ALUM CO	600,000 S	1106501
SL0F2012002	723114107	51,147 6200 S	1061701	1207001	1202201	2,381 90	-2,103 92	277 98 P	RELIANCE STL & ALUM CO	51,147 6200 S	1061701
SL0F2012002	723114107	100,000 S	1062201	1207001	1202201	21,437 10	19,807 99	1,529 81 P	RELIANCE STL & ALUM CO	100,000 S	1062201
SL0F2012002	723114107	600,000 S	1062601	1207001	1202201	14,281 40	13,531 36	750 14 P	RELIANCE STL & ALUM CO	600,000 S	1062601
SL0F2012002	723114107	600,000 S	0706201	1207001	1202201	1,904 76	2,763 66	-878 90 P	RELIANCE STL & ALUM CO	600,000 S	0706201
SL0F2012002	723114107	3,300,000 S	0706301	1207001	1202201	10,476 15	15,293 83	-4,817 70 P	RELIANCE STL & ALUM CO	3,300,000 S	0706301
SL0F2012002	723114107	500,000 S	0227801	1207001	1202201	6,677 07	5,273 00	1,402 07 P	RELIANCE STL & ALUM CO	500,000 S	0227801
SL0F2012002	723114107	500,000 S	0316901	1207001	1202201	12,337 42	11,754 48	582 94 P	RELIANCE STL & ALUM CO	500,000 S	0316901
SL0F2012002	723114107	300,000 S	0324001	1207001	1202201	24,674 83	23,397 66	1,277 17 P	RELIANCE STL & ALUM CO	300,000 S	0324001
SL0F2012002	723114107	600,000 S	0402001	1207001	1202201	98,699 34	87,240 00	11,459 34 P	RELIANCE STL & ALUM CO	600,000 S	0402001
SL0F2012002	723114107	2,400,000 S	1106201	1207001	1202201	5,533 13	5,020 00	533 13 P	RELIANCE STL & ALUM CO	2,400,000 S	1106201
SL0F2012002	723114107	400,000 S	1061701	1207001	1202201	36,093 38	32,044 00	4,049 38 P	RELIANCE STL & ALUM CO	400,000 S	1061701
SL0F2012002	723114107	2,600,000 S	0901701	1207001	1202201	12,917 97	11,911 45	1,006 52 P	RELIANCE STL & ALUM CO	2,600,000 S	0901701
SL0F2012002	723114107	500,000 S	0901901	1207001	1202201	28,419 33	20,134 84	8,284 69 P	RELIANCE STL & ALUM CO	500,000 S	0901901
SL0F2012002	723114107	1,100,000 S	0101501	1207001	1202201	13,413 48	12,917 40	496 08 P	RELIANCE STL & ALUM CO	1,100,000 S	0101501
SL0F2012002	723114107	400,000 S	0101601	1207001	1202201	7,707 74	7,977 96	-270 22 P	RELIANCE STL & ALUM CO	400,000 S	0101601
SL0F2012002	723114107	100,000 S	0101701	1207001	1202201	1,926 94	-2,818 09	-4,741 15 P	RELIANCE STL & ALUM CO	100,000 S	0101701
SL0F2012002	723114107	6,700,000 S	1002301	1207001	1202201	101,333 33	73,947 83	27,385 50 P	RELIANCE STL & ALUM CO	6,700,000 S	1002301
SL0F2012002	723114107	4,200,000 S	1107401	1207001	1202201	104,949 87	99,812 84	5,137 03 P	RELIANCE STL & ALUM CO	4,200,000 S	1107401
SL0F2012002	723114107	2,100,000 S	0309001	1207001	1202201	27,020 81	31,482 00	-4,461 19 P	RELIANCE STL & ALUM CO	2,100,000 S	0309001
SL0F2012002	723114107	800,000 S	0914401	1207001	1202201	9,823 75	13,221 20	-3,397 45 P	RELIANCE STL & ALUM CO	800,000 S	0914401
SL0F2012002	723114107	600,000 S	0324001	1207001	1202201	16,971 07	14,986 02	1,985 05 P	RELIANCE STL & ALUM CO	600,000 S	0324001
SL0F2012002	723114107	400,000 S	0924001	1207001	1202201	10,831 64	-7,199 68	3,631 96 P	RELIANCE STL & ALUM CO	400,000 S	0924001
SL0F2012002	723114107	600,000 S	0924001	1207001	1202201	16,247 45	10,413 48	5,833 97 P	RELIANCE STL & ALUM CO	600,000 S	0924001
SL0F2012002	723114107	1,400,000 S	0010001	1207001	1202201	20,432 88	22,890 16	-2,457 28 P	RELIANCE STL & ALUM CO	1,400,000 S	0010001
SL0F2012002	723114107	500,000 S	0011001	1207001	1202201	10,868 89	9,027 13	1,841 76 P	RELIANCE STL & ALUM CO	500,000 S	0011001
SL0F2012002	723114107	800,000 S	0627001	1207001	1202201	8,009 33	-8,112 88	-80 55 P	RELIANCE STL & ALUM CO	800,000 S	0627001
SL0F2012002	723114107	1,400,000 S	0707001	1207001	1202201	14,016 33	16,345 00	-2,328 67 P	RELIANCE STL & ALUM CO	1,400,000 S	0707001
SL0F2012002	723114107	500,000 S	1067201	1207001	1202201	9,284 99	-4,813 30	4,471 29 P	RELIANCE STL & ALUM CO	500,000 S	1067201
SL0F2012002	723114107	700,000 S	1061501	1207001	1202201	12,998 42	12,180 33	818 07 P	RELIANCE STL & ALUM CO	700,000 S	1061501
SL0F2012002	723114107	700,000 S	0624501	1207001	1202201	6,264 79	-4,129 45	1,045 34 P	RELIANCE STL & ALUM CO	700,000 S	0624501
SL0F2012002	723114107	2,800,000 S	0712001	1207001	1202201	30,797 83	33,333 24	-2,535 41 P	RELIANCE STL & ALUM CO	2,800,000 S	0712001
SL0F2012002	723114107	300,000 S	0712001	1207001	1202201	3,299 77	-4,138 57	-7,438 30 P	RELIANCE STL & ALUM CO	300,000 S	0712001
SL0F2012002	723114107	1,500,000 S	1108001	1207001	1202201	31,984 93	27,990 82	3,994 11 P	RELIANCE STL & ALUM CO	1,500,000 S	1108001
SL0F2012002	723114107	200,000 S	0726001	1207001	1202201	1,787 96	2,002 92	-214 96 P	RELIANCE STL & ALUM CO	200,000 S	0726001
SL0F2012002	723114107	4,100,000 S	0726001	1207001	1202201	34,633 17	-43,618 36	-9,045 19 P	RELIANCE STL & ALUM CO	4,100,000 S	0726001
SL0F2012002	723114107	2,200,000 S	0726001	1207001	1202201	16,679 44	22,414 48	-5,735 04 P	RELIANCE STL & ALUM CO	2,200,000 S	0726001
SL0F2012002	723114107	1,000,000 S	1002501	1207001	1202201	3,313 89	2,834 72	481 17 P	RELIANCE STL & ALUM CO	1,000,000 S	1002501
SL0F2012002	723114107	200,000 S	1108501	1207001	1202201	13,007 22	14,828 00	-1,810 78 P	RELIANCE STL & ALUM CO	200,000 S	1108501
SL0F2012002	723114107	600,000 S	0802001	1207001	1202201	6,431 67	-4,310 00	1,121 67 P	RELIANCE STL & ALUM CO	600,000 S	0802001
SL0F2012002	723114107	1,100,000 S	0803001	1207001	1202201	11,791 39	-11,049 72	741 67 P	RELIANCE STL & ALUM CO	1,100,000 S	0803001

SI.0720.1202	75943101	REMEC INC COM	1,500,000 S	06/31/01	12/07/01	12/12/01	13,935.27	12,589.72	1,345.55 P
SI.0720.1202	75943101	REMEC INC COM	1,000,000 S	11/15/01	12/07/01	12/07/01	10,719.44	10,291.80	427.64 P
SI.0720.1202	831119100	REMEC INC COM	1,000,000 S	11/15/01	12/07/01	12/07/01	1,071.94	1,078.03	2.69 P
SI.0720.1202	86042104	STEEL DYNAMICS INC COM	2,000,000 S	10/15/01	12/07/01	12/12/01	22,884.43	19,660.00	3,024.43 P
SI.0720.1202	909218109	STEWMAT & STEVENSON SVCS INC	500,000 S	10/22/01	12/07/01	12/12/01	8,999.70	7,082.95	1,916.75 P
SI.0720.1202	909218109	UNIT CORP COM	400,000 S	11/12/01	12/07/01	12/12/01	7,270.43	4,835.08	2,435.35 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,400,000 S	11/13/01	12/07/01	12/12/01	16,964.35	-16,936.22	28.13 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,400,000 S	09/10/01	12/07/01	12/13/01	8,989.04	4,484.22	968.79 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	200,000 S	10/29/01	12/10/01	12/13/01	4,790.36	-4,484.22	306.14 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	300,000 S	10/29/01	12/10/01	12/13/01	7,185.53	-4,365.43	419.90 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	300,000 S	08/06/01	12/10/01	12/13/01	4,299.83	-4,097.00	202.83 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	400,000 S	04/02/01	12/10/01	12/13/01	20,593.36	11,175.00	2,418.36 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	500,000 S	03/08/01	12/10/01	12/13/01	4,118.67	3,899.07	219.60 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	100,000 S	03/08/01	12/10/01	12/13/01	2,112.03	1,827.40	284.63 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	200,000 S	10/03/01	12/10/01	12/13/01	4,224.05	3,721.14	492.91 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,500,000 S	06/04/01	12/10/01	12/13/01	30,520.43	-36,528.50	-6,208.07 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	300,000 S	06/14/01	12/10/01	12/13/01	6,064.09	-4,418.06	-421.97 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	700,000 S	04/12/01	12/10/01	12/13/01	13,488.55	20,619.27	7,130.72 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	700,000 S	01/17/01	12/10/01	12/13/01	13,488.55	19,796.43	6,308.08 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	700,000 S	01/17/01	12/10/01	12/13/01	9,634.68	13,982.75	4,348.07 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	500,000 S	01/17/01	12/10/01	12/13/01	4,584.84	3,740.37	804.47 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	300,000 S	10/24/01	12/10/01	12/13/01	8,099.71	-8,029.00	670.71 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	400,000 S	11/14/01	12/10/01	12/13/01	12,121.34	-11,140.10	941.24 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	500,000 S	11/15/01	12/10/01	12/13/01	38,787.98	33,333.76	5,454.22 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,600,000 S	09/14/01	12/10/01	12/13/01	1,210.97	1,632.45	441.48 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	200,000 S	09/15/01	12/10/01	12/13/01	2,421.93	3,332.82	910.89 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	700,000 S	03/12/01	12/10/01	12/13/01	19,112.93	17,483.69	1,629.24 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	300,000 S	08/20/01	12/10/01	12/13/01	6,376.32	-3,560.94	1,015.39 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	300,000 S	09/03/01	12/10/01	12/13/01	10,627.65	-8,656.30	1,970.35 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	500,000 S	09/18/01	12/10/01	12/13/01	14,877.66	10,146.01	4,731.65 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	700,000 S	09/19/01	12/10/01	12/13/01	25,504.91	17,723.20	7,779.71 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,200,000 S	09/19/01	12/10/01	12/13/01	29,753.73	17,070.06	12,048.67 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,400,000 S	07/19/01	12/10/01	12/13/01	9,559.43	-9,020.53	359.08 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	300,000 S	07/23/01	12/10/01	12/13/01	40,150.44	-37,560.89	2,789.55 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	2,100,000 S	10/12/01	12/10/01	12/13/01	11,116.72	10,440.30	676.42 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	100,000 S	10/15/01	12/10/01	12/13/01	1,832.79	1,815.27	17.52 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	100,000 S	07/15/01	12/10/01	12/13/01	16,246.71	20,792.43	4,546.72 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	400,000 S	07/19/01	12/10/01	12/13/01	47,657.01	54,937.96	7,280.95 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	700,000 S	07/25/01	12/10/01	12/13/01	7,581.80	-6,650.00	931.80 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,400,000 S	07/25/01	12/10/01	12/13/01	13,163.59	13,784.26	620.67 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	2,200,000 S	08/01/01	12/10/01	12/13/01	23,124.51	22,627.66	496.85 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,500,000 S	08/31/01	12/10/01	12/13/01	16,246.71	12,313.00	3,933.71 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,600,000 S	09/07/01	12/10/01	12/13/01	17,329.82	11,634.96	5,694.86 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	180,000 S	09/19/01	12/10/01	12/13/01	1,083.11	-641.28	1,441.83 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	200,000 S	11/02/01	12/10/01	12/13/01	4,789.84	-4,306.28	483.56 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	600,000 S	11/12/01	12/10/01	12/13/01	14,369.52	12,407.10	1,962.42 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	100,000 S	11/26/01	12/10/01	12/13/01	2,394.92	2,413.87	18.95 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	2,400,000 S	07/06/01	12/10/01	12/13/01	32,498.91	23,814.24	8,684.67 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,000,000 S	07/09/01	12/10/01	12/13/01	13,539.34	10,084.10	3,455.24 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	800,000 S	10/23/01	12/10/01	12/13/01	14,191.13	9,864.00	4,327.13 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	600,000 S	10/23/01	12/10/01	12/13/01	10,643.34	7,517.64	3,125.70 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	600,000 S	06/22/01	12/10/01	12/13/01	33,503.81	-32,265.00	3,238.81 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	3,200,000 S	11/16/01	12/10/01	12/13/01	32,947.70	-13,246.96	483.18 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,400,000 S	11/17/01	12/10/01	12/13/01	14,414.62	-15,248.00	-831.38 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,200,000 S	11/17/01	12/10/01	12/13/01	39,669.95	-29,402.04	10,267.91 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	900,000 S	07/12/01	12/10/01	12/13/01	29,752.47	-22,583.34	7,169.13 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	100,000 S	11/13/01	12/10/01	12/13/01	1,223.64	1,209.73	23.91 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	200,000 S	11/14/01	12/10/01	12/13/01	7,471.27	2,408.72	5,062.55 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	300,000 S	07/11/01	12/10/01	12/13/01	7,463.18	-4,446.23	-3,016.95 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	1,200,000 S	10/29/01	12/10/01	12/13/01	24,382.17	36,905.32	12,523.15 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	100,000 S	08/06/01	12/10/01	12/13/01	1,079.80	1,024.22	55.58 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	900,000 S	08/06/01	12/10/01	12/13/01	9,718.24	-8,500.47	1,217.77 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	600,000 S	11/02/01	12/10/01	12/13/01	22,941.37	-19,751.22	3,190.15 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	200,000 S	11/03/01	12/10/01	12/13/01	7,647.12	-8,747.28	-1,099.16 P
SI.0720.1202	912270101	WALLACE COMPUTER SVCS INC	900,000 S	10/24/01	12/10/01	12/13/01	12,922.48	11,223.11	1,701.37 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SI.OF.20.12.002	21691102	ELECTRONICS FOR IMAGING INC	900 0000 5	11/09/01	12/11/01	12/14/01	19,694.92	-17,817.03	1,879.89 P
SI.OF.20.12.002	21692102	ELECTRONICS FOR IMAGING INC	400 0000 5	10/24/01	12/11/01	12/14/01	8,734.19	6,029.00	773.19 P
SI.OF.20.12.002	21693102	ELECTRONICS FOR IMAGING INC	1,000 0000 5	10/03/01	12/11/01	12/14/01	24,074.01	20,760.63	3,313.38 P
SI.OF.20.12.002	319130106	FLEPPING CO'S INC COM	1,200 0000 5	11/15/01	12/11/01	12/14/01	28,044.26	26,500.12	1,544.94 P
SI.OF.20.12.002	410232100	HANDLEMAN CO DEL	300 0000 5	11/11/01	12/11/01	12/14/01	4,197.86	3,924.87	262.99 P
SI.OF.20.12.002	410232100	HANDLEMAN CO DEL	500 0000 5	11/11/01	12/11/01	12/14/01	6,979.77	-4,913.35	66.43 P
SI.OF.20.12.002	410232100	HANDLEMAN CO DEL	1,200 0000 5	11/19/01	12/11/01	12/14/01	16,751.44	16,516.24	215.20 P
SI.OF.20.12.002	410232100	HANDLEMAN CO DEL	1,500 0000 5	05/24/01	12/11/01	12/14/01	40,663.38	37,463.05	3,400.33 P
SI.OF.20.12.002	430992108	HON IND'S INC	300 0000 5	06/29/01	12/11/01	12/14/01	8,173.04	7,201.23	842.83 P
SI.OF.20.12.002	430992108	HON IND'S INC	1,000 0000 5	09/13/00	12/11/01	12/14/01	9,987.36	13,317.40	-3,329.84 P
SI.OF.20.12.002	441120107	INTEK AN INC	1,000 0000 5	09/13/01	12/11/01	12/14/01	12,209.59	7,904.08	4,305.51 P
SI.OF.20.12.002	534431106	LEGA TO SYS INC COM	1,100 0000 5	09/15/01	12/11/01	12/14/01	1,601.29	22,189.75	-2,057.97 P
SI.OF.20.12.002	72181107	PCDEL WORKS INC COM	1,500 0000 5	11/11/01	12/11/01	12/14/01	6,433.13	7,961.70	-628.03 P
SI.OF.20.12.002	72181107	PCDEL WORKS INC COM	800 0000 5	11/19/01	12/11/01	12/14/01	14,049.45	12,341.12	1,708.33 P
SI.OF.20.12.002	73949109	RADIO ONE INC CL A	1,200 0000 5	02/24/01	12/11/01	12/14/01	21,248.17	15,053.28	6,212.89 P
SI.OF.20.12.002	833034101	SNAP ON INC COM	1,200 0000 5	07/12/01	12/11/01	12/14/01	38,727.14	-30,111.12	8,616.02 P
SI.OF.20.12.002	86942104	STEWART & STEVENSON SVCS INC	1,800 0000 5	10/23/01	12/11/01	12/14/01	31,802.26	25,998.62	6,103.64 P
SI.OF.20.12.002	92343C106	VERITY INC COM	1,000 0000 5	07/11/01	12/11/01	12/14/01	1,601.29	1,681.25	-80.96 P
SI.OF.20.12.002	92343C106	VERITY INC COM	400 0000 5	07/11/01	12/11/01	12/14/01	6,433.13	7,961.70	-2,523.46 P
SI.OF.20.12.002	92343C106	VERITY INC COM	1,500 0000 5	07/11/01	12/11/01	12/14/01	19,259.44	26,649.75	-7,420.31 P
SI.OF.20.12.002	92343C106	VERITY INC COM	1,300 0000 5	07/20/01	12/11/01	12/14/01	8,041.43	4,850.85	3,190.58 P
SI.OF.20.12.002	92343C106	VERITY INC COM	500 0000 5	07/26/01	12/11/01	12/14/01	11,238.00	-12,963.40	1,707.40 P
SI.OF.20.12.002	92343C106	VERITY INC COM	700 0000 5	07/27/01	12/11/01	12/14/01	9,649.72	-9,641.82	7.90 P
SI.OF.20.12.002	92343C106	VERITY INC COM	600 0000 5	08/03/01	12/11/01	12/14/01	11,238.00	-4,811.98	4,376.02 P
SI.OF.20.12.002	92343C106	VERITY INC COM	700 0000 5	08/09/01	12/11/01	12/14/01	91,170.64	-93,170.64	0.00 P
SI.OF.20.12.002	96102802	SLO CLIENT CASH INVESTMENT TR	93 170 6400 5	11/05/01	12/11/01	12/11/01	157,872.99	157,872.99	0.00 P
SI.OF.20.12.002	96102802	SLO CLIENT CASH INVESTMENT TR	157 872 9900 5	11/06/01	12/11/01	12/11/01	11,628.16	11,043.45	584.71 P
SI.OF.20.12.002	012653101	ALBEMARLE CORP	500 0000 5	07/11/01	12/12/01	12/17/01	4,976.89	-4,502.50	474.39 P
SI.OF.20.12.002	012653101	ALBEMARLE CORP	300 0000 5	10/29/01	12/12/01	12/17/01	2,307.16	2,242.11	65.05 P
SI.OF.20.12.002	037933108	AMPLA HERALTCARE GROUP INC	100 0000 5	10/29/01	12/12/01	12/17/01	27,234.84	23,612.41	3,622.43 P
SI.OF.20.12.002	042660100	ANBIS GROUP INC COM	2,500 0000 5	10/12/01	12/12/01	12/17/01	24,630.97	23,235.88	1,395.09 P
SI.OF.20.12.002	203172107	COMASCORP INC COM	1,200 0000 5	06/14/01	12/12/01	12/17/01	14,441.22	15,134.14	-692.92 P
SI.OF.20.12.002	223302104	CREDENCE SYS CORP	700 0000 5	07/11/01	12/12/01	12/17/01	39,187.39	37,664.10	1,503.49 P
SI.OF.20.12.002	223302104	CREDENCE SYS CORP	1,900 0000 5	08/16/01	12/12/01	12/17/01	6,189.09	-5,165.01	1,024.08 P
SI.OF.20.12.002	223502104	CREDESCENCE SYS CORP	300 0000 5	10/23/01	12/12/01	12/17/01	11,729.61	10,107.04	1,622.57 P
SI.OF.20.12.002	22764E109	CROSSMANN COMMUNITIES INC	400 0000 5	10/23/01	12/12/01	12/17/01	2,992.40	-2,516.55	415.85 P
SI.OF.20.12.002	22764E109	CROSSMANN COMMUNITIES INC	100 0000 5	10/24/01	12/12/01	12/17/01	46,034.46	30,602.55	15,431.91 P
SI.OF.20.12.002	233372107	CYMER INC COM	1,700 0000 5	09/20/01	12/12/01	12/17/01	24,371.19	14,193.18	10,178.01 P
SI.OF.20.12.002	233372107	CYMER INC COM	900 0000 5	09/26/01	12/12/01	12/17/01	16,247.46	11,272.86	4,974.60 P
SI.OF.20.12.002	233372107	CYMER INC COM	600 0000 5	10/11/01	12/12/01	12/17/01	8,123.73	-4,467.64	12,591.37 P
SI.OF.20.12.002	233372107	CYMER INC COM	300 0000 5	10/16/01	12/12/01	12/17/01	37,910.75	25,048.98	12,861.77 P
SI.OF.20.12.002	233372107	CYMER INC COM	1,400 0000 5	10/17/01	12/12/01	12/17/01	6,999.76	-4,233.95	765.81 P
SI.OF.20.12.002	27843E109	ECLIPSE'S CORP COM	500 0000 5	10/24/01	12/12/01	12/17/01	6,018.37	8,539.73	-2,521.36 P
SI.OF.20.12.002	319829107	FIRST COMWALTH ENL CORP PA	700 0000 5	03/01/01	12/12/01	12/17/01	5,990.50	-4,532.03	1,458.47 P
SI.OF.20.12.002	319829107	FIRST COMWALTH ENL CORP PA	500 0000 5	03/15/01	12/12/01	12/17/01	5,990.50	-4,519.05	1,471.55 P
SI.OF.20.12.002	319916103	GILDAN ACTIVEWARE SUB YTG CL A	500 0000 5	05/16/01	12/12/01	12/17/01	3,014.47	-2,993.22	1.25 P
SI.OF.20.12.002	441120107	GILDAN ACTIVEWARE SUB YTG CL A	300 0000 5	09/13/00	12/12/01	12/17/01	14,072.19	13,199.00	873.19 P
SI.OF.20.12.002	441120107	GILDAN ACTIVEWARE SUB YTG CL A	1,400 0000 5	11/16/00	12/12/01	12/17/01	4,020.62	-4,020.00	0.62 P
SI.OF.20.12.002	461120107	INTEK AN INC	400 0000 5	11/14/00	12/12/01	12/17/01	3,659.76	3,818.74	-158.98 P
SI.OF.20.12.002	461120107	INTEK AN INC	200 0000 5	06/27/01	12/12/01	12/17/01	23,658.43	25,796.81	-2,138.38 P
SI.OF.20.12.002	576206106	MASSSEY ENERGY CORP COM	1,000 0000 5	07/02/01	12/12/01	12/17/01	18,198.79	19,960.00	-1,761.21 P
SI.OF.20.12.002	576206106	MASSSEY ENERGY CORP COM	1,000 0000 5	07/02/01	12/12/01	12/17/01	16,378.91	17,927.19	-1,548.28 P
SI.OF.20.12.002	576206106	MASSSEY ENERGY CORP COM	900 0000 5	07/05/01	12/12/01	12/17/01	7,279.32	-7,003.04	276.48 P
SI.OF.20.12.002	576206106	MASSSEY ENERGY CORP COM	400 0000 5	07/17/01	12/12/01	12/17/01	14,519.03	14,180.80	338.23 P
SI.OF.20.12.002	576206106	MASSSEY ENERGY CORP COM	600 0000 5	07/19/01	12/12/01	12/17/01	18,919.28	18,461.18	458.10 P
SI.OF.20.12.002	576206106	MASSSEY ENERGY CORP COM	500 0000 5	08/01/01	12/12/01	12/17/01	20,538.79	18,811.64	1,747.15 P
SI.OF.20.12.002	72181107	PCDEL WORKS INC COM	1,200 0000 5	11/19/01	12/12/01	12/17/01	41,342.36	28,817.62	12,724.74 P
SI.OF.20.12.002	73949P108	RADIO ONE INC CL A	2,100 0000 5	10/24/01	12/12/01	12/17/01	1,006.19	1,671.00	-664.81 P
SI.OF.20.12.002	73949P108	RADIO ONE INC CL A	100 0000 5	10/31/01	12/12/01	12/17/01	1,006.19	1,158.75	-152.56 P
SI.OF.20.12.002	73949P108	RADIO ONE INC CL A	600 0000 5	11/01/01	12/12/01	12/17/01	10,837.14	7,426.26	3,410.88 P
SI.OF.20.12.002	73949P108	RADIO ONE INC CL A	500 0000 5	11/06/01	12/12/01	12/17/01	9,020.95	-4,320.00	2,700.95 P
SI.OF.20.12.002	73949P108	RADIO ONE INC CL A	500 0000 5	11/08/01	12/12/01	12/17/01	1,006.19	1,283.90	-277.71 P
SI.OF.20.12.002	73949P108	RADIO ONE INC CL A	600 0000 5	07/12/01	12/12/01	12/17/01	23,669.90	20,074.08	3,618.82 P
SI.OF.20.12.002	833034101	SNAP ON INC COM	800 0000 5	07/12/01	12/12/01	12/17/01	19,269.64	15,180.24	4,089.44 P
SI.OF.20.12.002	833034101	SNAP ON INC COM	400 0000 5	07/16/01	12/12/01	12/17/01	12,846.43	-10,171.04	2,675.41 P

SL07P012002	831034101	SNAP ON INC COM	300 0000 5	0717701	12/12/01	12/17/01	9 634 84	7 729 44	1 905 40 P
SL07P012002	833014101	SNAP ON INC COM	200 0000 5	0715601	12/12/01	12/17/01	6 423 23	5 142 20	1 280 93 P
SL07P012002	83304101	SNAP ON INC COM	1 700 0000 5	0725601	12/12/01	12/17/01	73 867 09	-61 487 74	12 379 33 P
SL07P012002	86042104	STEWART & STEVENSON SVCS INC	1 600 0000 5	1022901	12/12/01	12/17/01	54 597 42	-22 665 44	8 202 93 P
SL07P012002	86042104	STEWART & STEVENSON SVCS INC	500 0000 5	1022901	12/12/01	12/17/01	27 566 12	-22 665 44	4 900 64 P
SL07P012002	871139100	STRASSE INC COM	900 0000 5	0801401	12/12/01	12/17/01	8 614 41	8 107 00	507 41 P
SL07P012002	871139100	STRASSE INC COM	1 200 0000 5	0801401	12/12/01	12/17/01	14 524 79	13 244 00	1 280 79 P
SL07P012002	890918109	UNIT CORP COM	800 0000 5	1121401	12/12/01	12/17/01	20 980 26	17 673 24	3 307 02 P
SL07P012002	890918109	UNIT CORP COM	1 000 0000 5	1121401	12/12/01	12/17/01	9 436 40	-9 634 88	-198 48 P
SL07P012002	909241006	VERITY INC COM	1 800 0000 5	1171501	12/12/01	12/17/01	11 795 30	-11 668 10	327 40 P
SL07P012002	923431006	VERITY INC COM	1 800 0000 5	0409601	12/12/01	12/17/01	29 498 67	-17 698 52	11 802 13 P
SL07P012002	01363101	ALBEMARLE CORP	400 0000 5	1022901	12/12/01	12/17/01	8 904 18	-8 968 44	-66 26 P
SL07P012002	01363101	ALBEMARLE CORP	400 0000 5	1022901	12/12/01	12/17/01	12 899 32	-11 915 36	983 96 P
SL07P012002	02799108	ARJIS HEALTHCARE GROUP INC	300 0000 5	1023401	12/12/01	12/17/01	5 307 12	-3 244 14	1 722 64 P
SL07P012002	22794E109	CROSSMAN CONSUMPTES INC	200 0000 5	1023401	12/12/01	12/17/01	10 615 64	-7 761 21	2 854 36 P
SL07P012002	23257107	CYMER INC COM	400 0000 5	1023401	12/12/01	12/17/01	39 569 68	34 910 12	4 659 56 P
SL07P012002	23257107	CYMER INC COM	2 800 0000 5	1023401	12/12/01	12/17/01	12 899 32	11 915 36	983 96 P
SL07P012002	278186109	ECLIPSE CORP COM	800 0000 5	0625801	12/12/01	12/17/01	6 092 44	-6 030 00	62 44 P
SL07P012002	442412003	HONANLAN ENTERPRISES INC CL A	600 0000 5	1171400	12/12/01	12/17/01	11 169 46	-9 891 20	1 278 26 P
SL07P012002	461120107	INTERIAN INC	1 100 0000 5	0816601	12/12/01	12/17/01	50 166 07	-40 632 50	9 533 57 P
SL07P012002	461120107	INTERIAN INC	2 500 0000 5	1171201	12/12/01	12/17/01	7 002 26	-6 073 00	927 26 P
SL07P012002	699463107	NCO GROUP INC	500 0000 5	1022601	12/12/01	12/17/01	12 599 38	-8 987 30	3 612 08 P
SL07P012002	75940P108	RADIO ONE INC CL A	700 0000 5	1105801	12/12/01	12/17/01	5 342 64	-4 818 00	464 64 P
SL07P012002	838119100	STEEL DYNAMICS INC COM	500 0000 5	1023801	12/12/01	12/17/01	5 284 82	-4 943 00	319 82 P
SL07P012002	9321270101	WALLACE COMPUTER SVCS INC	300 0000 5	0971001	12/12/01	12/17/01	5 342 64	-4 818 00	509 64 P
SL07P012002	9321270101	WALLACE COMPUTER SVCS INC	1 200 0000 5	0972001	12/12/01	12/17/01	21 370 56	-17 230 24	3 804 32 P
SL07P012002	9321270101	WALLACE COMPUTER SVCS INC	500 0000 5	0712201	12/12/01	12/17/01	11 408 46	10 837 50	570 96 P
SL07P012002	01363101	ALBEMARLE CORP	800 0000 5	1023401	12/12/01	12/17/01	21 180 41	15 522 56	5 657 85 P
SL07P012002	22327107	CYMER INC COM	700 0000 5	0501701	12/12/01	12/17/01	8 027 27	-4 539 73	302 46 P
SL07P012002	319429107	FLKST COM/PLTH FINL CORP PA	500 0000 5	0622901	12/12/01	12/17/01	4 762 10	-4 336 33	405 77 P
SL07P012002	442412003	HONANLAN ENTERPRISES INC CL A	500 0000 5	0622901	12/12/01	12/17/01	7 926 83	7 447 10	489 73 P
SL07P012002	442412003	HONANLAN ENTERPRISES INC CL A	500 0000 5	0622901	12/12/01	12/17/01	1 451 47	21 150 00	19 594 53 P
SL07P012002	461120107	INTERIAN INC	400 0000 5	0972001	12/12/01	12/17/01	7 753 73	16 060 22	8 308 49 P
SL07P012002	461120107	INTERIAN INC	5 000 0000 5	0816601	12/12/01	12/17/01	52 544 24	-44 960 00	7 584 24 P
SL07P012002	461120107	INTERIAN INC	1 100 0000 5	0823101	12/12/01	12/17/01	11 559 73	-9 822 89	1 736 84 P
SL07P012002	92353100	VIASYSTEMS GROUP INC COM	2 800 0000 5	1271900	12/12/01	12/17/01	1 451 47	26 493 56	23 044 09 P
SL07P012002	92353100	VIASYSTEMS GROUP INC COM	1 000 0000 5	1271900	12/12/01	12/17/01	1 535 15	21 150 00	19 594 53 P
SL07P012002	92353100	VIASYSTEMS GROUP INC COM	1 100 0000 5	1222000	12/12/01	12/17/01	7 753 73	16 060 22	8 308 49 P
SL07P012002	932270101	WALLACE COMPUTER SVCS INC	900 0000 5	0972101	12/12/01	12/17/01	16 133 49	12 923 08	3 208 41 P
SL07P012002	932270101	WALLACE COMPUTER SVCS INC	500 0000 5	1071501	12/12/01	12/17/01	6 963 05	-4 016 23	2 946 80 P
SL07P012002	996102002	SLO CLIENT CASH INVESTMENT TR	41 790 8300 5	1106601	12/12/01	12/17/01	14 047 81	13 002 00	1 042 81 P
SL07P012002	01363101	ALBEMARLE CORP	600 0000 5	0712201	12/12/01	12/17/01	8 134 48	11 516 23	3 431 77 P
SL07P012002	04239L107	ART TECHNOLOGY GRP INC CC-COM	2 500 0000 5	0782901	12/12/01	12/17/01	11 742 44	15 643 08	3 900 64 P
SL07P012002	04239L107	ART TECHNOLOGY GRP INC CC-COM	3 600 0000 5	0269601	12/12/01	12/17/01	17 469 32	39 632 23	22 162 79 P
SL07P012002	043132109	ARTESYN TECHNOLOGIES INC COM	2 100 0000 5	0269601	12/12/01	12/17/01	1 725 94	3 724 50	2 038 56 P
SL07P012002	043132109	ARTESYN TECHNOLOGIES INC COM	1 100 0000 5	1120001	12/12/01	12/17/01	32 865 47	-30 486 17	2 379 30 P
SL07P012002	1931479103	COMMERICAL METALS CO	300 0000 5	0671601	12/12/01	12/17/01	16 624 39	13 949 63	2 674 74 P
SL07P012002	20127103	CYMER INC COM	500 0000 5	1023401	12/12/01	12/17/01	13 204 55	9 701 60	3 602 95 P
SL07P012002	23257107	HON INDS INC	400 0000 5	0622901	12/12/01	12/17/01	10 815 71	9 773 64	1 042 07 P
SL07P012002	438092108	INTERIAN INC	600 0000 5	0976601	12/12/01	12/17/01	6 517 10	5 428 98	1 088 12 P
SL07P012002	461120107	INTERIAN INC	800 0000 5	0976501	12/12/01	12/17/01	8 689 47	7 273 44	1 414 03 P
SL07P012002	461120107	INTERIAN INC	1 200 0000 5	1016601	12/12/01	12/17/01	21 994 54	21 373 34	211 20 P
SL07P012002	483340108	KEYMET CORP COM	700 0000 5	1017801	12/12/01	12/17/01	12 830 15	-12 870 53	-40 48 P
SL07P012002	483340108	KEYMET CORP COM	1 600 0000 5	0622901	12/12/01	12/17/01	9 401 32	11 598 20	4 534 84 P
SL07P012002	492914106	KEY ENERGY SERVICES INC COM	1 600 0000 5	0622901	12/12/01	12/17/01	12 535 10	19 244 96	4 729 86 P
SL07P012002	492914106	KEY ENERGY SERVICES INC COM	800 0000 5	0622901	12/12/01	12/17/01	3 133 77	-4 057 32	923 75 P
SL07P012002	576206106	MASSERY ENERGY CORP COM	400 0000 5	0621801	12/12/01	12/17/01	14 407 43	13 918 24	439 19 P
SL07P012002	61203100	MONTANA PWR CO COM	4 000 0000 5	0671801	12/12/01	12/17/01	19 059 36	-43 421 20	24 361 84 P
SL07P012002	61203100	MONTANA PWR CO COM	1 100 0000 5	0676601	12/12/01	12/17/01	5 241 23	-12 021 03	4 779 71 P
SL07P012002	699463107	PARABEL INTL CORP	400 0000 5	0676601	12/12/01	12/17/01	5 799 40	-4 860 00	899 40 P
SL07P012002	704349104	PEABODY ENERGY CORP COM	1 000 0000 5	0720001	12/12/01	12/17/01	27 359 34	24 984 90	2 390 64 P
SL07P012002	704349104	PEABODY ENERGY CORP COM	1 000 0000 5	0801801	12/12/01	12/17/01	27 359 34	23 050 00	2 509 34 P

SILOF2012002	764549104	PEARBODY ENERGY CORP COM	1 000 0000 S	06/03/01	12/17/01	12/20/01	23 599.58	23 010.00	2 509.58 P
SILOF2012002	764549104	PEARBODY ENERGY CORP COM	400 0000 S	06/06/01	12/17/01	12/20/01	11 023.83	-9 917.28	1 106.55 P
SILOF2012002	75640P108	RADIO ONE INC CL A	2 000 0000 S	11/09/01	12/17/01	12/20/01	36 098.80	26 535.20	9 740.60 P
SILOF2012002	75640P108	RADIO ONE INC CL A	1 000 0000 S	11/12/01	12/17/01	12/20/01	18 049.40	13 443.10	4 606.10 P
SILOF2012002	75640P108	RADIO ONE INC CL A	1 300 0000 S	11/13/01	12/17/01	12/20/01	23 464.22	18 951.66	4 512.56 P
SILOF2012002	759509102	RELIANCE STL & ALUM CO	200 0000 S	07/12/01	12/17/01	12/20/01	5 202.50	5 020.00	272.50 P
SILOF2012002	871130100	SYBASE INC COM	1 800 0000 S	06/21/01	12/17/01	12/20/01	5 005.60	-4 078.44	9 271.6 P
SILOF2012002	871130100	SYBASE INC COM	1 800 0000 S	09/04/01	12/17/01	12/20/01	30 033.61	24 203.68	5 829.93 P
SILOF2012002	871130100	SYBASE INC COM	900 0000 S	09/07/01	12/17/01	12/20/01	15 016.81	11 018.61	3 998.20 P
SILOF2012002	871130100	SYBASE INC COM	900 0000 S	09/07/01	12/17/01	12/20/01	801.37	-10 950.00	10 148.63 P
SILOF2012002	92353H100	VIASYSTEMS GROUP INC COM	1 500 0000 S	12/22/00	12/17/01	12/20/01	2 088.77	27 279.99	25 291.18 P
SILOF2012002	92353H100	VIASYSTEMS GROUP INC COM	3 900 0000 S	12/27/00	12/17/01	12/20/01	2 142.32	72 700.00	-50 557.6 P
SILOF2012002	92353H100	VIASYSTEMS GROUP INC COM	4 000 0000 S	10/15/01	12/17/01	12/20/01	3 588.14	-3 206.50	3 811.6 P
SILOF2012002	932270101	WALLACE COMPUTER SVCS INC	200 0000 S	10/16/01	12/17/01	12/20/01	14 532.56	13 792.20	1 179.20 P
SILOF2012002	932270101	WALLACE COMPUTER SVCS INC	800 0000 S	07/12/01	12/18/01	12/21/01	9 433.60	-8 670.00	713.60 P
SILOF2012002	013653101	ALBEMARLE CORP	400 0000 S	02/27/01	12/18/01	12/21/01	4 281.34	-5 781.80	1 500.46 P
SILOF2012002	01160H101	BENCHMARK ELECTRS INC	200 0000 S	03/03/00	12/18/01	12/21/01	8 562.67	11 217.52	2 654.85 P
SILOF2012002	123071100	CDI CORP COM	1 200 0000 S	04/06/00	12/18/01	12/21/01	23 939.20	23 322.00	617.20 P
SILOF2012002	123071100	CDI CORP COM	1 000 0000 S	11/20/01	12/18/01	12/21/01	30 120.29	27 714.70	2 405.59 P
SILOF2012002	192479103	COHEMANT INC COM	1 000 0000 S	06/17/01	12/18/01	12/21/01	26 909.42	22 319.44	4 589.98 P
SILOF2012002	201723103	COMMERCIAL METALS CO	800 0000 S	08/23/01	12/18/01	12/21/01	14 800.18	14 620.86	179.32 P
SILOF2012002	267473101	DYCOM INDS INC	2 100 0000 S	03/01/01	12/18/01	12/21/01	26 646.21	27 401.97	755.76 P
SILOF2012002	319629107	FIRST COMPLTH FINL CORP PA	800 0000 S	07/12/01	12/18/01	12/21/01	9 268.25	10 912.00	1 644.53 P
SILOF2012002	430623108	HON INDS INC	1 400 0000 S	06/29/01	12/18/01	12/21/01	37 904.15	34 207.74	3 696.41 P
SILOF2012002	461120107	INTERTAN INC	300 0000 S	09/03/01	12/18/01	12/21/01	3 322.54	-2 724.29	5 994.25 P
SILOF2012002	461120107	INTERTAN INC	1 200 0000 S	09/06/01	12/18/01	12/21/01	13 290.15	10 866.48	2 423.67 P
SILOF2012002	461120107	INTERTAN INC	1 100 0000 S	09/07/01	12/18/01	12/21/01	12 182.64	10 276.32	3 013.83 P
SILOF2012002	461120107	INTERTAN INC	1 100 0000 S	09/10/01	12/18/01	12/21/01	12 182.64	-9 498.72	2 683.92 P
SILOF2012002	461120107	INTERTAN INC	300 0000 S	10/04/01	12/18/01	12/21/01	5 537.56	-4 139.75	1 377.81 P
SILOF2012002	461120107	INTERTAN INC	800 0000 S	10/17/01	12/18/01	12/21/01	14 635.11	14 709.20	74.09 P
SILOF2012002	481836108	KEMET CORP COM	1 500 0000 S	10/18/01	12/18/01	12/21/01	27 440.83	27 094.50	344.33 P
SILOF2012002	481836108	KEMET CORP COM	594 0000 S	04/27/01	12/18/01	12/21/01	6 743.72	-4 841.10	1 519.56 P
SILOF2012002	59151K108	METHANEX CORP	1 200 0000 S	04/20/01	12/18/01	12/21/01	30 511.00	10 183.90	3 440.23 P
SILOF2012002	706549104	PEARBODY ENERGY CORP COM	1 100 0000 S	08/06/01	12/18/01	12/21/01	13 343.75	27 272.52	3 238.48 P
SILOF2012002	72570P106	PITTSFON CO BIRNS GROUP COM	660 0000 S	10/18/01	12/18/01	12/21/01	19 909.24	11 139.52	8 769.72 P
SILOF2012002	75640P108	RADIO ONE INC CL A	1 700 0000 S	11/15/01	12/18/01	12/21/01	30 768.97	16 038.02	3 873.32 P
SILOF2012002	75640P108	RADIO ONE INC CL A	1 700 0000 S	11/15/01	12/18/01	12/21/01	26 768.97	-25 597.49	5 371.48 P
SILOF2012002	75640P108	RADIO ONE INC CL A	1 200 0000 S	12/29/00	12/18/01	12/21/01	6 522.54	-9 810.00	9 157.48 P
SILOF2012002	92353H100	VIASYSTEMS GROUP INC COM	2 400 0000 S	07/11/01	12/18/01	12/21/01	1 305.07	23 058.40	23 753.33 P
SILOF2012002	92353H100	VIASYSTEMS GROUP INC COM	233 317 6600 S	11/06/01	12/18/01	12/21/01	233 317.66	233 317.66	0.00 P
SILOF2012002	964102802	SLO CLIENT CASH INVESTMENT TR	500 0000 S	08/23/01	12/19/01	12/24/01	14 644.03	-4 122.70	12 871 P
SILOF2012002	964102802	SLO CLIENT CASH INVESTMENT TR	900 0000 S	08/29/01	12/19/01	12/24/01	1 776.43	13 860.08	643.92 P
SILOF2012002	964102802	SLO CLIENT CASH INVESTMENT TR	100 0000 S	10/18/01	12/19/01	12/24/01	33 093.49	1 808.20	-29 872 P
SILOF2012002	481836108	KEMET CORP COM	1 200 0000 S	10/22/01	12/19/01	12/24/01	7 062.06	10 927.03	3 864.97 P
SILOF2012002	39131K108	METHANEX CORP	1 294 0000 S	04/20/01	12/19/01	12/24/01	2 737.61	3 941.74	-5 874.99 P
SILOF2012002	19151K108	METHANEX CORP	506 0000 S	03/03/01	12/19/01	12/24/01	30.54	-1 644.10	-1 184.13 P
SILOF2012002	92353H100	VIASYSTEMS GROUP INC COM	100 0000 S	01/11/01	12/19/01	12/24/01	2 173.14	-4 573.19	993.56 P
SILOF2012002	92353H100	VIASYSTEMS GROUP INC COM	4 300 0000 S	01/17/01	12/19/01	12/24/01	535.92	10 394.01	-4 157.05 P
SILOF2012002	92353H100	VIASYSTEMS GROUP INC COM	1 100 0000 S	11/06/01	12/19/01	12/24/01	340 570.74	340 570.74	-9 838.09 P
SILOF2012002	964102802	SLO CLIENT CASH INVESTMENT TR	340 570 7400 S	07/05/01	12/20/01	12/26/01	3 329.89	-3 910.77	510.88 P
SILOF2012002	0438CL107	ART TECHNOLOGY GRP INC OC-COM	900 0000 S	07/09/01	12/20/01	12/26/01	3 699.87	-3 966.00	266.13 P
SILOF2012002	192479103	COHEMANT INC COM	300 0000 S	11/26/01	12/20/01	12/26/01	9 031.21	8 314.41	716.80 P
SILOF2012002	23327107	CYMER INC COM	500 0000 S	10/23/01	12/20/01	12/26/01	12 974.56	10 779.55	2 195.01 P
SILOF2012002	267473101	DYCOM INDS INC	1 900 0000 S	08/21/01	12/20/01	12/26/01	30 826.83	27 294.84	3 532.01 P
SILOF2012002	267473101	DYCOM INDS INC	1 000 0000 S	08/21/01	12/20/01	12/26/01	16 214.66	-7 355.60	336.73 P
SILOF2012002	481836108	KEMET CORP COM	600 0000 S	10/22/01	12/20/01	12/26/01	6 864.65	-7 297.12	-432.47 P
SILOF2012002	481836108	KEMET CORP COM	1 400 0000 S	10/23/01	12/20/01	12/26/01	14 026.27	15 134.70	1 112.43 P
SILOF2012002	481836108	KEMET CORP COM	900 0000 S	10/23/01	12/20/01	12/26/01	15 445.46	15 598.42	530.96 P
SILOF2012002	481836108	KEMET CORP COM	494 0000 S	05/03/01	12/20/01	12/26/01	2 517.48	3 848.26	1 260.78 P

SLOFP2012002	39151K108	METHANEX CORP	1,000,000.00	05/64/01	12/28/01	12/28/01	5,237.82	-7,791.00	-2,553.18	P
SLOFP2012002	39151K108	METHANEX CORP	306,000.00	05/22/01	12/29/01	12/28/01	1,602.77	2,500.02	897.25	P
SLOFP2012002	412091100	MONTANA PWR CO COM	1,000,000.00	06/26/01	12/29/01	12/28/01	4,849.84	-10,037.30	-6,047.46	P
SLOFP2012002	612831100	MONTANA PWR CO COM	2,000,000.00	06/29/01	12/29/01	12/28/01	9,699.67	-22,771.60	-13,021.93	P
SLOFP2012002	704549104	PEABODY ENERGY CORP COM	200,000.00	06/06/01	12/29/01	12/28/01	5,352.33	-20,615.60	-10,975.93	P
SLOFP2012002	704549104	PEABODY ENERGY CORP COM	400,000.00	04/01/01	12/29/01	12/28/01	11,104.67	9,620.00	593.69	P
SLOFP2012002	871130100	STRASER INC COM	2,100,000.00	09/67/01	12/29/01	12/28/01	33,939.06	23,710.09	1,434.67	P
SLOFP2012002	871130100	STRASER INC COM	900,000.00	09/11/01	12/29/01	12/28/01	14,545.31	-10,044.03	4,461.28	P
SLOFP2012002	849702104	WELLMAN INC COM	700,000.00	08/01/01	12/29/01	12/28/01	10,501.53	-9,450.00	1,051.53	P
SLOFP2012002	04189L107	ART TECHNOLOGY GRP INC CC-COM	3,100,000.00	07/09/01	12/21/01	12/27/01	11,291.99	-12,284.60	-1,002.61	P
SLOFP2012002	04189L107	ART TECHNOLOGY GRP INC CC-COM	2,900,000.00	07/11/01	12/21/01	12/27/01	10,563.48	-9,296.82	1,266.66	P
SLOFP2012002	04189L107	ART TECHNOLOGY GRP INC CC-COM	1,000,000.00	07/16/01	12/21/01	12/27/01	3,642.38	-4,190.00	-507.62	P
SLOFP2012002	04189L107	ART TECHNOLOGY GRP INC CC-COM	1,500,000.00	07/20/01	12/21/01	12/27/01	5,463.87	-4,515.00	888.87	P
SLOFP2012002	191479103	COHERENT INC COM	2,100,000.00	07/23/01	12/21/01	12/27/01	7,669.41	7,235.32	364.09	P
SLOFP2012002	191479103	COHERENT INC COM	300,000.00	11/26/01	12/21/01	12/27/01	9,044.76	8,943.69	101.07	P
SLOFP2012002	203172107	COMASCOPE INC COM	500,000.00	11/27/01	12/21/01	12/27/01	13,074.59	13,517.83	243.24	P
SLOFP2012002	203172107	COMASCOPE INC COM	200,000.00	10/12/01	12/21/01	12/27/01	4,249.98	-26,756.09	-20,781.30	P
SLOFP2012002	203172107	COMASCOPE INC COM	1,300,000.00	10/23/01	12/21/01	12/27/01	27,624.86	-20,781.30	448.59	P
SLOFP2012002	203172107	COMASCOPE INC COM	1,000,000.00	10/23/01	12/21/01	12/27/01	21,249.89	31,482.88	2,516.93	P
SLOFP2012002	203172107	COMASCOPE INC COM	1,600,000.00	11/26/01	12/21/01	12/27/01	33,999.83	31,482.88	1,642.69	P
SLOFP2012002	203172107	COMASCOPE INC COM	1,000,000.00	12/13/01	12/21/01	12/27/01	21,249.89	-19,607.20	519.28	P
SLOFP2012002	203172107	COMASCOPE INC COM	400,000.00	12/17/01	12/21/01	12/27/01	8,499.96	7,980.76	1,642.69	P
SLOFP2012002	22794E109	CROSSMANN COMMUNITIES INC	600,000.00	10/25/01	12/21/01	12/27/01	19,574.13	-15,099.30	4,214.83	P
SLOFP2012002	22794E109	CROSSMANN COMMUNITIES INC	400,000.00	10/25/01	12/21/01	12/27/01	15,374.98	12,933.46	2,389.53	P
SLOFP2012002	231272107	DOWNEY ENR. CORP COM	900,000.00	10/16/01	12/21/01	12/27/01	35,935.96	-30,644.00	5,310.96	P
SLOFP2012002	261018103	DOWNEY ENR. CORP COM	200,000.00	10/23/01	12/21/01	12/27/01	7,990.21	7,068.30	971.91	P
SLOFP2012002	261018103	DOWNEY ENR. CORP COM	1,000,000.00	08/21/01	12/21/01	12/27/01	13,983.86	-14,523.60	-1,460.26	P
SLOFP2012002	261018103	DOWNEY ENR. CORP COM	700,000.00	09/07/01	12/21/01	12/27/01	11,188.71	-9,012.43	2,176.28	P
SLOFP2012002	430921108	HON INDUS INC	1,500,000.00	06/29/01	12/21/01	12/27/01	40,630.14	36,631.15	3,998.99	P
SLOFP2012002	430921108	HON INDUS INC	500,000.00	07/03/01	12/21/01	12/27/01	13,530.03	11,923.45	1,606.58	P
SLOFP2012002	486651102	KEARNE INC COM	600,000.00	07/28/01	12/21/01	12/27/01	11,135.12	10,674.54	460.58	P
SLOFP2012002	486651102	KEARNE INC COM	100,000.00	08/21/01	12/21/01	12/27/01	1,839.19	-1,704.84	-154.33	P
SLOFP2012002	483861108	KEARNE INC COM	800,000.00	10/25/01	12/21/01	12/27/01	13,720.02	14,219.04	-499.02	P
SLOFP2012002	483861108	KEARNE INC COM	2,200,000.00	11/02/01	12/21/01	12/27/01	37,730.03	-40,800.18	-3,070.03	P
SLOFP2012002	483861108	KEARNE INC COM	1,094,000.00	05/22/01	12/21/01	12/27/01	5,632.40	-8,937.98	-3,285.58	P
SLOFP2012002	483861108	KEARNE INC COM	400,000.00	05/22/01	12/21/01	12/27/01	2,097.69	-3,277.88	-1,180.19	P
SLOFP2012002	99151K108	METHANEX CORP	500,000.00	10/25/01	12/21/01	12/27/01	7,042.36	-6,075.00	-907.26	P
SLOFP2012002	99151K108	METHANEX CORP	400,000.00	10/25/01	12/21/01	12/27/01	5,633.81	5,712.00	78.19	P
SLOFP2012002	699462107	PARKECEL INTL CORP	500,000.00	10/25/01	12/21/01	12/27/01	7,042.36	7,453.00	410.64	P
SLOFP2012002	699462107	PARKECEL INTL CORP	500,000.00	10/25/01	12/21/01	12/27/01	19,783.04	-16,739.28	3,043.76	P
SLOFP2012002	699462107	PARKECEL INTL CORP	900,000.00	07/12/01	12/21/01	12/27/01	5,299.88	5,020.00	278.88	P
SLOFP2012002	725781106	PITTSBURGH CO BKNKS GROUP COM	200,000.00	07/12/01	12/21/01	12/27/01	10,597.76	-10,456.40	141.36	P
SLOFP2012002	725781106	PITTSBURGH CO BKNKS GROUP COM	400,000.00	11/29/01	12/21/01	12/27/01	29,278.27	23,847.00	4,231.27	P
SLOFP2012002	725781106	PITTSBURGH CO BKNKS GROUP COM	400,000.00	11/29/01	12/21/01	12/27/01	17,566.96	-13,379.30	2,187.66	P
SLOFP2012002	960743103	WOODWARD GOVERNOR CO	300,000.00	12/03/01	12/21/01	12/27/01	87,792.03	-87,792.03	0.00	P
SLOFP2012002	960743103	WOODWARD GOVERNOR CO	300,000.00	11/06/01	12/21/01	12/27/01	147,783.38	147,783.38	0.00	P
SLOFP2012002	960743103	WOODWARD GOVERNOR CO	87,792.03	11/06/01	12/21/01	12/27/01	277,528.38	277,528.38	0.00	P
SLOFP2012002	960743103	WOODWARD GOVERNOR CO	147,783.38	11/14/01	12/21/01	12/27/01	77,346.61	77,346.61	0.00	P
SLOFP2012002	960743103	WOODWARD GOVERNOR CO	277,528.38	11/14/01	12/21/01	12/27/01	12,774.57	10,795.55	1,995.02	P
SLOFP2012002	960743103	WOODWARD GOVERNOR CO	77,346.61	10/25/01	12/21/01	12/27/01	12,774.57	-7,430.50	-5,343.63	P
SLOFP2012002	430921108	HON INDUS INC	300,000.00	11/02/01	12/24/01	12/28/01	5,139.23	-5,463.63	-409.40	P
SLOFP2012002	483861108	KEARNE INC COM	300,000.00	11/02/01	12/24/01	12/28/01	8,390.41	8,782.03	391.62	P
SLOFP2012002	483861108	KEARNE INC COM	800,000.00	05/22/01	12/24/01	12/28/01	4,138.74	-6,458.88	-2,300.14	P
SLOFP2012002	99151K108	METHANEX CORP	200,000.00	07/18/01	12/24/01	12/28/01	5,293.82	5,238.20	62.62	P
SLOFP2012002	99151K108	METHANEX CORP	200,000.00	07/23/01	12/24/01	12/28/01	23,131.20	-23,130.75	640.43	P
SLOFP2012002	99151K108	METHANEX CORP	900,000.00	12/03/01	12/24/01	12/28/01	8,889.13	5,136.50	762.63	P
SLOFP2012002	960743103	WOODWARD GOVERNOR CO	100,000.00	12/03/01	12/24/01	12/28/01	11,778.27	10,396.00	1,182.27	P
SLOFP2012002	960743103	WOODWARD GOVERNOR CO	200,000.00	11/14/01	12/24/01	12/28/01	97,556.03	-97,556.03	0.00	P
SLOFP2012002	960743103	WOODWARD GOVERNOR CO	97,556.03	11/14/01	12/24/01	12/28/01	165,390.33	-165,390.33	0.00	P
SLOFP2012002	21764E109	CROSSMANN COMMUNITIES INC	300,000.00	10/29/01	12/24/01	12/28/01	6,430.92	-5,643.68	787.24	P
SLOFP2012002	21764E109	CROSSMANN COMMUNITIES INC	400,000.00	10/29/01	12/24/01	12/28/01	12,901.83	-10,343.52	2,558.31	P
SLOFP2012002	231272107	CYMER INC COM	1,500,000.00	10/26/01	12/24/01	12/28/01	38,731.63	-32,166.90	6,564.73	P
SLOFP2012002	231272107	CYMER INC COM	300,000.00	10/25/01	12/24/01	12/28/01	7,750.33	-6,467.73	1,282.60	P

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SLOFP2013002	43892108	HON INDS INC	300 0000 \$	08/31/01	12/26/01	12/31/01	8,216.48	-1,178.69	1,941.79 P
SLOFP2013002	43892108	HON INDS INC	1,200 0000 \$	10/10/01	12/26/01	12/31/01	32,865.94	25,272.80	7,593.94 P
SLOFP2013002	43892108	HON INDS INC	100 0000 \$	07/23/01	12/26/01	12/31/01	2,728.13	-2,473.50	263.53 P
SLOFP2013002	486663102	KEAYE INC COM	600 0000 \$	08/21/01	12/26/01	12/31/01	14,759.74	13,638.72	1,121.02 P
SLOFP2013002	59131K108	METLANEX CORP	2,194 0000 \$	05/23/01	12/26/01	12/31/01	11,338.84	17,713.44	6,374.60 P
SLOFP2013002	699463107	PARDEXL INTL CORP	600 0000 \$	10/30/01	12/26/01	12/31/01	4,547.31	-4,946.00	398.69 P
SLOFP2013002	699463107	PARDEXL INTL CORP	1,300 0000 \$	11/02/01	12/26/01	12/31/01	11,519.18	-19,196.71	677.53 P
SLOFP2013002	949792104	WELLMAN INC COM	300 0000 \$	04/01/01	12/26/01	12/31/01	4,487.43	-4,630.00	417.43 P
SLOFP2013002	949792104	WELLMAN INC COM	400 0000 \$	04/02/01	12/26/01	12/31/01	5,983.23	5,613.40	369.83 P
SLOFP2013002	953506103	WEST PHARMACEUTICAL SVCS INC	800 0000 \$	10/17/01	12/26/01	12/31/01	21,561.27	20,679.52	881.75 P
SLOFP2013002	996107802	SLO CLIENT CASH INVESTMENT TR	21,135 2400 \$	11/15/01	12/26/01	12/26/01	21,135.26	-27,331.26	0.00 P
SLOFP2013002	996107802	SLO CLIENT CASH INVESTMENT TR	372,281 6100 \$	11/26/01	12/26/01	12/26/01	372,281.61	-377,381.61	0.00 P
SLOFP2013002	996107802	SLO CLIENT CASH INVESTMENT TR	216,513 3600 \$	11/27/01	12/26/01	12/26/01	216,513.36	216,513.36	0.00 P
SLOFP2013002	996107802	SLO CLIENT CASH INVESTMENT TR	2,000 0000 \$	11/07/01	12/26/01	12/26/01	52,668.84	-44,484.40	8,184.44 P
SLOFP2013002	102041101	ALPHAMA INC CL A COM	2,100 0000 \$	02/27/01	12/27/01	01/02/02	27,131.35	22,155.00	4,976.35 P
SLOFP2013002	102041101	ALPHAMA INC CL A COM	1,300 0000 \$	06/14/01	12/27/01	01/02/02	62,213.35	18,240.00	4,973.35 P
SLOFP2013002	134781109	CENTRAL PKG CORP	3,200 0000 \$	11/27/01	12/27/01	01/02/02	21,973.64	21,444.99	538.65 P
SLOFP2013002	192479103	CONCRETE INC COM	700 0000 \$	11/27/01	12/27/01	01/02/02	9,691.78	-4,693.52	1,196.26 P
SLOFP2013002	22764E109	CROSSMANN COMMUNITIES INC	300 0000 \$	11/26/01	12/27/01	01/02/02	19,343.55	16,260.42	3,123.13 P
SLOFP2013002	22764E109	CROSSMANN COMMUNITIES INC	600 0000 \$	11/26/01	12/27/01	01/02/02	9,661.78	8,391.60	1,200.18 P
SLOFP2013002	22764E109	CROSSMANN COMMUNITIES INC	300 0000 \$	11/09/01	12/27/01	01/02/02	4,461.18	5,711.80	1,249.18 P
SLOFP2013002	22764E109	CROSSMANN COMMUNITIES INC	200 0000 \$	11/16/00	12/27/01	01/02/02	62,277.92	-64,967.40	-2,689.48 P
SLOFP2013002	22764E109	CROSSMANN COMMUNITIES INC	200 0000 \$	11/16/00	12/27/01	01/02/02	24,294.44	-19,406.22	4,888.22 P
SLOFP2013002	460913200	INTRAVEST CORP COM NEW	3,600 0000 \$	04/21/01	12/27/01	01/02/02	33,205.64	-30,687.12	2,518.52 P
SLOFP2013002	466663102	KEAYE INC COM	1,800 0000 \$	04/21/01	12/27/01	01/02/02	3,689.52	3,360.76	328.76 P
SLOFP2013002	466663102	KEAYE INC COM	200 0000 \$	08/22/01	12/27/01	01/02/02	37,696.59	-36,208.05	1,488.54 P
SLOFP2013002	535679104	LINENS N THINGS INC COM	1,300 0000 \$	11/26/01	12/27/01	01/02/02	7,832.23	-6,941.33	890.90 P
SLOFP2013002	535679104	LINENS N THINGS INC COM	500 0000 \$	11/15/01	12/27/01	01/02/02	35,983.12	-28,136.60	6,846.52 P
SLOFP2013002	59114E104	MIDWAY GAMES INC	1,000 0000 \$	10/02/01	12/27/01	01/02/02	14,034.05	12,660.28	1,373.77 P
SLOFP2013002	631290108	NEWFIELD EXPL CO COM	400 0000 \$	10/10/01	12/27/01	01/02/02	1,404.05	1,246.02	158.03 P
SLOFP2013002	631290108	NEWFIELD EXPL CO COM	300 0000 \$	04/04/01	12/27/01	01/02/02	8,172.87	7,215.00	957.87 P
SLOFP2013002	704349104	PEABODY ENERGY CORP COM	700 0000 \$	08/14/01	12/27/01	01/02/02	19,070.02	-20,103.30	1,033.28 P
SLOFP2013002	704349104	PEABODY ENERGY CORP COM	700 0000 \$	10/10/01	12/27/01	01/02/02	13,316.13	11,199.52	2,116.61 P
SLOFP2013002	72751106	PTTSTON CO BRINS GROUP COM	600 0000 \$	10/15/01	12/27/01	01/02/02	5,899.80	-4,986.00	915.80 P
SLOFP2013002	838119100	STEEL DYNAMICS INC COM	500 0000 \$	10/15/01	12/27/01	01/02/02	108,013.22	108,013.22	0.00 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	198,013 2200 \$	11/27/01	12/27/01	12/27/01	21,109.12	17,793.76	3,315.36 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	800 0000 \$	11/07/01	12/28/01	01/03/02	87,075.13	72,984.08	14,091.05 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	3,300 0000 \$	11/08/01	12/28/01	01/03/02	4,749.84	-4,722.48	27.36 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	500 0000 \$	08/06/01	12/28/01	01/03/02	10,394.64	-8,441.14	1,953.50 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	800 0000 \$	02/27/01	12/28/01	01/03/02	6,553.50	7,798.04	1,244.54 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	200 0000 \$	05/10/01	12/28/01	01/03/02	33,288.70	-31,123.96	2,164.74 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1,400 0000 \$	09/07/01	12/28/01	01/03/02	2,377.76	2,171.97	195.79 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	100 0000 \$	09/10/01	12/28/01	01/03/02	13,799.79	10,298.20	3,501.59 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1,600 0000 \$	11/05/01	12/28/01	01/03/02	12,187.88	9,702.11	2,485.77 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	300 0000 \$	04/21/01	12/28/01	01/03/02	12,908.22	11,762.66	1,145.56 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	700 0000 \$	08/22/01	12/28/01	01/03/02	7,311.67	7,241.61	70.06 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	300 0000 \$	11/26/01	12/28/01	01/03/02	12,519.46	11,791.55	727.91 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	300 0000 \$	11/28/01	12/28/01	01/03/02	17,597.68	16,234.35	1,363.33 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	500 0000 \$	10/11/01	12/28/01	01/03/02	7,107.79	7,310.55	202.76 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	500 0000 \$	11/07/01	12/28/01	01/03/02	5,683.03	5,740.00	56.97 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	400 0000 \$	11/13/01	12/28/01	01/03/02	5,683.03	5,792.00	50.97 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	400 0000 \$	11/15/01	12/28/01	01/03/02	7,103.79	7,237.30	133.51 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	500 0000 \$	11/15/01	12/28/01	01/03/02	4,415.00	-4,722.70	2,693.30 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	600 0000 \$	09/17/01	12/28/01	01/03/02	23,337.49	15,240.00	8,097.49 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1,400 0000 \$	04/02/01	12/28/01	01/03/02	20,991.80	17,151.93	3,839.87 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1,718 1810 \$	11/27/01	12/28/01	01/03/02	5,224.30	-4,423.52	967.82 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	200 0000 \$	11/08/01	12/28/01	01/04/02	11,678.98	11,323.95	355.03 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1,200 0000 \$	08/06/01	12/28/01	01/04/02	10,432.96	8,440.00	1,992.96 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	800 0000 \$	02/27/01	12/28/01	01/04/02	7,824.72	-6,235.74	1,588.98 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	600 0000 \$	03/01/01	12/28/01	01/04/02	17,118.58	13,596.08	3,522.50 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	400 0000 \$	05/08/01	12/28/01	01/04/02	3,154.93	3,063.37	91.56 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	100 0000 \$	11/27/01	12/28/01	01/04/02	14,929.71	18,213.66	3,283.95 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	600 0000 \$	11/28/01	12/28/01	01/04/02	37,673.43	-35,261.20	2,412.23 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1,300 0000 \$	05/10/01	12/28/01	01/04/02	31,877.52	-29,264.42	2,613.10 P
SLOFP2013002	996102802	SLO CLIENT CASH INVESTMENT TR	400 0000 \$	05/11/01	12/28/01	01/04/02	11,391.83	-10,381.56	1,010.27 P

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Account Number	Description	Account Type	Start Date	End Date	Balance	Change	Balance	Account Type
SLOF2012002	379716100 GLOBAL INDS LTD COM	900 0000 S	11/05/01	12/31/01	01/04/02	8,113.64	-6,337.72	1,875.92 P
SLOF2012002	994102402 SLO CLIENT CASH INVESTMENT TR	67,254.800 S	11/27/01	12/31/01	12/31/01	67,254.80	-67,254.80	0.00 P
SLOF2012002	994102402 SLO CLIENT CASH INVESTMENT TR	50,016.090 S	11/28/01	12/31/01	12/31/01	50,016.09	50,016.09	0.00 P
SLOF2012002	651426108 NEWHALL LD & FARMING CO CALIF	0.0000 BVA		06/14/01	05/09/01	0.00	-60.00	-60.00 M/A
SLOF2012002	651426108 NEWHALL LD & FARMING CO CALIF	0.0000 BVA		06/14/01	06/02/01	0.00	190.00	190.00 M/A
SLOF2012002	651426108 NEWHALL LD & FARMING CO CALIF	0.0000 BVA		06/14/01	02/22/01	0.00	140.00	140.00 M/A
SLOF2012002	651426108 NEWHALL LD & FARMING CO CALIF	0.0000 BVA		06/14/01	02/21/01	0.00	-40.00	-40.00 M/A
SLOF2012002	7566102 MERGER W/ELECT 615337102	0.0000 CD		01/31/01	01/31/01	83,442.29	0.00	83,442.29 M/A
SLOF2012002	651426108 RECD DUE TO LTD	517,3180 SD		06/14/01	06/14/01	560.00	0.00	560.00 M/A
SLOF2012002	615337102 MERGER W/ELECT 007366102	3,300,0000 SW		01/31/01	01/31/01	0.00	18,957.10	18,957.10 M/A
SLOF2012002	042690100 RECD DUE TO MERGER	22,100,0000 SD		08/06/01	08/06/01	0.00	208,733.67	208,733.67 M/A
SLOF2012002	7566102 MERGER W/ELECT 615337102	3,300,0000 SW		01/31/01	01/31/01	0.00	-88,633.89	-88,633.89 M/A
SLOF2012002	016640103 NAME CHG-042690100	22,100,0000 SW		01/06/01	06/08/01	0.00	208,733.67	208,733.67 M/A
<b>Grand Total</b>						<b>163,871,247.38</b>	<b>158,338,317.79</b>	<b>5,252,724.68</b>



SECURITY	QUANTITY	UNIT COST	MARKET PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	PERCENTAGE CHANGE	DATE ACQUIRED	DATE VALUED
SLOF2013002	007523108	ADVANCED DIGITAL INFORMATION	3,100,000.00	05/11/00	01/02/01	01/03/01	72,622.57	-49,167.05
SLOF2013002	007523108	ADVANCED DIGITAL INFORMATION	700,000.00	05/11/00	01/02/01	01/03/01	14,291.77	128,073.41
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1,214,000.00	12/04/00	01/02/01	01/03/01	128,145.00	138,185.00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6,133,000.00	12/04/00	01/02/01	01/03/01	6,133.00	-6,133.00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1,100,000.00	12/04/00	01/02/01	01/03/01	1,100.00	0.00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	700,000.00	12/07/00	01/02/01	01/03/01	700.00	0.00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2,400,000.00	12/04/00	01/02/01	01/03/01	2,400.00	0.00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	26,608,000.00	12/12/00	01/02/01	01/03/01	26,608.00	26,608.00
SLOF2013002	007523108	ADVANCED DIGITAL INFORMATION	1,000,000.00	05/11/00	01/02/01	01/03/01	20,844.30	-18,676.30
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6,171,000.00	12/12/00	01/03/01	01/04/01	6,171.00	-6,171.00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	49,023,000.00	05/11/00	01/02/01	01/04/01	49,023.00	-49,023.00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	73,917,000.00	12/13/00	01/04/01	01/05/01	73,917.00	-73,917.00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	13,310,000.00	12/13/00	01/04/01	01/05/01	13,310.00	-13,310.00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	7,027,000.00	12/13/00	01/04/01	01/05/01	7,027.00	7,027.00
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	600,000.00	03/16/99	01/01/01	01/11/01	17,999.40	12,807.32
SLOF2013002	007523108	ADVANCED DIGITAL INFORMATION	2,800,000.00	05/11/00	01/11/01	01/12/01	72,916.56	-52,293.64
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	970,000.00	03/16/99	01/11/01	01/12/01	29,099.03	20,705.49
SLOF2013002	74831C106	QUICKSILVER INC COM	1,900,000.00	04/16/99	01/12/01	01/13/01	42,634.57	30,888.33
SLOF2013002	74831C106	QUICKSILVER INC COM	1,200,000.00	03/17/99	01/12/01	01/13/01	27,012.65	-32,140.00
SLOF2013002	74831C106	QUICKSILVER INC COM	30,000.00	03/17/99	01/12/01	01/13/01	1,143.34	1,319.17
SLOF2013002	74831C106	QUICKSILVER INC COM	150,000.00	03/17/99	01/12/01	01/13/01	3,400.61	3,898.75
SLOF2013002	74831C106	QUICKSILVER INC COM	500,000.00	03/19/99	01/12/01	01/13/01	11,433.36	13,497.07
SLOF2013002	5234W109	LEICROY CORP COM	700,000.00	04/16/99	01/12/01	01/17/01	14,568.26	-12,110.91
SLOF2013002	983922105	XIRC.COM COM	4,400,000.00	06/17/99	01/16/01	01/17/01	108,129.91	110,350.00
SLOF2013002	983922105	XIRC.COM COM	600,000.00	06/18/99	01/16/01	01/17/01	14,744.99	13,063.06
SLOF2013002	983922105	XIRC.COM COM	200,000.00	06/22/99	01/16/01	01/17/01	4,915.00	3,479.00
SLOF2013002	983922105	XIRC.COM COM	3,800,000.00	06/23/99	01/16/01	01/17/01	93,344.92	103,616.44
SLOF2013002	983922105	XIRC.COM COM	200,000.00	06/23/99	01/16/01	01/17/01	4,915.00	3,347.76
SLOF2013002	983922105	XIRC.COM COM	300,000.00	06/24/99	01/16/01	01/17/01	14,744.99	-17,632.14
SLOF2013002	983922105	XIRC.COM COM	3,000,000.00	06/24/99	01/16/01	01/17/01	73,786.34	8,811.37
SLOF2013002	983922105	XIRC.COM COM	200,000.00	06/24/99	01/16/01	01/17/01	73,962.44	-86,470.30
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	600,000.00	09/24/99	01/17/01	01/18/01	4,917.70	8,430.00
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	600,000.00	09/24/99	01/17/01	01/18/01	7,315.58	-6,310.78
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	700,000.00	09/24/99	01/17/01	01/18/01	8,833.87	-7,385.91
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	600,000.00	09/24/99	01/18/01	01/19/01	7,231.01	-6,310.78
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	100,000.00	09/24/99	01/18/01	01/19/01	1,187.92	1,033.13
SLOF2013002	67066G104	NVIDIA CORP COM	1,000,000.00	11/20/99	01/19/01	01/20/01	3,372.81	3,733.89
SLOF2013002	67066G104	NVIDIA CORP COM	700,000.00	09/24/99	01/19/01	01/20/01	54,068.19	18,374.25
SLOF2013002	67066G104	NVIDIA CORP COM	600,000.00	11/20/99	01/19/01	01/20/01	8,098.17	7,385.91
SLOF2013002	67066G104	NVIDIA CORP COM	600,000.00	11/20/99	01/22/01	01/23/01	31,000.96	11,024.55
SLOF2013002	67066G104	NVIDIA CORP COM	300,000.00	11/20/99	01/22/01	01/23/01	15,249.49	5,312.28
SLOF2013002	67066G104	NVIDIA CORP COM	500,000.00	11/20/99	01/23/01	01/24/01	24,913.66	-9,187.12
SLOF2013002	67066G104	NVIDIA CORP COM	400,000.00	11/20/99	01/23/01	01/24/01	20,166.32	7,349.70
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	40,637,000.00	12/13/00	01/23/01	01/24/01	40,637.00	-40,637.00
SLOF2013002	449293104	ICOS CORP	400,000.00	03/17/99	01/23/01	01/26/01	21,205.37	-11,832.52
SLOF2013002	43663B106	INFOCUS CORP COM	900,000.00	03/17/99	01/23/01	01/26/01	19,250.19	-6,667.20
SLOF2013002	43663B106	INFOCUS CORP COM	100,000.00	03/17/99	01/23/01	01/26/01	2,018.56	745.63
SLOF2013002	3234W109	LEICROY CORP COM	1,400,000.00	04/16/99	01/23/01	01/26/01	32,263.88	24,221.82
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	2,300,000.00	03/17/99	01/23/01	01/26/01	73,313.98	53,364.67
SLOF2013002	100,000.00	ICOS CORP	1,000,000.00	03/17/99	01/26/01	01/27/01	3,099.13	-2,938.13
SLOF2013002	43663B106	INFOCUS CORP COM	1,600,000.00	03/17/99	01/26/01	01/27/01	33,139.37	11,832.80
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	1,630,000.00	03/16/99	01/26/01	01/27/01	50,783.03	34,793.76
SLOF2013002	401617105	GUESS INC COM	300,000.00	08/29/00	01/26/01	01/30/01	1,819.65	5,799.36
SLOF2013002	401617105	GUESS INC COM	1,000,000.00	08/29/00	01/26/01	01/30/01	6,863.50	20,881.30
SLOF2013002	401617105	GUESS INC COM	1,200,000.00	08/21/00	01/26/01	01/30/01	26,472.00	26,472.00
SLOF2013002	401617105	GUESS INC COM	1,000,000.00	09/01/00	01/29/01	01/30/01	3,032.75	11,036.65
SLOF2013002	401617105	GUESS INC COM	500,000.00	09/01/00	01/29/01	01/30/01	2,426.70	-8,822.44
SLOF2013002	449293104	ICOS CORP	400,000.00	03/17/99	01/29/01	01/30/01	59,123.99	32,339.43
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	45,629,000.00	12/13/00	01/29/01	01/30/01	45,629.00	-45,629.00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	157,637,000.00	12/19/00	01/29/01	01/30/01	157,637.00	157,637.00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	9,700,000.00	12/19/00	01/29/01	01/30/01	9,700.00	9,700.00
SLOF2013002	401617105	GUESS INC COM	1,600,000.00	10/05/00	01/30/01	01/31/01	11,308.42	-16,313.12

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SI.0F2013002	401617105	GUESS INC COM	400 0000 S	09/03/00	01/20/01	01/21/01	2 827 10	8 822 44	-5 995 34 P
SI.0F2013002	401617105	GUESS INC COM	1 700 0000 S	10/04/00	01/20/01	01/21/01	12 015 20	16 467 39	-4 452 19 P
SI.0F2013002	449795104	ICOS CORP	200 0000 S	02/17/99	01/20/01	01/21/01	10 638 06	5 916 26	4 721 80 P
SI.0F2013002	323441109	LECTROY CORP COM	600 0000 S	06/16/99	01/20/01	01/21/01	16 049 46	10 370 78	5 668 68 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	6 904 0000 S	12/19/00	01/20/01	01/21/01	6 004 00	-6 004 00	0 00 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	131 962 0000 S	12/22/00	01/20/01	01/21/01	131 962 00	131 962 00	0 00 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	4 832 0000 S	12/27/00	01/20/01	01/21/01	4 832 00	-4 832 00	0 00 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	24 161 0000 S	01/02/01	01/20/01	01/21/01	24 167 00	24 167 00	0 00 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	10 926 0000 S	01/02/01	01/20/01	01/21/01	10 926 00	10 926 00	0 00 P
SI.0F2013002	449795104	ICOS CORP	200 0000 S	02/17/99	01/21/01	02/01/01	3 916 26	3 916 26	0 00 P
SI.0F2013002	523441109	LECTROY CORP COM	200 0000 S	06/16/99	01/21/01	02/01/01	5 469 81	-3 469 76	1 999 55 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	77 448 0000 S	01/03/01	01/21/01	02/01/01	77 448 00	77 448 00	0 00 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	31 0000 S	01/12/01	01/21/01	02/01/01	31 00	31 00	0 00 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	18 221 0000 S	01/16/01	01/21/01	02/01/01	18 228 00	18 228 00	0 00 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	70 350 0000 S	01/17/01	01/21/01	02/01/01	70 350 00	70 350 00	0 00 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	61 294 0000 S	01/17/01	01/21/01	02/01/01	61 294 00	-61 294 00	0 00 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	15 161 0000 S	01/19/01	01/21/01	02/01/01	15 161 00	15 161 00	0 00 P
SI.0F2013002	043127109	ARTESYN TECHNOLOGIES INC COM	1 700 0000 S	03/16/99	02/01/01	02/06/01	31 418 71	27 072 50	11 246 21 P
SI.0F2013002	043127109	ARTESYN TECHNOLOGIES INC COM	1 000 0000 S	03/16/99	02/01/01	02/07/01	2 249 92	-1 592 50	657 42 P
SI.0F2013002	401617105	GUESS INC COM	770 0000 S	10/09/00	02/02/01	02/03/01	5 382 11	-7 569 24	2 178 13 P
SI.0F2013002	401617105	GUESS INC COM	130 0000 S	10/09/00	02/02/01	02/03/01	908 67	-1 270 22	361 55 P
SI.0F2013002	401617105	GUESS INC COM	100 0000 S	10/05/00	02/02/01	02/03/01	748 52	-1 019 37	-271 05 P
SI.0F2013002	401617105	GUESS INC COM	990 0000 S	10/06/00	02/02/01	02/03/01	7 410 39	-9 950 79	2 540 40 P
SI.0F2013002	401617105	GUESS INC COM	1 430 0000 S	10/09/00	02/02/01	02/03/01	10 703 90	14 040 46	3 236 56 P
SI.0F2013002	043127109	ARTESYN TECHNOLOGIES INC COM	900 0000 S	03/16/99	02/03/01	02/04/01	18 921 14	14 332 50	4 588 64 P
SI.0F2013002	401617105	GUESS INC COM	600 0000 S	10/10/00	02/03/01	02/06/01	4 156 18	-4 030 00	1 879 82 P
SI.0F2013002	401617105	GUESS INC COM	670 0000 S	10/09/00	02/03/01	02/06/01	4 616 14	-4 346 50	1 920 26 P
SI.0F2013002	401617105	GUESS INC COM	110 0000 S	10/10/00	02/03/01	02/06/01	757 87	1 163 50	347 63 P
SI.0F2013002	996102802	SILO CLIENT CASH INVESTMENT TR	333 0000 S	01/19/01	02/03/01	02/06/01	335 00	335 00	0 00 P
SI.0F2013002	123649105	BUTLER INTL INC NEW	17 100 0000 S	03/17/99	02/06/01	02/09/01	91 909 43	-188 876 02	96 866 39 P
SI.0F2013002	016113103	ANNATAYLOR STORES CORP COM	3 000 0000 S	01/07/00	02/07/01	02/12/01	83 300 95	-10 699 10	14 601 15 P
SI.0F2013002	449431103	HORIZON ORGANIC HLDG CORP	1 900 0000 S	03/22/99	02/07/01	02/08/01	10 799 62	-32 428 06	21 628 44 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	700 0000 S	09/10/99	02/08/01	02/13/01	2 099 93	-16 800 00	14 700 07 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	3 700 0000 S	09/10/99	02/08/01	02/13/01	10 405 95	-88 800 00	78 294 10 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	400 0000 S	09/13/99	02/08/01	02/13/01	1 124 96	9 697 28	8 572 32 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	200 0000 S	09/13/99	02/08/01	02/13/01	562 48	-4 950 10	-4 387 62 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	09/17/99	02/08/01	02/13/01	281 24	1 589 50	-2 308 26 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	200 0000 S	09/22/99	02/08/01	02/13/01	562 48	5 236 50	-4 804 02 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	09/23/99	02/08/01	02/13/01	281 24	2 712 50	-2 431 26 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	200 0000 S	09/24/99	02/08/01	02/13/01	562 48	4 412 50	-4 830 02 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	09/24/99	02/08/01	02/13/01	281 24	5 443 88	-4 883 40 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	09/27/99	02/08/01	02/13/01	281 24	2 251 32	-2 450 01 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	09/28/99	02/08/01	02/13/01	281 24	2 112 50	-2 351 26 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	500 0000 S	12/14/99	02/08/01	02/13/01	1 406 20	10 510 00	-9 103 80 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	600 0000 S	12/15/99	02/08/01	02/13/01	1 687 44	12 462 00	-10 774 56 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	1 000 0000 S	12/15/99	02/08/01	02/13/01	2 812 41	20 821 40	-18 008 99 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	200 0000 S	12/16/99	02/08/01	02/13/01	562 48	-4 150 00	-3 587 52 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	500 0000 S	12/17/99	02/08/01	02/13/01	1 406 20	10 437 50	-9 031 50 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	400 0000 S	12/20/99	02/08/01	02/13/01	1 124 96	-8 400 00	-7 275 04 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	1 700 0000 S	12/22/99	02/08/01	02/13/01	4 781 09	37 612 50	-32 831 41 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	12/23/99	02/08/01	02/13/01	281 24	1 231 50	-1 933 26 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	1 200 0000 S	12/23/99	02/08/01	02/13/01	3 234 69	26 700 00	-23 232 11 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	300 0000 S	12/24/99	02/08/01	02/13/01	843 72	-6 943 50	-6 099 78 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	200 0000 S	12/25/99	02/08/01	02/13/01	562 48	-4 715 00	-4 212 52 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	619 0000 S	12/25/99	02/08/01	02/13/01	1 740 88	15 093 45	-13 232 57 P
SI.0F2013002	449431103	HORIZON ORGANIC HLDG CORP	200 0000 S	03/22/99	02/08/01	02/09/01	1 124 96	3 413 48	-2 288 52 P
SI.0F2013002	449431103	HORIZON ORGANIC HLDG CORP	800 0000 S	03/22/99	02/08/01	02/09/01	4 499 85	13 677 32	-9 177 67 P
SI.0F2013002	523441109	LECTROY CORP COM	400 0000 S	06/16/99	02/09/01	02/09/01	9 649 67	-6 920 12	2 729 15 P
SI.0F2013002	036113103	ANNATAYLOR STORES CORP COM	1 700 0000 S	01/07/00	02/09/01	02/14/01	45 981 93	-40 063 22	5 918 71 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	2 400 0000 S	12/29/99	02/09/01	02/14/01	6 839 77	58 520 64	-51 680 87 P
SI.0F2013002	449431103	HORIZON ORGANIC HLDG CORP	300 0000 S	03/23/99	02/09/01	02/10/01	1 641 02	5 129 07	-3 481 05 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	481 0000 S	12/29/99	02/12/01	02/15/01	1 442 95	11 728 51	-10 285 56 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	12/30/99	02/12/01	02/15/01	299 99	-2 472 00	-2 173 01 P
SI.0F2013002	171905300	CINAR CORP CL B SUB-VTG	19 0000 S	12/31/99	02/12/01	02/15/01	57 00	-472 63	-415 63 P
SI.0F2013002	449431103	HORIZON ORGANIC HLDG CORP	700 0000 S	03/23/99	02/12/01	02/13/01	3 879 62	11 967 83	-8 088 21 P

SILOF2013002	868137108	SUPERIOR ENERGY SERVICES INC	500 0000 5	03/16/99	02/12/01	02/13/01	5 724 21	-1,348 43	4 175 76 P
SILOF2013002	868137108	SUPERIOR ENERGY SERVICES INC	300 0000 5	04/16/99	02/12/01	02/13/01	3,634 52	-1,012 50	2,422 02 P
SILOF2013002	868137108	SUPERIOR ENERGY SERVICES INC	1 000 0000 5	03/14/99	02/12/01	02/13/01	11,448 40	-4,937 50	6,510 92 P
SILOF2013002	868137108	SUPERIOR ENERGY SERVICES INC	1 300 0000 5	03/14/99	02/12/01	02/13/01	14,884 50	-6,418 75	8,465 75 P
SILOF2013002	968102802	SUPERIOR ENERGY SERVICES INC	300 0000 5	03/20/99	02/12/01	02/13/01	3,424 88	-1,422 42	2,012 46 P
SILOF2013002	968137108	SUPERIOR ENERGY SERVICES INC	3 194 0000 5	01/19/01	02/12/01	02/13/01	3 194 00	0 00 P	0 00 P
SILOF2013002	868137108	SUPERIOR ENERGY SERVICES INC	1 200 0000 5	03/20/99	02/13/01	02/14/01	13,799 54	-3,689 68	8 109 86 P
SILOF2013002	868137108	HORIZON ORGANIC HLDG CORP	1 000 0000 5	03/20/99	02/13/01	02/14/01	11,508 81	-4 741 40	6 767 41 P
SILOF2013002	868137108	SUPERIOR ENERGY SERVICES INC	200 0000 5	03/20/99	02/13/01	02/15/01	1 124 86	-3 419 38	2,294 42 P
SILOF2013002	968137106	WHOLE FOODS MKT INC	740 0000 5	03/23/00	02/14/01	02/15/01	2,299 92	-948 28	1,351 64 P
SILOF2013002	968137106	WHOLE FOODS MKT INC	460 0000 5	03/23/00	02/14/01	02/15/01	3,5 839 82	-31 641 25	4 135 57 P
SILOF2013002	670872100	O M GROUP INC COM	400 0000 5	03/16/99	02/15/01	02/16/01	22,278 80	-19 840 81	2,437 99 P
SILOF2013002	670872100	O M GROUP INC COM	400 0000 5	03/16/99	02/15/01	02/16/01	21,068 13	11 945 00	8 024 13 P
SILOF2013002	694971100	PEGASUS SOLUTIONS INC COM	2 300 0000 5	03/19/99	02/15/01	02/16/01	77,379 88	-49 095 49	28 284 39 P
SILOF2013002	703966105	PEGASUS SOLUTIONS INC COM	400 0000 5	10/27/98	02/15/01	02/16/01	4 707 28	-3 740 89	966 39 P
SILOF2013002	703966105	PEGASUS SOLUTIONS INC COM	50 0000 5	10/27/98	02/15/01	02/16/01	591 97	-467 61	124 36 P
SILOF2013002	703966105	PEGASUS SOLUTIONS INC COM	2 150 0000 5	11/09/98	02/15/01	02/16/01	23 454 72	-23,979 17	454 55 P
SILOF2013002	703966105	SUPERIOR ENERGY SERVICES INC	300 0000 5	03/20/99	02/15/01	02/16/01	3 449 88	-1 422 42	2,027 46 P
SILOF2013002	968102802	SLO CLIENT CASH INVESTMENT TR	21 417 0000 5	01/19/01	03/15/01	03/16/01	31 417 00	0 00 P	0 00 P
SILOF2013002	036113103	ANNATAYLOR STORES CORP COM	500 0000 5	01/07/00	02/16/01	02/22/01	13 576 75	-1 713 30	1 793 45 P
SILOF2013002	036113103	ANNATAYLOR STORES CORP COM	1 900 0000 5	01/08/00	02/16/01	02/22/01	51,591 63	-46 999 47	4 602 16 P
SILOF2013002	036113103	ANNATAYLOR STORES CORP COM	800 0000 5	03/17/00	02/16/01	02/22/01	21 722 79	-22,191 04	1,590 24 P
SILOF2013002	670872100	O M GROUP INC COM	100 0000 5	03/16/99	02/17/01	02/17/01	5,251 49	-3,261 25	1,990 24 P
SILOF2013002	440437103	HORIZON ORGANIC HLDG CORP	3 200 0000 5	03/23/99	02/20/01	02/21/01	18,239 63	-56 419 77	38 130 14 P
SILOF2013002	670872100	O M GROUP INC COM	100 0000 5	03/16/99	02/20/01	02/21/01	5 108 98	-3,261 25	1 847 73 P
SILOF2013002	670872100	O M GROUP INC COM	500 0000 5	03/17/99	02/20/01	02/21/01	22,544 89	-16,337 50	6,207 39 P
SILOF2013002	694871100	PACIFIC SUNWEAR CALIF INC COM	300 0000 5	03/16/99	02/20/01	02/21/01	10 405 90	-6,403 76	4 002 14 P
SILOF2013002	694871100	PACIFIC SUNWEAR CALIF INC COM	700 0000 5	03/16/99	02/20/01	02/21/01	24 468 03	14 942 11	9,525 92 P
SILOF2013002	694871100	PACIFIC SUNWEAR CALIF INC COM	600 0000 5	03/16/99	02/20/01	02/21/01	29 781 08	12 807 52	17 973 56 P
SILOF2013002	703966105	PEGASUS SOLUTIONS INC COM	3 200 0000 5	11/09/98	02/20/01	02/21/01	32,933 33	39 415 00	6,481 67 P
SILOF2013002	968102802	SLO CLIENT CASH INVESTMENT TR	200 0000 5	11/09/98	02/20/01	02/21/01	2,193 92	-2,416 67	220 75 P
SILOF2013002	968102802	SLO CLIENT CASH INVESTMENT TR	77,916 0000 5	01/19/01	02/20/01	02/21/01	77,916 00	0 00 P	0 00 P
SILOF2013002	171903106	INRNGLOBAL CORP B SUB-VTG	100 0000 5	12/31/99	02/21/01	02/21/01	306 23	-2,487 50	2,181 27 P
SILOF2013002	432311706	HORIZON ORGANIC HLDG CORP	5 600 0000 5	03/16/99	02/21/01	02/22/01	33 162 99	-48,235 36	-33 193 37 P
SILOF2013002	440437103	HORIZON ORGANIC HLDG CORP	900 0000 5	03/23/99	02/21/01	02/22/01	4 499 83	-13,817 21	10 817 36 P
SILOF2013002	440437103	HORIZON ORGANIC HLDG CORP	1 100 0000 5	03/17/99	02/21/01	02/22/01	59 279 77	-32,339 43	25 940 34 P
SILOF2013002	694871100	PACIFIC SUNWEAR CALIF INC COM	2,600 0000 5	03/16/99	02/21/01	02/22/01	90,973 30	53 999 23	35 974 05 P
SILOF2013002	968102802	SLO CLIENT CASH INVESTMENT TR	46 063 0000 5	01/19/01	02/21/01	02/22/01	46 063 00	-46 063 00	0 00 P
SILOF2013002	968102802	PACIFIC SUNWEAR CALIF INC COM	4 400 0000 5	03/16/99	02/21/01	02/22/01	48,331 14	29 184 21	18 446 93 P
SILOF2013002	968102802	SLO CLIENT CASH INVESTMENT TR	2,042 0000 5	03/22/01	02/22/01	02/23/01	2,042 00	0 00 P	0 00 P
SILOF2013002	440437103	HORIZON ORGANIC HLDG CORP	200 0000 5	03/23/99	02/22/01	03/01/01	995 96	-3 419 38	2,423 42 P
SILOF2013002	440437103	SLO CLIENT CASH INVESTMENT TR	700 0000 5	03/17/99	02/22/01	03/01/01	34,232 72	-20 706 91	17 616 81 P
SILOF2013002	440437103	HORIZON ORGANIC HLDG CORP	8 490 0000 5	01/22/01	03/01/01	03/01/01	8 490 00	-4 490 00	0 00 P
SILOF2013002	440437103	HORIZON ORGANIC HLDG CORP	400 0000 5	03/23/99	03/01/01	03/02/01	1,991 93	-4 133 76	4 846 83 P
SILOF2013002	440437103	HORIZON ORGANIC HLDG CORP	300 0000 5	03/17/99	03/01/01	03/02/01	15 636 91	-8,174 39	6,362 52 P
SILOF2013002	036113103	ANNATAYLOR STORES CORP COM	910 0000 5	03/17/00	03/02/01	03/07/01	24,961 33	-27 164 02	2,222 69 P
SILOF2013002	036113103	ANNATAYLOR STORES CORP COM	620 0000 5	03/17/00	03/02/01	03/07/01	13 791 86	-17 150 01	1,358 15 P
SILOF2013002	440437103	HORIZON ORGANIC HLDG CORP	460 0000 5	03/23/99	03/05/01	03/06/01	2,074 93	-6 838 76	4 763 83 P
SILOF2013002	440437103	HORIZON ORGANIC HLDG CORP	300 0000 5	04/16/99	03/05/01	03/06/01	1,536 20	5 100 00	3,543 80 P
SILOF2013002	440437103	HORIZON ORGANIC HLDG CORP	300 0000 5	09/28/99	03/05/01	03/06/01	1,536 20	-3,543 75	1,987 55 P
SILOF2013002	968102802	SLO CLIENT CASH INVESTMENT TR	14,471 0000 5	01/22/01	03/06/01	03/07/01	18 471 00	18 471 00	0 00 P
SILOF2013002	123137109	CEC ENVTMT INC COM	100 0000 5	03/22/08	03/07/01	03/12/01	4,251 56	2,881 00	1,370 56 P
SILOF2013002	123137109	CEC ENVTMT INC COM	100 0000 5	03/22/00	03/07/01	03/12/01	4,251 56	2,881 00	1,370 56 P
SILOF2013002	123137109	CEC ENVTMT INC COM	900 0000 5	04/23/00	03/07/01	03/12/01	38,264 02	-23 513 27	12,750 75 P
SILOF2013002	123137109	CEC ENVTMT INC COM	710 0000 5	01/24/00	03/07/01	03/12/01	20 315 80	-20 315 80	0 00 P
SILOF2013002	74831C106	QUIKSTILVER INC COM	300 0000 5	03/19/99	03/07/01	03/08/01	8,074 23	-1 098 24	24 01 P
SILOF2013002	74831C106	QUIKSTILVER INC COM	2,960 0000 5	03/19/99	03/07/01	03/08/01	79 921 46	79,902 63	18 83 P
SILOF2013002	036113103	ANNATAYLOR STORES CORP COM	4 800 0000 5	01/17/00	03/08/01	03/13/01	133 634 73	-132,774 24	860 49 P
SILOF2013002	123137109	CEC ENVTMT INC COM	190 0000 5	01/24/00	03/08/01	03/13/01	8 047 37	5 456 62	2,610 75 P
SILOF2013002	123137109	CEC ENVTMT INC COM	200 0000 5	01/24/00	03/08/01	03/13/01	8 470 92	-3 708 84	2,762 08 P
SILOF2013002	123137109	CEC ENVTMT INC COM	910 0000 5	06/20/00	03/08/01	03/13/01	38,542 67	24 163 42	14,379 25 P
SILOF2013002	577128101	MATTHEWS INTL CORP PA CL A	400 0000 5	06/20/00	03/08/01	03/13/01	16,941 83	10 629 04	6,312 79 P
SILOF2013002	577128101	MATTHEWS INTL CORP PA CL A	2,000 0000 5	03/22/99	03/08/01	03/09/01	43 997 86	-54 481 60	9,516 76 P
SILOF2013002	74831C106	QUIKSTILVER INC COM	1 940 0000 5	03/19/99	03/09/01	03/09/01	51 998 02	-52,348 62	-370 60 P

SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	20 674 000 5	01/22/01	03/09/01	03/09/01	20 674 000	20 674 000	0 00 P
SLOF2013002	123137109	CEC ENTMT INC COM	1 690 000 5	06/20/00	03/09/01	03/14/01	70,505 62	-44 882.34	23 623 28 P
SLOF2013002	123137109	CEC ENTMT INC COM	200 000 5	06/20/00	03/09/01	03/14/01	1,343 86	3,311.52	3 032.34 P
SLOF2013002	123137109	CEC ENTMT INC COM	4,500 000 5	07/19/00	03/09/01	03/14/01	187 736 81	123,511 03	64,225 83 P
SLOF2013002	171903300	GNAR CORR CL B SUB-VTG	200 000 5	12/19/99	03/09/01	03/14/01	468 30	-4,506 70 P	-4,506 70 P
SLOF2013002	401617105	GUES INC COM	1 390 000 5	10/10/00	03/09/01	03/10/01	1,200 83	1,909 50	708 67 P
SLOF2013002	401617105	GUES INC COM	1 010 000 5	10/10/00	03/09/01	03/10/01	6,383 39	9,961 93	3,578 54 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6 662 000 5	01/22/01	03/09/01	03/10/01	6,662 00	-6,662 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	47 072 000 5	01/24/01	03/09/01	03/10/01	47 072 00	-47 072 00	0 00 P
SLOF2013002	401617105	GUES INC COM	100 000 5	10/10/00	03/10/01	03/15/01	660 70	-986 33	-325 63 P
SLOF2013002	401617105	GUES INC COM	300 000 5	10/10/00	03/10/01	03/15/01	3 062 34	-4,931 63	-1,869 29 P
SLOF2013002	171903300	GNAR CORR CL B SUB-VTG	100 000 5	12/31/99	03/10/01	03/19/01	224 99	-2,487 50	-2,262 51 P
SLOF2013002	401617105	GUES INC COM	2,800 000 5	10/10/00	03/10/01	03/15/01	16 646 35	27 617 24	10 970 89 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	21 467 000 5	01/24/01	03/10/01	03/15/01	21 467 00	21 467 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	61 975 000 5	01/24/01	03/10/01	03/15/01	61 975 00	-61 975 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	45 283 000 5	01/26/01	03/14/01	03/15/01	45 283 00	-45 283 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	66 393 000 5	01/01/01	03/14/01	03/15/01	66 393 00	-66 393 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	18 693 000 5	02/02/01	03/14/01	03/15/01	18 693 00	18 693 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	27 266 000 5	02/06/01	03/14/01	03/15/01	27 266 00	27 266 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	11 274 000 5	02/17/01	03/14/01	03/15/01	11 274 00	11 274 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	22 893 000 5	02/04/01	03/14/01	03/15/01	22 893 00	22 893 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	402 000 5	02/04/01	03/15/01	03/16/01	402 00	-402 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	78 136 000 5	02/09/01	03/15/01	03/16/01	78 136 00	78 136 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	12 836 000 5	02/09/01	03/16/01	03/17/01	12 836 00	12 836 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1 830 000 5	02/13/01	03/16/01	03/17/01	1 277 00	1 277 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1 830 000 5	02/13/01	03/16/01	03/18/01	1 830 00	-1 830 00	0 00 P
SLOF2013002	171903300	GNAR CORR CL B SUB-VTG	81 000 5	12/31/99	03/20/01	03/20/01	197 43	2,014 87	1 817 44 P
SLOF2013002	74131C106	QUICKSILVER INC COM	3,000 000 5	03/19/99	03/20/01	03/21/01	141 009 21	134,970 67	6 028 61 P
SLOF2013002	74131C106	QUICKSILVER INC COM	1 400 000 5	03/19/99	03/20/01	03/21/01	39 416 66	-37 791 79	1 624 87 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	17 875 000 5	02/13/01	03/21/01	03/21/01	17 875 00	-17 875 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	7 109 000 5	02/13/01	03/21/01	03/22/01	7 109 00	7 109 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6 877 000 5	02/14/01	03/21/01	03/22/01	6 877 00	-6 877 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	8,591 000 5	02/16/01	03/21/01	03/22/01	8,591 00	-8,591 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	26 137 000 5	02/21/01	03/21/01	03/22/01	26 137 00	26 137 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	100 000 5	03/22/99	03/21/01	03/21/01	774 97	1,231 92	456 95 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2 681 300 5	02/17/99	03/22/01	03/23/01	58 669	-100 364 36	-99 776 67 P
SLOF2013002	566344109	MARCHFIRST INC COM	1 816 300 5	02/25/99	03/22/01	03/23/01	397 43	-66 937 30	-66 540 07 P
SLOF2013002	00790K109	ADVANCE PCS COM	300 000 5	02/28/00	03/23/01	03/24/01	15 682 35	-6 618 73	9 063 80 P
SLOF2013002	00790K109	ADVANCE PCS COM	300 000 5	02/29/00	03/23/01	03/24/01	15 682 35	-6 934 14	8,748 41 P
SLOF2013002	00790K109	ADVANCE PCS COM	2,400 000 5	02/29/00	03/23/01	03/24/01	133 460 38	53 069 20	70,391 18 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	400 000 5	03/22/99	03/23/01	03/24/01	2,983 23	-4,927 68	-1,944 30 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	200 000 5	03/22/99	03/24/01	03/29/01	1 431 55	2,463 84	1,032 29 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	100 000 5	03/23/99	03/23/01	03/29/01	719 37	-1 176 02	-436 73 P
SLOF2013002	00790K109	ADVANCE PCS COM	500 000 5	02/29/00	03/27/01	03/30/01	27,292 49	-11 472 75	13 819 74 P
SLOF2013002	00790K109	ADVANCE PCS COM	2,140 000 5	03/01/00	03/27/01	03/30/01	116 811 85	-49 411 10	67 400 75 P
SLOF2013002	00790K109	ADVANCE PCS COM	60 000 5	03/01/00	03/27/01	03/30/01	3 225 10	1 371 83	1,903 27 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	100 000 5	03/23/99	03/27/01	03/30/01	737 03	1 176 02	-438 99 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	500 000 5	03/23/99	03/27/01	03/30/01	3 721 62	5 880 10	2,158 48 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	100 000 5	03/23/99	03/27/01	04/02/01	707 72	-1 176 02	-464 30 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	300 000 5	03/23/99	03/27/01	04/02/01	2,099 93	-3,218 06	-1 118 13 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	700 000 5	04/16/99	03/28/01	04/02/01	4 899 63	-6,387 50	-1 487 87 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	200 000 5	04/16/99	03/28/01	04/03/01	1 470 95	-1 825 00	-334 05 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	300 000 5	04/16/99	03/29/01	04/03/01	1 421 09	-1 825 00	-403 91 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	100 000 5	04/16/99	03/29/01	04/03/01	692 01	-912 50	-220 49 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	12 834 000 5	03/29/01	03/29/01	03/30/01	692 01	590 50	102 51 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	200 000 5	03/29/99	04/02/01	04/03/01	1 429 55	12 834 00	0 00 P
SLOF2013002	100312105	BOSTON COMMUNICATIONS GROUP IN	14 316 000 5	03/29/99	04/02/01	04/03/01	2 089 25	1 179 00	230 55 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6 748 000 5	02/21/01	04/02/01	04/03/01	14 316 00	-14 316 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	81 478 000 5	02/23/01	04/02/01	04/03/01	6 748 00	-6 748 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	97 969 000 5	03/01/01	04/02/01	04/03/01	81 478 00	81 478 00	0 00 P
SLOF2013002	00790K109	ADVANCE PCS COM	47 037 000 5	03/01/01	04/03/01	04/04/01	47 037 00	-47 037 00	0 00 P
SLOF2013002	00790K109	ADVANCE PCS COM	1 140 000 5	03/01/00	04/03/01	04/09/01	64 033 60	26,064 73	37 968 87 P
SLOF2013002	00790K109	ADVANCE PCS COM	600 000 5	03/02/00	04/04/01	04/09/01	33 703 90	14 631 42	19 070 48 P

SILOF2013002	60790K109	ADVANCE PCS COM	660 0000 \$	07/03/00	04/04/01	04/05/01	37 072.08	13 971.94	21 140.14 P
SILOF2013002	604157104	SUPERION ENERGY SERVICES INC	100 0000 \$	05/20/99	04/04/01	04/05/01	6 324.77	-3 218.98	3 105.79 P
SILOF2013002	604157104	SUPERION ENERGY SERVICES INC	170 0000 \$	05/20/99	04/03/01	04/06/01	961.58	-478.14	487.44 P
SILOF2013002	604157104	SUPERION ENERGY SERVICES INC	4 400 0000 \$	03/20/99	04/03/01	04/06/01	42 144.87	20 862.16	21 282.71 P
SILOF2013002	604157104	SUPERION ENERGY SERVICES INC	1 000 0000 \$	03/20/99	04/03/01	04/10/01	9 833.67	-4 741.40	5 112.27 P
SILOF2013002	734730109	RAYMOND JAMES INTL INC COM	200 0000 \$	12/11/00	04/10/01	04/11/01	28 819.44	-37 253.86	1 563.38 P
SILOF2013002	734730109	RAYMOND JAMES INTL INC COM	200 0000 \$	12/11/00	04/10/01	04/11/01	6 131.60	-6 350.36	228.46 P
SILOF2013002	734730109	RAYMOND JAMES INTL INC COM	1 000 0000 \$	12/11/00	04/10/01	04/11/01	30 638.98	31 738.50	1 099.52 P
SILOF2013002	734730109	RAYMOND JAMES INTL INC COM	200 0000 \$	12/19/00	04/10/01	04/11/01	6 131.60	-6 301.46	169.64 P
SILOF2013002	734730109	RAYMOND JAMES INTL INC COM	960 0000 \$	12/19/00	04/10/01	04/11/01	29 432.62	-1 229.07	1 806.43 P
SILOF2013002	734730109	RAYMOND JAMES INTL INC COM	1 000 0000 \$	12/22/00	04/10/01	04/11/01	30 638.98	-30 834.60	165.62 P
SILOF2013002	734730109	RAYMOND JAMES INTL INC COM	800 0000 \$	12/22/00	04/10/01	04/11/01	24 527.18	26 512.08	1 984.90 P
SILOF2013002	734730109	RAYMOND JAMES INTL INC COM	100 0000 \$	12/15/00	04/10/01	04/11/01	3 063.89	2 899.56	164.33 P
SILOF2013002	042764100	ARROW INTL INC COM	100 0000 \$	03/19/99	04/11/01	04/17/01	3 749.47	2 388.33	1 361.14 P
SILOF2013002	123137109	CEC ENTMT INC COM	20 0000 \$	07/19/00	04/11/01	04/17/01	1 267.39	823.41	444.18 P
SILOF2013002	123137109	CEC ENTMT INC COM	870 0000 \$	07/19/00	04/11/01	04/17/01	37 920.03	23 693.13	14 226.90 P
SILOF2013002	123137109	CEC ENTMT INC COM	100 0000 \$	07/19/00	04/11/01	04/17/01	4 431.09	2 723.33	1 697.74 P
SILOF2013002	996102802	SILO CLIENT CASH INVESTMENT TR	7 687 0000 \$	03/01/01	04/17/01	04/17/01	7 687.00	7 687.00	0.00 P
SILOF2013002	996102802	SILO CLIENT CASH INVESTMENT TR	5 434 0000 \$	03/02/01	04/17/01	04/17/01	5 434.00	5 434.00	0.00 P
SILOF2013002	123137109	CEC ENTMT INC COM	900 0000 \$	07/19/00	04/11/01	04/18/01	17 303.46	24 510.15	6 412.06 P
SILOF2013002	123137109	CEC ENTMT INC COM	400 0000 \$	07/19/00	04/12/01	04/18/01	12 303.46	10 893.40	1 410.06 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	600 0000 \$	11/20/00	04/12/01	04/13/01	29 784.10	21 436.02	8 328.08 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	200 0000 \$	11/16/00	04/12/01	04/13/01	9 179.81	-7 210.24	1 799.57 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	100 0000 \$	11/17/00	04/12/01	04/13/01	4 389.91	3 726.71	663.20 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	300 0000 \$	11/17/00	04/12/01	04/13/01	13 769.72	11 074.14	2 695.58 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	100 0000 \$	11/20/00	04/12/01	04/13/01	4 389.91	3 372.67	1 017.24 P
SILOF2013002	123137109	CEC ENTMT INC COM	600 0000 \$	07/19/00	04/12/01	04/19/01	23 985.97	16 340.10	7 645.87 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	400 0000 \$	11/20/00	04/12/01	04/17/01	18 797.21	14 280.68	4 506.53 P
SILOF2013002	872412400	ARKOC INTL INC COM	1 600 0000 \$	07/20/99	04/17/01	04/17/01	61 629.94	29 833.38	31 796.56 P
SILOF2013002	123137109	CEC ENTMT INC COM	1 200 0000 \$	03/19/99	04/17/01	04/17/01	6 237.56	-4 776.66	2 180.90 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	200 0000 \$	11/20/00	04/17/01	04/20/01	36 008.34	33 603.55	20 604.69 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	300 0000 \$	11/20/00	04/17/01	04/18/01	9 319.73	7 143.34	2 174.41 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	100 0000 \$	11/20/00	04/17/01	04/18/01	13 979.62	10 264.15	3 215.47 P
SILOF2013002	123137109	CEC ENTMT INC COM	400 0000 \$	07/19/00	04/12/01	04/19/01	23 985.97	16 340.10	7 645.87 P
SILOF2013002	872412400	ARKOC INTL INC COM	1 600 0000 \$	07/20/99	04/17/01	04/17/01	18 797.21	14 280.68	4 506.53 P
SILOF2013002	123137109	CEC ENTMT INC COM	1 200 0000 \$	03/19/99	04/17/01	04/17/01	6 237.56	-4 776.66	2 180.90 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	200 0000 \$	11/20/00	04/17/01	04/20/01	36 008.34	33 603.55	20 604.69 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	300 0000 \$	11/20/00	04/17/01	04/18/01	9 319.73	7 143.34	2 174.41 P
SILOF2013002	461457103	INVESTMENT TECH GRP COM NEW	100 0000 \$	11/20/00	04/17/01	04/18/01	13 979.62	10 264.15	3 215.47 P
SILOF2013002	00790K109	ADVANCE PCS COM	500 0000 \$	03/03/00	04/18/01	04/23/01	29 792.73	-12 069.63	17 223.10 P
SILOF2013002	123137109	CEC ENTMT INC COM	500 0000 \$	07/19/00	04/18/01	04/23/01	24 746.97	-10 616.75	11 130.22 P
SILOF2013002	123137109	CEC ENTMT INC COM	100 0000 \$	09/05/00	04/18/01	04/23/01	4 949.39	-3 028.19	1 921.20 P
SILOF2013002	449293104	ICCS CORP	700 0000 \$	03/17/99	04/19/01	04/19/01	34 637.94	20 706.91	13 931.03 P
SILOF2013002	449293104	ICCS CORP	700 0000 \$	03/17/99	04/19/01	04/20/01	33 251.47	20 706.91	13 044.56 P
SILOF2013002	449293104	ICCS CORP	800 0000 \$	03/17/99	04/19/01	04/20/01	38 373.11	-32 727.52	14 845.59 P
SILOF2013002	449293104	ICCS CORP	100 0000 \$	04/16/99	04/19/01	04/20/01	4 833.63	3 506.23	1 329.40 P
SILOF2013002	449293104	ICCS CORP	1 100 0000 \$	03/17/00	04/19/01	04/20/01	53 192.13	-43 450.00	9 742.13 P
SILOF2013002	449293104	ICCS CORP	900 0000 \$	03/17/00	04/19/01	04/20/01	43 243.64	33 530.00	7 693.64 P
SILOF2013002	874634109	TAKE TWO INTERACTIVE SOFTWARE	400 0000 \$	09/24/99	04/20/01	04/20/01	3 099.83	-4 320.52	1 179.31 P
SILOF2013002	874634109	TAKE TWO INTERACTIVE SOFTWARE	2 400 0000 \$	09/24/99	04/20/01	04/21/01	29 617.17	25 323.12	4 294.05 P
SILOF2013002	874634109	TAKE TWO INTERACTIVE SOFTWARE	1 000 0000 \$	09/27/99	04/20/01	04/21/01	12 340.49	11 267.50	1 072.99 P
SILOF2013002	874634109	TAKE TWO INTERACTIVE SOFTWARE	500 0000 \$	09/27/99	04/20/01	04/21/01	6 198.14	5 633.63	564.49 P
SILOF2013002	874634109	TAKE TWO INTERACTIVE SOFTWARE	400 0000 \$	09/27/99	04/20/01	04/21/01	4 927.83	-4 506.92	420.91 P
SILOF2013002	996102802	SILO CLIENT CASH INVESTMENT TR	1 414 0000 \$	03/13/01	04/20/01	04/21/01	1 414.00	1 414.00	0.00 P
SILOF2013002	6788 27100	O M GROUP INC COM	3 200 0000 \$	03/17/99	04/23/01	04/24/01	161 391.09	-104 560.00	56 831.09 P
SILOF2013002	874634109	TAKE TWO INTERACTIVE SOFTWARE	300 0000 \$	09/27/99	04/23/01	04/24/01	3 623.34	3 380.19	243.15 P
SILOF2013002	996102802	SILO CLIENT CASH INVESTMENT TR	200 0000 \$	09/28/99	04/23/01	04/24/01	2 416.90	2 119.14	297.76 P
SILOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 0000 \$	03/13/01	04/23/01	04/24/01	11 123.00	11 123.00	0.00 P
SILOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	100 0000 \$	03/22/00	04/24/01	04/25/01	11 474.78	3 590.74	7 884.04 P
SILOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	900 0000 \$	03/22/00	04/24/01	04/25/01	5 737.39	1 814.50	3 922.89 P
SILOF2013002	6788 27100	O M GROUP INC COM	1 200 0000 \$	03/17/99	04/23/01	04/25/01	51 636.30	-16 190.64	33 445.66 P
SILOF2013002	6788 27100	O M GROUP INC COM	500 0000 \$	03/17/99	04/23/01	04/26/01	61 041.96	-16 337.10	21 831.86 P
SILOF2013002	6788 27100	O M GROUP INC COM	300 0000 \$	03/17/99	04/23/01	04/26/01	24 879.17	-8 527.50	13 351.67 P
SILOF2013002	6788 27100	O M GROUP INC COM	1 300 0000 \$	03/17/99	04/23/01	04/26/01	64 331.85	-43 477.50	21 854.35 P
SILOF2013002	6788 27100	O M GROUP INC COM	1 800 0000 \$	07/20/99	04/23/01	04/26/01	67 023.28	-33 562.36	33 460.72 P
SILOF2013002	996102802	SILO CLIENT CASH INVESTMENT TR	36 529 0000 \$	03/13/01	04/23/01	04/26/01	36 529.00	36 529.00	0.00 P

SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	173 811 000	5	07/23/01	04/23/01	04/26/01	173 811 000	173 811 000	0 00 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	1 739 000	5	02/22/01	04/23/01	04/26/01	1 739 000	1 739 000	0 00 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	35 340 000	5	02/28/01	04/23/01	04/26/01	35 340 000	35 340 000	0 00 P
SLOF2013002	037931108	APPLA HEALTHCARE GROUP INC	200 000	5	01/27/00	04/26/01	03/01/01	13 116 006	-9 562 10	3 553 96 P
SLOF2013002	670272100	O M GROUP INC COM	2 900 000	5	04/06/01	04/27/00	04/27/00	150 239 61	94 737 30	55 751 11 P
SLOF2013002	037931108	APPLA HEALTHCARE GROUP INC	100 000	5	02/17/00	04/27/00	05/02/01	2 647 91	1 912 42	733 49 P
SLOF2013002	43321W106	APPLA HEALTHCARE GROUP INC	200 000	5	01/27/00	04/27/01	05/02/01	18 337 49	-13 384 84	4 950 53 P
SLOF2013002	43321W106	APPLA HEALTHCARE GROUP INC	1 500 000	5	01/16/99	04/27/01	04/28/01	11 830 93	-23 130 90	11 279 93 P
SLOF2013002	670272100	O M GROUP INC COM	2 600 000	5	03/17/99	04/27/01	04/28/01	22 121 78	-42 313 00	20 193 22 P
SLOF2013002	670272100	O M GROUP INC COM	300 000	5	07/17/99	05/01/01	05/02/01	1 670 24	-9 802 30	6 917 74 P
SLOF2013002	670272100	O M GROUP INC COM	24 521 000	5	03/28/01	05/01/01	05/02/01	24 523 00	-24 523 00	0 00 P
SLOF2013002	00790K109	ADVANCE PCS COM	340 000	5	03/03/00	03/02/01	03/07/01	20 549 31	-8 207 36	12 341 93 P
SLOF2013002	00790K109	ADVANCE PCS COM	240 000	5	03/03/00	03/02/01	03/07/01	21 779 27	-8 818 49	12 960 78 P
SLOF2013002	00790K109	ADVANCE PCS COM	900 000	5	03/03/00	03/02/01	03/07/01	53 530 15	-22 044 62	31 283 93 P
SLOF2013002	00790K109	ADVANCE PCS COM	1 100 000	5	03/03/00	03/02/01	03/07/01	67 293 31	26 943 38	40 447 93 P
SLOF2013002	00790K109	ADVANCE PCS COM	100 000	5	03/03/00	03/02/01	03/07/01	4 126 66	-1 912 30	4 211 16 P
SLOF2013002	268441102	EGL INC COM	1 800 000	5	11/01/00	05/02/01	05/02/01	42 658 57	53 065 06	12 406 49 P
SLOF2013002	268441102	EGL INC COM	300 000	5	11/01/00	05/02/01	05/02/01	11 849 60	13 662 35	3 812 75 P
SLOF2013002	268441102	EGL INC COM	1 000 000	5	11/02/00	05/02/01	05/02/01	23 699 21	-32 539 20	-8 829 99 P
SLOF2013002	268441102	EGL INC COM	400 000	5	11/02/00	05/02/01	05/02/01	9 479 68	-13 088 48	3 608 80 P
SLOF2013002	268441102	EGL INC COM	100 000	5	11/03/00	05/02/01	05/02/01	2 369 92	-3 239 80	869 88 P
SLOF2013002	670272100	O M GROUP INC COM	700 000	5	03/17/99	05/02/01	05/02/01	31 529 09	-22 872 20	15 656 59 P
SLOF2013002	670272100	O M GROUP INC COM	100 000	5	07/17/99	05/02/01	05/02/01	3 038 16	-3 287 50	2 164 64 P
SLOF2013002	670272100	O M GROUP INC COM	29 871 000	5	03/28/01	05/02/01	05/02/01	29 871 00	-29 871 00	0 00 P
SLOF2013002	042764100	ARROW INTL INC COM	100 000	5	03/19/99	05/02/01	05/04/01	3 809 87	2 381 33	1 421 54 P
SLOF2013002	227571102	CROSS TIMBERS OIL CO COM	1 800 000	5	11/29/00	05/02/01	05/04/01	44 800 50	34 875 00	9 925 50 P
SLOF2013002	670272100	O M GROUP INC COM	500 000	5	03/17/99	05/02/01	05/04/01	27 429 38	16 337 30	11 141 88 P
SLOF2013002	927440102	VINTAGE PETE INC COM	3 600 000	5	03/16/99	05/03/01	05/04/01	104 524 98	-40 871 00	63 653 38 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	64 013 000	5	03/28/01	05/03/01	05/04/01	60 071 00	-64 028 00	0 00 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	18 548 000	5	03/07/00	05/03/01	05/04/01	8 541 00	-8 694 80	0 00 P
SLOF2013002	00790K109	ADVANCE PCS COM	200 000	5	03/07/00	05/03/01	05/05/01	12 319 30	3 823 00	8 500 30 P
SLOF2013002	00790K109	ADVANCE PCS COM	2 100 000	5	03/07/00	05/03/01	05/05/01	122 215 13	-40 162 50	87 432 65 P
SLOF2013002	00790K109	ADVANCE PCS COM	100 000	5	03/17/00	05/04/01	05/05/01	4 033 01	1 420 75	4 654 28 P
SLOF2013002	00790K109	ADVANCE PCS COM	300 000	5	09/05/00	05/04/01	05/05/01	824 97	3 006 00	-2 181 03 P
SLOF2013002	00790K109	ADVANCE PCS COM	400 000	5	09/06/00	05/04/01	05/05/01	1 099 96	-4 030 00	-2 930 64 P
SLOF2013002	00790K109	ADVANCE PCS COM	600 000	5	09/07/00	05/04/01	05/05/01	1 649 94	-4 442 30	-4 793 54 P
SLOF2013002	00790K109	ADVANCE PCS COM	800 000	5	09/08/00	05/04/01	05/05/01	2 199 92	-9 283 36	-7 083 44 P
SLOF2013002	00790K109	ADVANCE PCS COM	100 000	5	03/17/99	05/04/01	05/05/01	10 994 63	-6 530 00	4 261 63 P
SLOF2013002	00790K109	ADVANCE PCS COM	200 000	5	03/23/00	05/04/01	05/05/01	42 053 48	11 567 99	29 485 89 P
SLOF2013002	00790K109	ADVANCE PCS COM	100 000	5	05/24/00	05/04/01	05/05/01	6 007 64	-1 762 30	4 245 14 P
SLOF2013002	00790K109	ADVANCE PCS COM	300 000	5	06/23/00	05/04/01	05/05/01	30 018 20	10 993 75	19 444 45 P
SLOF2013002	00790K109	ADVANCE PCS COM	200 000	5	06/23/00	05/04/01	05/05/01	12 019 28	-4 217 30	7 777 78 P
SLOF2013002	00790K109	ADVANCE PCS COM	1 200 000	5	06/22/00	05/04/01	05/05/01	72 091 48	23 703 52	46 388 16 P
SLOF2013002	00790K109	ADVANCE PCS COM	200 000	5	06/22/00	05/04/01	05/05/01	12 015 28	-4 266 50	7 748 78 P
SLOF2013002	00790K109	ADVANCE PCS COM	100 000	5	06/23/00	05/04/01	05/05/01	6 007 64	2 073 00	3 923 64 P
SLOF2013002	00790K109	ADVANCE PCS COM	28 772 000	5	03/04/01	05/04/01	05/05/01	28 772 00	0 00 P	0 00 P
SLOF2013002	00790K109	ADVANCE PCS COM	1 100 000	5	03/17/00	05/07/01	05/07/01	6 102 73	1 420 75	4 681 98 P
SLOF2013002	00790K109	ADVANCE PCS COM	100 000	5	03/17/00	05/07/01	05/07/01	67 129 98	15 736 93	31 393 03 P
SLOF2013002	00790K109	ADVANCE PCS COM	700 000	5	09/08/00	05/07/01	05/10/01	2 071 09	-8 122 94	-6 051 85 P
SLOF2013002	00790K109	ADVANCE PCS COM	100 000	5	03/17/99	05/07/01	05/10/01	3 621 52	3 267 50	2 234 02 P
SLOF2013002	00790K109	ADVANCE PCS COM	1 200 000	5	09/11/00	05/07/01	05/11/01	3 833 85	-14 950 00	11 096 15 P
SLOF2013002	00790K109	ADVANCE PCS COM	400 000	5	09/12/00	05/08/01	05/11/01	1 183 80	-4 373 52	-3 189 72 P
SLOF2013002	00790K109	ADVANCE PCS COM	100 000	5	01/27/00	05/08/01	05/11/01	2 801 90	-1 912 42	889 48 P
SLOF2013002	00790K109	ADVANCE PCS COM	200 000	5	01/27/00	05/08/01	05/11/01	3 249 13	-3 824 84	1 764 31 P
SLOF2013002	00790K109	ADVANCE PCS COM	400 000	5	12/26/00	05/08/01	05/11/01	10 173 66	-8 474 00	1 701 66 P
SLOF2013002	00790K109	ADVANCE PCS COM	900 000	5	12/22/00	05/08/01	05/11/01	22 899 23	19 992 78	2 907 45 P
SLOF2013002	00790K109	ADVANCE PCS COM	100 000	5	12/29/00	05/08/01	05/11/01	2 434 91	-2 309 57	234 34 P
SLOF2013002	00790K109	ADVANCE PCS COM	300 000	5	01/09/01	05/08/01	05/11/01	7 631 74	-7 348 74	283 00 P
SLOF2013002	00790K109	ADVANCE PCS COM	400 000	5	02/17/99	05/08/01	05/09/01	3 747 87	-6 045 00	-2 297 13 P
SLOF2013002	00790K109	ADVANCE PCS COM	700 000	5	03/17/99	05/08/01	05/09/01	6 345 78	-4 012 97	11 300 32 P
SLOF2013002	00790K109	ADVANCE PCS COM	500 000	5	03/17/99	05/08/01	05/09/01	27 277 82	-16 337 50	11 500 32 P
SLOF2013002	00790K109	ADVANCE PCS COM	100 000	5	06/23/00	05/08/01	05/09/01	5 939 40	-2 073 00	3 914 80 P
SLOF2013002	00790K109	ADVANCE PCS COM	300 000	5	06/27/00	05/08/01	05/09/01	17 969 40	-8 190 00	11 135 80 P
SLOF2013002	00790K109	ADVANCE PCS COM	600 000	5	06/27/00	05/08/01	05/09/01	33 938 80	-12 187 50	23 751 30 P
SLOF2013002	00790K109	ADVANCE PCS COM	500 000	5	07/17/00	05/08/01	05/09/01	29 949 00	11 643 85	18 285 15 P

SILOP2013002	996102102	SILO CLIENT CASH INVESTMENT TR	18,562,000.5	03/20/01	05/08/01	05/09/01	18,562.00	18,562.00	0.00 P
SILOP2013002	996102102	SILO CLIENT CASH INVESTMENT TR	4,953,000.5	04/04/01	05/08/01	05/09/01	4,953.00	-4,039.00	0.00 P
SILOP2013002	996102102	SILO CLIENT CASH INVESTMENT TR	25,223,000.5	04/09/01	05/08/01	05/09/01	4,960.00	-4,960.00	0.00 P
SILOP2013002	004932022	ACTIVISION INC	2,200,000.5	04/09/01	05/08/01	05/09/01	25,223.00	25,223.00	0.00 P
SILOP2013002	004932022	ACTIVISION INC	600,000.5	04/16/99	05/14/01	05/14/01	6,345.13	23,131.00	31,210.13 P
SILOP2013002	004932022	ACTIVISION INC	300,000.5	04/17/99	05/16/01	05/16/01	17,275.94	-6,535.00	10,420.94 P
SILOP2013002	037931106	APPLA HEALTHCARE GROUP INC	300,000.5	04/17/99	05/16/01	05/16/01	1,427.50	4,327.50	5,198.71 P
SILOP2013002	037931106	APPLA HEALTHCARE GROUP INC	80,000.5	04/17/00	05/16/01	05/16/01	13,949.23	9,562.10	4,387.13 P
SILOP2013002	221445105	COST PLUS INC CALL	3,350,000.5	04/16/99	05/14/01	05/14/01	22,307.09	15,299.36	7,007.73 P
SILOP2013002	433218706	IMRGLOBAL CORP COM	300,000.5	04/16/99	05/14/01	05/14/01	12,796.16	1,800.64	520.64 P
SILOP2013002	670827100	O M GROUP INC COM	700,000.5	04/17/99	05/15/01	05/15/01	83,337.13	39,964.00	25,793.13 P
SILOP2013002	004932022	ACTIVISION INC	1,300,000.5	04/17/99	05/15/01	05/15/01	7,504.94	12,090.00	-4,315.06 P
SILOP2013002	004932022	ACTIVISION INC	2,700,000.5	04/17/99	05/15/01	05/15/01	6,332.13	10,579.75	-4,026.62 P
SILOP2013002	009721106	AKORN INC	1,300,000.5	04/17/99	05/15/01	05/15/01	34,299.93	19,660.50	14,604.93 P
SILOP2013002	009721106	AKORN INC	1,300,000.5	04/17/99	05/15/01	05/15/01	43,955.16	17,137.50	28,817.66 P
SILOP2013002	577121101	MATTHEWS INTL CORP PA CL A	100,000.5	04/17/99	05/15/01	05/15/01	82,447.42	30,847.50	51,299.92 P
SILOP2013002	577121101	MATTHEWS INTL CORP PA CL A	200,000.5	04/17/99	05/15/01	05/15/01	6,111.56	2,287.76	1,676.20 P
SILOP2013002	577121101	MATTHEWS INTL CORP PA CL A	1,300,000.5	04/17/99	05/15/01	05/15/01	3,973.14	13,031.25	11,058.11 P
SILOP2013002	577121101	MATTHEWS INTL CORP PA CL A	100,000.5	04/17/99	05/15/01	05/15/01	3,973.14	15,074.28	-11,099.14 P
SILOP2013002	577121101	MATTHEWS INTL CORP PA CL A	100,000.5	04/17/99	05/15/01	05/15/01	3,351.28	-2,724.08	637.20 P
SILOP2013002	577121101	MATTHEWS INTL CORP PA CL A	200,000.5	04/17/99	05/15/01	05/15/01	17,109.41	-9,402.50	7,206.91 P
SILOP2013002	577121101	MATTHEWS INTL CORP PA CL A	200,000.5	04/17/99	05/15/01	05/15/01	11,438.93	-4,535.00	4,923.93 P
SILOP2013002	009721106	AKORN INC	42,447,000.5	04/09/01	05/10/01	05/10/01	42,447.00	-42,447.00	0.00 P
SILOP2013002	009721106	AKORN INC	600,000.5	04/13/00	05/10/01	05/10/01	1,880.69	-4,937.36	3,076.67 P
SILOP2013002	009721106	AKORN INC	180,000.5	04/13/00	05/10/01	05/10/01	6,081.77	-4,903.34	1,178.43 P
SILOP2013002	009721106	AKORN INC	380,000.5	04/13/00	05/10/01	05/10/01	33,327.65	18,931.50	14,426.15 P
SILOP2013002	009721106	AKORN INC	100,000.5	04/13/00	05/10/01	05/10/01	2,013.43	2,134.59	131.16 P
SILOP2013002	009721106	AKORN INC	100,000.5	04/13/00	05/10/01	05/10/01	14,679.46	17,076.69	-997.22 P
SILOP2013002	009721106	AKORN INC	450,000.5	04/13/00	05/10/01	05/10/01	1,378.05	3,218.02	-3,841.97 P
SILOP2013002	009721106	AKORN INC	120,000.5	04/13/00	05/10/01	05/10/01	4,068.11	-3,261.90	799.21 P
SILOP2013002	009721106	AKORN INC	400,000.5	04/13/00	05/10/01	05/10/01	20,340.57	17,350.00	2,790.57 P
SILOP2013002	009721106	AKORN INC	400,000.5	04/13/00	05/10/01	05/10/01	13,714.38	11,709.00	2,010.38 P
SILOP2013002	009721106	AKORN INC	520,000.5	04/13/00	05/10/01	05/10/01	30,510.86	16,991.50	13,519.36 P
SILOP2013002	009721106	AKORN INC	2,300,000.5	04/13/00	05/10/01	05/10/01	46,127.26	-49,093.50	2,966.24 P
SILOP2013002	009721106	AKORN INC	800,000.5	04/13/00	05/10/01	05/10/01	16,278.89	-17,076.69	-797.80 P
SILOP2013002	009721106	AKORN INC	400,000.5	04/13/00	05/10/01	05/10/01	7,299.73	-4,538.35	538.62 P
SILOP2013002	009721106	AKORN INC	200,000.5	04/13/00	05/10/01	05/10/01	3,951.50	-4,269.17	-317.67 P
SILOP2013002	009721106	AKORN INC	200,000.5	04/13/00	05/10/01	05/10/01	1,564.69	-3,797.80	-4,233.11 P
SILOP2013002	009721106	AKORN INC	720,000.5	04/13/00	05/10/01	05/10/01	24,607.18	21,064.00	3,247.18 P
SILOP2013002	009721106	AKORN INC	2,610,000.5	04/16/99	05/10/01	05/10/01	88,509.35	76,344.30	12,667.05 P
SILOP2013002	009721106	AKORN INC	400,000.5	04/16/99	05/10/01	05/10/01	6,794.97	5,850.00	944.97 P
SILOP2013002	009721106	AKORN INC	200,000.5	04/16/99	05/10/01	05/10/01	8,991.77	8,538.35	453.42 P
SILOP2013002	009721106	AKORN INC	100,000.5	04/16/99	05/10/01	05/10/01	2,134.59	2,134.59	0.00 P
SILOP2013002	009721106	AKORN INC	300,000.5	04/16/99	05/10/01	05/10/01	4,609.64	-4,269.17	340.67 P
SILOP2013002	009721106	AKORN INC	1,800,000.5	04/16/99	05/10/01	05/10/01	22,844.64	-21,345.87	1,338.77 P
SILOP2013002	009721106	AKORN INC	36,034,000.5	04/09/01	05/10/01	05/10/01	36,034.00	36,034.00	0.00 P
SILOP2013002	009721106	AKORN INC	1,000,000.5	04/13/00	05/10/01	05/10/01	2,739.64	17,231.06	14,491.42 P
SILOP2013002	009721106	AKORN INC	1,000,000.5	04/13/00	05/10/01	05/10/01	1,843.64	11,632.00	9,788.36 P
SILOP2013002	009721106	AKORN INC	2,214,000.5	04/13/00	05/10/01	05/10/01	4,081.31	23,846.90	21,765.59 P
SILOP2013002	009721106	AKORN INC	300,000.5	04/13/00	05/10/01	05/10/01	8,299.79	-5,737.26	2,562.53 P
SILOP2013002	009721106	AKORN INC	200,000.5	04/13/00	05/10/01	05/10/01	5,537.81	-3,824.64	1,712.97 P
SILOP2013002	009721106	AKORN INC	700,000.5	04/13/00	05/10/01	05/10/01	19,312.33	13,628.69	5,755.64 P
SILOP2013002	009721106	AKORN INC	500,000.5	04/16/99	05/10/01	05/10/01	17,311.92	14,625.00	2,686.92 P
SILOP2013002	009721106	AKORN INC	22,666,000.5	04/09/01	05/10/01	05/10/01	22,666.00	22,666.00	0.00 P
SILOP2013002	009721106	AKORN INC	16,000.5	04/14/00	05/10/01	05/10/01	136.73	-1,003.99	-867.26 P
SILOP2013002	009721106	AKORN INC	14,000.5	04/13/00	05/10/01	05/10/01	22.26	1,170.15	-1,147.89 P
SILOP2013002	009721106	AKORN INC	100,000.5	04/13/00	05/10/01	05/10/01	3,799.87	-2,318.33	1,478.54 P
SILOP2013002	009721106	AKORN INC	720,000.5	04/16/99	05/10/01	05/10/01	25,513.48	21,060.00	4,523.48 P
SILOP2013002	009721106	AKORN INC	1,030,000.5	04/16/99	05/10/01	05/10/01	28,451.25	27,283.96	647.29 P
SILOP2013002	009721106	AKORN INC	8,121,000.5	04/09/01	05/10/01	05/10/01	8,128.00	8,128.00	0.00 P
SILOP2013002	009721106	AKORN INC	22,666,000.5	04/10/01	05/10/01	05/10/01	22,666.00	22,666.00	0.00 P
SILOP2013002	009721106	AKORN INC	7,423,000.5	04/12/01	05/10/01	05/10/01	7,423.00	7,423.00	0.00 P
SILOP2013002	009721106	AKORN INC	33,459,000.5	04/16/01	05/10/01	05/10/01	33,459.00	33,459.00	0.00 P
SILOP2013002	009721106	AKORN INC	136,000.5	04/13/00	05/10/01	05/10/01	300.92	2,260.39	1,959.67 P
SILOP2013002	009721106	AKORN INC	1,212,000.5	04/18/00	05/10/01	05/10/01	1,944.06	14,639.78	12,695.72 P

SLOF2013002	577121101	MATTHEWS INTL CORP PA CL A	200 0000 S	04/16/99	03/18/01	03/19/01	7/9/7 02	-5 830 00	1 347 02 P
SLOF2013002	7433C106	QUIKSI LVER INC COM	2 370 0000 S	03/19/99	03/18/01	03/19/01	70 03 22	-49 374 92	637 30 P
SLOF2013002	009721106	AKORN INC	500 0000 S	02/18/00	03/21/01	03/21/01	741 02	-6 037 00	5 296 76 P
SLOF2013002	221415105	COST PLUS INC CALF	1 200 0000 S	02/28/00	03/21/01	03/22/01	33 998 53	21 479 64	14 519 91 P
SLOF2013002	221415105	COST PLUS INC CALF	1 200 0000 S	02/28/00	03/21/01	03/22/01	36 013 79	21 479 64	14 534 15 P
SLOF2013002	577121101	MATTHEWS INTL CORP PA CL A	300 0000 S	04/16/99	03/21/01	03/22/01	10 995 64	-4 775 00	1 420 64 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	99 161 0000 S	04/16/01	03/21/01	03/22/01	99 161 00	99 161 00	0 00 P
SLOF2013002	004930202	ACTIVISION INC	1 660 0000 S	03/17/99	03/21/01	03/25/01	47 991 19	18 200 00	29 711 19 P
SLOF2013002	004930202	ACTIVISION INC	1 200 0000 S	03/17/99	03/22/01	03/25/01	33 837 20	13 710 00	22 147 20 P
SLOF2013002	009721106	AKORN INC	664 0000 S	09/18/00	03/22/01	03/25/01	782 15	-4 233 36	7 501 71 P
SLOF2013002	009721106	AKORN INC	500 0000 S	09/18/00	03/22/01	03/25/01	570 08	-5 968 75	5 398 62 P
SLOF2013002	009721106	AKORN INC	500 0000 S	09/18/00	03/22/01	03/25/01	570 08	-5 916 10	5 346 62 P
SLOF2013002	009721106	AKORN INC	1 164 0000 S	09/26/00	03/22/01	03/25/01	1 327 15	11 895 25	12 548 10 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	100 0000 S	07/17/00	03/22/01	03/23/01	27 923 07	-9 331 04	18 591 04 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	100 0000 S	07/17/00	03/22/01	03/23/01	3 494 35	1 170 63	2 319 75 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 0000 S	07/17/00	03/22/01	03/23/01	3 494 35	1 170 63	2 313 75 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	4 494 0000 S	04/16/99	03/22/01	03/23/01	7 024 42	-2 341 35	4 743 17 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	300 0000 S	04/16/99	03/22/01	03/23/01	10 616 64	8 775 00	1 841 64 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 0000 S	07/17/00	03/22/01	03/24/01	9 743 67	3 511 47	6 231 60 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	300 0000 S	07/17/00	03/22/01	03/24/01	6 521 24	2 341 32	4 179 99 P
SLOF2013002	7433C106	QUIKSI LVER INC COM	3 000 0000 S	03/19/99	03/23/01	03/24/01	9 743 67	3 511 47	6 231 79 P
SLOF2013002	7433C106	QUIKSI LVER INC COM	400 0000 S	03/19/99	03/23/01	03/24/01	84 762 16	10 992 40	3 779 76 P
SLOF2013002	004930202	ACTIVISION INC	400 0000 S	03/17/99	03/23/01	03/24/01	11 223 38	10 992 40	423 93 P
SLOF2013002	004930202	ACTIVISION INC	2 100 0000 S	03/17/99	03/23/01	03/24/01	11 486 35	-4 570 00	8 916 35 P
SLOF2013002	577121101	MATTHEWS INTL CORP PA CL A	2 210 0000 S	04/16/99	03/23/01	03/25/01	79 018 87	-45 222 50	13 791 47 P
SLOF2013002	577121101	MATTHEWS INTL CORP PA CL A	20 0000 S	04/16/99	03/23/01	03/25/01	708 17	383 00	1 231 17 P
SLOF2013002	7433C106	QUIKSI LVER INC COM	3 200 0000 S	03/19/99	03/23/01	03/25/01	84 669 10	-86 381 22	287 88 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	19 772 0000 S	04/16/01	03/24/01	03/25/01	19 772 00	-19 772 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	3 111 0000 S	04/16/01	03/24/01	03/25/01	3 111 00	3 111 00	0 00 P
SLOF2013002	004930202	ACTIVISION INC	1 400 0000 S	03/17/99	03/25/01	03/26/01	46 808 13	-15 995 00	30 813 13 P
SLOF2013002	042764100	ARROW INTL INC COM	300 0000 S	03/19/99	03/25/01	03/26/01	19 000 71	-11 941 63	7 059 06 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	03/19/99	03/26/01	03/26/01	3 799 17	-2 218 23	1 411 94 P
SLOF2013002	703966103	PEGASUS SOLUTIONS INC COM	500 0000 S	11/09/98	03/26/01	06/04/01	5 952 80	-6 461 67	-89 17 P
SLOF2013002	703966103	PEGASUS SOLUTIONS INC COM	430 0000 S	11/09/98	03/26/01	06/04/01	3 082 77	-5 195 83	-112 06 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	03/19/99	06/01/01	06/04/01	3 799 47	2 318 33	1 411 94 P
SLOF2013002	703966103	PEGASUS SOLUTIONS INC COM	1 510 0000 S	11/09/98	06/01/01	06/02/01	12 357 09	18 366 66	-409 37 P
SLOF2013002	703966103	PEGASUS SOLUTIONS INC COM	2 350 0000 S	03/19/99	06/01/01	06/02/01	79 434 32	77 109 96	-47 635 64 P
SLOF2013002	703966103	PEGASUS SOLUTIONS INC COM	150 0000 S	09/28/99	06/01/01	06/02/01	1 733 61	-2 089 27 P	-2 089 27 P
SLOF2013002	703966103	PEGASUS SOLUTIONS INC COM	4 000 0000 S	09/27/00	06/01/01	06/02/01	46 202 86	73 388 00	27 181 14 P
SLOF2013002	703966103	PEGASUS SOLUTIONS INC COM	1 000 0000 S	03/22/00	06/01/01	06/02/01	12 121 35	19 123 00	3 253 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	83 422 2500 S	04/16/01	06/01/01	06/02/01	83 422 25	-49 422 25	0 00 P
SLOF2013002	004930202	ACTIVISION INC	440 0000 S	03/17/99	06/01/01	06/07/01	13 333 48	-5 027 00	10 206 48 P
SLOF2013002	004930202	ACTIVISION INC	180 0000 S	03/17/99	06/01/01	06/07/01	3 497 18	1 142 50	2 353 31 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	03/19/99	06/01/01	06/07/01	3 812 12	-2 318 33	1 433 79 P
SLOF2013002	7433C106	QUIKSI LVER INC COM	400 0000 S	03/19/99	06/01/01	06/08/01	8 978 87	10 797 63	1 818 64 P
SLOF2013002	872443403	THQ INC	710 0000 S	07/20/99	06/04/01	06/05/01	35 723 52	13 218 57	22 486 63 P
SLOF2013002	872443403	THQ INC	5 171 3100 S	04/18/01	06/04/01	06/05/01	3 171 31	5 171 31	0 00 P
SLOF2013002	004930202	ACTIVISION INC	500 0000 S	03/17/99	06/05/01	06/06/01	17 661 51	-5 712 50	11 949 01 P
SLOF2013002	004930202	ACTIVISION INC	560 0000 S	03/17/99	06/05/01	06/06/01	19 738 50	-6 398 00	13 340 50 P
SLOF2013002	004930202	ACTIVISION INC	100 0000 S	03/17/99	06/05/01	06/08/01	3 351 50	-1 142 50	2 206 00 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	03/19/99	06/05/01	06/08/01	3 799 17	-2 318 33	1 411 35 P
SLOF2013002	221415105	COST PLUS INC CALF	400 0000 S	02/28/00	06/05/01	06/08/01	3 023 32	1 789 87	1 233 35 P
SLOF2013002	7433C106	QUIKSI LVER INC COM	100 0000 S	03/19/99	06/05/01	06/08/01	8 779 34	-10 797 63	-2 014 11 P
SLOF2013002	872443403	THQ INC	190 0000 S	07/20/99	06/05/01	06/08/01	9 554 98	3 542 71	6 046 27 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	24 227 4400 S	04/18/01	06/05/01	06/09/01	24 227 44	24 227 44	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	44 443 0000 S	04/19/01	06/05/01	06/09/01	44 443 00	-46 483 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	140 182 4700 S	04/24/01	06/05/01	06/09/01	140 182 47	-140 182 47	0 00 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	03/19/99	06/06/01	06/11/01	3 799 17	-2 318 33	1 411 35 P
SLOF2013002	7433C106	QUIKSI LVER INC COM	100 0000 S	03/19/99	06/06/01	06/11/01	17 634 52	21 593 31	3 960 79 P
SLOF2013002	41321W106	INRGLOBAL CORP COM	2 100 0000 S	03/17/99	06/07/01	06/08/01	18 964 67	31 776 23	12 771 58 P
SLOF2013002	41321W106	INRGLOBAL CORP COM	100 0000 S	03/17/99	06/07/01	06/08/01	906 96	1 511 23	-604 29 P
SLOF2013002	99691100	MICROS SYS INC COM	200 0000 S	03/17/99	06/07/01	06/08/01	4 181 46	3 760 00	-1 578 54 P
SLOF2013002	99691100	MICROS SYS INC COM	190 0000 S	03/17/99	06/07/01	06/09/01	3 993 56	5 472 00	-1 476 44 P



SILOF2013002	00493022	ACTIVISION INC	600 0000 S	03/17/99	06/08/01	06/13/01	23,351.94	-6,835.00	16,500.54 P
SILOF2013002	29013109	ELOVALITY CORP COM	1 900 0000 S	10/04/00	06/06/01	06/09/01	2,582.58	22,390.92	19 008.33 P
SILOF2013002	45321W106	MARGLOBAL CORP COM	3 000 0000 S	02/17/99	06/08/01	06/09/01	32,270.40	54 403.00	21,134.60 P
SILOF2013002	43321W106	MARGLOBAL CORP COM	1 000 0000 S	02/17/99	06/08/01	06/09/01	899.97	1,311.25	-612.28 P
SILOF2013002	59501704	MICROCHIP TECHNOLOGY INC COM	1 400 0000 S	10/17/00	06/09/01	06/09/01	36,895.76	-18,203.66	8 692.10 P
SILOF2013002	59501704	MICROCHIP TECHNOLOGY INC COM	720 0000 S	10/17/00	06/08/01	06/09/01	18 896.27	14,504.74	4,391.53 P
SILOF2013002	59501704	MICROCHIP TECHNOLOGY INC COM	424 0000 S	10/17/00	06/08/01	06/09/01	11 127.81	-8 641.04	2 486.77 P
SILOF2013002	59501704	MICROCHIP TECHNOLOGY INC COM	371 0000 S	10/18/00	06/08/01	06/09/01	9 776.83	-7,213.71	2,523.12 P
SILOF2013002	59501704	MICROCHIP TECHNOLOGY INC COM	1 060 0000 S	10/19/00	06/08/01	06/09/01	27 819.51	22,148.00	4,971.51 P
SILOF2013002	872443403	ACTIVISION INC	600 0000 S	07/20/99	06/08/01	06/09/01	32,232.16	-4,370.00	21 064.64 P
SILOF2013002	00493022	ACTIVISION INC	400 0000 S	01/17/99	06/11/01	06/14/01	13 464.76	10 894.76 P	1 407.99 P
SILOF2013002	042764109	ARROW INTL INC COM	100 0000 S	02/22/99	06/11/01	06/14/01	3 809.87	2 401.88	-7 444.33 P
SILOF2013002	29013109	ELOVALITY CORP COM	700 0000 S	10/04/00	06/11/01	06/12/01	804.97	8,298.29	12,997.16
SILOF2013002	042764109	ELOVALITY CORP COM	2 800 0000 S	10/04/00	06/11/01	06/12/01	3 133.89	32,997.16	29 861.27 P
SILOF2013002	872443403	TIHQ INC	400 0000 S	08/02/99	06/11/01	06/12/01	22,041.42	7 600.00	14 441.42 P
SILOF2013002	072443403	TIHQ INC	100 0000 S	08/02/99	06/11/01	06/13/01	5 497.91	1 900.00	3,597.91 P
SILOF2013002	00493022	ACTIVISION INC	300 0000 S	02/17/99	06/12/01	06/15/01	11 977.10	3 472.50	8 504.60 P
SILOF2013002	00493022	ACTIVISION INC	500 0000 S	02/17/99	06/12/01	06/15/01	19,984.83	5 712.50	14,272.33 P
SILOF2013002	29013109	ELOVALITY CORP COM	520 0000 S	10/04/00	06/12/01	06/13/01	583.76	-4 128.04	-3,544.78 P
SILOF2013002	29013109	ELOVALITY CORP COM	1 300 0000 S	10/03/00	06/13/01	06/13/01	1 438.16	15 037.25	-13,599.09 P
SILOF2013002	29013109	ELOVALITY CORP COM	210 0000 S	10/03/00	06/13/01	06/13/01	314.07	3,277.26	-2 963.19 P
SILOF2013002	88354108	THREE FIVE SYS INC	300 0000 S	10/03/00	06/12/01	06/13/01	4,274.33	-8 342.16	-4 067.91 P
SILOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	24,211.3300 S	04/24/01	06/12/01	06/13/01	24,231.53	24,231.53	0.00 P
SILOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	50 664 9600 S	04/26/01	06/12/01	06/13/01	50 664.96	50 664.96	0.00 P
SILOF2013002	042764109	ARROW INTL INC COM	100 0000 S	01/22/99	06/13/01	06/18/01	3 799.87	-2,401.88	1,397.99 P
SILOF2013002	29013109	ELOVALITY CORP COM	1 000 0000 S	10/03/00	06/13/01	06/14/01	1 149.96	-10,534.54 P	-9 384.58 P
SILOF2013002	29013109	ELOVALITY CORP COM	520 0000 S	10/03/00	06/13/01	06/14/01	599.69	-4 086.54	-3 486.85 P
SILOF2013002	29013109	ELOVALITY CORP COM	1 810 0000 S	10/06/00	06/13/01	06/14/01	1 822.15	17 623.85	-15 803.70 P
SILOF2013002	29013109	THREE FIVE SYS INC	200 0000 S	10/06/00	06/13/01	06/14/01	2,851.26	-5,261.44	-2,410.18 P
SILOF2013002	29013109	ELOVALITY CORP COM	1 300 0000 S	10/06/00	06/14/01	06/15/01	1,283.93	12,316.72	-11,032.79 P
SILOF2013002	743477101	THREE FIVE SYS INC	700 0000 S	03/07/99	06/14/01	06/15/01	1,087.97	17 123.57	-16 035.60 P
SILOF2013002	88354108	THREE FIVE SYS INC	100 0000 S	10/03/00	06/14/01	06/15/01	1 404.36	2 780.72	-1 376.36 P
SILOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2 913 5100 S	04/26/01	06/14/01	06/15/01	2 913.51	2 913.51	0.00 P
SILOF2013002	29013109	ELOVALITY CORP COM	700 0000 S	10/06/00	06/15/01	06/16/01	743.37	7 808.92	-7 065.55 P
SILOF2013002	72841107	PRINACLE SYS INC COM	700 0000 S	10/09/00	06/15/01	06/16/01	3,536.09	-7 481.25	-3 945.16 P
SILOF2013002	72841107	PRINACLE SYS INC COM	2 000 0000 S	10/03/00	06/15/01	06/16/01	10 160.26	-22,233.80	-12,073.54 P
SILOF2013002	72841107	PRINACLE SYS INC COM	4 400 0000 S	10/06/00	06/15/01	06/16/01	22,332.57	-47,238.84	-24 906.27 P
SILOF2013002	72841107	PRINACLE SYS INC COM	700 0000 S	10/06/00	06/15/01	06/16/01	3,536.09	7 473.43	-3 937.33 P
SILOF2013002	743477101	THREE FIVE SYS INC	2 100 0000 S	03/07/00	06/15/01	06/16/01	3,142.64	-6 116.23	-3 073.59 P
SILOF2013002	88354108	THREE FIVE SYS INC	100 0000 S	10/03/00	06/15/01	06/16/01	1,394.00	2 780.72	-1 386.72 P
SILOF2013002	743477101	PROSOFT TRAINING COM	1 000 0000 S	02/07/00	06/16/01	06/19/01	1,374.93	26,911.61	-24,536.68 P
SILOF2013002	743477101	PROSOFT TRAINING COM	100 0000 S	02/07/00	06/16/01	06/19/01	1,363.93	2 780.72	-1 416.77 P
SILOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	20 318 6400 S	04/26/01	06/19/01	06/19/01	20 318.64	-20 318.64	0.00 P
SILOF2013002	131317109	CEC KENNETH PROOTHS INC CL A	600 0000 S	09/03/00	06/19/01	06/22/01	33 130.82	24,232.52	8 898.30 P
SILOF2013002	193284105	COLE KENNETH PROOTHS INC CL A	600 0000 S	02/16/99	06/19/01	06/22/01	13 743.47	-9 495.00	4 248.47 P
SILOF2013002	29013109	ELOVALITY CORP COM	2 200 0000 S	10/09/00	06/19/01	06/20/01	227.33	2 419.75	-2,262.22 P
SILOF2013002	29013109	ELOVALITY CORP COM	1 370 0000 S	10/06/00	06/19/01	06/20/01	1,236.37	14 167.61	-12 931.24 P
SILOF2013002	29013109	ELOVALITY CORP COM	1 300 0000 S	10/06/00	06/19/01	06/20/01	1 216.04	13 540.98 P	-12 324.94 P
SILOF2013002	743477101	PROSOFT TRAINING COM	900 0000 S	01/07/00	06/19/01	06/20/01	1 163.21	22 018.99	-20 855.38 P
SILOF2013002	743477101	PROSOFT TRAINING COM	600 0000 S	02/17/00	06/19/01	06/20/01	773.47	12 860.00	-11 086.53 P
SILOF2013002	743477101	PROSOFT TRAINING COM	1 300 0000 S	01/21/00	06/19/01	06/20/01	1 680.19	29 097.64	-27 417.45 P
SILOF2013002	743477101	PROSOFT TRAINING COM	500 0000 S	01/21/00	06/19/01	06/20/01	646.23	10 000.00	-9 353.77 P
SILOF2013002	743477101	PROSOFT TRAINING COM	600 0000 S	01/22/00	06/19/01	06/20/01	775.47	13 332.50	-11 547.03 P
SILOF2013002	743477101	PROSOFT TRAINING COM	1 000 0000 S	01/22/00	06/19/01	06/20/01	1 292.46	20 337.30	-19 245.04 P
SILOF2013002	743477101	PROSOFT TRAINING COM	300 0000 S	01/23/00	06/19/01	06/20/01	387.74	-6 273.72	-5 885.98 P
SILOF2013002	743477101	PROSOFT TRAINING COM	100 0000 S	01/23/00	06/19/01	06/20/01	129.23	-4 203.23	-4 332.00 P
SILOF2013002	743477101	PROSOFT TRAINING COM	300 0000 S	01/23/00	06/19/01	06/20/01	387.74	-4 373.72	-4 761.98 P
SILOF2013002	743477101	PROSOFT TRAINING COM	200 0000 S	01/27/00	06/19/01	06/20/01	238.49	-4 945.30	-4 686.81 P
SILOF2013002	743477101	PROSOFT TRAINING COM	200 0000 S	01/28/00	06/19/01	06/20/01	238.49	-4 945.30	-4 686.81 P
SILOF2013002	743477101	PROSOFT TRAINING COM	100 0000 S	01/28/00	06/19/01	06/20/01	129.23	-4 633.26	-4 516.77 P
SILOF2013002	743477101	PROSOFT TRAINING COM	400 0000 S	01/28/00	06/19/01	06/20/01	516.98	8 632.00	-7 815.02 P
SILOF2013002	743477101	PROSOFT TRAINING COM	100 0000 S	01/29/00	06/19/01	06/20/01	128.99	2 156.25	-1 927.26 P
SILOF2013002	743477101	PROSOFT TRAINING COM	400 0000 S	01/29/00	06/19/01	06/20/01	513.98	-4 625.00	-4 109.02 P

SLOF2013002	743477101	PROSOFTTRAINING.COM	990.0000	5	09/03/00	06/19/01	06/20/01	1160.95	12,018.78	10,837.03
SLOF2013002	815341108	THREE-FIVE SYS INC	1,300.0000	5	10/03/00	06/19/01	06/20/01	17,016.43	-56,149.36	19,118.01
SLOF2013002	815341108	THREE FIVE SYS INC	100.0000	5	10/03/00	06/19/01	06/20/01	1,315.74	2,780.72	1,464.98
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	32,063.7100	5	04/26/01	06/21/01	06/21/01	32,063.71	-32,063.71	0.00
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	300.0000	5	02/16/99	06/20/01	06/21/01	7,783.84	-4,747.50	3,036.34
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	2,100.0000	5	09/03/00	06/20/01	06/21/01	12,903.86	-7,912.30	4,991.56
SLOF2013002	743477101	PROSOFTTRAINING.COM	200.0000	5	09/03/00	06/20/01	06/21/01	2,211.46	28,043.82	-25,222.36
SLOF2013002	872443403	TRQ INC	200.0000	5	08/02/99	06/20/01	06/21/01	11,249.14	-3,020.00	7,449.14
SLOF2013002	872443403	TRQ INC	300.0000	5	08/02/99	06/20/01	06/21/01	16,799.44	-3,700.00	11,099.44
SLOF2013002	815341108	THREE-FIVE SYS INC	300.0000	5	10/03/00	06/20/01	06/21/01	3,202.86	-4,342.16	-4,439.30
SLOF2013002	815341108	THREE-FIVE SYS INC	7,374.6300	5	04/26/01	06/20/01	06/21/01	7,374.63	0.00	0.00
SLOF2013002	064930202	SLO CLIENT CASH INVESTMENT TR	1,000.0000	5	03/17/99	06/21/01	06/21/01	36,888.06	-11,423.00	23,465.06
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	600.0000	5	02/16/99	06/21/01	06/21/01	13,017.73	-9,493.00	5,522.73
SLOF2013002	290151109	ELOYALTY CORP COM	100.0000	5	10/03/00	06/21/01	06/22/01	90.99	-1,082.30	-999.11
SLOF2013002	628181102	NCO GROUP INC	1,700.0000	5	02/21/00	06/21/01	06/22/01	50,827.96	-40,587.50	10,240.46
SLOF2013002	743477101	PROSOFTTRAINING.COM	900.0000	5	09/03/00	06/21/01	06/22/01	1,103.61	-12,018.78	10,915.17
SLOF2013002	743477101	PROSOFTTRAINING.COM	1,500.0000	5	09/06/00	06/21/01	06/22/01	1,842.69	-19,833.40	17,991.71
SLOF2013002	743477101	PROSOFTTRAINING.COM	2,400.0000	5	12/15/00	06/21/01	06/22/01	2,948.30	-26,700.00	23,751.70
SLOF2013002	815341108	THREE-FIVE SYS INC	100.0000	5	10/03/00	06/21/01	06/22/01	1,344.43	-2,780.72	-1,436.29
SLOF2013002	815341108	THREE-FIVE SYS INC	100.0000	5	10/03/00	06/21/01	06/22/01	1,393.93	-2,780.72	-1,386.79
SLOF2013002	815341108	THREE-FIVE SYS INC	300.0000	5	10/03/00	06/21/01	06/22/01	4,027.48	-4,342.16	-4,314.68
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	22,289.7700	5	04/26/01	06/21/01	06/22/01	22,289.77	22,289.77	0.00
SLOF2013002	N22717107	COLE LABORATORIES N V	400.0000	5	07/22/99	06/22/01	06/22/01	8,233.96	10,028.84	-1,794.88
SLOF2013002	N22717107	COLE LABORATORIES N V	100.0000	5	03/19/99	06/22/01	06/22/01	2,141.96	2,386.13	-440.17
SLOF2013002	N22717107	COLE LABORATORIES N V	500.0000	5	03/22/99	06/22/01	06/22/01	10,729.79	12,336.05	-1,606.26
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	1,400.0000	5	03/16/99	06/22/01	06/22/01	26,616.89	22,133.00	-4,483.89
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	430.0000	5	04/16/99	06/22/01	06/22/01	8,535.43	-4,439.73	113.68
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	1,100.0000	5	02/16/99	06/22/01	06/22/01	20,780.20	-17,407.30	3,281.80
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	200.0000	5	03/16/99	06/22/01	06/22/01	3,779.87	3,165.00	614.87
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	200.0000	5	03/16/99	06/22/01	06/22/01	3,962.35	1,807.50	437.35
SLOF2013002	290151109	ELOYALTY CORP COM	1,100.0000	5	10/03/00	06/22/01	06/22/01	871.72	11,033.78	11,033.78
SLOF2013002	628181102	NCO GROUP INC	400.0000	5	02/21/00	06/22/01	06/22/01	11,833.12	9,350.00	2,200.12
SLOF2013002	628181102	NCO GROUP INC	400.0000	5	02/29/00	06/22/01	06/22/01	11,833.12	-9,375.00	2,277.12
SLOF2013002	743477101	PROSOFTTRAINING.COM	900.0000	5	12/15/00	06/22/01	06/22/01	1,091.93	-10,012.30	-8,920.37
SLOF2013002	743477101	PROSOFTTRAINING.COM	200.0000	5	12/15/00	06/22/01	06/22/01	243.63	2,210.26	1,967.63
SLOF2013002	933431107	VERITAS DDC INC COM	100.0000	5	10/24/00	06/22/01	06/22/01	3,009.39	2,656.00	353.39
SLOF2013002	923431107	VERITAS DDC INC COM	1,600.0000	5	10/24/00	06/22/01	06/22/01	47,920.47	-41,996.00	5,924.47
SLOF2013002	923431107	VERITAS DDC INC COM	300.0000	5	10/24/00	06/22/01	06/22/01	14,944.50	-13,123.75	1,820.75
SLOF2013002	643764100	ARROW INTL INC COM	100.0000	5	07/22/99	06/23/01	06/23/01	6,158.88	7,331.63	1,162.75
SLOF2013002	643764100	ARROW INTL INC COM	100.0000	5	09/23/00	06/23/01	06/23/01	3,799.87	2,401.88	1,397.99
SLOF2013002	121317109	CEC ENTMT INC COM	800.0000	5	09/03/00	06/23/01	06/23/01	33,623.13	24,233.32	11,397.81
SLOF2013002	121317109	CEC ENTMT INC COM	400.0000	5	09/03/00	06/23/01	06/23/01	17,793.40	12,112.76	5,680.64
SLOF2013002	121317109	CEC ENTMT INC COM	300.0000	5	09/03/00	06/23/01	06/23/01	22,217.26	-13,140.93	7,076.33
SLOF2013002	121317109	CEC ENTMT INC COM	400.0000	5	12/27/00	06/23/01	06/23/01	4,443.43	3,331.00	1,112.43
SLOF2013002	628181102	NCO GROUP INC	400.0000	5	02/29/00	06/23/01	06/23/01	11,919.60	-9,375.00	2,544.60
SLOF2013002	628181102	NCO GROUP INC	100.0000	5	03/02/00	06/23/01	06/23/01	2,979.90	2,338.23	421.67
SLOF2013002	628181102	NCO GROUP INC	300.0000	5	03/02/00	06/23/01	06/23/01	14,899.30	12,978.15	1,921.15
SLOF2013002	628181102	NCO GROUP INC	200.0000	5	03/02/00	06/23/01	06/23/01	5,986.66	3,171.26	813.40
SLOF2013002	743477101	PROSOFTTRAINING.COM	300.0000	5	12/15/00	06/23/01	06/23/01	356.98	3,113.39	-2,951.41
SLOF2013002	743477101	PROSOFTTRAINING.COM	300.0000	5	12/15/00	06/23/01	06/23/01	367.34	3,215.39	2,948.05
SLOF2013002	743477101	PROSOFTTRAINING.COM	200.0000	5	12/18/00	06/23/01	06/23/01	2,841.89	2,341.50	1,996.61
SLOF2013002	743477101	PROSOFTTRAINING.COM	2,100.0000	5	12/18/00	06/23/01	06/23/01	23,371.36	21,317.14	2,054.22
SLOF2013002	743477101	PROSOFTTRAINING.COM	400.0000	5	12/19/00	06/23/01	06/23/01	489.78	-4,395.32	-4,005.54
SLOF2013002	743477101	PROSOFTTRAINING.COM	1,360.0000	5	12/19/00	06/23/01	06/23/01	794.68	-8,183.14	-7,388.46
SLOF2013002	743477101	PROSOFTTRAINING.COM	600.0000	5	12/20/00	06/23/01	06/23/01	3,632.23	-23,155.00	-22,289.77
SLOF2013002	923431107	VERITAS DDC INC COM	300.0000	5	10/23/00	06/23/01	06/23/01	9,069.39	7,874.23	1,195.16
SLOF2013002	923431107	VERITAS DDC INC COM	900.0000	5	10/23/00	06/23/01	06/23/01	26,939.01	-23,622.75	3,316.26
SLOF2013002	043764100	ARROW INTL INC COM	100.0000	5	03/22/99	06/23/01	06/23/01	4,107.36	3,014.42	906.94
SLOF2013002	043764100	ARROW INTL INC COM	430.0000	5	10/10/00	06/23/01	06/23/01	3,799.87	2,401.88	1,397.99
SLOF2013002	290151109	ELOYALTY CORP COM	370.0000	5	10/10/00	06/23/01	06/23/01	388.09	-4,261.77	-3,873.68
SLOF2013002	923431107	VERITAS DDC INC COM	200.0000	5	10/23/00	06/23/01	06/23/01	180.89	2,932.75	-2,751.86
SLOF2013002	923431107	VERITAS DDC INC COM	1,200.0000	5	10/23/00	06/23/01	06/23/01	6,033.79	3,249.30	2,784.49
SLOF2013002	966101802	SLO CLIENT CASH INVESTMENT TR	112,360.00	5	04/26/01	06/23/01	06/23/01	112,360.00	-34,121.75	5,333.26
SLOF2013002	966101802	SLO CLIENT CASH INVESTMENT TR	112,360.00	5	04/26/01	06/23/01	06/23/01	112,360.00	112,360.00	0.00

SL0P2013002	996102802	SL0 CLIENT CASH INVESTMENT TR	23 159 000 5	04/27/01	06/26/01	06/27/01	23 159 00	23 159 00	0 00 P
SL0P2013002	996102802	SL0 CLIENT CASH INVESTMENT TR	6 702 750 5	04/27/01	06/26/01	07/02/01	6 703 75	-6 702 75	0 00 P
SL0P2013002	N2371107	CORE LABORATORIES N V	200 000 5	03/22/99	06/27/01	07/02/01	4 061 18	-5 014 42	94724 P
SL0P2013002	N2371107	CORE LABORATORIES N V	100 000 5	03/22/99	06/27/01	07/02/01	2 031 69	2 507 21	-47432 P
SL0P2013002	042764100	AMRO INTL INC COM	100 000 5	03/22/99	06/27/01	07/02/01	11 654 64	7 205 64	4 448 18 P
SL0P2013002	290151109	ELOYALTY CORP COM	700 000 5	10/10/00	06/27/01	06/27/01	542 48	-6 937 77	-6 395 29 P
SL0P2013002	92349107	VEBITAS DGC INC COM	180 000 5	10/23/00	06/27/01	06/27/01	2 071 08	37 751 08	23 672 99 P
SL0P2013002	N2371107	CORE LABORATORIES N V	200 000 5	03/22/99	06/27/01	07/02/01	3 983 82	5 014 42	2 624 75 P
SL0P2013002	042764100	AMRO INTL INC COM	100 000 5	03/22/99	06/27/01	07/02/01	3 099 87	2 401 88	1 078 60 P
SL0P2013002	290151109	ELOYALTY CORP COM	270 000 5	10/10/00	06/27/01	06/27/01	346 91	2 676 00	1 497 99 P
SL0P2013002	N2371107	CORE LABORATORIES N V	200 000 5	03/22/99	06/27/01	07/02/01	2 066 49	28 267 31	2 439 09 P
SL0P2013002	290151109	ELOYALTY CORP COM	100 000 5	10/10/00	06/27/01	07/02/01	3 133 87	5 014 42	1 178 55 P
SL0P2013002	290151109	ELOYALTY CORP COM	100 000 5	10/10/00	06/27/01	07/02/01	1 922 83	2 007 21	384 36 P
SL0P2013002	996102802	SL0 CLIENT CASH INVESTMENT TR	67 211 110 5	04/24/01	06/29/01	06/30/01	67 221 11	-47 221 11	10 267 53 P
SL0P2013002	027332103	AMERICAN MGMT SYS INC COM	100 000 5	01/24/01	07/03/01	07/03/01	2 323 92	2 309 21	0 00 P
SL0P2013002	027332103	AMERICAN MGMT SYS INC COM	100 000 5	01/24/01	07/03/01	07/03/01	2 299 92	2 309 21	16 71 P
SL0P2013002	72749108	PLANTNORICS INC	5 900 000 5	03/16/99	07/02/01	07/02/01	137 975 73	-128 567 00	-9 29 P
SL0P2013002	027332103	AMERICAN MGMT SYS INC COM	40 831 260 5	04/24/01	07/03/01	07/03/01	40 131 26	-40 831 26	11 408 73 P
SL0P2013002	027332103	AMERICAN MGMT SYS INC COM	300 000 5	01/24/01	07/03/01	07/09/01	6 552 80	-6 927 63	0 00 P
SL0P2013002	290151109	ELOYALTY CORP COM	780 000 5	10/10/00	07/03/01	07/04/01	8 741 94	-9 236 84	-494 90 P
SL0P2013002	623367107	MULTIEX SYS INC COM	1 800 000 5	03/14/01	07/03/01	07/04/01	16 523 45	-27 260 00	-6 681 10 P
SL0P2013002	623367107	MULTIEX SYS INC COM	1 100 000 5	03/14/01	07/03/01	07/04/01	10 097 66	-16 700 50	-10 836 53 P
SL0P2013002	623367107	MULTIEX SYS INC COM	180 000 5	03/14/01	07/03/01	07/04/01	1 000 47	-1 529 00	-6 603 84 P
SL0P2013002	623367107	MULTIEX SYS INC COM	1 100 000 5	03/14/01	07/03/01	07/04/01	11 001 12	16 939 00	5 938 18 P
SL0P2013002	623367107	MULTIEX SYS INC COM	300 000 5	03/19/01	07/03/01	07/04/01	2 309 26	-4 617 00	1 807 94 P
SL0P2013002	623367107	MULTIEX SYS INC COM	100 000 5	03/17/01	07/03/01	07/04/01	7 491 33	12 193 04	4 701 69 P
SL0P2013002	623367107	MULTIEX SYS INC COM	100 000 5	03/14/01	07/03/01	07/04/01	916 42	1 570 00	318 53 P
SL0P2013002	996102802	SL0 CLIENT CASH INVESTMENT TR	56 200 810 5	04/24/01	07/03/01	07/04/01	56 300 88	-56 300 88	0 00 P
SL0P2013002	996102802	SL0 CLIENT CASH INVESTMENT TR	13 105 020 5	03/07/01	07/03/01	07/04/01	13 803 02	13 803 02	0 00 P
SL0P2013002	027332103	AMERICAN MGMT SYS INC COM	100 000 5	01/24/01	07/03/01	07/03/01	2 149 92	2 309 21	-159 29 P
SL0P2013002	290151109	ELOYALTY CORP COM	100 000 5	10/10/00	07/03/01	07/04/01	81 08	1 035 44	-994 36 P
SL0P2013002	290151109	ELOYALTY CORP COM	800 000 5	11/29/00	07/03/01	07/06/01	648 61	-4 388 00	-3 739 29 P
SL0P2013002	623367107	MULTIEX SYS INC COM	300 000 5	03/14/01	07/03/01	07/06/01	2 344 32	-4 353 50	2 207 18 P
SL0P2013002	623367107	MULTIEX SYS INC COM	300 000 5	08/02/99	07/06/01	07/06/01	17 294 48	5 700 00	11 594 48 P
SL0P2013002	623367107	MULTIEX SYS INC COM	6 455 000 5	03/07/01	07/06/01	07/06/01	6 455 00	-6 455 00	0 00 P
SL0P2013002	290151109	ELOYALTY CORP COM	200 000 5	11/29/00	07/06/01	07/07/01	159 99	1 097 00	977 01 P
SL0P2013002	562730109	MANHATTAN ASSOC INC COM	1 300 000 5	03/24/00	07/06/01	07/07/01	44 448 01	38 333 18	6 112 83 P
SL0P2013002	562730109	MANHATTAN ASSOC INC COM	400 000 5	03/24/00	07/06/01	07/07/01	13 482 46	12 971 56	740 90 P
SL0P2013002	562730109	MANHATTAN ASSOC INC COM	100 000 5	03/24/00	07/06/01	07/07/01	3 281 38	3 230 39	150 99 P
SL0P2013002	562730109	MANHATTAN ASSOC INC COM	200 000 5	03/14/01	07/06/01	07/07/01	1 317 35	-3 037 00	1 649 65 P
SL0P2013002	623367107	MULTIEX SYS INC COM	500 000 5	08/02/99	07/06/01	07/07/01	21 302 15	-9 500 00	18 702 15 P
SL0P2013002	290151109	ELOYALTY CORP COM	900 000 5	11/29/00	07/06/01	07/16/01	752 19	-4 936 50	-4 211 31 P
SL0P2013002	623367107	MULTIEX SYS INC COM	200 000 5	03/14/01	07/06/01	07/16/01	1 333 93	3 037 00	1 603 05 P
SL0P2013002	623367107	MULTIEX SYS INC COM	800 000 5	01/24/00	07/16/01	07/16/01	22 346 92	-15 373 56	7 013 56 P
SL0P2013002	027332103	AMERICAN MGMT SYS INC COM	400 000 5	01/24/00	07/16/01	07/16/01	11 271 46	7 786 68	3 484 78 P
SL0P2013002	290151109	MANHATTAN ASSOC INC COM	200 000 5	11/29/00	07/16/01	07/16/01	152 99	1 097 00	944 01 P
SL0P2013002	562730109	MANHATTAN ASSOC INC COM	100 000 5	03/29/00	07/16/01	07/16/01	3 119 73	3 230 39	110 64 P
SL0P2013002	623367107	MULTIEX SYS INC COM	300 000 5	03/14/01	07/16/01	07/16/01	1 754 94	-4 353 50	2 600 56 P
SL0P2013002	623367107	MULTIEX SYS INC COM	150 000 5	08/02/99	07/16/01	07/16/01	8 872 20	2 830 00	6 022 20 P
SL0P2013002	623367107	MULTIEX SYS INC COM	300 000 5	08/02/99	07/16/01	07/16/01	8 872 20	2 832 57	6 019 63 P
SL0P2013002	623367107	MULTIEX SYS INC COM	300 000 5	01/24/00	07/16/01	07/16/01	8 440 24	5 840 01	2 600 23 P
SL0P2013002	027332103	AMERICAN MGMT SYS INC COM	200 000 5	03/29/00	07/16/01	07/16/01	5 277 81	-6 460 78	-817 97 P
SL0P2013002	027332103	AMERICAN MGMT SYS INC COM	200 000 5	03/29/00	07/16/01	07/16/01	4 400 86	-6 400 16	0 00 P
SL0P2013002	996102802	SL0 CLIENT CASH INVESTMENT TR	6 400 160 5	03/07/01	07/12/01	07/13/01	7 99	-6 400 16	0 00 P
SL0P2013002	290151109	ELOYALTY CORP COM	1 100 000 5	11/29/00	07/13/01	07/14/01	25 786 52	21 413 37	4 372 95 P
SL0P2013002	027332103	AMERICAN MGMT SYS INC COM	400 000 5	01/24/00	07/14/01	07/19/01	9 376 83	7 924 80	1 452 05 P
SL0P2013002	027332103	AMERICAN MGMT SYS INC COM	3 600 000 5	03/17/99	07/16/01	07/17/01	33 104 13	-94 405 00	21 300 87 P
SL0P2013002	433217106	IMGLOBAL CORP COM	2 810 000 5	03/17/99	07/16/01	07/17/01	25 640 93	-42 466 12	-16 823 17 P
SL0P2013002	996102802	SL0 CLIENT CASH INVESTMENT TR	68 764 390 5	03/07/01	07/16/01	07/17/01	68 764 39	-48 764 39	0 00 P
SL0P2013002	027332103	AMERICAN MGMT SYS INC COM	1 300 000 5	01/31/00	07/17/01	07/20/01	29 008 53	29 008 53	3 233 93 P
SL0P2013002	433217106	IMGLOBAL CORP COM	2 400 000 5	03/17/99	07/17/01	07/18/01	22 096 06	36 270 00	14 173 94 P
SL0P2013002	996102802	SL0 CLIENT CASH INVESTMENT TR	114 891 730 5	03/07/01	07/17/01	07/18/01	114 891 73	114 891 73	0 00 P

SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	117,162,000	5	05/09/01	07/17/01	07/18/01	117,162,000	117,162,000	0.00	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	44,398,000	5	05/11/01	07/17/01	07/18/01	44,398,000	-44,398,000	0.00	0.00
SLOF2013002	290151109	ELOYALTY CORP COM	300,000	5	11/29/00	07/16/01	07/19/01	203,990	1,643,500	-1,441,510	0.00
SLOF2013002	43321W106	IMRGLOBAL CORP COM	990,000	5	07/17/99	07/16/01	07/19/01	9,182,932	-14,961,318	-3,778,386	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	62,569,910	5	04/16/99	07/16/01	07/19/01	2,875,446	5,618,755	-2,743,293	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	17,659,640	5	05/14/01	07/16/01	07/19/01	62,260,911	-42,320,911	0.00	0.00
SLOF2013002	037931108	APRILA HEALTHCARE GROUP INC	100,000	5	01/31/00	07/19/01	07/24/01	2,275,900	1,981,200	297,700	0.00
SLOF2013002	037931108	APRILA HEALTHCARE GROUP INC	2,400,000	5	01/31/00	07/19/01	07/24/01	2,243,920	47,548,800	-47,548,800	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	60,933,360	5	05/14/01	07/19/01	07/20/01	60,933,360	-60,933,360	0.00	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	3,273,000	5	05/23/01	07/19/01	07/20/01	3,273,000	3,273,000	0.00	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	9,204,600	5	05/23/01	07/19/01	07/20/01	9,204,600	-9,204,600	0.00	0.00
SLOF2013002	43321W106	IMRGLOBAL CORP COM	890,000	5	04/16/99	07/21/01	07/21/01	8,072,002	-16,131,225	8,059,223	0.00
SLOF2013002	43321W106	IMRGLOBAL CORP COM	500,000	5	09/29/99	07/20/01	07/21/01	4,534,830	-4,313,115	321,700	0.00
SLOF2013002	133011107	CAMBRDEX CORP COM	200,000	5	01/24/01	07/24/01	07/27/01	10,669,300	-8,222,760	2,446,540	0.00
SLOF2013002	133011107	CAMBRDEX CORP COM	300,000	5	01/24/01	07/24/01	07/27/01	16,000,930	-12,413,520	3,590,410	0.00
SLOF2013002	133011107	CAMBRDEX CORP COM	800,000	5	01/23/01	07/24/01	07/27/01	42,679,211	-33,763,440	8,915,771	0.00
SLOF2013002	989922109	INTEGRATED CIRCUIT SYS INC	400,000	5	10/17/00	07/24/01	07/25/01	6,735,770	-4,973,520	1,764,250	0.00
SLOF2013002	989922109	INTEGRATED CIRCUIT SYS INC	200,000	5	01/24/01	07/24/01	07/25/01	6,381,700	-4,923,000	1,458,700	0.00
SLOF2013002	989922109	ZOLL MED CORP	800,000	5	01/24/01	07/24/01	07/25/01	36,033,600	-27,700,000	8,333,600	0.00
SLOF2013002	989922109	ZOLL MED CORP	100,000	5	01/24/01	07/24/01	07/25/01	3,239,318	3,462,500	-204,182	0.00
SLOF2013002	43411K208	TEQUINT SEMICONDUCTOR INC COM	1,400,000	5	10/19/00	07/25/01	07/26/01	23,071,230	17,414,320	5,656,910	0.00
SLOF2013002	89674K103	ZOLL MED CORP	0	5	01/24/01	07/25/01	07/26/01	18,340	-31,225	12,885	0.00
SLOF2013002	989922109	ZOLL MED CORP	1,300,000	5	01/24/01	07/25/01	07/26/01	48,268,540	36,893,720	11,374,820	0.00
SLOF2013002	989922109	ZOLL MED CORP	600,000	5	01/24/01	07/25/01	07/26/01	9,653,710	56,893,720	-47,240,010	0.00
SLOF2013002	989922109	ZOLL MED CORP	600,000	5	01/24/01	07/25/01	07/26/01	42,179,360	-45,012,300	2,833,940	0.00
SLOF2013002	989922109	ZOLL MED CORP	3,935,900	5	07/25/01	07/25/01	07/26/01	19,207,420	-20,775,000	1,467,580	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	1,400,000	5	05/23/01	07/26/01	07/27/01	3,935,900	3,935,900	0.00	0.00
SLOF2013002	43411K208	INTEGRATED CIRCUIT SYS INC	5,000,000	5	10/17/00	07/26/01	07/27/01	32,700,240	17,414,320	15,285,920	0.00
SLOF2013002	43411K208	INTEGRATED CIRCUIT SYS INC	3,500,000	5	10/17/00	07/26/01	07/27/01	82,133,360	-82,104,000	29,133,360	0.00
SLOF2013002	823446108	SICOR INC COM	600,000	5	08/21/00	07/26/01	07/27/01	57,492,340	-44,960,200	12,532,140	0.00
SLOF2013002	823446108	SICOR INC COM	200,000	5	08/21/00	07/26/01	07/27/01	13,642,620	3,830,000	9,792,620	0.00
SLOF2013002	823446108	SICOR INC COM	500,000	5	08/21/00	07/26/01	07/27/01	12,969,570	-4,813,000	17,782,570	0.00
SLOF2013002	823446108	SICOR INC COM	100,000	5	08/18/00	07/26/01	07/27/01	2,593,910	990,500	1,604,410	0.00
SLOF2013002	823446108	SICOR INC COM	400,000	5	08/18/00	07/26/01	07/27/01	10,273,650	3,930,000	6,343,650	0.00
SLOF2013002	823446108	SICOR INC COM	2,600,000	5	08/18/00	07/26/01	07/27/01	67,246,070	23,675,000	41,571,070	0.00
SLOF2013002	823446108	SICOR INC COM	400,000	5	08/18/00	07/26/01	07/27/01	10,443,630	3,930,000	6,493,630	0.00
SLOF2013002	823446108	SICOR INC COM	200,000	5	08/21/00	07/27/01	07/28/01	5,212,820	1,930,000	3,272,820	0.00
SLOF2013002	471746002	SLO CLIENT CASH INVESTMENT TR	4,717,660	5	07/25/01	07/27/01	07/28/01	4,717,660	-4,717,660	0.00	0.00
SLOF2013002	463446106	IRON MTN INC PA COM	2,700,000	5	02/16/99	07/27/01	07/28/01	113,234,220	80,728,110	32,506,110	0.00
SLOF2013002	823446108	SICOR INC COM	200,000	5	08/22/00	07/27/01	07/28/01	5,213,400	-44,960,200	39,746,800	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	64,102,740	5	05/23/01	07/27/01	07/28/01	64,102,740	-64,102,740	0.00	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	53,290,000	5	05/29/01	07/27/01	07/28/01	53,290,000	53,290,000	0.00	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	57,569,740	5	05/29/01	07/27/01	07/28/01	57,569,740	57,569,740	0.00	0.00
SLOF2013002	290151109	ELOYALTY CORP COM	600,000	5	11/29/00	07/28/01	08/01/01	289,990	3,291,000	-3,001,010	0.00
SLOF2013002	290151109	ELOYALTY CORP COM	300,000	5	11/29/00	08/01/01	08/02/01	134,990	1,643,500	-1,508,510	0.00
SLOF2013002	290151109	ELOYALTY CORP COM	100,000	5	11/29/00	08/01/01	08/02/01	43,000	-600,640	559,640	0.00
SLOF2013002	290151109	ELOYALTY CORP COM	100,000	5	11/29/00	08/02/01	08/03/01	54,990	-400,640	349,650	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	4,066,200	5	01/30/01	08/03/01	08/04/01	4,066,200	-4,066,200	0.00	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	100,000	5	02/17/99	08/06/01	08/09/01	2,933,120	3,035,000	-101,880	0.00
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	3,000,000	5	03/17/99	08/06/01	08/09/01	87,993,640	-95,118,750	7,125,090	0.00
SLOF2013002	533330106	MSC INDL DIRECT INC CL A	400,000	5	03/28/00	08/07/01	08/07/01	7,279,040	-6,170,520	1,108,520	0.00
SLOF2013002	533330106	MSC INDL DIRECT INC CL A	2,600,000	5	03/28/00	08/07/01	08/07/01	47,213,720	-39,820,540	7,393,180	0.00
SLOF2013002	533330106	MSC INDL DIRECT INC CL A	300,000	5	03/29/00	08/06/01	08/07/01	6,913,080	5,943,100	969,980	0.00
SLOF2013002	533330106	MSC INDL DIRECT INC CL A	1,440,000	5	03/29/00	08/06/01	08/07/01	26,568,440	22,332,600	4,235,840	0.00
SLOF2013002	533330106	MSC INDL DIRECT INC CL A	300,000	5	03/29/00	08/07/01	08/08/01	1,090,070	1,440,500	-349,430	0.00
SLOF2013002	533330106	MSC INDL DIRECT INC CL A	60,000	5	03/29/00	08/07/01	08/08/01	1,090,070	1,440,500	-349,430	0.00
SLOF2013002	533330106	MSC INDL DIRECT INC CL A	1,100,000	5	03/19/99	08/07/01	08/08/01	29,200,340	13,270,740	15,929,600	0.00
SLOF2013002	533330106	MSC INDL DIRECT INC CL A	300,000	5	03/21/00	08/07/01	08/08/01	11,249,620	1,440,500	9,809,120	0.00
SLOF2013002	89674K103	TEQUINT SEMICONDUCTOR INC COM	100,000	5	10/19/00	08/07/01	08/08/01	2,242,460	-3,350,770	1,108,310	0.00
SLOF2013002	89674K103	TEQUINT SEMICONDUCTOR INC COM	200,000	5	08/23/00	08/07/01	08/08/01	6,467,520	-4,313,220	2,154,300	0.00
SLOF2013002	996437106	WHOLE FOODS MART INC	200,000	5	05/20/01	08/07/01	08/08/01	4,419,840	-4,313,220	106,620	0.00
SLOF2013002	996437106	WHOLE FOODS MART INC	4,237,910	5	05/20/01	08/07/01	08/08/01	4,327,910	-4,327,910	0.00	0.00
SLOF2013002	966437106	WHOLE FOODS MART INC	100,000	5	03/23/00	08/09/01	08/10/01	3,154,040	2,156,610	997,430	0.00

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SLOF2013002	N67481102	ORTHOPIX INTERNATIONAL N V	07/19/99	08/15/01	18,991.38	-10,137.03	8,454.33 P
SLOF2013002	027312102	AMERICAN MGMT SYS INC COM	01/24/01	08/15/01	3,139.87	-4,618.42	778.55 P
SLOF2013002	027312102	AMERICAN MGMT SYS INC COM	01/24/01	08/15/01	7,691.74	9,236.84	1,545.10 P
SLOF2013002	290131109	ELOYALTY CORP COM	11/20/00	08/15/01	99.99	1,201.36	1,101.37 P
SLOF2013002	N67481102	ORTHOPIX INTERNATIONAL N V	07/19/99	08/15/01	7,958.73	-4,344.45	3,614.28 P
SLOF2013002	N67481102	ORTHOPIX INTERNATIONAL N V	07/22/99	08/15/01	47,752.41	26,025.84	21,726.57 P
SLOF2013002	027312102	AMERICAN MGMT SYS INC COM	01/24/01	08/15/01	3,847.51	-4,618.42	770.91 P
SLOF2013002	290131109	ELOYALTY CORP COM	11/20/00	08/15/01	199.99	-2,402.72	-2,202.73 P
SLOF2013002	670272106	O M GROUP INC COM	07/17/99	08/15/01	18,601.11	9,102.50	9,498.61 P
SLOF2013002	670272106	O M GROUP INC COM	07/17/99	08/15/01	18,645.06	-9,102.50	9,542.56 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	07/22/00	08/15/01	1,163.96	-1,512.50	-346.54 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	07/22/00	08/15/01	5,750.35	-7,562.50	-1,812.15 P
SLOF2013002	N67481102	ORTHOPIX INTERNATIONAL N V	07/19/99	08/15/01	38,232.85	-41,100.00	-2,867.15 P
SLOF2013002	067906109	ADVANCE PCS COM	07/17/00	08/15/01	7,016.30	1,430.63	5,585.67 P
SLOF2013002	067906109	ADVANCE PCS COM	07/17/00	08/15/01	49,186.94	10,014.41	39,172.53 P
SLOF2013002	027312102	AMERICAN MGMT SYS INC COM	01/24/01	08/15/01	3,181.87	-4,700.00	-1,518.13 P
SLOF2013002	027312102	AMERICAN MGMT SYS INC COM	01/24/01	08/15/01	1,921.93	-2,310.00	-418.07 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	07/22/00	08/15/01	1,731.44	2,268.75	533.31 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	07/22/00	08/15/01	578.48	-755.63	-177.15 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	07/22/00	08/15/01	3,449.81	-4,533.11	-1,083.30 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	05/20/01	08/15/01	23,441.07	-23,441.07	0.00 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	05/20/01	08/15/01	58,989.64	-58,989.64	0.00 P
SLOF2013002	027312102	AMERICAN MGMT SYS INC COM	01/24/01	08/15/01	5,681.51	7,050.00	1,368.49 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	07/22/00	08/15/01	10,349.65	13,601.43	3,251.78 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	07/22/00	08/15/01	574.94	755.64	180.64 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	07/22/00	08/15/01	6,324.79	9,141.77	2,816.98 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	05/20/01	08/15/01	319.27	-319.27	0.00 P
SLOF2013002	N67481102	ORTHOPIX INTERNATIONAL N V	07/19/99	08/15/01	5,519.11	-6,110.00	-520.89 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	1,808.35	2,350.00	541.65 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	1,581.13	-4,637.50	-3,056.37 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	10,540.85	30,020.80	19,479.95 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	3,489.20	10,449.25	6,959.95 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	1,511.13	-4,500.00	-2,988.87 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	1,511.13	-4,346.64	-2,765.51 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	11,594.92	-32,367.92	-20,772.99 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	1,581.13	-4,402.89	-2,821.76 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	3,162.25	-8,371.86	-5,209.61 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	317.04	1,467.63	1,150.59 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	4,743.38	12,431.25	7,687.87 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	1,054.08	-2,700.00	-1,645.92 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	1,054.08	-2,787.50	-1,733.42 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	1,511.13	-4,237.50	-2,656.37 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	317.04	1,668.75	1,351.71 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	2,108.17	-4,850.00	-2,741.83 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	2,635.21	5,906.25	3,271.04 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	2,108.17	-4,500.00	-2,391.83 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	10,119.21	31,917.38	21,798.17 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	3,689.30	-4,662.49	-973.19 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	12,801.57	-40,186.28	-28,044.71 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	14,969.83	-3,360.00	11,609.83 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	13,472.87	18,481.10	5,008.23 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	26,516.71	-40,036.00	-13,519.29 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	4,578.74	-10,241.70	-5,662.96 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	7,020.74	15,244.17	8,223.43 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	305.23	-649.50	-344.25 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	5,494.49	12,026.34	6,531.85 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	17,646.31	-92,667.17	-75,020.86 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	2,990.90	11,187.50	8,196.60 P
SLOF2013002	01/24/01	AMERICAN MGMT SYS INC COM	07/22/00	08/15/01	5,084.53	-47,061.10	-41,976.57 P

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SLOF2013002	41169U105	IGATE CAP CORP COM	900 0000 S	01/28/00	08/16/01	08/17/01	2,691.81	24,438.67	21,766.86 P
SLOF2013002	41169U105	IGATE CAR CORP COM	1,500 0000 S	01/28/00	08/16/01	08/17/01	3 188.17	-35,424.74	31,536.37 P
SLOF2013002	41169U105	IGATE CAP CORP COM	5,040 0000 S	07/17/00	08/16/01	08/17/01	15 074.13	-55,531.22	-40,457.09 P
SLOF2013002	41169U105	IGATE CAP CORP COM	2,560 0000 S	07/17/00	08/16/01	08/17/01	7 636.70	28,986.62	21,379.92 P
SLOF2013002	41169U105	IGATE CAP CORP COM	500 0000 S	07/17/00	08/16/01	08/17/01	1,500.59	-3 461.45	-1 960.86 P
SLOF2013002	512226107	LIGHTBRIDGE INC	1,200 0000 S	03/21/00	08/16/01	08/17/01	11 161.42	28,200.00	17 038.58 P
SLOF2013002	512226107	LIGHTBRIDGE INC	100 0000 S	03/21/00	08/16/01	08/17/01	930.12	2,308.25	1,378.13 P
SLOF2013002	512226107	LIGHTBRIDGE INC	500 0000 S	03/29/00	08/16/01	08/17/01	4 650.59	11,531.25	-6 810.66 P
SLOF2013002	512226107	LIGHTBRIDGE INC	500 0000 S	03/30/00	08/16/01	08/17/01	4 650.59	-11,369.70	-6 719.11 P
SLOF2013002	512226107	LIGHTBRIDGE INC	1 100 0000 S	03/30/00	08/16/01	08/17/01	10,257.15	25 013.34	14,756.19 P
SLOF2013002	56169U104	MANAGEMENT NETWORK GRP INC COM	3,500 0000 S	08/01/00	08/16/01	08/17/01	21 116.54	-40,062.50	58 945.96 P
SLOF2013002	59139P104	METASOLV INC COM	300 0000 S	11/06/00	08/16/01	08/17/01	2,069.93	-3,973.34	-3 901.61 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	200 0000 S	01/18/00	08/16/01	08/17/01	116.00	3 185.26	3 775.26 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	1 400 0000 S	01/18/00	08/16/01	08/17/01	769.97	27,125.00	26,353.03 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	2,100 0000 S	01/19/00	08/16/01	08/17/01	1,154.96	-40,241.25	39 086.20 P
SLOF2013002	909218109	UNIT CORP COM	500 0000 S	05/04/01	08/16/01	08/17/01	5,974.14	-9 007.50	-3 033.36 P
SLOF2013002	909218109	UNIT CORP COM	1,500 0000 S	05/04/01	08/16/01	08/17/01	15,512.78	23 419.50	7 886.72 P
SLOF2013002	92343C106	VERITY INC COM	1 180 0000 S	10/05/00	08/16/01	08/17/01	11 174.58	-56 833.11	25 693.53 P
SLOF2013002	92343C106	VERITY INC COM	900 0000 S	10/06/00	08/16/01	08/17/01	8,522.99	27 491.22	18 968.23 P
SLOF2013002	92343C106	VERITY INC COM	1 720 0000 S	10/06/00	08/16/01	08/17/01	16,288.37	-53 838.24	37 549.87 P
SLOF2013002	512226107	LIGHTBRIDGE INC	900 0000 S	03/30/00	08/16/01	08/18/01	8,328.59	20 465.46	12,136.87 P
SLOF2013002	512226107	LIGHTBRIDGE INC	900 0000 S	03/30/00	08/16/01	08/18/01	8,328.59	20,377.98	-12,049.39 P
SLOF2013002	512226107	LIGHTBRIDGE INC	1 100 0000 S	03/31/00	08/16/01	08/18/01	10 179.39	-24,986.72	14 807.33 P
SLOF2013002	512226107	LIGHTBRIDGE INC	200 0000 S	03/31/00	08/16/01	08/18/01	1 852.94	-4 543.04	2,690.10 P
SLOF2013002	512226107	LIGHTBRIDGE INC	200 0000 S	04/23/01	08/16/01	08/18/01	4 632.34	5,990.00	1,357.66 P
SLOF2013002	512226107	LIGHTBRIDGE INC	100 0000 S	04/23/01	08/16/01	08/18/01	926.47	1 198.29	-271.82 P
SLOF2013002	512226107	LIGHTBRIDGE INC	200 0000 S	04/26/01	08/16/01	08/18/01	1 832.94	2,453.60	-600.66 P
SLOF2013002	512226107	LIGHTBRIDGE INC	1 000 0000 S	04/30/01	08/16/01	08/18/01	9,264.69	12,582.40	-3,317.71 P
SLOF2013002	512226107	LIGHTBRIDGE INC	200 0000 S	04/30/01	08/16/01	08/18/01	1 852.94	2,536.00	-683.06 P
SLOF2013002	99139P104	METASOLV INC COM	200 0000 S	11/06/00	08/16/01	08/18/01	1,387.45	3,982.36	2,594.91 P
SLOF2013002	99139P104	METASOLV INC COM	300 0000 S	11/07/00	08/16/01	08/18/01	2,081.18	-6,107.34	-4 026.16 P
SLOF2013002	683402101	ONYX SOFTWARE COM	600 0000 S	03/07/01	08/16/01	08/18/01	2,571.53	8 183.64	5 612.31 P
SLOF2013002	683402101	ONYX SOFTWARE COM	200 0000 S	03/07/01	08/16/01	08/18/01	806.97	2,727.88	1,920.91 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	310 0000 S	01/19/00	08/16/01	08/18/01	168.31	-6,132.00	5,963.69 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	200 0000 S	01/20/00	08/16/01	08/18/01	105.20	-3 800.00	-3 694.80 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	200 0000 S	01/21/00	08/16/01	08/18/01	105.20	-3 779.00	-3 670.80 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	2,900 0000 S	01/21/00	08/16/01	08/18/01	1,525.35	54,526.09	53,000.74 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	80 0000 S	01/24/00	08/16/01	08/18/01	42.08	-1 462.08	-1 420.00 P
SLOF2013002	909218109	UNIT CORP COM	310 0000 S	05/08/01	08/16/01	08/18/01	3 918.81	-3 890.50	1,951.69 P
SLOF2013002	909218109	UNIT CORP COM	70 0000 S	05/08/01	08/16/01	08/18/01	833.51	-1,261.04	-425.53 P
SLOF2013002	909218109	UNIT CORP COM	370 0000 S	05/08/01	08/16/01	08/18/01	4,417.65	-6 665.55	2,247.90 P
SLOF2013002	027532103	AMERICAN MGMT SYS INC COM	100 0000 S	01/24/01	08/20/01	08/23/01	1 794.64	2,330.00	553.32 P
SLOF2013002	132011107	CAMBRUX CORP COM	2,100 0000 S	01/25/01	08/20/01	08/23/01	97 499.74	85,326.00	9 173.74 P
SLOF2013002	132011107	CAMBRUX CORP COM	100 0000 S	01/25/01	08/20/01	08/23/01	37 142.76	-33,763.44	3,377.32 P
SLOF2013002	300467108	EXCHANGE APPLICATIONS INC	1 600 0000 S	09/23/99	08/20/01	08/21/01	719.97	27 000.00	26,280.03 P
SLOF2013002	99139P104	METASOLV INC COM	200 0000 S	11/07/00	08/20/01	08/21/01	1,399.95	-4 071.56	2,671.61 P
SLOF2013002	683402101	ONYX SOFTWARE COM	100 0000 S	03/07/01	08/20/01	08/21/01	399.94	1,363.94	963.96 P
SLOF2013002	683402101	ONYX SOFTWARE COM	2,900 0000 S	03/07/01	08/20/01	08/21/01	11,309.63	-39,554.26	28 244.64 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	2 870 0000 S	01/24/00	08/20/01	08/21/01	1,518.99	51 721.08	50 162.09 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	3 000 0000 S	01/25/00	08/21/01	08/21/01	1 652.64	-51 988.80	50,336.16 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	370 0000 S	01/26/00	08/20/01	08/21/01	148.74	-4 726.37	-4,577.53 P
SLOF2013002	909218109	UNIT CORP COM	200 0000 S	05/08/01	08/20/01	08/21/01	2,236.92	-3 603.00	1,376.08 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	3 724 2400 S	05/11/01	08/21/01	08/21/01	3 724.24	0 000.00	0 000.00 P
SLOF2013002	87444Y103	STERNER LEISURE LTD	400 0000 S	01/17/99	08/21/01	08/24/01	10,391.63	12,320.00	1 928.35 P
SLOF2013002	00790K109	ADVANCE PCS COM	600 0000 S	03/17/00	08/21/01	08/24/01	43 037.56	-4 583.78	34 473.78 P
SLOF2013002	00790K109	ADVANCE PCS COM	600 0000 S	03/17/00	08/21/01	08/24/01	43 096.56	-4,583.78	34,512.78 P
SLOF2013002	027532103	AMERICAN MGMT SYS INC COM	100 0000 S	01/24/01	08/21/01	08/24/01	1 793.97	2,330.00	537.03 P
SLOF2013002	123649105	BUTLER INTL INC NEW	510 0000 S	03/17/99	08/21/01	08/24/01	1 759.94	-4 071.74	-4,311.80 P
SLOF2013002	123649105	BUTLER INTL INC NEW	450 0000 S	04/16/99	08/21/01	08/24/01	1 439.95	-6 000.00	-4,560.05 P
SLOF2013002	123649105	BUTLER INTL INC NEW	1 400 0000 S	09/19/99	08/21/01	08/24/01	4 478.85	13 400.00	-10 920.15 P
SLOF2013002	99139P104	METASOLV INC COM	400 0000 S	11/08/00	08/21/01	08/25/01	2 781.99	-8 820.52	-6 034.53 P
SLOF2013002	99139P104	METASOLV INC COM	200 0000 S	11/08/00	08/21/01	08/25/01	1,392.99	-4 287.50	2,894.51 P
SLOF2013002	99139P104	METASOLV INC COM	300 0000 S	11/08/00	08/21/01	08/25/01	2,099.64	-6 431.25	-4,331.61 P
SLOF2013002	683402101	ONYX SOFTWARE COM	100 0000 S	02/07/01	08/21/01	08/25/01	399.64	-1,363.94	963.96 P
SLOF2013002	683402101	ONYX SOFTWARE COM	300 0000 S	02/07/01	08/21/01	08/25/01	1,044.83	-6,819.70	-4 873.87 P

SLOF2013002	643402101	ONYX SOFTWARE COM	200 0000 5	02/07/01	02/21/01	08/22/01	1 168 10	-4 010 00	2 281 90 P
SLOF2013002	643402101	ONYX SOFTWARE COM	1 590 0000 5	02/08/01	08/22/01	08/22/01	5 640 50	20 314 70	14 544 20 P
SLOF2013002	817523103	SEMIOLOGICALS CORP COM	200 0000 5	05/04/01	08/22/01	08/22/01	3 599 88	-4 291 80	-691 92 P
SLOF2013002	87426K103	TALK AMER HLDS INC COM	1 000 0000 5	01/26/00	08/22/01	08/22/01	609 98	17 204 70	16 094 72 P
SLOF2013002	87426K103	TALK AMER HLDS INC COM	2 200 0000 5	02/17/00	08/22/01	08/22/01	1 462 93	-33 529 40	3 2 126 45 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	600 0000 5	10/19/00	08/22/01	08/22/01	12 274 99	21 204 61	9 029 62 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	200 0000 5	10/19/00	08/22/01	08/22/01	4 126 86	7 101 54	2 974 64 P
SLOF2013002	909211109	UNIT CORP COM	200 0000 5	05/04/01	08/22/01	08/22/01	2 592 61	-4 143 43	1 550 84 P
SLOF2013002	909211109	UNIT CORP COM	200 0000 5	05/07/01	08/22/01	08/22/01	3 211 67	-3 273 94	1 294 77 P
SLOF2013002	909211109	UNIT CORP COM	70 0000 5	03/08/01	08/22/01	08/22/01	789 06	-1 249 50	-460 44 P
SLOF2013002	909211109	UNIT CORP COM	200 0000 5	03/08/01	08/22/01	08/22/01	2 282 92	3 370 00	1 287 08 P
SLOF2013002	909211109	UNIT CORP COM	310 0000 5	03/08/01	08/22/01	08/22/01	3 728 87	5 944 88	2 216 01 P
SLOF2013002	909211109	UNIT CORP COM	370 0000 5	03/09/01	08/22/01	08/22/01	4 180 86	-6 663 55	-2 484 69 P
SLOF2013002	943121109	ARTESYN TECHNOLOGIES INC COM	600 0000 5	03/16/99	08/22/01	08/22/01	5 699 81	-9 333 00	-3 633 19 P
SLOF2013002	943121109	ARTESYN TECHNOLOGIES INC COM	100 0000 5	03/16/99	08/22/01	08/22/01	957 92	-1 592 59	-634 58 P
SLOF2013002	943121109	ARTESYN TECHNOLOGIES INC COM	300 0000 5	10/04/00	08/22/01	08/22/01	13 023 04	-12 641 66	2 381 38 P
SLOF2013002	934621103	NATIONAL DATA CORP COM	600 0000 5	04/11/01	08/22/01	08/22/01	22 238 23	15 413 54	6 823 71 P
SLOF2013002	643402101	ONYX SOFTWARE COM	200 0000 5	06/11/01	08/22/01	08/22/01	25 837 13	-17 983 63	7 853 50 P
SLOF2013002	817523103	SEMIOLOGICALS CORP COM	600 0000 5	02/09/01	08/22/01	08/22/01	1 922 43	-6 218 73	-4 288 32 P
SLOF2013002	817523103	SEMIOLOGICALS CORP COM	1 400 0000 5	03/04/01	08/22/01	08/22/01	10 935 93	12 873 40	-1 919 47 P
SLOF2013002	817523103	SEMIOLOGICALS CORP COM	1 200 0000 5	05/04/01	08/22/01	08/22/01	23 108 16	-30 042 60	-4 934 44 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	400 0000 5	10/19/00	08/22/01	08/22/01	23 314 72	21 993 50	-3 328 22 P
SLOF2013002	909211109	UNIT CORP COM	30 0000 5	05/09/01	08/22/01	08/22/01	8 320 15	14 203 08	-3 682 93 P
SLOF2013002	909211109	UNIT CORP COM	200 0000 5	03/10/01	08/22/01	08/22/01	342 04	-340 43	198 41 P
SLOF2013002	909211109	UNIT CORP COM	200 0000 5	03/10/01	08/22/01	08/22/01	2 280 26	-3 602 00	-1 322 74 P
SLOF2013002	909211109	UNIT CORP COM	100 0000 5	03/11/01	08/22/01	08/22/01	1 140 13	1 800 71	-660 51 P
SLOF2013002	909211109	UNIT CORP COM	100 0000 5	03/16/01	08/22/01	08/22/01	1 140 13	-1 935 60	815 87 P
SLOF2013002	909211109	UNIT CORP COM	200 0000 5	03/17/01	08/22/01	08/22/01	2 280 26	10 032 90	1 772 64 P
SLOF2013002	909211109	UNIT CORP COM	500 0000 5	04/17/01	08/22/01	08/22/01	5 700 66	10 032 90	-4 328 34 P
SLOF2013002	909211109	UNIT CORP COM	300 0000 5	04/18/01	08/22/01	08/22/01	3 420 39	-4 138 00	2 271 61 P
SLOF2013002	909211109	UNIT CORP COM	170 0000 5	03/11/01	08/22/01	08/22/01	1 538 22	-3 363 20	1 624 98 P
SLOF2013002	909211109	UNIT CORP COM	400 0000 5	05/01/01	08/22/01	08/22/01	4 633 64	-8 284 00	3 290 36 P
SLOF2013002	909211109	UNIT CORP COM	1 200 0000 5	03/22/99	08/22/01	08/22/01	32 272 92	-17 330 56	14 923 36 P
SLOF2013002	00799K109	ADVANCE PCS COM	200 0000 5	03/26/00	08/22/01	08/22/01	14 219 12	2 291 12	11 203 64 P
SLOF2013002	00799K109	ADVANCE PCS COM	300 0000 5	03/26/00	08/22/01	08/22/01	21 474 64	-4 271 18	17 103 48 P
SLOF2013002	041217109	ARTESYN TECHNOLOGIES INC COM	400 0000 5	03/17/99	08/22/01	08/22/01	3 667 87	-4 282 32	2 614 63 P
SLOF2013002	041217109	ARTESYN TECHNOLOGIES INC COM	100 0000 5	03/16/99	08/22/01	08/22/01	973 14	1 292 50	-667 36 P
SLOF2013002	041217109	ARTESYN TECHNOLOGIES INC COM	570 0000 5	10/04/00	08/22/01	08/22/01	28 432 81	24 019 15	4 413 66 P
SLOF2013002	041217109	ARTESYN TECHNOLOGIES INC COM	220 0000 5	10/05/00	08/22/01	08/22/01	11 472 89	-9 291 89	1 481 00 P
SLOF2013002	041217109	ARTESYN TECHNOLOGIES INC COM	200 0000 5	10/05/00	08/22/01	08/22/01	9 993 24	6 688 60	1 306 64 P
SLOF2013002	290131109	EDOVALITY CORP COM	200 0000 5	11/20/00	08/22/01	08/22/01	335 98	-4 204 76	3 068 78 P
SLOF2013002	290131109	EDOVALITY CORP COM	2 200 0000 5	09/22/99	08/22/01	08/22/01	738 97	34 500 00	-33 741 01 P
SLOF2013002	300647104	EXCHANGE APPLICATIONS INC	200 0000 5	09/12/99	08/22/01	08/22/01	66 00	-2 990 00	2 333 00 P
SLOF2013002	643402101	ONYX SOFTWARE COM	1 100 0000 5	02/09/01	08/22/01	08/22/01	4 201 20	13 681 23	-9 480 03 P
SLOF2013002	643402101	ONYX SOFTWARE COM	1 100 0000 5	06/07/01	08/22/01	08/22/01	4 201 20	-6 628 60	2 427 40 P
SLOF2013002	643402101	ONYX SOFTWARE COM	600 0000 5	06/08/01	08/22/01	08/22/01	4 201 20	-6 381 30	-2 280 10 P
SLOF2013002	643402101	ONYX SOFTWARE COM	100 0000 5	06/11/01	08/22/01	08/22/01	2 291 36	3 661 68	-680 00 P
SLOF2013002	643402101	ONYX SOFTWARE COM	100 0000 5	06/11/01	08/22/01	08/22/01	381 93	-680 00	218 07 P
SLOF2013002	643402101	ONYX SOFTWARE COM	500 0000 5	02/09/01	08/22/01	08/22/01	381 93	-261 36 P	-4 315 82 P
SLOF2013002	817523103	SEMIOLOGICALS CORP COM	100 0000 5	03/07/01	08/22/01	08/22/01	1 902 93	-4 218 73	-4 315 82 P
SLOF2013002	87426K103	TALK AMER HLDS INC COM	1 000 0000 5	03/17/00	08/22/01	08/22/01	1 874 93	2 199 50	-324 57 P
SLOF2013002	87426K103	TALK AMER HLDS INC COM	3 100 0000 5	03/17/00	08/22/01	08/22/01	510 18	14 027 12	14 027 12 P
SLOF2013002	00799K109	ADVANCE PCS COM	1 000 0000 5	03/20/00	08/22/01	08/22/01	1 707 73	-45 109 03	-43 401 30 P
SLOF2013002	00799K109	ADVANCE PCS COM	1 000 0000 5	03/20/00	08/22/01	08/22/01	7 116 72	1 437 06	-5 659 56 P
SLOF2013002	041217109	ARTESYN TECHNOLOGIES INC COM	1 000 0000 5	03/17/99	08/22/01	08/22/01	9 077 99	-15 206 30	-6 528 31 P
SLOF2013002	041217109	ARTESYN TECHNOLOGIES INC COM	40 0000 5	10/05/00	08/22/01	08/22/01	1 998 33	1 737 72	260 61 P
SLOF2013002	041217109	ARTESYN TECHNOLOGIES INC COM	310 0000 5	10/05/00	08/22/01	08/22/01	13 487 36	13 467 33	2 020 03 P
SLOF2013002	643402101	ONYX SOFTWARE COM	200 0000 5	06/12/01	08/22/01	08/22/01	789 01	1 286 58	-577 57 P
SLOF2013002	643402101	ONYX SOFTWARE COM	200 0000 5	06/12/01	08/22/01	08/22/01	902 14	1 479 57	-577 43 P
SLOF2013002	817523103	SEMIOLOGICALS CORP COM	400 0000 5	06/12/01	08/22/01	08/22/01	1 843 31	2 928 01	-1 084 30 P
SLOF2013002	817523103	SEMIOLOGICALS CORP COM	1 000 5200 5	10/19/00	08/22/01	08/22/01	7 510 82	8 798 00	-1 287 18 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	575 3300 5	10/24/00	08/22/01	08/22/01	12 473 47	19 312 50	13 131 60 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	224 1300 5	12/18/00	08/22/01	08/22/01	4 839 87	9 191 64	-4 837 03 P
SLOF2013002	996103102	SLO CLIENT CASH INVESTMENT TR	3 693 8300 5	03/31/01	08/22/01	08/22/01	3 693 83	-3 693 83	0 00 P

SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	44,903,700.00	0606/01	06/24/01	06/25/01	64,903.70	-44,903.70	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	43,350,840.00	0607/01	06/24/01	06/25/01	43,350.84	-43,350.84	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	59,234,200.00	0608/01	06/24/01	06/25/01	59,234.22	-59,234.22	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	12,780,790.00	0609/01	06/24/01	06/25/01	12,780.79	-12,780.79	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	16,178,300.00	0610/01	06/24/01	06/25/01	16,178.30	-16,178.30	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	210,060.00	0611/01	06/24/01	06/25/01	210.06	-210.06	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	39,637,030.00	0612/01	06/24/01	06/25/01	39,637.03	-39,637.03	0.00
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	100,000.00	0317/99	03/17/99	03/17/99	917.46	1,370.63	-483.17
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	300,000.00	0317/99	03/17/99	03/17/99	2,729.90	-4,711.89	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	26,816,660.00	0602/01	06/27/01	06/28/01	26,816.66	-26,816.66	0.00
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	1,200,000.00	0317/99	03/17/99	03/17/99	10,901.87	-18,847.56	7,945.69
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	100,000.00	0317/99	03/17/99	03/17/99	900.96	1,370.63	-460.67
SLOFP013002	139711101	CHAMPIONSHIP AUTO RACING TEAM	2,800,000.00	0317/99	03/17/99	03/17/99	41,310.60	81,340.00	39,590.40
SLOFP013002	463402101	ONYX SOFTWARE COM	130,000.00	0612/01	06/28/01	06/29/01	304.38	-409.87	-365.49
SLOFP013002	463402101	ONYX SOFTWARE COM	100,000.00	0613/01	06/28/01	06/29/01	387.99	-446.50	-235.51
SLOFP013002	463402101	ONYX SOFTWARE COM	1,200,000.00	0613/01	06/28/01	06/29/01	4,635.84	7,943.52	3,287.68
SLOFP013002	463402101	ONYX SOFTWARE COM	700,000.00	0614/01	06/28/01	06/29/01	2,215.91	-4,316.50	-1,630.59
SLOFP013002	463402101	ONYX SOFTWARE COM	400,000.00	0614/01	06/28/01	06/29/01	1,551.95	-2,497.44	-945.49
SLOFP013002	463402101	ONYX SOFTWARE COM	970,000.00	0615/01	06/28/01	06/29/01	3,763.47	-5,978.89	-2,215.42
SLOFP013002	463402101	ONYX SOFTWARE COM	300,000.00	0615/01	06/28/01	06/29/01	1,163.96	-1,800.00	-636.04
SLOFP013002	992218109	UNIT CORP COM	30,000.00	0313/01	03/13/01	03/29/01	1,163.96	1,873.30	-709.34
SLOFP013002	992218109	UNIT CORP COM	100,000.00	0608/01	06/28/01	06/29/01	923.14	-628.80	-331.66
SLOFP013002	992218109	UNIT CORP COM	500,000.00	0611/01	06/28/01	06/29/01	4,613.69	-10,137.30	-5,523.61
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	16,373,830.00	0602/01	06/28/01	06/29/01	16,373.83	-16,373.83	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	42,643,100.00	0607/01	06/28/01	06/29/01	42,643.21	-42,643.21	0.00
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	1,100,000.00	0317/99	03/17/99	03/17/99	9,928.15	-17,276.93	-7,348.78
SLOFP013002	463404106	IRON MTN INC PA COM	600,000.00	0316/99	03/16/99	03/16/99	23,403.15	17,939.38	7,463.57
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	200,000.00	0317/99	03/17/99	03/17/99	1,799.94	-1,341.26	-458.68
SLOFP013002	463404106	IRON MTN INC PA COM	400,000.00	0317/99	03/17/99	03/17/99	3,599.18	-2,682.54	916.64
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	12,471,170.00	0607/01	06/30/01	06/31/01	12,471.17	-12,471.17	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	24,305,680.00	0608/01	06/30/01	06/31/01	24,305.68	-24,305.68	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	92,743,870.00	07/06/01	07/06/01	07/06/01	92,743.87	-92,743.87	0.00
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	100,000.00	0416/99	04/16/99	04/16/99	901.64	1,687.30	-785.66
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	300,000.00	0416/99	04/16/99	04/16/99	904.89	1,687.30	-782.61
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	500,000.00	09/28/99	09/28/99	09/28/99	2,214.67	5,662.50	2,947.83
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	500,000.00	10/03/00	10/03/00	10/03/00	4,324.44	13,148.45	-10,624.01
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	900,000.00	0317/99	03/17/99	03/17/99	8,114.75	-14,135.67	-6,020.92
SLOFP013002	463564106	ORBITAL SCIENCES CORP COM	100,000.00	0911/97	09/11/97	09/11/97	381.98	2,200.00	-1,818.02
SLOFP013002	463564106	ORBITAL SCIENCES CORP COM	19,647,460.00	07/06/01	07/06/01	07/06/01	19,647.24	-19,647.24	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	6,234,690.00	07/11/01	06/31/01	09/30/01	6,234.69	-6,234.69	0.00
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	9,402,240.00	07/09/01	06/31/01	09/30/01	9,402.24	-9,402.24	0.00
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	1,500,000.00	03/22/99	03/22/99	03/22/99	41,773.60	-4,037.48	37,736.12
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	100,000.00	09/03/01	09/03/01	09/10/01	868.47	-21,681.20	20,085.40
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	900,000.00	09/03/01	09/03/01	09/10/01	8,232.81	3,092.92	-5,139.89
SLOFP013002	139711101	CHAMPIONSHIP AUTO RACING TEAM	130,000.00	03/17/99	03/17/99	03/17/99	1,170.78	-1,020.80	149.98
SLOFP013002	139711101	CHAMPIONSHIP AUTO RACING TEAM	1,800,000.00	0317/99	03/17/99	03/17/99	27,930.36	-32,280.00	-4,349.64
SLOFP013002	635621103	NATIONAL DATA CORP COM	200,000.00	04/11/01	09/04/01	09/05/01	7,537.74	5,138.18	2,398.56
SLOFP013002	635621103	NATIONAL DATA CORP COM	280,000.00	04/11/01	09/04/01	09/05/01	7,537.74	5,138.18	2,398.56
SLOFP013002	635621103	NATIONAL DATA CORP COM	1,500,000.00	09/03/01	09/03/01	09/10/01	41,773.60	-21,681.20	20,085.40
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	100,000.00	09/03/01	09/03/01	09/10/01	868.47	3,092.92	-2,224.45
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	900,000.00	03/17/99	03/17/99	03/17/99	11,497.47	-76,145.00	-12,647.53
SLOFP013002	635621103	NATIONAL DATA CORP COM	200,000.00	04/11/01	09/03/01	09/06/01	7,540.52	5,138.18	2,402.34
SLOFP013002	635621103	NATIONAL DATA CORP COM	600,000.00	04/11/01	09/03/01	09/06/01	22,610.24	-15,414.34	7,195.90
SLOFP013002	643564106	ORBITAL SCIENCES CORP COM	200,000.00	0911/97	09/03/01	09/06/01	773.89	-4,400.00	-3,626.11
SLOFP013002	643564106	ORBITAL SCIENCES CORP COM	100,000.00	0911/97	09/03/01	09/06/01	386.95	-2,710.63	-2,323.68
SLOFP013002	703964103	PEGASUS SOLUTIONS INC COM	100,000.00	19/07/98	09/03/01	09/06/01	1,878.94	3,092.92	1,214.98
SLOFP013002	703964103	PEGASUS SOLUTIONS INC COM	430,000.00	03/28/00	09/03/01	09/06/01	5,333.82	-6,980.99	-1,647.17
SLOFP013002	703964103	PEGASUS SOLUTIONS INC COM	1,680,000.00	03/28/00	09/03/01	09/06/01	21,335.29	-27,944.45	-6,609.16
SLOFP013002	996102802	SLO CLIENT CASH INVESTMENT TR	23,944,200.00	03/17/99	03/17/99	03/17/99	17,939.39	-34,860.00	-16,920.61
SLOFP013002	139711101	CHAMPIONSHIP AUTO RACING TEAM	1,200,000.00	03/17/99	03/17/99	03/17/99	12,919.39	-45,722.43	-32,803.04
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	200,000.00	03/17/99	03/17/99	03/17/99	1,624.94	-4,183.84	-2,558.90
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	200,000.00	07/11/01	09/06/01	09/11/01	12,919.39	-23,944.23	-11,024.84
SLOFP013002	041127109	ARTESYN TECHNOLOGIES INC COM	1,600,000.00	10/04/00	09/07/01	09/12/01	12,333.58	-9,278.76	3,054.82
SLOFP013002	546481105	MEDICINES CO COM	3,200,000.00	10/03/00	09/07/01	09/08/01	26,525.83	-19,099.84	7,425.99
SLOFP013002	546481105	MEDICINES CO COM	400,000.00	10/06/00	09/07/01	09/08/01	3,215.77	-10,882.32	-7,666.55



SILOF2013002	02321103	AMERICAN NIGHT SYS INC COM	200 0000 S	01/24/01	09/11/001	09/13/01	3,099.89	-4,700.00	-1,600.11 P
SILOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	300 0000 S	1/00/00	09/11/001	09/13/01	2,325.10	-9,278.76	-6,953.66 P
SILOF2013002	130711101	CAMARONSHIP AUTO BACKING TRM	600 0000 S	03/17/99	09/11/001	09/13/01	8,947.29	17,630.00	4,482.02 P
SILOF2013002	232410101	DIAGNOSTIC PRODS CORP COM	300 0000 S	1/00/00	09/11/001	09/11/01	12,596.57	8,539.00	4,057.57 P
SILOF2013002	232410101	DIAGNOSTIC PRODS CORP COM	400 0000 S	1/00/00	09/11/001	09/11/01	16,477.03	11,412.00	5,465.03 P
SILOF2013002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1,000 0000 S	05/03/01	09/11/001	09/11/01	37,961.53	34,903.50	3,058.03 P
SILOF2013002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1,000 0000 S	05/03/01	09/11/001	09/11/01	38,009.32	-34,903.50	3,105.82 P
SILOF2013002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1,000 0000 S	05/03/01	09/11/001	09/11/01	38,226.72	-34,903.50	3,323.22 P
SILOF2013002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1,000 0000 S	05/03/01	09/11/001	09/11/01	38,138.72	-34,903.50	3,235.22 P
SILOF2013002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1,000 0000 S	05/03/01	09/11/001	09/11/01	63,093.84	-34,903.50	9,555.89 P
SILOF2013002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1,000 0000 S	05/03/01	09/11/001	09/11/01	38,181.02	-34,903.50	3,277.52 P
SILOF2013002	576811709	MATRLA HEALTHCARE INC	500 0000 S	05/04/99	09/11/001	09/11/01	12,369.58	1,823.60	3,543.98 P
SILOF2013002	576811709	MATRLA HEALTHCARE INC	773 0000 S	04/29/99	09/11/001	09/12/01	19,146.98	14,294.12	4,852.87 P
SILOF2013002	576811709	MATRLA HEALTHCARE INC	423 0000 S	04/29/99	09/11/001	09/11/01	3,088.12	2,291.25	796.87 P
SILOF2013002	576811709	MATRLA HEALTHCARE INC	115 0000 S	04/29/99	09/11/001	09/11/01	10,499.93	-20,733.46	-2,243.70 P
SILOF2013002	576811709	MATRLA HEALTHCARE INC	1,175 0000 S	05/04/99	09/11/001	09/11/01	29,029.29	-20,733.46	8,295.83 P
SILOF2013002	576811709	MATRLA HEALTHCARE INC	300 0000 S	1/00/00	09/11/001	09/11/01	4,010.31	13,609.40	9,599.09 P
SILOF2013002	683564106	ORBITAL SCIENCES CORP COM	200 0000 S	1/02/98	09/11/001	09/11/01	707.49	-4,193.17	-3,485.68 P
SILOF2013002	686102102	SLO CLIENT CASH INVESTMENT TR	12,441 1300 S	07/13/01	09/12/01	09/13/01	12,444.15	12,444.15	0.00 P
SILOF2013002	686102102	SLO CLIENT CASH INVESTMENT TR	27,799 9900 S	07/13/01	09/12/01	09/13/01	27,799.99	27,799.99	0.00 P
SILOF2013002	686102102	SLO CLIENT CASH INVESTMENT TR	12,262,380 S	07/23/01	09/12/01	09/13/01	12,262.38	12,262.38	0.00 P
SILOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	25,929 4200 S	07/24/01	09/12/01	09/13/01	25,929.42	25,929.42	0.00 P
SILOF2013002	127097103	CABOT OIL & GAS CORP CL A	600 0000 S	05/14/01	09/11/001	09/12/01	14,046.13	11,233.94	2,812.19 P
SILOF2013002	127097103	CABOT OIL & GAS CORP CL A	100 0000 S	05/15/01	09/11/001	09/12/01	2,341.02	3,028.44	697.42 P
SILOF2013002	127097103	CABOT OIL & GAS CORP CL A	300 0000 S	05/15/01	09/11/001	09/12/01	7,023.06	9,294.42	2,271.36 P
SILOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	200 0000 S	05/16/01	09/11/001	09/12/01	1,343.93	-4,183.84	-4,841.89 P
SILOF2013002	576811709	MATRLA HEALTHCARE INC	473 0000 S	05/04/99	09/11/001	09/12/01	11,233.37	8,312.42	2,920.95 P
SILOF2013002	576811709	MATRLA HEALTHCARE INC	225 0000 S	05/05/99	09/11/001	09/12/01	5,321.02	-4,050.00	1,271.02 P
SILOF2013002	127097103	CABOT OIL & GAS CORP CL A	100 0000 S	05/16/01	09/11/001	09/12/01	2,017.82	3,199.14	1,181.32 P
SILOF2013002	127097103	CABOT OIL & GAS CORP CL A	400 0000 S	05/16/01	09/11/001	09/12/01	8,071.29	-12,722.80	-4,651.51 P
SILOF2013002	323241019	LECONY CORP COM	600 0000 S	04/16/99	09/11/001	09/12/01	9,847.70	-10,310.78	-1,463.08 P
SILOF2013002	576811709	MATRLA HEALTHCARE INC	175 0000 S	05/03/99	09/11/001	09/12/01	4,113.76	3,150.00	963.76 P
SILOF2013002	576811709	MATRLA HEALTHCARE INC	723 0000 S	05/03/99	09/11/001	09/12/01	17,042.73	13,084.51	3,958.22 P
SILOF2013002	127097103	CABOT OIL & GAS CORP CL A	400 0000 S	05/17/01	09/12/001	09/12/01	7,443.14	-12,669.84	-5,226.70 P
SILOF2013002	127097103	CABOT OIL & GAS CORP CL A	200 0000 S	05/17/01	09/12/001	09/12/01	3,822.57	-4,372.00	-2,549.43 P
SILOF2013002	127097103	CABOT OIL & GAS CORP CL A	200 0000 S	05/24/01	09/12/001	09/12/01	3,733.86	9,603.00	-3,869.14 P
SILOF2013002	683564106	ORBITAL SCIENCES CORP COM	200 0000 S	1/02/798	09/12/001	09/12/01	691.91	-4,193.17	-3,501.26 P
SILOF2013002	683564106	ORBITAL SCIENCES CORP COM	100 0000 S	1/02/798	09/12/001	09/12/01	333.99	-3,097.38	-2,763.40 P
SILOF2013002	683564106	ORBITAL SCIENCES CORP COM	1,200 0000 S	05/20/99	09/12/001	09/12/01	8,326.48	5,639.68	2,687.80 P
SILOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	4,639 4600 S	07/24/01	09/12/001	09/12/01	4,039.46	-4,039.46	0.00 P
SILOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	89,633 0300 S	07/20/01	09/12/001	09/12/01	89,633.03	-89,633.03	0.00 P
SILOF2013002	127097103	CABOT OIL & GAS CORP CL A	10 0000 S	05/24/01	09/12/001	09/12/01	117.89	-320.10	-203.21 P
SILOF2013002	127097103	CABOT OIL & GAS CORP CL A	390 0000 S	05/24/01	09/12/001	09/12/01	7,237.83	12,303.40	5,175.57 P
SILOF2013002	127097103	CABOT OIL & GAS CORP CL A	1,300 0000 S	05/24/01	09/12/001	09/12/01	24,426.18	37,446.53	9,020.35 P
SILOF2013002	323241019	LECONY CORP COM	300 0000 S	04/16/99	09/12/001	09/12/01	4,224.36	3,190.39	-866.03 P
SILOF2013002	576811709	MATRLA HEALTHCARE INC	300 0000 S	05/03/99	09/12/001	09/12/01	10,216.30	-9,023.80	1,292.50 P
SILOF2013002	683564106	ORBITAL SCIENCES CORP COM	300 0000 S	1/1/00798	09/12/001	09/12/01	983.13	-9,292.73	-8,309.60 P
SILOF2013002	683564106	ORBITAL SCIENCES CORP COM	100 0000 S	11/10/98	09/12/001	09/12/01	332.72	3,316.67	2,983.95 P
SILOF2013002	683564106	ORBITAL SCIENCES CORP COM	2,400 0000 S	05/21/99	09/12/001	09/12/01	16,917.48	-12,315.75	4,601.73 P
SILOF2013002	683564106	ORBITAL SCIENCES CORP COM	600 0000 S	05/21/99	09/12/001	09/12/01	3,946.79	-2,933.79	991.00 P
SILOF2013002	683564106	ORBITAL SCIENCES CORP COM	1,700 0000 S	05/20/99	09/12/001	09/12/01	11,504.02	-8,060.38	3,443.64 P
SILOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	22,024 0100 S	07/20/01	09/12/001	09/12/01	22,024.08	22,024.08	0.00 P
SILOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	120 723 6000 S	07/21/01	09/12/001	09/12/01	120,723.60	120,723.60	0.00 P
SILOF2013002	433334105	ILLUMINET HDLGS INC COT-COM	100 0000 S	02/16/01	09/12/001	09/12/01	3,542.16	2,700.00	842.16 P
SILOF2013002	433334105	ILLUMINET HDLGS INC COT-COM	700 0000 S	02/20/01	09/12/001	09/12/01	24,795.13	18,746.91	6,048.22 P
SILOF2013002	433334105	ILLUMINET HDLGS INC COT-COM	300 0000 S	02/21/01	09/12/001	09/12/01	10,626.48	7,007.08	3,619.40 P
SILOF2013002	433334105	ILLUMINET HDLGS INC COT-COM	100 0000 S	02/22/01	09/12/001	09/12/01	3,542.16	2,623.96	914.23 P
SILOF2013002	433334105	ILLUMINET HDLGS INC COT-COM	200 0000 S	02/23/01	09/12/001	09/12/01	7,076.42	5,175.00	1,901.42 P
SILOF2013002	433334105	ILLUMINET HDLGS INC COT-COM	200 0000 S	02/24/01	09/12/001	09/12/01	7,076.42	5,190.00	1,886.42 P
SILOF2013002	433334105	ILLUMINET HDLGS INC COT-COM	300 0000 S	02/26/01	09/12/001	09/12/01	10,614.64	7,871.64	2,743.00 P
SILOF2013002	433334105	ILLUMINET HDLGS INC COT-COM	100 0000 S	02/27/01	09/12/001	09/12/01	3,538.21	2,922.63	615.58 P
SILOF2013002	433334105	ILLUMINET HDLGS INC COT-COM	100 0000 S	02/27/01	09/12/001	09/12/01	6,722.60	2,993.75	3,728.85 P
SILOF2013002	433334105	ILLUMINET HDLGS INC COT-COM	190 0000 S	02/28/01	09/12/001	09/12/01	4,440.01	-4,440.01	0.00 P
SILOF2013002	433334105	ILLUMINET HDLGS INC COT-COM	700 0000 S	02/28/01	09/12/001	09/12/01	24,767.44	17,944.64	6,822.80 P

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SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	100 0000 S	03/01/01	09/24/01	09/25/01	3,538.21	2,537.50	1,000.71 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	110 0000 S	03/02/01	09/24/01	09/25/01	3,892.00	2,791.25	1,100.75 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	90 0000 S	03/03/01	09/24/01	09/25/01	3,103.41	2,283.75	818.66 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	100 0000 S	03/04/01	09/24/01	09/25/01	3,447.12	2,550.75	896.37 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	100 0000 S	03/05/01	09/24/01	09/25/01	3,447.12	2,556.25	890.87 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	200 0000 S	03/06/01	09/24/01	09/25/01	6,894.25	5,066.50	1,827.75 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	300 0000 S	03/08/01	09/24/01	09/25/01	10,341.37	-7,668.75	2,672.62 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	400 0000 S	03/09/01	09/24/01	09/25/01	13,781.50	5,090.10	8,691.40 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	210 0000 S	03/09/01	09/24/01	09/25/01	7,238.96	5,398.60	1,840.36 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	300 0000 S	04/16/01	09/24/01	09/25/01	10,341.37	7,048.80	3,292.57 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	400 0000 S	04/17/01	09/24/01	09/25/01	27,577.00	19,257.36	8,319.64 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	400 0000 S	04/17/01	09/24/01	09/25/01	11,781.50	-9,538.00	4,250.50 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	400 0000 S	04/18/01	09/24/01	09/25/01	27,577.00	19,264.80	8,312.20 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	1,200 0000 S	04/20/01	09/24/01	09/25/01	41,361.50	29,637.60	11,723.90 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	400 0000 S	08/29/01	09/24/01	09/25/01	13,784.50	12,492.00	1,292.50 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	200 0000 S	08/30/01	09/24/01	09/25/01	6,894.25	-4,337.52	656.73 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	700 0000 S	07/11/01	09/24/01	09/25/01	24,793.13	18,348.42	6,444.71 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	200 0000 S	02/16/01	09/24/01	09/25/01	7,084.32	5,110.26	1,974.06 P
SLOF2013002	323249109	LEGROY CORP COM	200 0000 S	06/16/99	09/24/01	09/25/01	3,179.97	-3,460.26	310.29 P
SLOF2013002	645564106	ORBITAL SCIENCES CORP COM	100 0000 S	11/10/98	09/24/01	09/25/01	303.44	-3,216.67	2,913.19 P
SLOF2013002	645564106	SUPERIOR ENERGY SERVICES INC	200 0000 S	03/21/99	09/24/01	09/25/01	1,287.95	985.26	302.69 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	24,756,960.00 S	07/11/01	09/24/01	09/25/01	24,756.96	24,756.96	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	19,648,920.00 S	08/01/01	09/24/01	09/25/01	19,648.92	-19,648.92	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	179,990.00 S	08/06/01	09/24/01	09/25/01	179.99	0.00 P	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	39,029,920.00 S	08/09/01	09/24/01	09/25/01	39,029.92	-39,029.92	0.00 P
SLOF2013002	645564106	AMERICAN HGMT SYS INC COM	400 0000 S	01/24/01	09/24/01	09/25/01	5,507.33	-9,400.00	3,892.67 P
SLOF2013002	645564106	AMERICAN HGMT SYS INC COM	200 0000 S	01/24/01	09/24/01	09/25/01	2,635.93	-4,700.00	2,064.07 P
SLOF2013002	645564106	AMERICAN HGMT SYS INC COM	140 0000 S	05/21/99	09/24/01	09/25/01	1,970.51	0.00 P	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	72,641,910.00 S	08/09/01	09/24/01	09/25/01	72,641.91	72,641.91	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	18,389,740.00 S	08/10/01	09/24/01	09/25/01	18,389.74	18,389.74	0.00 P
SLOF2013002	127097102	CABOT OIL & GAS CORP CL A	500 0000 S	08/16/01	09/24/01	09/25/01	9,448.06	12,864.05	-4,415.99 P
SLOF2013002	645564106	ORBITAL SCIENCES CORP COM	300 0000 S	11/10/98	09/24/01	09/25/01	1,666.71	16,083.33	-14,416.62 P
SLOF2013002	645564106	SUPERIOR ENERGY SERVICES INC	140 0000 S	03/21/99	09/24/01	09/25/01	918.36	-489.48	238.88 P
SLOF2013002	645564106	SUPERIOR ENERGY SERVICES INC	400 0000 S	05/21/99	09/24/01	09/25/01	2,615.91	1,970.51	643.39 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	18,389,740.00 S	08/10/01	09/24/01	09/25/01	18,389.74	18,389.74	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	500 0000 S	08/16/01	09/24/01	09/25/01	9,448.06	12,864.05	-4,415.99 P
SLOF2013002	07900K109	ADVANCE PCS COM	300 0000 S	03/20/00	09/27/01	10/02/01	31,844.79	-4,371.18	17,470.61 P
SLOF2013002	07900K109	AMERICAN HGMT SYS INC COM	300 0000 S	01/24/01	09/27/01	10/02/01	3,694.37	7,030.00	-3,335.63 P
SLOF2013002	314684105	MEDICINES CO COM	2,000 0000 S	10/06/00	09/27/01	10/02/01	2,512.26	13,609.40	-11,077.14 P
SLOF2013002	07900K109	AMERICAN HGMT SYS INC COM	200 0000 S	01/23/01	09/27/01	10/02/01	2,426.91	-4,796.64	2,369.73 P
SLOF2013002	07900K109	AMERICAN HGMT SYS INC COM	300 0000 S	01/23/01	09/27/01	10/02/01	2,426.91	19,186.56	-16,759.65 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	3 800 0000 S	03/28/00	09/29/01	09/29/01	39,937.18	-63,207.68	33,270.50 P
SLOF2013002	848157108	SUPERIOR ENERGY SERVICES INC	3 160 0000 S	05/21/99	09/29/01	09/29/01	17,234.13	15,567.11	1,667.02 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	700 0000 S	06/10/01	09/29/01	09/29/01	3,844.27	-4,425.96	511.69 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	33,311,830.00 S	06/10/01	09/29/01	09/29/01	33,311.83	33,311.83	0.00 P
SLOF2013002	07900K109	AMERICAN HGMT SYS INC COM	400 0000 S	01/23/01	10/04/01	10/04/01	4,805.15	-9,593.28	-4,788.13 P
SLOF2013002	07900K109	AMERICAN HGMT SYS INC COM	200 0000 S	01/23/01	10/04/01	10/04/01	2,311.92	-4,796.64	2,484.72 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1,961,250.00 S	08/10/01	10/03/01	10/03/01	1,961.25	0.00 P	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	37,872,480.00 S	08/21/01	10/03/01	10/03/01	37,872.48	-37,872.48	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	32,770,500.00 S	08/16/01	10/03/01	10/03/01	32,770.63	32,770.63	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	44,468,530.00 S	08/17/01	10/03/01	10/03/01	44,468.53	-44,468.53	0.00 P
SLOF2013002	996102802	AMERICAN HGMT SYS INC COM	100 0000 S	01/23/01	10/09/01	10/09/01	1,196.96	2,398.32	-1,201.36 P
SLOF2013002	324240101	DIAGNOSTIC PRODS CORP COM	500 0000 S	10/04/00	10/03/01	10/03/01	33,237.97	-14,263.00	8,962.97 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	64,934,790.00 S	06/21/01	10/04/01	10/04/01	64,934.79	-44,934.79	0.00 P
SLOF2013002	07900K109	AMERICAN HGMT SYS INC COM	500 0000 S	01/23/01	10/04/01	10/04/01	5,844.90	11,991.60	-6,146.70 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	44,564,430.00 S	08/21/01	10/05/01	10/05/01	44,564.43	-44,564.43	0.00 P
SLOF2013002	07900K109	AMERICAN HGMT SYS INC COM	100 0000 S	01/23/01	10/05/01	10/05/01	1,202.45	2,399.32	-1,196.87 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2,016,210.00 S	08/21/01	10/05/01	10/05/01	2,016.51	2,016.51	0.00 P
SLOF2013002	07900K109	AMERICAN HGMT SYS INC COM	1,300 0000 S	01/23/01	10/11/01	10/11/01	14,494.51	31,178.14	-16,683.63 P
SLOF2013002	374817209	MATRIX HEALTHCARE INC	200 0000 S	03/03/99	10/08/01	10/08/01	4,699.84	-3,609.52	1,090.32 P

SILO72013002	576417209	MATRIA HEALTHCARE INC	600 0000 S	05/03/99	10/09/01	10/10/01	13 067.36	10,218.36	2,239.00 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	1,300 0000 S	11/10/91	10/09/01	10/10/01	2,007.67	-4,1816.71	-39,779.04 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	9 874 3100 S	04/21/01	10/09/01	10/10/01	9 878.35	-9 878.35	0.00 P
SILO72013002	576417209	MATRIA HEALTHCARE INC	490 0000 S	05/03/99	10/10/01	10/11/01	10 624.36	-4 843.22	1 781.24 P
SILO72013002	576417209	MATRIA HEALTHCARE INC	53 0000 S	05/03/99	10/10/01	10/11/01	1 834.63	1,534.63	320.58 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	23 0000 S	05/06/99	10/10/01	10/11/01	545.48	-461.93	83.55 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	500 0000 S	11/10/99	10/10/01	10/11/01	734.62	16,013.35	15,338.73 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	71 251 6400 S	08/21/01	10/10/01	10/11/01	73,285.64	-79,285.64	0.00 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	11 800 0000 S	11/10/98	10/11/01	10/12/01	15 811.45	-379,567.06	360,755.61 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	2,400 0000 S	12/11/91	10/11/01	10/12/01	3,215.89	-89,376.00	86,160.11 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	300 0000 S	12/26/91	10/11/01	10/12/01	401.99	12,843.50	11 641.51 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	500 0000 S	12/21/91	10/11/01	10/12/01	669.98	20 033.60	19,335.62 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	900 0000 S	01/02/99	10/11/01	10/12/01	1,205.96	39 733.00	38,529.04 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	420 0000 S	03/16/99	10/11/01	10/12/01	5 627.80	-92,618.20	86,998.50 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	400 0000 S	04/16/99	10/11/01	10/12/01	335.98	-7 024.00	6 688.02 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	3,200 0000 S	09/28/99	10/11/01	10/12/01	535.98	-4 488.02	4 052.04 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	1 600 0000 S	01/27/00	10/11/01	10/12/01	4 421.85	-60,991.36	56,569.51 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	2,300 0000 S	01/28/00	10/11/01	10/12/01	3 081.89	-41 646.46	38,364.57 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	2,200 0000 S	03/07/00	10/11/01	10/12/01	2,947.90	-37 778.60	34,830.70 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	1,700 0000 S	06/19/00	10/11/01	10/12/01	2,277.92	21 666.50	19,218.58 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	1 800 0000 S	06/20/00	10/11/01	10/12/01	2,411.92	20 461.58 P	20 461.58 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	1 600 0000 S	06/20/00	10/11/01	10/12/01	2 143.93	20 312.64	18,368.71 P
SILO72013002	635364106	ORBITAL SCIENCES CORP COM	300 0000 S	01/22/99	10/12/01	10/12/01	11 443.86	-2,205.64	4,228.22 P
SILO72013002	067906109	ADVANCE PCS COM	300 0000 S	03/26/00	10/12/01	10/13/01	23,277.21	-4,371.18	18,906.03 P
SILO72013002	019193103	ALLOY INC COM	1 700 0000 S	02/29/00	10/12/01	10/13/01	26,513.42	-31,934.67	5 621.23 P
SILO72013002	042764100	ARROW INTL INC COM	100 0000 S	01/22/99	10/12/01	10/13/01	3 804.87	2,401.88	1 402.99 P
SILO72013002	705906103	PEGASUS SOLUTIONS INC COM	100 0000 S	01/28/00	10/12/01	10/13/01	939.96	-1 663.36	723.40 P
SILO72013002	042364109	ARROW HDGS INC	1 600 0000 S	01/16/99	10/12/01	10/13/01	1 872.97	-3,316.72	1 433.75 P
SILO72013002	042764100	ARROW INTL INC COM	200 0000 S	01/16/99	10/12/01	10/13/01	39,982.66	-19 696.00	20,286.66 P
SILO72013002	532344109	LECROY CORP COM	2 100 0000 S	02/22/99	10/12/01	10/13/01	7 665.46	-4 803.76	2,861.70 P
SILO72013002	576417209	MATRIA HEALTHCARE INC	1 500 0000 S	04/16/99	10/12/01	10/13/01	32,800.90	36,532.74	3,731.84 P
SILO72013002	705906103	PEGASUS SOLUTIONS INC COM	1,200 0000 S	05/06/99	10/12/01	10/13/01	37 642.23	27 713.80	10 126.43 P
SILO72013002	042364109	ARROW INTL INC COM	400 0000 S	01/28/00	10/12/01	10/13/01	11,302.30	19,966.32	8,664.02 P
SILO72013002	705906103	PEGASUS SOLUTIONS INC COM	100 0000 S	01/22/99	10/12/01	10/13/01	15 199.49	-9 607.32	5,591.97 P
SILO72013002	964637106	WHOLE FOODS MKT INC	500 0000 S	01/28/00	10/12/01	10/13/01	960.96	1 663.36	722.40 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	3 406 6700 S	01/22/00	10/12/01	10/13/01	16 918.83	10 783.05	6 135.78 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	50 474 2400 S	08/22/01	10/12/01	10/13/01	3 806.67	3 806.67	0.00 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	5 374 3700 S	08/22/01	10/12/01	10/13/01	50 474.34	50 474.34	0.00 P
SILO72013002	670827100	O.M.GROUP INC COM	200 0000 S	03/17/99	10/12/01	10/13/01	3 574.37	5,574.37	0.00 P
SILO72013002	964637106	WHOLE FOODS MKT INC	300 0000 S	03/22/00	10/12/01	10/13/01	12,151.83	-6,535.00	5 616.83 P
SILO72013002	705906103	PEGASUS SOLUTIONS INC COM	500 0000 S	01/28/00	10/12/01	10/13/01	10 107.66	-6,570.20	3 533.46 P
SILO72013002	705906103	PEGASUS SOLUTIONS INC COM	100 0000 S	01/19/01	10/12/01	10/13/01	4 672.69	-8,316.80	3 644.11 P
SILO72013002	042364100	ARROW INTL INC COM	300 0000 S	01/28/00	10/12/01	10/13/01	931.96	1 663.36	731.40 P
SILO72013002	532344109	LECROY CORP COM	1,500 0000 S	01/22/99	10/12/01	10/13/01	11,399.42	7,205.64	4,193.78 P
SILO72013002	705906103	PEGASUS SOLUTIONS INC COM	100 0000 S	04/16/99	10/12/01	10/13/01	22,304.25	25 781.32	3 477.00 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	90 854 1400 S	01/28/00	10/12/01	10/13/01	932.15	1,663.36	711.21 P
SILO72013002	042764100	ARROW INTL INC COM	200 0000 S	01/22/01	10/12/01	10/13/01	90 854.14	-90 854.14	0.00 P
SILO72013002	042764100	ARROW INTL INC COM	500 0000 S	01/22/99	10/12/01	10/13/01	7 605.74	-4 803.76	2 801.98 P
SILO72013002	693337108	PE CHANGS CERNA BISTRO INC COM	70 0000 S	05/04/01	10/12/01	10/13/01	22,238.43	20 679.25	2,669.18 P
SILO72013002	693337108	PE CHANGS CERNA BISTRO INC COM	100 0000 S	05/04/01	10/12/01	10/13/01	2,937.15	2,649.71	287.44 P
SILO72013002	727493108	PLANTRONICS INC	200 0000 S	03/16/99	10/12/01	10/13/01	4 138.05	3 783.20	378.85 P
SILO72013002	727493108	PLANTRONICS INC	200 0000 S	03/16/99	10/12/01	10/13/01	2,308.30	2,145.20	163.10 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	21 110 4000 S	08/23/01	10/12/01	10/13/01	28 180.48	28 180.48	0.00 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	60 992,3100 S	08/29/01	10/12/01	10/13/01	60 992.35	-60 992.35	0.00 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	674 1800 S	09/04/01	10/12/01	10/13/01	674.28	-674.28	0.00 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	6,516 5600 S	09/07/01	10/12/01	10/13/01	6,516.56	-6,516.56	0.00 P
SILO72013002	131711101	CHAAMPONSHIP ALTO RACING TEAM	2,300 0000 S	03/17/99	10/12/01	10/13/01	28 192.45	-46,418.56	38 622.55 P
SILO72013002	693337108	PE CHANGS CERNA BISTRO INC COM	100 0000 S	03/16/99	10/12/01	10/13/01	3 886.34	3 783.20	101.94 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	2,300 0000 S	03/16/99	10/12/01	10/13/01	22,599.24	16 453.73	6 145.99 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	9 146 9300 S	09/07/01	10/12/01	10/13/01	9 146.93	9 146.93	0.00 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	13 542 0300 S	09/10/01	10/12/01	10/13/01	13 542.03	13 542.03	0.00 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	19 564 3300 S	09/11/01	10/12/01	10/13/01	19 564.33	-19 564.33	0.00 P
SILO72013002	996102802	SLO CLIENT CASH INVESTMENT TR	61 121 6500 S	09/11/01	10/12/01	10/13/01	61 121.65	-61 121.65	0.00 P
SILO72013002	019193103	ALLOY INC COM	200 0000 S	03/01/00	10/12/01	10/13/01	3 187.89	-3 814.38	626.49 P

Alfred P. Slican Foundation  
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SLOF2013002	019853105	ALLOY INC COM	1,100,000 S	02/29/00	1025/01	1050/01	17,333.41	20,663.61	-3,130.20 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	400,000 S	03/17/99	1025/01	1050/01	5,066.51	11,620.00	-6,553.69 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	2,800,000 S	03/17/99	1025/01	1050/01	35,444.17	81,340.00	-45,875.83 P
SLOF2013002	69333Y108	PF CHANGS CHINA BISTRO INC COM	100,000 S	03/04/01	1025/01	1026/01	4,059.86	3,783.30	254.56 P
SLOF2013002	727493108	PLANTRONICS INC	200,000 S	03/16/99	1025/01	1026/01	4,451.03	-4,290.41	160.64 P
SLOF2013002	833373107	THEAGENCIES CORP	1,000,000 S	03/17/99	1025/01	1026/01	9,139.69	-6,362.50	2,777.19 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	9,390,930 S	09/13/01	1025/01	1026/01	-9,390.93	0.00 P	0.00 P
SLOF2013002	N6748L102	ORTHOFX INTERNATIONAL N V	1,400,000 S	03/22/99	1025/01	1026/01	15,679.84	-15,904.68	19,775.16 P
SLOF2013002	019853105	ALLOY INC COM	400,000 S	03/17/99	1025/01	1026/01	6,179.79	-7,628.76	1,448.97 P
SLOF2013002	042764100	ARROW INTL INC COM	200,000 S	03/22/99	1025/01	1026/01	7,609.74	-4,803.76	2,805.98 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	500,000 S	03/17/99	1025/01	1026/01	6,475.98	-14,325.00	8,049.02 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	100,000 S	03/17/99	1025/01	1026/01	1,893.19	2,903.00	-1,609.81 P
SLOF2013002	299900308	EVEGREEN RES INC NO PAR	800,000 S	06/17/99	1025/01	1026/01	32,124.76	-18,311.44	13,813.32 P
SLOF2013002	833373107	THEAGENCIES CORP	2,400,000 S	03/17/99	1025/01	1026/01	21,469.91	-15,270.00	6,199.91 P
SLOF2013002	N6748L102	ORTHOFX INTERNATIONAL N V	500,000 S	03/22/99	1025/01	1026/01	15,696.97	7,229.40	8,467.57 P
SLOF2013002	N6748L102	ORTHOFX INTERNATIONAL N V	100,000 S	03/22/99	1025/01	1026/01	3,139.39	1,482.02	1,657.37 P
SLOF2013002	N6748L102	ORTHOFX INTERNATIONAL N V	400,000 S	03/22/99	1025/01	1026/01	12,315.58	5,938.08	6,377.50 P
SLOF2013002	019853105	ALLOY INC COM	900,000 S	03/17/99	1025/01	1026/01	12,457.65	-17,164.71	4,707.06 P
SLOF2013002	042764100	ARROW INTL INC COM	100,000 S	03/22/99	1025/01	1026/01	3,799.87	2,401.88	1,397.99 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	900,000 S	03/17/99	1025/01	1026/01	11,331.11	-26,145.00	16,611.89 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	100,000 S	03/17/99	1025/01	1026/01	1,281.43	2,905.00	-1,623.55 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	200,000 S	03/17/99	1025/01	1026/01	3,587.91	5,810.00	-3,242.09 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	1,000,000 S	03/17/99	1025/01	1026/01	12,839.57	29,050.00	-16,210.43 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	300,000 S	03/17/99	1025/01	1026/01	3,803.36	-4,715.00	-4,911.64 P
SLOF2013002	514690309	MEDICIS PHARMA CEUTICAL CORP	600,000 S	01/25/01	1025/01	1026/01	34,763.91	33,633.18	1,130.73 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	300,000 S	03/17/99	1025/01	1026/01	3,866.90	-4,715.00	-4,908.10 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	1,400,000 S	03/16/99	1025/01	1026/01	17,763.54	-40,670.00	22,906.46 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	200,000 S	04/16/99	1025/01	1026/01	2,537.93	5,976.50	-3,438.57 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	100,000 S	04/16/99	1025/01	1026/01	2,510.41	-5,976.50	3,426.09 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	1,300,000 S	04/16/99	1025/01	1026/01	16,377.69	-38,847.25	22,269.56 P
SLOF2013002	131711101	CHAMPIONSHIP AUTO RACING TEAM	300,000 S	03/17/99	1025/01	1026/01	3,825.62	7,950.24	-4,124.62 P
SLOF2013002	727493108	PLANTRONICS INC	500,000 S	02/06/01	1025/01	1026/01	13,764.12	5,093.76	8,672.36 P
SLOF2013002	841642106	STONE ENERGY CORP COM	600,000 S	01/19/99	1025/01	1026/01	11,259.83	-6,625.00	11,729.83 P
SLOF2013002	942764100	ARROW INTL INC COM	100,000 S	03/22/99	1025/01	1026/01	3,803.87	2,401.88	1,402.99 P
SLOF2013002	131020104	CELGENE CORP	700,000 S	04/30/01	1025/01	1026/01	23,239.84	-12,514.81	10,715.03 P
SLOF2013002	371931102	GENESIS MICROCHIP INC COM	200,000 S	02/09/01	1025/01	1026/01	9,185.69	3,600.00	5,585.69 P
SLOF2013002	371931102	GENESIS MICROCHIP INC COM	400,000 S	02/09/01	1025/01	1026/01	18,371.39	7,144.28	11,227.11 P
SLOF2013002	69333Y108	PF CHANGS CHINA BISTRO INC COM	100,000 S	03/04/01	1025/01	1026/01	3,803.00	2,401.88	1,402.12 P
SLOF2013002	69333Y108	PF CHANGS CHINA BISTRO INC COM	100,000 S	03/04/01	1025/01	1026/01	4,303.83	3,783.30	518.53 P
SLOF2013002	69333Y108	PF CHANGS CHINA BISTRO INC COM	700,000 S	03/04/01	1025/01	1026/01	30,008.41	26,497.10	3,511.31 P
SLOF2013002	727493108	PLANTRONICS INC	500,000 S	03/16/99	1025/01	1026/01	11,327.82	-10,716.02	501.80 P
SLOF2013002	027899101	APPLEBEES INTL INC COM	600,000 S	03/08/01	1025/01	1026/01	19,321.54	13,200.00	6,321.54 P
SLOF2013002	027899101	APPLEBEES INTL INC COM	300,000 S	03/09/01	1025/01	1026/01	9,799.17	-6,600.00	3,199.17 P
SLOF2013002	042764100	ARROW INTL INC COM	100,000 S	03/22/99	1025/01	1026/01	3,799.87	-2,401.88	1,397.99 P
SLOF2013002	69333Y108	PF CHANGS CHINA BISTRO INC COM	100,000 S	03/04/01	1025/01	1026/01	4,168.61	3,783.30	383.31 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	64,708,970 S	09/13/01	1025/01	1026/01	64,708.97	-64,708.97	0.00 P
SLOF2013002	027899101	APPLEBEES INTL INC COM	400,000 S	03/09/01	1025/01	1026/01	12,324.69	-4,800.00	4,024.69 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	82,760 S	12/18/00	1025/01	1026/01	1,693.56	3,396.60	1,703.24 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	117,240 S	12/27/00	1025/01	1026/01	2,393.20	-4,922.36	2,329.16 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	2,800,000 S	12/18/00	1025/01	1026/01	56,185.44	114,916.31	58,730.87 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	56,330,930 S	09/13/01	1025/01	1026/01	56,330.93	56,330.93	0.00 P
SLOF2013002	042764100	ARROW INTL INC COM	200,000 S	03/22/99	1025/01	1026/01	7,604.02	-4,803.76	2,800.26 P
SLOF2013002	042764100	ARROW INTL INC COM	300,000 S	03/22/99	1025/01	1026/01	11,399.63	7,203.64	4,193.99 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	112,900 S	12/27/00	1025/01	1026/01	2,254.11	-4,740.14	2,486.03 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	2,017,100 S	03/07/01	1025/01	1026/01	41,670.06	34,441.55	7,208.51 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	200,000 S	03/07/01	1025/01	1026/01	3,996.56	3,302.34	694.22 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	200,000 S	03/07/01	1025/01	1026/01	3,976.54	3,302.34	674.20 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	10,990,350 S	09/13/01	1025/01	1026/01	10,990.35	10,990.35	0.00 P
SLOF2013002	027899101	APPLEBEES INTL INC COM	50,000 S	03/09/01	1025/01	1026/01	1,278.11	1,000.00	478.11 P
SLOF2013002	027899101	APPLEBEES INTL INC COM	330,000 S	03/12/01	1025/01	1026/01	11,046.74	7,669.01	3,377.73 P

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Account Number	Entity Name	Date	Amount	Account Number	Entity Name	Date	Amount	Account Number	Entity Name	Date	Amount
SLOF2013002	CHEESECAKE FACTORY (THE)	06/02/01	300,000.00	11/09/01		11/15/01	1,816.72	11/15/01		7,063.06	1,024.64 P
SLOF2013002	CHEESECAKE FACTORY (THE)	06/11/01	750,000.00	11/09/01		11/15/01	23,216.81	11/15/01		-17,844.00	4,372.81 P
SLOF2013002	CHEESECAKE FACTORY (THE)	06/12/01	930,000.00	11/09/01		11/15/01	28,141.29	11/15/01		22,377.63	5,763.66 P
SLOF2013002	TRIQUINT SEMICONDUCTOR INC COM	05/07/01	965,000.00	11/09/01		11/15/01	17,631.40	11/15/01		13,931.77	1,697.83 P
SLOF2013002	WHOLE FOODS MKT INC	03/23/00	100,000.00	11/09/01		11/15/01	3,790.39	11/15/01		2,190.06	1,600.31 P
SLOF2013002	WHOLE FOODS MKT INC	03/23/00	600,000.00	11/09/01		11/15/01	22,742.36	11/15/01		10,963.47 P	10,963.47 P
SLOF2013002	WHOLE FOODS MKT INC	03/23/00	300,000.00	11/09/01		11/15/01	11,399.62	11/15/01		4,079.43 P	4,079.43 P
SLOF2013002	WHOLE FOODS MKT INC	03/23/00	100,000.00	11/09/01		11/15/01	3,783.09	11/15/01		2,190.07	1,593.02 P
SLOF2013002	APPLEBEES INTL INC COM	03/12/01	30,000.00	11/12/01		11/15/01	24,985.36	11/15/01		17,259.18	7,726.18 P
SLOF2013002	APPLEBEES INTL INC COM	03/13/01	50,000.00	11/12/01		11/15/01	1,337.16	11/15/01		461.59 P	461.59 P
SLOF2013002	APPLEBEES INTL INC COM	03/13/01	50,000.00	11/12/01		11/15/01	1,537.16	11/15/01		1,095.57	431.59 P
SLOF2013002	ARROW INTL INC COM	03/22/99	100,000.00	11/12/01		11/15/01	3,799.87	11/15/01		2,401.88	1,397.99 P
SLOF2013002	PLANTRONICS INC	03/16/99	300,000.00	11/12/01		11/15/01	11,323.11	11/15/01		10,726.02	797.09 P
SLOF2013002	PLANTRONICS INC	03/16/99	400,000.00	11/13/01		11/15/01	9,386.59	11/15/01		8,530.81	855.78 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	09/13/01	26,313.51	11/13/01		11/15/01	26,313.51	11/15/01		0.00 P	0.00 P
SLOF2013002	ARROW INTL INC COM	03/22/99	100,000.00	11/14/01		11/15/01	3,799.87	11/15/01		2,401.88	1,397.99 P
SLOF2013002	ARROW INTL INC COM	03/22/99	600,000.00	11/14/01		11/15/01	15,485.96	11/15/01		-12,871.22	2,614.74 P
SLOF2013002	STONE ENERGY CORP COM	03/16/99	300,000.00	11/14/01		11/15/01	11,520.39	11/15/01		-9,244.59	2,275.80 P
SLOF2013002	VINTAGE PETE INC COM	03/16/99	1,000,000.00	11/14/01		11/15/01	39,692.34	11/15/01		7,299.50	32,392.84 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	09/13/01	35,901.95	11/14/01		11/15/01	35,901.95	11/15/01		-35,901.95	0.00 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	09/14/01	22,716.66	11/14/01		11/15/01	22,716.66	11/15/01		-22,716.66	0.00 P
SLOF2013002	ARROW INTL INC COM	03/22/99	300,000.00	11/15/01		11/15/01	7,603.50	11/15/01		-4,803.76	2,799.74 P
SLOF2013002	CELGENE CORP	04/09/01	1,000,000.00	11/15/01		11/20/01	36,359.38	11/20/01		-17,878.30	18,481.21 P
SLOF2013002	CELGENE CORP	04/09/01	100,000.00	11/15/01		11/20/01	3,608.65	11/20/01		1,787.83	1,820.82 P
SLOF2013002	O M GROUP INC COM	03/17/99	210,000.00	11/15/01		11/16/01	18,508.75	11/16/01		9,802.50	8,706.25 P
SLOF2013002	PF CHANGS CHINA BISTRO INC COM	05/04/01	200,000.00	11/15/01		11/16/01	9,937.49	11/16/01		8,706.19	1,231.30 P
SLOF2013002	PF CHANGS CHINA BISTRO INC COM	05/07/01	200,000.00	11/15/01		11/16/01	8,658.69	11/16/01		1,024.69 P	1,024.69 P
SLOF2013002	PLANTRONICS INC	03/17/99	470,000.00	11/15/01		11/16/01	20,247.92	11/16/01		-17,927.10	2,320.82 P
SLOF2013002	STONE ENERGY CORP COM	03/16/99	600,000.00	11/15/01		11/16/01	15,519.44	11/16/01		-12,871.22	2,644.22 P
SLOF2013002	WHOLE FOODS MKT INC	03/23/00	800,000.00	11/15/01		11/16/01	31,923.89	11/16/01		17,530.32	14,403.57 P
SLOF2013002	WHOLE FOODS MKT INC	03/23/00	300,000.00	11/15/01		11/16/01	7,980.97	11/16/01		3,923.63	4,057.34 P
SLOF2013002	O M GROUP INC COM	03/17/99	300,000.00	11/16/01		11/17/01	13,335.14	11/17/01		9,802.50	3,532.64 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	09/14/01	42,844.18	11/16/01		11/17/01	42,844.18	11/17/01		-42,844.18	0.00 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	09/27/01	21,376.12	11/16/01		11/17/01	21,376.12	11/17/01		-21,376.12	0.00 P
SLOF2013002	ARROW INTL INC COM	03/22/99	200,000.00	11/16/01		11/23/01	7,599.74	11/23/01		-4,803.76	2,795.98 P
SLOF2013002	ARROW INTL INC COM	03/22/99	100,000.00	11/16/01		11/23/01	4,331.85	11/23/01		-1,786.07	2,545.82 P
SLOF2013002	GENESIS MICROCHIP INC COM	02/09/01	200,000.00	11/16/01		11/20/01	8,824.48	11/20/01		3,572.14	5,252.34 P
SLOF2013002	GENESIS MICROCHIP INC COM	02/09/01	200,000.00	11/16/01		11/20/01	8,737.23	11/20/01		-3,572.14	5,165.09 P
SLOF2013002	GENESIS MICROCHIP INC COM	02/13/01	100,000.00	11/16/01		11/20/01	4,378.62	11/20/01		-1,889.50	2,489.12 P
SLOF2013002	MEDICIS PHARMA CELLULICAL CORP	01/23/01	500,000.00	11/16/01		11/20/01	29,728.20	11/20/01		28,037.65	1,700.55 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	09/27/01	80,633.31	11/16/01		11/20/01	80,633.31	11/20/01		-80,633.31	0.00 P
SLOF2013002	ARROW INTL INC COM	03/22/99	300,000.00	11/20/01		11/26/01	7,666.40	11/26/01		-4,803.76	2,862.64 P
SLOF2013002	EDO CORP	10/26/01	100,000.00	11/21/01		11/21/01	2,500.41	11/21/01		2,500.00	0.41 P
SLOF2013002	EDO CORP	10/26/01	100,000.00	11/21/01		11/21/01	2,500.10	11/21/01		2,500.00	0.10 P
SLOF2013002	WHOLE FOODS MKT INC	05/23/00	1,000,000.00	11/21/01		11/21/01	42,378.38	11/21/01		19,628.15	22,750.23 P
SLOF2013002	WHOLE FOODS MKT INC	05/23/00	200,000.00	11/21/01		11/21/01	8,333.72	11/21/01		-3,973.63	4,360.09 P
SLOF2013002	ARROW INTL INC COM	03/22/99	100,000.00	11/21/01		11/27/01	3,799.87	11/27/01		2,408.75	1,391.12 P
SLOF2013002	GENESIS MICROCHIP INC COM	02/13/01	500,000.00	11/21/01		11/27/01	23,093.98	11/27/01		-9,447.50	13,646.48 P
SLOF2013002	WHOLE FOODS MKT INC	03/13/01	300,000.00	11/21/01		11/27/01	3,791.34	11/27/01		5,479.23 P	5,479.23 P
SLOF2013002	WHOLE FOODS MKT INC	03/23/00	900,000.00	11/21/01		11/27/01	38,030.55	11/27/01		-17,663.34	20,367.21 P
SLOF2013002	ARROW INTL INC COM	03/23/99	300,000.00	11/23/01		11/28/01	11,474.25	11/28/01		7,226.25	4,248.00 P
SLOF2013002	ALLOY INC COM	03/01/00	3,500,000.00	11/26/01		11/29/01	54,002.14	11/29/01		-46,731.65	7,270.49 P
SLOF2013002	ARROW INTL INC COM	04/26/10	400,000.00	11/26/01		11/29/01	19,232.50	11/29/01		12,043.75	7,188.75 P
SLOF2013002	CELGENE CORP	04/29/01	500,000.00	11/26/01		11/29/01	13,030.49	11/29/01		7,151.32	5,879.17 P
SLOF2013002	CELGENE CORP	04/29/01	600,000.00	11/26/01		11/29/01	22,874.64	11/29/01		10,716.98	11,947.66 P
SLOF2013002	EDO CORP	10/26/01	800,000.00	11/26/01		11/27/01	19,939.39	11/27/01		18,800.00	1,139.39 P
SLOF2013002	GENESIS MICROCHIP INC COM	02/13/01	100,000.00	11/26/01		11/27/01	4,125.30	11/27/01		1,879.17	2,246.13 P
SLOF2013002	GENESIS MICROCHIP INC COM	02/14/01	500,000.00	11/26/01		11/27/01	34,126.49	11/27/01		9,171.65	23,954.84 P
SLOF2013002	GENESIS MICROCHIP INC COM	02/14/01	100,000.00	11/26/01		11/27/01	4,823.30	11/27/01		-1,835.55	2,987.75 P
SLOF2013002	PLANTRONICS INC	03/16/99	1,200,000.00	11/26/01		11/27/01	31,039.60	11/27/01		25,742.44	5,297.16 P
SLOF2013002	WHOLE FOODS MKT INC	05/23/00	600,000.00	11/26/01		11/27/01	23,848.15	11/27/01		-11,776.89	14,071.26 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	09/27/01	43,307.51	11/26/01		11/27/01	43,307.51	11/27/01		-43,307.51	0.00 P

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SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	0325599	11/27/01	11/26/01	11/26/01	3 1490 87	-2,408 75	11,441 12 P
SLOF2013002	151020104	CELGENE CORP	600 0000 S	0450601	11/27/01	11/26/01	11/26/01	22,595 84	-10,726 96	11,868 86 P
SLOF2013002	151020104	CELGENE CORP	100 0000 S	0450601	11/27/01	11/26/01	11/26/01	3 799 74	1 787 83	2 011 91 P
SLOF2013002	151020104	CELGENE CORP	300 0000 S	0450601	11/27/01	11/26/01	11/26/01	18,820 87	-8,956 75	9 864 12 P
SLOF2013002	371931102	GENESIS MICROCHIP INC COM	400 0000 S	0214001	11/27/01	11/26/01	11/26/01	20 149 41	7,342 20	12,407 21 P
SLOF2013002	371931102	GENESIS MICROCHIP INC COM	500 0000 S	0301601	11/27/01	11/26/01	11/26/01	25 186 76	-8,976 55	16,210 21 P
SLOF2013002	371931102	GENESIS MICROCHIP INC COM	400 0000 S	0220001	11/27/01	11/26/01	11/26/01	20 149 41	7 013 36	13 136 05 P
SLOF2013002	717493108	PLANTRONICS INC	400 0000 S	0311699	11/27/01	11/26/01	11/26/01	10,235 06	8 580 81	1 654 25 P
SLOF2013002	717493108	PLANTRONICS INC	600 0000 S	1017000	11/27/01	11/26/01	11/26/01	22,976 53	-16 123 00	6 851 53 P
SLOF2013002	946157106	WHOLE FOODS MKT INC	540 0000 S	0525000	11/27/01	11/26/01	11/26/01	23 138 23	-10,399 20	12,339 03 P
SLOF2013002	946157106	WHOLE FOODS MKT INC	560 0000 S	0524000	11/27/01	11/26/01	11/26/01	25,995 20	10 741 86	13,253 34 P
SLOF2013002	946157106	WHOLE FOODS MKT INC	1 000 0000 S	0524000	11/27/01	11/26/01	11/26/01	42,848 57	18 968 75	23 879 82 P
SLOF2013002	997525990 S	SLO CLIENT CASH INVESTMENT TR	99 752 9900 S	0992701	11/27/01	11/26/01	11/26/01	99 752 09	0 00 P	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2 110 4400 S	1011001	11/27/01	11/26/01	11/26/01	2 110 48	2 110 48	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	4 667 7000 S	1012601	11/27/01	11/26/01	11/26/01	4 667 73	-4 667 73	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	13 870 2900 S	1015601	11/27/01	11/26/01	11/26/01	13 870 29	13 870 29	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	29 373 6700 S	1016601	11/27/01	11/26/01	11/26/01	29 373 67	-29 373 67	0 00 P
SLOF2013002	042764100	CELGENE CORP	100 0000 S	0325599	11/28/01	12/03/01	12/03/01	7 618 82	-4 817 50	2 801 32 P
SLOF2013002	042764100	CELGENE CORP	200 0000 S	0420001	11/28/01	12/03/01	12/03/01	43 942 53	31 496 20	12,446 33 P
SLOF2013002	151020104	CELGENE CORP	200 0000 S	0450601	11/28/01	12/03/01	12/03/01	7,318 11	3,582 70	3 733 41 P
SLOF2013002	693331108	PF CHANGS CHINA BISTRO INC COM	500 0000 S	0507601	11/28/01	11/26/01	11/26/01	21 999 27	18 965 00	2,994 37 P
SLOF2013002	693331108	PF CHANGS CHINA BISTRO INC COM	100 0000 S	0521001	11/28/01	11/26/01	11/26/01	4 391 85	-4 355 30	36 55 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	747 1100 S	1016001	11/28/01	11/26/01	11/26/01	747 11	747 11	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	18 776 3600 S	1018001	11/28/01	11/26/01	11/26/01	18 776 26	21 776 26	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	29 745 7400 S	1019601	11/28/01	11/26/01	11/26/01	29 745 74	29 745 74	0 00 P
SLOF2013002	151020104	CELGENE CORP	200 0000 S	0450601	11/29/01	12/04/01	12/04/01	7 145 10	3 582 70	3,562 00 P
SLOF2013002	042764100	ARROW INTL INC COM	300 0000 S	0325599	11/29/01	12/05/01	12/05/01	11 408 82	7,236 23	4 182 57 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	0325599	11/29/01	12/05/01	12/05/01	3 799 87	2,408 75	1,391 12 P
SLOF2013002	151020104	CELGENE CORP	100 0000 S	0450601	11/29/01	12/05/01	12/05/01	3 616 04	1 791 33	1,824 69 P
SLOF2013002	089951103	SCIOS INC	600 0000 S	0909701	11/29/01	12/05/01	12/05/01	16 580 94	10 021 86	6,559 08 P
SLOF2013002	281347104	EDO CORP	200 0000 S	1026001	12/03/01	12/04/01	12/04/01	4 988 79	-4 700 00	288 79 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	400 0000 S	0711201	12/03/01	12/04/01	12/04/01	10,537 80	-8 645 84	1 851 96 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	400 0000 S	0711201	12/03/01	12/04/01	12/04/01	10,567 64	-8 645 84	1 881 80 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	300 0000 S	0725999	12/03/01	12/05/01	12/05/01	6,343 68	-4,500 00	1,843 68 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	300 0000 S	1020001	12/03/01	12/05/01	12/05/01	6,311 92	-4,500 00	1,811 92 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	100 0000 S	0909701	12/03/01	12/05/01	12/05/01	2,719 90	1 670 31	1,049 59 P
SLOF2013002	151020104	CELGENE CORP	200 0000 S	0450601	12/04/01	12/07/01	12/07/01	6 658 99	3 582 70	3 074 29 P
SLOF2013002	151020104	CELGENE CORP	100 0000 S	0450601	12/04/01	12/07/01	12/07/01	3 328 50	1 790 91	1 537 59 P
SLOF2013002	281347104	EDO CORP	100 0000 S	1026001	12/04/01	12/05/01	12/05/01	2 495 12	2,350 00	143 12 P
SLOF2013002	576817209	MATRIX HEALTHCARE INC	1,200 0000 S	0506699	12/04/01	12/05/01	12/05/01	39 418 21	-22,172 64	17,245 57 P
SLOF2013002	576817209	MATRIX HEALTHCARE INC	750 0000 S	0507999	12/04/01	12/05/01	12/05/01	24 636 38	13 841 40	10 794 98 P
SLOF2013002	576817209	MATRIX HEALTHCARE INC	50 0000 S	0507999	12/04/01	12/05/01	12/05/01	1 642 43	912 30	729 93 P
SLOF2013002	636311102	NATIONAL INSTRS CORP COM	1 000 0000 S	0372801	12/04/01	12/05/01	12/05/01	37 083 76	-31 696 90	3,386 86 P
SLOF2013002	636311102	NATIONAL INSTRS CORP COM	1 000 0000 S	0728001	12/04/01	12/05/01	12/05/01	36,913 76	-31 696 90	3,216 86 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	200 0000 S	0711201	12/04/01	12/05/01	12/05/01	5 417 55	-4,342 92	1 074 63 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	100 0000 S	0711201	12/04/01	12/05/01	12/05/01	2 708 78	2 165 80	543 18 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	100 0000 S	0711201	12/04/01	12/05/01	12/05/01	2,687 41	2 165 80	521 61 P
SLOF2013002	676111101	ODYSSEY HEALTHCARE INC COM	200 0000 S	1026001	12/04/01	12/05/01	12/05/01	17 753 40	5 703 14	12,048 26 P
SLOF2013002	872443403	THQ INC	300 0000 S	0403999	12/04/01	12/05/01	12/05/01	61 258 54	-61 238 58	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	61 218 5000 S	1026001	12/04/01	12/05/01	12/05/01	20 122 45	-20 122 45	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	20 112 4500 S	1026001	12/04/01	12/05/01	12/05/01	16 105 71	51 483 63	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	16 105 7100 S	1029001	12/04/01	12/05/01	12/05/01	16 105 71	16 105 71	0 00 P
SLOF2013002	004970202	ACTIVISION INC	1 000 0000 S	0317999	12/05/01	12/10/01	12/10/01	26 149 12	7 616 67	18 532 45 P
SLOF2013002	004970202	ACTIVISION INC	500 0000 S	0317999	12/05/01	12/10/01	12/10/01	13 015 86	-3 108 33	9,207 53 P
SLOF2013002	017899101	APPLEBEES INTL INC COM	700 0000 S	0313001	12/05/01	12/10/01	12/10/01	24,504 15	13,254 17	9,249 98 P
SLOF2013002	017899101	APPLEBEES INTL INC COM	500 0000 S	0314001	12/05/01	12/10/01	12/10/01	17,503 96	10 805 80	6,697 16 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	0325599	12/05/01	12/10/01	12/10/01	3,799 87	2,408 75	1,391 12 P
SLOF2013002	636311102	NATIONAL INSTRS CORP COM	200 0000 S	0372801	12/05/01	12/06/01	12/06/01	7 484 75	-6 739 38	745 37 P
SLOF2013002	676111101	ODYSSEY HEALTHCARE INC COM	400 0000 S	1026001	12/05/01	12/06/01	12/06/01	8,219 72	-6 000 00	2,219 72 P
SLOF2013002	693331108	PF CHANGS CHINA BISTRO INC COM	300 0000 S	0821601	12/05/01	12/06/01	12/06/01	15 149 49	13 065 90	2,083 59 P
SLOF2013002	717493108	PLANTRONICS INC	2,300 0000 S	0316999	12/05/01	12/06/01	12/06/01	57 423 80	-47 194 47	10,229 33 P
SLOF2013002	872443403	THQ INC	400 0000 S	0403999	12/05/01	12/06/01	12/06/01	25 454 03	7 606 85	17 847 18 P

SLOF201302	99610282	SLO CLIENT CASH INVESTMENT TR	20 641 8100 5	10/29/01	12/05/01	12/06/01	20 642 81	-20 642 81	0 00 P
SLOF201302	99610282	SLO CLIENT CASH INVESTMENT TR	34 174 9700 5	10/29/01	12/05/01	12/06/01	34 174 97	-20 642 81	0 00 P
SLOF201302	99610282	SLO CLIENT CASH INVESTMENT TR	909 2180 5	11/01/01	12/06/01	12/06/01	909 28	-909 28	0 00 P
SLOF201302	047364100	ARROW INTL INC COM	200 0000 5	07/23/99	12/06/01	12/11/01	11 402 01	7 226 23	4 175 76 P
SLOF201302	211247104	EDO CORP	200 0000 5	10/26/01	12/06/01	12/07/01	4 990 33	-4 700 00	290 33 P
SLOF201302	727492104	PLANTRONICS INC	600 0000 5	07/16/99	12/06/01	12/07/01	15 509 90	12 871 32	2 638 58 P
SLOF201302	99610282	SLO CLIENT CASH INVESTMENT TR	5 413 0200 5	11/01/01	12/06/01	12/07/01	5 413 02	5 413 02	0 00 P
SLOF201302	131020104	CELGENE CORP	700 0000 5	05/01/01	12/10/01	12/13/01	22 291 68	12 169 43	10 422 25 P
SLOF201302	151020104	CELGENE CORP	400 0000 5	05/17/01	12/10/01	12/13/01	12 509 33	-4 802 36	4 106 97 P
SLOF201302	151020104	CELGENE CORP	300 0000 5	07/18/01	12/10/01	12/13/01	9 642 13	-6 192 40	2 927 63 P
SLOF201302	151020104	CELGENE CORP	600 0000 5	05/18/01	12/10/01	12/13/01	18 834 03	13 509 00	5 325 03 P
SLOF201302	131020104	CELGENE CORP	100 0000 5	07/25/01	12/10/01	12/13/01	3 229 76	-2 519 00	710 76 P
SLOF201302	131020104	CELGENE CORP	900 0000 5	06/10/01	12/10/01	12/13/01	29 046 44	16 118 19	12 928 25 P
SLOF201302	131020104	CELGENE CORP	500 0000 5	03/01/01	12/10/01	12/13/01	16 136 91	-4 774 32	7 362 66 P
SLOF201302	151020104	CELGENE CORP	400 0000 5	05/01/01	12/10/01	12/13/01	12 909 33	-6 921 52	6 919 83 P
SLOF201302	16072101	CHEESECAKE FACTORY (THE)	300 0000 5	06/12/01	12/10/01	12/13/01	10 317 03	-7 066 62	3 250 41 P
SLOF201302	16072101	CHEESECAKE FACTORY (THE)	100 0000 5	06/12/01	12/10/01	12/13/01	3 496 24	-2 335 34	1 140 70 P
SLOF201302	16072101	CHEESECAKE FACTORY (THE)	150 0000 5	06/12/01	12/10/01	12/13/01	5 224 04	-3 666 00	1 588 04 P
SLOF201302	16072101	CHEESECAKE FACTORY (THE)	650 0000 5	06/13/01	12/10/01	12/13/01	22 767 50	-13 847 65	6 919 83 P
SLOF201302	679327101	NUMERICAL TECH INC COM	900 0000 5	07/12/01	12/10/01	12/11/01	30 113 08	-19 490 40	10 622 68 P
SLOF201302	711270103	RUDOLPH TECHNOLOGIES INC COM	700 0000 5	10/17/00	12/10/01	12/11/01	26 928 20	18 812 50	8 143 70 P
SLOF201302	16072101	CHEESECAKE FACTORY (THE)	200 0000 5	06/14/01	12/11/01	12/14/01	6 958 02	-4 828 70	2 129 23 P
SLOF201302	16072101	CHEESECAKE FACTORY (THE)	100 0000 5	06/13/01	12/11/01	12/14/01	3 503 88	-2 438 10	1 067 78 P
SLOF201302	16072101	CHEESECAKE FACTORY (THE)	200 0000 5	06/14/01	12/11/01	12/14/01	7 011 76	-4 828 70	2 182 97 P
SLOF201302	007627107	ADVISORY BOARD CO	600 0000 5	11/13/01	12/12/01	12/17/01	15 346 04	11 400 00	3 946 04 P
SLOF201302	16072101	CHEESECAKE FACTORY (THE)	200 0000 5	06/14/01	12/12/01	12/17/01	6 829 59	-4 828 70	2 000 81 P
SLOF201302	16072101	CHEESECAKE FACTORY (THE)	400 0000 5	06/14/01	12/12/01	12/17/01	13 659 18	-9 627 79	4 031 39 P
SLOF201302	99610282	SLO CLIENT CASH INVESTMENT TR	14 693 3300 5	11/01/01	12/12/01	12/13/01	14 693 33	14 693 33	0 00 P
SLOF201302	64117107	NETSCEN TECHNOLOGIES INC	100 0000 5	12/11/01	12/13/01	12/14/01	2 319 92	1 600 00	719 92 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	700 0000 5	02/24/00	12/14/01	12/15/01	8 133 73	-4 3 764 00	-33 630 27 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	400 0000 5	03/21/00	12/14/01	12/15/01	4 647 84	32 630 00	27 402 16 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	100 0000 5	03/21/00	12/14/01	12/15/01	1 239 93	8 012 50	6 772 53 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	300 0000 5	03/21/00	12/14/01	12/15/01	3 316 57	24 032 50	20 720 93 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	600 0000 5	03/22/00	12/14/01	12/15/01	6 633 13	-40 999 30	-40 386 37 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	100 0000 5	03/22/99	12/14/01	12/15/01	1 130 74	-7 833 25	-6 702 51 P
SLOF201302	047744100	ARROW INTL INC COM	100 0000 5	03/22/00	12/14/01	12/15/01	3 800 87	2 408 75	1 392 12 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	100 0000 5	03/22/00	12/14/01	12/15/01	1 123 13	7 833 25	-4 708 12 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	500 0000 5	03/22/01	12/14/01	12/15/01	5 623 46	3 567 15	2 056 31 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	100 0000 5	03/23/01	12/14/01	12/15/01	1 123 13	-1 100 00	23 13 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	100 0000 5	03/23/01	12/14/01	12/15/01	1 118 46	1 100 00	18 46 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	100 0000 5	03/23/01	12/14/01	12/15/01	1 118 46	1 143 34	27 00 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	100 0000 5	03/23/01	12/14/01	12/15/01	7 233 03	-6 516 06	1 018 99 P
SLOF201302	991335103	SLO CLIENT CASH INVESTMENT TR	11 934 3300 5	11/01/01	12/15/01	12/16/01	11 934 33	11 934 33	0 00 P
SLOF201302	99610282	SLO CLIENT CASH INVESTMENT TR	4 687 1300 5	11/02/01	12/15/01	12/16/01	4 687 13	-4 687 13	0 00 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	300 0000 5	03/26/01	12/16/01	12/19/01	5 870 75	-5 727 70	143 03 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	900 0000 5	10/17/00	12/16/01	12/20/01	26 167 52	-28 493 71	-2 326 19 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	200 0000 5	10/17/00	12/16/01	12/20/01	5 848 37	-6 332 38	-484 01 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	100 0000 5	10/17/00	12/16/01	12/20/01	2 924 18	-2 977 00	53 82 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	100 0000 5	10/17/00	12/16/01	12/20/01	2 924 18	3 013 50	-88 32 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	100 0000 5	10/17/00	12/16/01	12/20/01	2 924 19	-3 012 50	78 31 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	1 350 0000 5	10/17/00	12/16/01	12/20/01	44 012 88	-48 071 23	-4 058 37 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	200 0000 5	04/25/01	12/19/01	12/20/01	4 999 83	-4 344 04	-653 79 P
SLOF201302	99610282	SLO CLIENT CASH INVESTMENT TR	18 514 8200 5	11/02/01	12/19/01	12/20/01	18 514 82	18 514 82	0 00 P
SLOF201302	99610282	SLO CLIENT CASH INVESTMENT TR	32 001 0600 5	11/03/01	12/19/01	12/20/01	32 001 06	32 001 06	0 00 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	100 0000 5	10/21/99	12/20/01	12/21/01	3 63 48	1 704 87	1 341 39 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	200 0000 5	10/21/99	12/20/01	12/21/01	722 67	3 409 74	2 687 07 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	600 0000 5	10/21/99	12/20/01	12/21/01	2 164 02	10 200 00	8 031 98 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	300 0000 5	10/22/99	12/20/01	12/21/01	1 094 01	5 137 50	4 035 49 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	400 0000 5	10/22/99	12/20/01	12/21/01	1 443 33	6 783 00	5 337 63 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	400 0000 5	03/26/01	12/20/01	12/21/01	4 754 84	-4 381 16	172 64 P
SLOF201302	23278106	DIAMONDCLUSTER INTL INC	200 0000 5	03/26/01	12/20/01	12/21/01	2 377 42	-2 351 02	19 40 P

SI.072013002	23278106	DIAMONDCLUSTER INTL INC	100 0000 S	02/26/01	12/26/01	12/21/01	1,203 96	1,179 01	24 95 P
SI.072013002	23278106	DIAMONDCLUSTER INTL INC	200 0000 S	02/27/01	12/26/01	12/21/01	2,407 91	2,161 318	246 53 P
SI.072013002	231347104	EDO CORP	100 0000 S	10/26/01	12/26/01	12/21/01	2,512 80	-3,350 00	1,62 80 P
SI.072013002	231347104	EDO CORP	300 0000 S	10/26/01	12/26/01	12/21/01	5 025 61	-5,350 00	304 39 P
SI.072013002	232329100	ELECTRO SCIENTIFIC INDS INC	500 0000 S	10/17/00	12/26/01	12/21/01	14 047 03	16 023 75	1,976 72 P
SI.072013002	232329100	ELECTRO SCIENTIFIC INDS INC	300 0000 S	11/08/00	12/26/01	12/21/01	8 428 22	-9 106 25	678 03 P
SI.072013002	996102102	SLO CLIENT CASH INVESTMENT TR	4,513 3900 S	11/05/01	12/26/01	12/21/01	4,513 39	-4,513 29	0 00 P
SI.072013002	996102102	SLO CLIENT CASH INVESTMENT TR	800 0000 S	02/23/99	12/27/01	12/22/01	30 427 46	19,370 00	11,057 46 P
SI.072013002	942764100	ARROW INTL INC COM	60 0000 S	10/25/99	12/27/01	12/22/01	314 13	-1,017 45	-802 32 P
SI.072013002	232321109	CUTTER & BUICK INC COM	1 040 0000 S	10/25/99	12/27/01	12/22/01	3 711 52	-12,295 43	-13 983 93 P
SI.072013002	23278106	DIAMONDCLUSTER INTL INC	300 0000 S	02/27/01	12/27/01	12/22/01	3 683 16	3,248 07	441 09 P
SI.072013002	23278106	DIAMONDCLUSTER INTL INC	300 0000 S	02/27/01	12/27/01	12/22/01	5 683 16	3,261 42	421 74 P
SI.072013002	23278106	DIAMONDCLUSTER INTL INC	500 0000 S	03/27/01	12/27/01	12/22/01	6 184 39	5 435 70	748 69 P
SI.072013002	23278106	DIAMONDCLUSTER INTL INC	100 0000 S	03/27/01	12/27/01	12/22/01	1 236 18	1 098 35	138 53 P
SI.072013002	231347104	EDO CORP	200 0000 S	10/26/01	12/27/01	12/22/01	5 071 63	5,330 00	258 33 P
SI.072013002	241347104	EDO CORP	300 0000 S	10/26/01	12/27/01	12/22/01	7,534 24	7,995 00	460 76 P
SI.072013002	231347104	ELECTRO SCIENTIFIC INDS INC	700 0000 S	11/08/00	12/27/01	12/22/01	19 821 16	22,181 25	3 060 09 P
SI.072013002	231347104	ELECTRO SCIENTIFIC INDS INC	700 0000 S	04/23/01	12/27/01	12/22/01	17,572 98	15,204 14	2,368 84 P
SI.072013002	996102302	SLO CLIENT CASH INVESTMENT TR	63 771 4300 S	11/05/01	12/27/01	12/22/01	63 771 43	-63 771 43	0 00 P
SI.072013002	996102302	SLO CLIENT CASH INVESTMENT TR	26,314 0300 S	11/09/01	12/27/01	12/22/01	26,314 03	26,314 03	0 00 P
SI.072013002	996102302	SLO CLIENT CASH INVESTMENT TR	64,518 4700 S	11/13/01	12/27/01	12/22/01	64,518 47	-64,518 47	0 00 P
SI.072013002	996102302	SLO CLIENT CASH INVESTMENT TR	609 8700 S	11/20/01	12/27/01	12/22/01	809 87	-809 87	0 00 P
SI.072013002	942764100	ARROW INTL INC COM	200 0000 S	02/23/99	12/27/01	12/22/01	7 669 74	-4 817 50	2 852 24 P
SI.072013002	942764100	ARROW INTL INC COM	300 0000 S	02/23/99	12/27/01	12/22/01	11 474 61	-7,236 23	4,248 36 P
SI.072013002	232321109	CUTTER & BUICK INC COM	669 0000 S	10/23/99	12/27/01	12/22/01	2,347 61	-11 164 34	-10 818 73 P
SI.072013002	232321109	CUTTER & BUICK INC COM	340 0000 S	10/26/99	12/27/01	12/22/01	1,209 37	-5,706 46	-4 497 09 P
SI.072013002	23278106	DIAMONDCLUSTER INTL INC	200 0000 S	02/27/01	12/27/01	12/22/01	2,421 91	-2,196 70	225 21 P
SI.072013002	23278106	DIAMONDCLUSTER INTL INC	800 0000 S	02/26/01	12/27/01	12/21/01	63,545 36	26,373 44	36 972 12 P
SI.072013002	942764100	BARB LABS INC	666 0000 S	10/26/99	12/27/01	12/21/01	2,581 40	14 433 98	11 445 51 P
SI.072013002	232321109	CUTTER & BUICK INC COM	1,340 0000 S	10/27/99	12/27/01	12/21/01	4 636 34	22 047 15	17 390 81 P
SI.072013002	232321109	CUTTER & BUICK INC COM	1 000 0000 S	02/17/00	12/27/01	12/21/01	6,234 79	20,925 00	14 670 21 P
SI.072013002	23278106	DIAMONDCLUSTER INTL INC	600 0000 S	02/26/01	12/27/01	12/21/01	9 909 62	7,966 00	1,943 02 P
SI.072013002	23278106	DIAMONDCLUSTER INTL INC	200 0000 S	02/26/01	12/27/01	12/21/01	2,477 26	-2,135 68	323 58 P
SI.072013002	23278106	VINTAGE PETE INC COM	500 0000 S	03/16/99	12/27/01	12/21/01	7 102 66	-3 649 25	3 453 41 P
SI.072013002	927460103	VINTAGE PETE INC COM	300 0000 S	02/16/99	12/27/01	12/21/01	4,319 22	2,189 55	2,129 70 P
SI.072013002	927460103	VINTAGE PETE INC COM	500 0000 S	02/16/99	12/27/01	12/21/01	7 160 11	3 649 25	3 510 86 P
SI.072013002	996102302	SLO CLIENT CASH INVESTMENT TR	84,777 0100 S	11/20/01	12/27/01	12/21/01	84 777 01	84 777 01	0 00 P
SI.072013002	996102302	SLO CLIENT CASH INVESTMENT TR	11,093 1300 S	11/21/01	12/27/01	12/21/01	11 093 13	-11 093 13	0 00 P
SI.072013002	232321109	CUTTER & BUICK INC COM	700 0000 S	02/17/00	12/27/01	12/21/01	2 467 21	-4 137 50	-5 670 29 P
SI.072013002	232321109	CUTTER & BUICK INC COM	1 600 0000 S	02/20/00	12/27/01	12/21/01	5 639 23	18 600 00	12 960 67 P
SI.072013002	232321109	CUTTER & BUICK INC COM	600 0000 S	02/21/00	12/27/01	12/21/01	2 114 73	-4 823 00	-4 710 25 P
SI.072013002	232321109	CUTTER & BUICK INC COM	300 0000 S	03/21/00	12/27/01	12/21/01	1,037 37	-3 484 14	-2 426 77 P
SI.072013002	232321109	CUTTER & BUICK INC COM	640 0000 S	02/22/00	12/27/01	12/21/01	2,396 72	-7 777 50	-5,380 78 P
SI.072013002	232321109	CUTTER & BUICK INC COM	440 0000 S	02/23/00	12/27/01	12/21/01	996 18	-2,313 10	-2,398 22 P
SI.072013002	232321109	CUTTER & BUICK INC COM	400 0000 S	02/24/00	12/27/01	12/21/01	1 409 13	-4 933 00	-3 523 17 P
SI.072013002	232321109	CUTTER & BUICK INC COM	240 0000 S	02/27/00	12/27/01	12/21/01	845 30	3 004 80	2,158 90 P
SI.072013002	232321109	DIAMONDCLUSTER INTL INC	100 0000 S	02/28/01	12/27/01	12/21/01	1,304 43	1 076 84	227 61 P
SI.072013002	23278106	EDO CORP	100 0000 S	10/26/01	12/27/01	12/21/01	2,491 91	2,663 00	168 99 P
SI.072013002	231347104	EDO CORP	1 200 0000 S	01/27/00	12/27/01	12/21/01	18,391 06	21 480 00	3 088 94 P
SI.072013002	319868103	FIRST CONSULTING GROUP INC	1 200 0000 S	01/27/00	12/27/01	12/21/01	18,391 06	21 730 00	3 338 94 P
SI.072013002	319868103	FIRST CONSULTING GROUP INC	700 0000 S	02/01/00	12/27/01	12/21/01	10,728 12	-12,270 81	-11 842 69 P
SI.072013002	319868103	FIRST CONSULTING GROUP INC	400 0000 S	02/01/00	12/27/01	12/21/01	6 130 33	7,282 08	1,151 73 P
SI.072013002	319868103	FIRST CONSULTING GROUP INC	200 0000 S	01/27/00	12/27/01	12/21/01	3 063 18	3,448 74	480 56 P
SI.072013002	319868103	FIRST CONSULTING GROUP INC	200 0000 S	02/16/99	12/27/01	12/21/01	2 866 08	1 459 70	1 406 38 P
SI.072013002	009593022	ACTIVISION INC	3,600 0000 S	02/17/99	12/28/01	01/03/02	95 673 04	-27 430 00	68 233 04 P
SI.072013002	004920202	ACTIVISION INC	450 0000 S	04/16/99	12/28/01	01/03/02	11,939 38	3 600 00	8,339 38 P
SI.072013002	004920202	ACTIVISION INC	350 0000 S	09/21/99	12/28/01	01/03/02	9,501 74	-4 064 27	5,237 47 P
SI.072013002	004920202	ACTIVISION INC	100 0000 S	09/21/99	12/28/01	01/03/02	2 631 96	1 161 22	1,490 74 P
SI.072013002	042764100	ARROW INTL INC COM	100 0000 S	04/16/99	12/28/01	01/03/02	3 834 94	2,275 00	1,560 94 P
SI.072013002	042764100	ARROW INTL INC COM	600 0000 S	02/24/00	12/28/01	01/03/02	48 173 22	19 930 08	28 243 17 P
SI.072013002	127914109	CAL DIVE INTL INC COM	200 0000 S	11/16/00	12/28/01	01/03/02	5,203 92	-4 985 38	218 53 P
SI.072013002	127914109	CAL DIVE INTL INC COM	500 0000 S	11/16/00	12/28/01	01/03/02	13 124 80	-12,463 45	661 34 P
SI.072013002	232321109	CUTTER & BUICK INC COM	60 0000 S	02/27/00	12/28/01	12/29/01	224 73	-251 20	-78 47 P
SI.072013002	232321109	CUTTER & BUICK INC COM	510 0000 S	02/29/00	12/28/01	12/29/01	2 172 43	7 097 25	5 324 81 P
SI.072013002	232321109	CUTTER & BUICK INC COM	100 0000 S	02/29/00	12/28/01	12/29/01	374 36	-1,292 63	918 07 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2013002	23217109	CUTTER & BUCK INC COM	660 0000 \$	12/28/01	12/29/01	2 472 08	8 419 75	5 947 87 P	
SLOF2013002	23217109	CUTTER & BUCK INC COM	300 0000 \$	12/28/01	12/29/01	1 123 67	3 112 30	1 988 83 P	
SLOF2013002	23217109	CUTTER & BUCK INC COM	1 500 0000 \$	12/28/01	12/29/01	5 618 36	15 877 30	10 259 14 P	
SLOF2013002	29990008	EVERGREEN RES INC NO PAR	200 0000 \$	12/28/01	12/29/01	8 110 39	-4 577 86	3 532 53 P	
SLOF2013002	29990008	EVERGREEN RES INC NO PAR	100 0000 \$	12/28/01	12/29/01	4 046 43	-2 288 93	1 757 50 P	
SLOF2013002	41763103	INSIGHT ENTERPRISES INC COM	600 0000 \$	12/28/01	12/29/01	15 018 27	11 051 40	3 965 87 P	
SLOF2013002	41763103	INSIGHT ENTERPRISES INC COM	400 0000 \$	12/28/01	12/29/01	5 007 92	-3 684 13	1 323 79 P	
SLOF2013002	69333108	PF CHANGS CHINA BISTRO INC COM	600 0000 \$	12/28/01	12/29/01	29 363 11	-26 131 40	3 233 31 P	
SLOF2013002	69333108	PF CHANGS CHINA BISTRO INC COM	300 0000 \$	12/28/01	12/29/01	14 729 77	-13 065 90	1 663 87 P	
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 0000 \$	12/28/01	12/29/01	4 609 30	-2 341 25	4 268 05 P	
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 0000 \$	12/28/01	12/29/01	6 609 30	-2 329 00	4 280 30 P	
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	100 0000 \$	12/28/01	12/29/01	3 304 65	-1 228 00	2 076 65 P	
SLOF2013002	727493108	PLANTRONICS INC	200 0000 \$	12/28/01	12/29/01	5 205 96	-4 290 41	915 15 P	
SLOF2013002	727493108	PLANTRONICS INC	700 0000 \$	12/28/01	12/29/01	18 279 03	15 016 42	3 262 61 P	
SLOF2013002	86164106	STONE ENERGY CORP COM	700 0000 \$	12/28/01	12/29/01	28 132 57	21 570 71	6 561 86 P	
SLOF2013002	87244308	THQ INC	1 900 0000 \$	12/28/01	12/29/01	35 081 01	12 312 00	21 769 01 P	
SLOF2013002	927460105	VINTAGE PETE INC COM	1 500 0000 \$	12/28/01	12/29/01	37 670 10	13 867 15	13 802 95 P	
SLOF2013002	923215105	WEST CORP COM	200 0000 \$	12/28/01	12/29/01	4 999 92	-4 344 04	655 88 P	
SLOF2013002	923215105	WEST CORP COM	100 0000 \$	12/28/01	12/29/01	2 499 96	-2 054 50	445 46 P	
SLOF2013002	983835106	XTO ENERGY INC COM	500 0000 \$	12/28/01	12/29/01	8 679 61	-8 451 33	2 228 28 P	
SLOF2013002	983835106	XTO ENERGY INC COM	1 900 0000 \$	12/28/01	12/29/01	32 159 67	24 541 67	7 618 00 P	
SLOF2013002	23217109	CUTTER & BUCK INC COM	1 800 0000 \$	12/28/01	01/01/02	6 674 29	19 053 00	-12 378 71 P	
SLOF2013002	23217109	CUTTER & BUCK INC COM	3 000 0000 \$	12/28/01	01/01/02	11 260 33	31 733 00	20 494 67 P	
SLOF2013002	29990008	EVERGREEN RES INC NO PAR	100 0000 \$	12/28/01	01/01/02	3 561 48	-2 288 93	1 672 55 P	
SLOF2013002	29990008	EVERGREEN RES INC NO PAR	100 0000 \$	12/28/01	01/01/02	3 997 44	2 288 93	1 708 51 P	
SLOF2013002	41763103	INSIGHT ENTERPRISES INC COM	800 0000 \$	12/28/01	01/01/02	20 030 01	14 736 54	5 293 47 P	
SLOF2013002	41763103	INSIGHT ENTERPRISES INC COM	100 0000 \$	12/28/01	01/01/02	4 838 93	-4 355 20	483 63 P	
SLOF2013002	69333108	PF CHANGS CHINA BISTRO INC COM	300 0000 \$	12/28/01	01/01/02	14 516 78	12 913 50	1 603 28 P	
SLOF2013002	69333108	PF CHANGS CHINA BISTRO INC COM	500 0000 \$	12/28/01	01/01/02	24 100 28	21 522 50	2 577 78 P	
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	100 0000 \$	12/28/01	01/01/02	3 299 95	-1 228 01	2 071 94 P	
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	400 0000 \$	12/28/01	01/01/02	10 590 44	-4 580 81	1 809 63 P	
SLOF2013002	72744308	THQ INC	150 0000 \$	12/28/01	01/01/02	7 451 17	2 852 57	4 598 60 P	
SLOF2013002	72744308	THQ INC	50 0000 \$	12/28/01	01/01/02	2 483 72	-1 400 00	1 083 72 P	
SLOF2013002	87244303	THQ INC	400 0000 \$	12/28/01	01/01/02	20 013 69	7 608 65	12 406 84 P	
SLOF2013002	927460105	VINTAGE PETE INC COM	800 0000 \$	12/28/01	01/01/02	11 435 18	5 831 00	5 596 38 P	
SLOF2013002	923215105	WEST CORP COM	200 0000 \$	12/28/01	01/01/02	5 039 92	-4 372 39	667 53 P	
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6 142 6500 \$	12/28/01	01/01/02	6 142 65	-6 142 65	0 00 P	
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	36 063 2400 \$	12/28/01	01/01/02	36 063 24	-36 063 24	0 00 P	
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	3 181 8100 \$	12/28/01	01/01/02	3 181 81	-3 181 81	0 00 P	
Grand Total							24,772,000.24	-34,957,834.57	813,734.28

STOCK ID	STOCK NAME	QUANTITY	UNIT COST	MARKET VALUE	UNREALIZED GAIN/LOSS
SLOF4002002	WESTPAC BANKING CORP ASI	2,100,000 S	0.407199	855,111.72	264.41 P
SLOF4002002	WESTPAC BANKING CORP ASI	2,200,000 S	0.408799	900,000.00	-931.52 P
SLOF4002002	WESTPAC BANKING CORP ASI	1,600,000 S	0.408799	654,111.72	11,842.12
SLOF4002002	WESTPAC BANKING CORP ASI	1,800,000 S	0.407199	733,000.00	1,868.37 P
SLOF4002002	WESTPAC BANKING CORP ASI	1,63,000 S	0.702099	114,660.00	2,007.07 P
SLOF4002002	WESTPAC BANKING CORP ASI	437,000 S	0.702099	307,000.00	470.07 P
SLOF4002002	WESTPAC BANKING CORP ASI	2,900,000 S	0.407199	1,181,000.00	1,371.12 P
SLOF4002002	WESTPAC BANKING CORP ASI	2,700,000 S	0.407199	1,100,000.00	-39.43 P
SLOF4002002	WESTPAC BANKING CORP ASI	2,700,000 S	0.408799	1,103,000.00	-45.32 P
SLOF4002002	WESTPAC BANKING CORP ASI	900,000 S	0.407199	367,000.00	-644.41 P
SLOF4002002	WESTPAC BANKING CORP ASI	3,100,000 S	0.408799	1,267,000.00	2,261.64 P
SLOF4002002	WESTPAC BANKING CORP ASI	2,800,000 S	0.408799	1,144,000.00	-383.10 P
SLOF4002002	WESTPAC BANKING CORP ASI	2,400,000 S	0.408799	981,000.00	139.49 P
SLOF4002002	WESTPAC BANKING CORP ASI	2,800,000 S	0.408799	1,144,000.00	109.50 P
SLOF4002002	WESTPAC BANKING CORP ASI	2,700,000 S	0.408799	1,103,000.00	260.84 P
SLOF4002002	WESTPAC BANKING CORP ASI	2,800,000 S	0.408799	1,144,000.00	169.64 P
SLOF4002002	WESTPAC BANKING CORP ASI	4,000,000 S	0.408799	1,633,000.00	4,629.11 P
SLOF4002002	WESTPAC BANKING CORP ASI	670,000 S	0.609395	406,000.00	793.49 P
SLOF4002002	BHP BILLITON LIMITED	4,330,000 S	0.609395	2,619,000.00	5,321.16 P
SLOF4002002	BHP BILLITON LIMITED	4,691,970 S	0.609395	2,841,000.00	5,321.41 P
SLOF4002002	BHP BILLITON LIMITED	601,620 S	0.408799	246,000.00	656.29 P
SLOF4002002	BHP BILLITON LIMITED	3,800,000 S	0.408799	1,559,000.00	4,267.99 P
SLOF4002002	BHP BILLITON LIMITED	3,800,000 S	0.408799	1,559,000.00	15,998.79 P
SLOF4002002	BHP BILLITON LIMITED	3,800,000 S	0.408799	1,559,000.00	4,372.93 P
SLOF4002002	BHP BILLITON LIMITED	5,212,000 S	0.408799	2,141,000.00	660.20 P
SLOF4002002	ONESTEEL LTD	471,200 S	0.609395	286,000.00	1,907.95
SLOF4002002	ONESTEEL LTD	500,000 S	0.609395	304,000.00	54.64 P
SLOF4002002	ONESTEEL LTD	486,250 S	1.171799	568,000.00	42.64 P
SLOF4002002	ONESTEEL LTD	0,000 S	1.172499	0.00	69.30 P
SLOF4002002	ONESTEEL LTD	0,000 S	0.102000	0.00	0.23 P
SLOF4002002	ONESTEEL LTD	513,000 S	0.811800	414,000.00	46.41 P
SLOF4002002	ONESTEEL LTD	500,000 S	0.811800	405,000.00	49.29 P
SLOF4002002	ONESTEEL LTD	473,000 S	0.811800	384,000.00	40.33 P
SLOF4002002	ONESTEEL LTD	430,000 S	0.822100	353,000.00	31.94 P
SLOF4002002	ONESTEEL LTD	773,000 S	0.822100	635,000.00	183.12
SLOF4002002	LEND LEASE CORP NPV	2,300,000 S	0.408799	940,000.00	-309.87 P
SLOF4002002	LEND LEASE CORP NPV	2,300,000 S	0.408799	940,000.00	-2,914.43 P
SLOF4002002	LEND LEASE CORP NPV	1,318,000 S	0.408799	548,000.00	-4,291.03 P
SLOF4002002	LEND LEASE CORP NPV	1,942,000 S	0.408799	793,000.00	5,821.04 P
SLOF4002002	LEND LEASE CORP NPV	2,151,000 S	0.408799	878,000.00	10,637.05 P
SLOF4002002	LEND LEASE CORP NPV	1,65,000 S	0.408799	67,000.00	-80,599.03 P
SLOF4002002	LEND LEASE CORP NPV	3,300,000 S	0.311500	1,020,000.00	-3,196.49 P
SLOF4002002	LEND LEASE CORP NPV	2,600,000 S	0.408799	1,060,000.00	55,487.99 P
SLOF4002002	LEND LEASE CORP NPV	2,605,000 S	0.408799	1,063,000.00	27,206.47 P
SLOF4002002	LEND LEASE CORP NPV	2,800,000 S	0.408799	1,130,000.00	27,238.80 P
SLOF4002002	LEND LEASE CORP NPV	1,400,000 S	0.408799	560,000.00	-7,298.56 P
SLOF4002002	LEND LEASE CORP NPV	1,400,000 S	1.127200	1,570,000.00	-7,963.21 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	700,000 S	1.127200	787,000.00	-19.93 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	700,000 S	1.127200	787,000.00	-49.09 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	700,000 S	1.127200	787,000.00	370.64 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	700,000 S	1.127200	787,000.00	10,814.33 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	1,100,000 S	1.127200	1,240,000.00	10,642.94 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	1,100,000 S	0.927200	1,010,000.00	-4,717.61 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	2,800,000 S	0.927200	2,596,000.00	964.06 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	2,800,000 S	0.927200	2,596,000.00	2,483.57 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	2,800,000 S	0.927200	2,596,000.00	18,441.53 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	2,800,000 S	0.927200	2,596,000.00	2,266.69 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	2,800,000 S	0.927200	2,596,000.00	2,033.13 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	3,400,000 S	0.927200	3,130,000.00	1,278.11 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	3,400,000 S	1.001100	3,400,000.00	2,449.16 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	200,000 S	1.000400	200,000.00	137.01 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	600,000 S	0.927200	556,000.00	331.73 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	600,000 S	0.927200	556,000.00	-333.94 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	400,000 S	0.927200	371,000.00	-461.49 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	600,000 S	0.927200	556,000.00	-593.94 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	200,000 S	0.927200	184,000.00	-7,180.84 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	200,000 S	0.927200	184,000.00	-111.43 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	300,000 S	0.927200	272,000.00	-428.33 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	300,000 S	0.927200	272,000.00	-623.33 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	200,000 S	0.927200	184,000.00	15,162.01 P
SLOF4002002	NATL AUSTRALIA BK LTD OND ASI	800,000 S	0.927200	744,000.00	54,376.61 P

51.6.11.02

SI.OF.4002.002	ED34699310	INTERSHO OF COMMUNICATIONS NPV	2,400,000 \$	09/13/00	09/15/00	09/15/00	19,243.16	196,522.98	179,229.82 P
SI.OF.4002.002	ED34699310	INTERSHO OF COMMUNICATIONS NPV	500,000 \$	09/16/00	09/19/00	09/20/00	4,617.33	-39,514.33	-35,297.01 P
SI.OF.4002.002	ED3727976	SIEMENS AG NPV NEG D	190,000 \$	10/22/98	10/23/98	10/24/98	1,007.69	1,007.69	1,951.37 P
SI.OF.4002.002	ED3727976	SIEMENS AG NPV NEG D	393,000 \$	10/22/98	10/23/98	10/24/98	20,807.22	16,730.41	4,036.81 P
SI.OF.4002.002	ED3727976	SIEMENS AG NPV NEG D	615,000 \$	04/06/99	04/07/99	04/08/99	32,296.07	27,281.94	4,514.11 P
SI.OF.4002.002	ED3727976	SIEMENS AG NPV NEG D	3,893,000 \$	04/06/99	04/07/99	04/08/99	206,471.66	-176,518.62	29,846.24 P
SI.OF.4002.002	ED3727976	SIEMENS AG NPV NEG D	2,233,000 \$	04/06/99	04/07/99	04/08/99	119,536.34	102,233.62	17,302.72 P
SI.OF.4002.002	ED3727976	SIEMENS AG NPV NEG D	2,350,000 \$	04/07/99	04/08/99	04/09/99	124,572.34	-97,672.46	36,899.78 P
SI.OF.4002.002	ED3727976	SIEMENS AG NPV NEG D	350,000 \$	04/07/99	04/08/99	04/09/99	29,771.68	22,159.51	6,921.17 P
SI.OF.4002.002	ED3727976	SIEMENS AG NPV NEG D	1,450,000 \$	04/07/99	04/08/99	04/09/99	78,488.97	-60,265.90	18,223.07 P
SI.OF.4002.002	ED3727976	SIEMENS AG NPV NEG D	800,000 \$	10/22/99	10/23/99	10/24/99	109,123.31	50,817.38	58,237.93 P
SI.OF.4002.002	ED3727976	SIEMENS AG NPV NEG D	600,000 \$	10/22/98	10/23/98	10/24/98	43,503.95	-35,443.70	18,060.25 P
SI.OF.4002.002	ED3750038	DEUTSCHE BK AG OLD NPV NEG D	100,000 \$	11/24/99	11/25/99	11/26/99	5,317.35	4,866.82	1,349.27 P
SI.OF.4002.002	ED3750038	DEUTSCHE BK AG OLD NPV NEG D	2,200,000 \$	11/24/99	11/25/99	11/26/99	120,464.40	151,070.03	30,605.63 P
SI.OF.4002.002	ED3810623	DRESNER BANK AG NPV (REG D)	600,000 \$	07/26/00	07/27/00	07/28/00	26,824.61	26,152.67	6,521.94 P
SI.OF.4002.002	ED3810623	DRESNER BANK AG NPV (REG D)	1,000,000 \$	07/26/00	07/29/00	07/30/00	49,178.45	-47,371.58	1,006.87 P
SI.OF.4002.002	ED3810623	DRESNER BANK AG NPV (REG D)	1,600,000 \$	07/26/00	07/29/00	07/30/00	73,232.33	-69,740.45	2,372.63 P
SI.OF.4002.002	ED3810623	DRESNER BANK AG NPV (REG D)	800,000 \$	09/14/00	09/15/00	09/16/00	34,957.70	-34,648.07	3,491.88 P
SI.OF.4002.002	ED3810623	DRESNER BANK AG NPV (REG D)	200,000 \$	07/24/00	07/25/00	07/26/00	8,739.43	-6,613.01	489.63 P
SI.OF.4002.002	ED3810623	DRESNER BANK AG NPV (REG D)	500,000 \$	07/24/00	07/25/00	07/26/00	32,883.10	22,142.13	1,264.2 P
SI.OF.4002.002	ED3810623	DRESNER BANK AG NPV (REG D)	1,400,000 \$	07/21/00	07/22/00	07/23/00	72,776.82	70,068.42	2,708.40 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	600,000 \$	03/14/00	03/15/00	03/16/00	61,134.90	102,639.28	-41,304.39 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	500,000 \$	03/17/00	03/18/00	03/19/00	34,450.44	-41,887.83	-17,437.39 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	300,000 \$	03/14/00	03/15/00	03/16/00	21,937.76	-36,592.60	14,634.84 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	500,000 \$	03/14/00	03/16/00	03/17/00	11,939.33	21,469.60	9,530.33 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	2,300,000 \$	03/14/00	03/15/00	03/16/00	20,042.57	-36,592.60	-16,550.03 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	1,100,000 \$	03/17/00	03/18/00	03/19/00	33,970.02	164,600.30	-92,740.44 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	400,000 \$	03/17/00	03/18/00	03/19/00	10,430.41	76,796.35	-48,224.33 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	800,000 \$	03/17/00	03/18/00	03/19/00	18,430.41	97,728.27	-41,937.83 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	400,000 \$	03/17/00	03/18/00	03/19/00	10,272.91	27,925.22	-17,474.11 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	400,000 \$	03/14/00	03/15/00	03/16/00	18,123.38	-73,183.20	33,039.62 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	1,900,000 \$	03/14/00	03/15/00	03/16/00	75,202.33	139,051.89	-40,849.64 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	800,000 \$	03/14/00	03/15/00	03/16/00	40,839.02	73,183.21	-32,326.19 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	100,000 \$	03/21/00	03/22/00	03/23/00	1,737.13	7,037.77	-5,300.64 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	140,000 \$	03/21/00	03/22/00	03/23/00	36,488.30	98,808.42	-72,320.32 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	100,000 \$	03/22/00	03/23/00	03/24/00	2,053.18	-4,071.17	-4,417.89 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	200,000 \$	04/01/00	04/02/00	04/03/00	6,139.66	13,608.37	-9,448.51 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	100,000 \$	04/01/00	04/02/00	04/03/00	4,106.57	10,641.35	-6,534.94 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	500,000 \$	04/01/00	04/02/00	04/03/00	16,843.93	33,240.30	-41,394.55 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	900,000 \$	03/22/00	03/23/00	03/24/00	9,338.86	-32,333.64	22,996.99 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	400,000 \$	03/21/00	03/22/00	03/23/00	7,379.77	26,231.09	20,851.32 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	600,000 \$	03/21/00	03/22/00	03/23/00	10,867.90	-42,246.63	-31,478.73 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	200,000 \$	04/03/00	04/04/00	04/05/00	3,689.88	14,113.34	-10,423.66 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	500,000 \$	04/01/00	04/02/00	04/03/00	10,199.22	29,540.83	-19,341.63 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	500,000 \$	04/01/00	04/02/00	04/03/00	10,171.33	26,603.87	16,431.62 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	400,000 \$	04/03/00	04/04/00	04/05/00	8,138.99	21,218.09	13,124.10 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	100,000 \$	04/11/00	04/12/00	04/13/00	2,039.17	3,908.17	3,868.42 P
SI.OF.4002.002	ED3818930	INFINEON TECHNOLOGIES OLD NPV	700,000 \$	04/11/00	04/12/00	04/13/00	10,092.22	29,540.83	19,444.63 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	400,000 \$	04/17/00	04/18/00	04/19/00	10,281.44	18,034.22	-7,772.78 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	400,000 \$	04/17/00	04/18/00	04/19/00	4,168.49	10,316.70	-4,148.21 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	20,000 \$	06/22/00	06/23/00	06/24/00	7.27	-7.80	-0.53 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	2,000 \$	04/06/99	04/07/99	04/08/99	0.64	-0.57	0.07 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	600,000 \$	03/23/01	03/24/01	03/25/01	19,943.24	-9,308.97	1,634.27 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	400,000 \$	03/23/01	03/24/01	03/25/01	7,431.73	-4,303.98	1,232.77 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	600,000 \$	03/23/01	03/24/01	03/25/01	10,833.42	9,308.97	1,544.45 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	600,000 \$	03/23/01	03/24/01	03/25/01	10,840.37	-9,308.97	1,531.40 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	600,000 \$	03/23/01	03/24/01	03/25/01	10,644.79	-9,308.97	1,315.82 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	400,000 \$	10/16/99	10/17/99	10/18/99	11,016.51	17,417.93	-6,401.44 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	1,600,000 \$	10/16/99	10/17/99	10/18/99	71,984.37	33,137.04	27,882.34 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	800,000 \$	10/23/99	10/24/99	10/25/99	22,033.01	33,137.04	-13,104.03 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	1,200,000 \$	09/23/99	09/24/99	09/25/99	31,607.89	-48,268.79	16,660.90 P
SI.OF.4002.002	ED3931373	T-O-N-L-I-N-E INTERNATIONAL NPV	1,200,000 \$	10/06/99	10/07/99	10/08/99	31,607.89	50,038.89	18,431.00 P

Alfred P Shean Foundation  
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SLOF400202	EF461398	CHRISTIAN DIOR EUR2	400 0000 S	1/02/799	1/02/799	1/02/799	11 106 07	17 540 54	6 434 07 P
SLOF400202	EF461398	CHRISTIAN DIOR EUR2	1 200 0000 S	1/03/799	1/03/799	1/03/799	31 318 22	54 109 23	20 791 0 P
SLOF400202	EF461398	CHRISTIAN DIOR EUR2	400 0000 S	1/17/799	1/17/899	1/17/899	11 106 07	17 840 50	6 734 43 P
SLOF400202	EF461414	LYNNE MOET HENNESSY EUR0 30	300 0000 S	1/02/799	1/01/699	1/01/699	10 464 00	18 367 82	7 903 82 P
SLOF400202	EF461414	LYNNE MOET HENNESSY EUR0 30	700 0000 S	1/02/799	1/02/799	1/01/699	24 690 57	-42 838 23	4 167 66 P
SLOF400202	EF461414	LYNNE MOET HENNESSY EUR0 30	100 0000 S	1/01/499	1/01/599	1/01/699	3 527 22	-6 214 22	2 687 00 P
SLOF400202	EF461414	LYNNE MOET HENNESSY EUR0 30	900 0000 S	1/01/499	1/01/599	1/01/699	33 141 74	55 927 94	22 784 24 P
SLOF400202	EF461414	LYNNE MOET HENNESSY EUR0 30	2 400 0000 S	07/18/00	07/19/00	07/20/00	13 823 12	-42 506 04	28 680 92 P
SLOF400202	EF461433	SAGEM SA EUR1	300 0000 S	06/20/00	07/01/00	07/02/00	23 275 29	-94 496 80	72 221 51 P
SLOF400202	EF461433	SAGEM SA EUR1	120 0000 S	06/20/00	07/01/00	07/02/00	9 537 44	38 198 72	28 661 28 P
SLOF400202	EF461433	SAGEM SA EUR1	346 0000 S	07/06/00	07/06/00	07/06/00	28 612 33	119 267 17	490 654 84 P
SLOF400202	EF461433	SAGEM SA EUR1	200 0000 S	04/20/00	07/01/00	07/02/00	22 050 18	93 496 80	72 446 42 P
SLOF400202	EF461433	PEUGEOT SA EUR6	100 0000 S	07/07/00	07/08/00	07/09/00	23 504 61	-21 641 67	3 862 94 P
SLOF400202	EF461433	PEUGEOT SA EUR6	100 0000 S	07/07/00	07/08/00	07/09/00	34 801 54	21 641 67	3 159 67 P
SLOF400202	EF461433	PEUGEOT SA EUR6	300 0000 S	07/07/00	07/08/00	07/09/00	76 710 11	-64 925 00	11 785 11 P
SLOF400202	EF461433	PEUGEOT SA EUR6	200 0000 S	07/07/00	07/08/00	07/09/00	50 723 32	-43 283 34	7 438 98 P
SLOF400202	EF461433	PEUGEOT SA EUR6	300 0000 S	07/07/00	07/08/00	07/09/00	49 461 42	-42 283 33	6 178 09 P
SLOF400202	EF461433	PEUGEOT SA EUR6	100 0000 S	07/07/00	07/08/00	07/09/00	23 541 99	21 641 67	3 960 32 P
SLOF400202	EF461433	PEUGEOT SA EUR6	300 0000 S	04/06/99	04/07/99	04/08/99	42 532 24	-48 053 49	5 523 25 P
SLOF400202	EF461433	PEUGEOT SA EUR6	100 0000 S	04/06/99	04/07/99	04/08/99	14 018 42	16 018 50	1 999 88 P
SLOF400202	EF461433	PEUGEOT SA EUR6	100 0000 S	02/18/00	02/09/00	02/10/00	12 319 34	12 319 34	4 067 17 P
SLOF400202	EF461433	PEUGEOT SA EUR6	100 0000 S	02/11/00	02/12/00	02/13/00	64 773 86	-135 662 23	-64 838 37 P
SLOF400202	EF461433	PEUGEOT SA EUR6	2 000 0000 S	02/15/00	02/16/00	02/17/00	123 043 28	-243 209 73	118 206 35 P
SLOF400202	EF461433	TOTAL FINA ELF EUR10	1 414 0000 S	04/20/98	05/02/98	05/02/98	192 645 97	169 157 15	23 508 82 P
SLOF400202	EF461433	VALEO EUR3	1 946 0000 S	07/21/98	08/03/98	08/03/98	270 604 39	354 319 46	16 344 93 P
SLOF400202	EF461433	VALEO EUR3	600 0000 S	04/07/99	04/08/99	04/09/99	17 710 23	32 708 52	-14 998 32 P
SLOF400202	EF461433	VALEO EUR3	600 0000 S	04/07/99	04/08/99	04/09/99	32 713 17	-49 062 79	-22 349 62 P
SLOF400202	EF461433	VALEO EUR3	300 0000 S	04/07/99	04/08/99	04/09/99	13 937 73	24 531 59	11 333 66 P
SLOF400202	EF461433	VALEO EUR3	7 000 0000 S	04/06/99	04/08/99	04/09/99	13 827 84	24 531 39	10 695 53 P
SLOF400202	EF461433	PECHINEY OMD A SHS EUR 13 23	600 0000 S	04/06/99	04/07/99	04/08/99	374 737 97	229 229 13	111 508 84 P
SLOF400202	EF461433	PECHINEY OMD A SHS EUR 13 23	600 0000 S	04/06/99	04/07/99	04/08/99	14 480 83	11 109 82	3 271 01 P
SLOF400202	EF461433	PECHINEY OMD A SHS EUR 13 23	300 0000 S	04/06/99	04/07/99	04/08/99	24 494 09	22 219 64	6 274 43 P
SLOF400202	EF461433	PECHINEY OMD A SHS EUR 13 23	500 0000 S	04/06/99	04/07/99	04/08/99	20 705 88	18 516 37	2 189 51 P
SLOF400202	EF461433	PECHINEY OMD A SHS EUR 13 23	2 000 0000 S	04/06/99	04/07/99	04/08/99	109 436 92	-96 483 11	13 171 81 P
SLOF400202	EF461433	PECHINEY OMD A SHS EUR 13 23	600 0000 S	04/06/99	04/07/99	04/08/99	26 028 71	22 219 64	3 809 07 P
SLOF400202	EF461433	PECHINEY OMD A SHS EUR 13 23	300 0000 S	04/06/99	04/07/99	04/08/99	12 443 27	11 109 82	1 333 45 P
SLOF400202	EF461433	PECHINEY OMD A SHS EUR 13 23	200 0000 S	04/06/99	04/07/99	04/08/99	13 194 93	8 514 44	4 680 49 P
SLOF400202	EF461433	PECHINEY OMD A SHS EUR 13 23	400 0000 S	04/06/99	04/07/99	04/08/99	23 924 94	-17 028 88	8 906 06 P
SLOF400202	EF461433	SANOFI-SYNTHELABO EUR2	1 300 0000 S	04/06/99	04/07/99	04/08/99	97 082 09	-43 838 30	33 223 79 P
SLOF400202	EF461433	SANOFI-SYNTHELABO EUR2	200 0000 S	04/06/99	04/07/99	04/08/99	12 917 46	-4 514 44	4 407 02 P
SLOF400202	EF461433	SANOFI-SYNTHELABO EUR2	200 0000 S	04/06/99	04/07/99	04/08/99	13 234 18	8 514 44	4 709 74 P
SLOF400202	EF461433	SANOFI-SYNTHELABO EUR2	300 0000 S	04/06/99	04/07/99	04/08/99	20 092 43	-12 771 66	7 320 77 P
SLOF400202	EF461433	SANOFI-SYNTHELABO EUR2	200 0000 S	04/06/99	04/07/99	04/08/99	12 914 55	8 514 44	4 400 11 P
SLOF400202	EF461433	SANOFI-SYNTHELABO EUR2	200 0000 S	04/06/99	04/07/99	04/08/99	12 910 28	8 514 44	4 395 84 P
SLOF400202	EF461433	DANONE EUR1	200 0000 S	02/23/99	02/24/99	02/25/99	23 936 90	26 828 46	871 56 P
SLOF400202	EF461433	DANONE EUR1	300 0000 S	02/23/99	02/24/99	02/25/99	31 801 60	-40 242 70	1 441 10 P
SLOF400202	EF461433	DANONE EUR1	200 0000 S	11/01/97	11/03/97	11/05/97	26 707 46	-36 818 47	1 211 01 P
SLOF400202	EF461433	DANONE EUR1	300 0000 S	02/23/99	02/24/99	02/25/99	40 061 20	-40 242 70	-40 242 70 P
SLOF400202	EF461433	DANONE EUR1	1 100 0000 S	02/23/99	02/24/99	02/25/99	141 498 80	-147 536 36	-40 077 8 P
SLOF400202	EF461433	PEUGEOT SA EUR1	900 0000 S	07/07/00	07/08/00	07/09/00	33 190 79	-32 462 50	728 29 P
SLOF400202	EF461433	PEUGEOT SA EUR1	400 0000 S	07/07/00	07/08/00	07/09/00	14 437 78	-14 437 78	9 003 84 P
SLOF400202	EF461433	ENI TILLOO (REGD)	4 100 0000 S	07/16/96	07/17/96	07/18/96	27 036 20	-26 100 38	9 933 82 P
SLOF400202	EF461433	ENI TILLOO (REGD)	2 900 0000 S	07/16/96	07/17/96	07/18/96	20 040 70	18 461 24	1 579 46 P
SLOF400202	EF461433	ENI TILLOO (REGD)	1 100 0000 S	04/03/96	04/04/96	04/05/96	7 610 57	7 602 54	688 03 P
SLOF400202	EF461433	ENI TILLOO (REGD)	1 900 0000 S	07/16/96	07/17/96	07/18/96	13 143 52	12 093 30	1 050 22 P
SLOF400202	EF461433	ENI TILLOO (REGD)	4 700 0000 S	1/01/00	1/01/00	1/02/00	4 411 31	14 300 88	9 889 37 P
SLOF400202	EF461433	OLIVETTI SPA EUR1	21 100 0000 S	1/02/00	1/02/00	1/02/00	19 803 96	-64 201 82	-44 397 86 P
SLOF400202	EF461433	OLIVETTI SPA EUR1	22 000 0000 S	1/01/00	1/01/00	1/02/00	21 149 90	-66 940 28	-43 791 22 P
SLOF400202	EF461433	OLIVETTI SPA EUR1	28 000 0000 S	1/11/00	1/11/00	1/12/00	27 232 55	-66 390 88	-39 138 33 P
SLOF400202	EF461433	OLIVETTI SPA EUR1	10 000 0000 S	1/11/00	1/11/00	1/12/00	9 613 21	30 833 89	21 240 61 P
SLOF400202	EF461433	OLIVETTI SPA EUR1	20 600 0000 S	1/01/00	1/01/00	1/02/00	20 690 24	-63 289 00	-43 570 72 P
SLOF400202	EF461433	OLIVETTI SPA EUR1	800 0000 S	1/01/00	1/01/00	1/02/00	21 383 92	-63 114 64	-43 730 72 P
SLOF400202	EF461433	OLIVETTI SPA EUR1	12 300 0000 S	1/01/00	1/01/00	1/02/00	878 33	2 434 19	1 555 84 P
SLOF400202	EF461433	OLIVETTI SPA EUR1	18 900 0000 S	1/01/00	1/01/00	1/02/00	13 392 30	-37 423 71	24 033 21 P
SLOF400202	EF461433	OLIVETTI SPA EUR1	38 900 0000 S	1/01/00	1/01/00	1/02/00	52 688 92	-118 362 39	-43 675 67 P

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SLOF4002002	EL3594234	OLIVETTI SPA EUR1	6 000 000 5	10/31/00	11/01/00	11/02/00	9 946 92	18 256 44	8 269 32 P
SLOF4002002	EL7032364	OLIVETTI SPA SUBRTS 09-MAR-01	148 000 000 5	10/31/00	11/01/00	11/02/00	9 860 51	0 00	680 51 P
SLOF4002002	EL7032364	OLIVETTI SPA SUBRTS 09-MAR-01	21 700 000 5	11/10/00	11/01/00	11/12/00	131 96	0 00	131 96 P
SLOF4002002	EL7032364	OLIVETTI SPA SUBRTS 09-MAR-01	9 300 000 5	11/10/00	11/01/00	11/12/00	29 93	0 00	29 93 P
SLOF4002002	EL7032364	OLIVETTI SPA SUBRTS 09-MAR-01	148 000 000 5	10/31/00	11/01/00	11/02/00	1 497 11	0 00	1 497 11 P
SLOF4002002	EL7032364	OLIVETTI SPA SUBRTS 09-MAR-01	29 700 000 5	11/10/00	11/10/00	11/12/00	30 32	0 00	30 32 P
SLOF4002002	EL7032364	OLIVETTI SPA SUBRTS 09-MAR-01	9 300 000 5	11/10/00	11/12/00	11/12/00	94 08	0 00	94 08 P
SLOF4002002	EL7145051	ENI EUR1	2 850 000 5	11/21/96	11/22/96	11/23/96	35 437 12	33 194 66	2 242 46 P
SLOF4002002	EL7145051	ENI EUR1	1 700 000 5	11/21/96	11/21/96	11/21/96	21 140 20	19 820 33	1 319 87 P
SLOF4002002	EL7145051	ENI EUR1	8 050 000 5	12/03/96	12/03/96	12/07/96	100 694 30	87 835 61	12 238 73 P
SLOF4002002	EL7145051	ENI EUR1	2 800 000 5	11/07/96	11/08/96	11/09/96	37 213 03	-34 330 36	2 792 37 P
SLOF4002002	EL7145051	ENI EUR1	8 200 000 5	11/12/96	11/13/96	11/14/96	110 606 44	-47 453 81	23 150 63 P
SLOF4002002	EL7145051	ENI EUR1	200 000 5	11/12/96	11/13/96	11/14/96	2 671 77	2 107 37	564 40 P
SLOF4002002	EL7145051	ENI EUR1	1 950 000 5	11/21/96	11/21/96	11/21/96	76 049 78	22 712 14	3 333 64 P
SLOF4002002	EL7145051	ENI EUR1	950 000 5	12/01/96	12/06/96	12/07/96	11 517 83	10 348 05	1 169 80 P
SLOF4002002	EL7145051	ENI EUR1	7 500 000 5	01/29/97	01/30/97	01/31/97	90 330 42	73 890 49	15 039 93 P
SLOF4002002	EL7145051	ENI EUR1	950 000 5	04/28/97	04/29/97	04/30/97	11 317 83	9 276 88	2 241 17 P
SLOF4002002	EL3772669	HYUNDAI MOTOR CO GDR EACH REPR	6 880 000 5	11/29/01	11/01/01	12/01/01	72 112 72	-75 129 60	3 016 18 P
SLOF4002002	EL3772669	HYUNDAI MOTOR CO GDR EACH REPR	900 000 5	12/03/01	12/04/01	12/05/01	9 340 00	9 033 33	486 47 P
SLOF4002002	EL3772669	HYUNDAI MOTOR CO GDR EACH REPR	3 040 000 5	12/03/01	12/04/01	12/05/01	31 339 00	30 983 18	359 82 P
SLOF4002002	EN3207061	ABN AMRO HLDGS NV EUR0 56	1 946 000 5	01/10/00	01/11/00	01/12/00	30 377 56	-45 926 50	15 548 84 P
SLOF4002002	EN3207061	ABN AMRO HLDGS NV EUR0 56	2 100 000 5	01/11/00	01/12/00	01/13/00	32 781 54	-49 232 94	16 475 30 P
SLOF4002002	EN3207061	ABN AMRO HLDGS NV EUR0 56	834 000 5	02/04/00	01/13/00	01/14/00	13 231 16	19 367 38	-6 236 32 P
SLOF4002002	EN3207061	ABN AMRO HLDGS NV EUR0 56	2 346 000 5	02/04/00	02/09/00	02/10/00	35 010 31	-49 909 77	14 899 46 P
SLOF4002002	EN3207061	ABN AMRO HLDGS NV EUR0 56	4 014 000 5	02/11/00	02/12/00	02/13/00	60 499 49	-84 006 45	23 506 96 P
SLOF4002002	EN3207061	ABN AMRO HLDGS NV EUR0 56	146 000 5	01/12/00	01/13/00	01/14/00	5 138 81	7 927 77	2 789 96 P
SLOF4002002	EN3207061	ABN AMRO HLDGS NV EUR0 56	1 900 000 5	02/04/00	02/05/00	02/06/00	28 232 73	-40 812 37	12 182 84 P
SLOF4002002	EN3207061	ABN AMRO HLDGS NV EUR0 56	700 000 5	02/07/00	02/08/00	02/09/00	10 436 90	14 771 27	-4 334 37 P
SLOF4002002	EN3451824	HEINEKEN NV NLG3	3 224 000 5	02/04/00	02/09/00	02/10/00	48 216 67	-69 226 93	20 710 26 P
SLOF4002002	EN3451824	HEINEKEN NV NLG3	100 000 5	10/27/99	10/28/99	10/29/99	6 108 21	-5 030 36	1 077 85 P
SLOF4002002	EN3451824	HEINEKEN NV NLG3	200 000 5	06/28/99	06/29/99	06/30/99	12 316 42	10 538 93	1 647 69 P
SLOF4002002	EN3451824	HEINEKEN NV NLG3	300 000 5	06/28/99	06/29/99	06/30/99	18 324 62	16 158 34	2 166 28 P
SLOF4002002	EN3451824	HEINEKEN NV NLG3	300 000 5	06/18/99	06/19/99	06/20/99	18 324 62	16 192 48	2 131 14 P
SLOF4002002	EN3451824	HEINEKEN NV NLG3	200 000 5	06/15/99	06/16/99	06/17/99	12 216 42	-10 903 89	1 213 53 P
SLOF4002002	EN3451824	HEINEKEN NV NLG3	300 000 5	04/06/99	04/07/99	04/08/99	10 112 27	-7 979 98	2 133 29 P
SLOF4002002	EN3451824	HEINEKEN NV NLG3	4 500 000 5	04/06/99	04/07/99	04/08/99	91 335 30	71 810 79	19 515 31 P
SLOF4002002	EN3451824	HEINEKEN NV NLG3	62 000 5	05/03/01	05/04/01	05/05/01	21 18	0 00	21 18 P
SLOF4002002	EN3451824	HEINEKEN NV NLG3	12 000 5	09/11/01	09/12/01	09/13/01	4 47	0 00	4 47 P
SLOF4002002	EN2984116	ABEGON NV NTS FROM SHS (OPEN)	74 000 5	05/04/01	05/05/01	05/06/01	19 04	0 00	19 04 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	5 200 000 5	07/12/99	07/13/99	07/14/99	56 264 07	39 346 00	16 818 07 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	3 500 000 5	07/12/99	07/13/99	07/14/99	58 380 84	-41 827 30	16 553 34 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	3 100 000 5	07/12/99	07/13/99	07/14/99	32 335 20	-33 525 30	9 156 78 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	1 400 000 5	07/12/99	07/13/99	07/14/99	14 534 24	10 647 00	3 907 24 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	800 000 5	07/20/99	07/21/99	07/22/99	8 216 71	7 086 37	1 200 14 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	1 000 000 5	07/20/99	07/21/99	07/22/99	10 241 90	8 631 21	1 489 66 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	4 200 000 5	07/12/99	07/13/99	07/14/99	42 298 48	31 941 00	11 037 48 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	1 200 000 5	07/12/99	07/13/99	07/14/99	21 917 33	-15 970 30	5 947 03 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	1 500 000 5	07/20/99	07/21/99	07/22/99	14 444 20	-13 287 32	1 156 88 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	4 100 000 5	07/20/99	07/21/99	07/22/99	42 634 38	36 218 66	6 335 72 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	1 100 000 5	07/20/99	07/21/99	07/22/99	11 010 80	9 744 03	1 266 46 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	1 000 000 5	07/20/99	07/21/99	07/22/99	9 929 29	8 638 21	1 077 52 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	1 000 000 5	07/20/99	07/21/99	07/22/99	9 929 29	7 364 92	1 839 42 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	79 0300 5	10/03/96	10/03/96	10/03/96	2 341 77	-1 897 77	449 00 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	44 0300 5	10/03/96	10/03/96	10/03/96	1 226 99	1 051 34	223 45 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	24 0100 5	10/03/96	10/03/96	10/03/96	1 226 99	1 051 34	223 45 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	233 9100 5	10/21/97	10/22/97	10/23/97	12 440 71	9 904 32	2 536 19 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	212 000 5	12/22/00	12/23/00	12/24/00	10 667 28	10 222 70	447 28 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	34 000 5	12/22/00	12/23/00	12/24/00	2 723 95	2 603 69	120 06 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	214 000 5	01/11/01	01/12/01	01/13/01	10 794 89	8 107 72	2 691 16 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	202 000 5	12/22/00	12/23/00	12/24/00	20 692 37	19 204 34	1 500 83 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	423 000 5	12/22/00	12/23/00	12/24/00	11 261 97	10 849 36	411 41 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	240 000 5	12/22/00	12/23/00	12/24/00	12 150 43	11 572 86	577 57 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	18 7500 5	08/18/99	08/19/99	08/20/99	919 73	783 45	136 28 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	47 0300 5	08/18/99	08/19/99	08/20/99	2 306 32	-1 580 38	746 34 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	112 000 5	08/18/99	08/19/99	08/20/99	5 497 77	3 699 07	1 808 70 P
SLOF4002002	EP9117184	PORTUGAL TELECOM SCRS SA EUR1	384 3900 5	11/06/00	11/07/00	11/08/00	18 839 17	2 883 00	13 970 17 P

Account Number	Account Name	Balance	Debit	Credit	Balance	Debit	Credit	Balance	Debit	Credit
14021002	SYNGENTA AG CHT10	102600 \$			477230			33583		13647 P
14021002	SYNGENTA AG CHT10	426900 \$			288159			204976		33605 P
14021002	SYNGENTA AG CHT10	480300 \$			386908			270083		16823 P
14021002	SYNGENTA AG CHT10	173900 \$			96736			38439		19177 P
14021002	SYNGENTA AG CHT10	1961100 \$			921932 P			821932 P		21932 P
14021002	SYNGENTA AG CHT10	093900 \$			4398			4398		4398 P
14021002	SYNGENTA AG CHT10	2360000 \$			1413331			1379099		34233 P
14021002	SYNGENTA AG CHT10	2670000 \$			1323072			946830		946830 P
14021002	SYNGENTA AG CHT10	2430000 \$			1150949			466814		466814 P
14021002	SYNGENTA AG CHT10	1208900 \$			567940			42274		42274 P
14021002	SYNGENTA AG CHT10	90000 \$			37880			-31483		3791 P
14021002	SYNGENTA AG CHT10	70000 \$			37880			-17632		1157 P
14021002	SYNGENTA AG CHT10	40000 \$			18789			-133127		12023 P
14021002	SYNGENTA AG CHT10	3473900 \$			163227			-81672		18033 P
14021002	SYNGENTA AG CHT10	200000 \$			93943			-69840		30491 P
14021002	SYNGENTA AG CHT10	213400 \$			100331			166240		166240 P
14021002	SYNGENTA AG CHT10	3976000 \$			182287			226678		4130 P
14021002	SYNGENTA AG CHT10	4729000 \$			220540			35597		41903 P
14021002	SYNGENTA AG CHT10	210000 \$			97502			-61961		84292 P
14021002	SYNGENTA AG CHT10	1237400 \$			53105			-43896		32993 P
14021002	SYNGENTA AG CHT10	2620000 \$			1228481			929099		22933 P
14021002	SYNGENTA AG CHT10	60000 \$			120532			982077		22143 P
14021002	COMPARAGNIE FINANCIERE RICH AG	50000 \$			1013307			418397		154910 P
14021002	COMPARAGNIE FINANCIERE RICH AG	170000 \$			3444032			2782330		66150 P
14021002	COMPARAGNIE FINANCIERE RICH AG	170000 \$			882287			180618		180618 P
14021002	NOVARTIS AG REED CHT20	180000 \$			9062615			9670942		40831 P
14021002	NOVARTIS AG REED CHT20	510000 \$			1916036			3718218		18021 P
14021002	PUBLIGROUPE AG CHT20 REED	470000 \$			439206			-921876		432670 P
14021002	PUBLIGROUPE AG CHT20 REED	120000 \$			52400			-349117		-349117 P
14021002	PUBLIGROUPE AG CHT20 REED	130000 \$			032700			-897830		1015624 P
14021002	PUBLIGROUPE AG CHT20 REED	40000 \$			1249819			2265443		307292 P
14021002	PUBLIGROUPE AG CHT20 REED	260000 \$			160188			307292		307292 P
14021002	PUBLIGROUPE AG CHT20 REED	260000 \$			061500			1315419		596932 P
14021002	PUBLIGROUPE AG CHT20 REED	180000 \$			061500			720176		369922 P
14021002	PUBLIGROUPE AG CHT20 REED	90000 \$			061600			-3760921		2178635 P
14021002	PUBLIGROUPE AG CHT20 REED	470000 \$			061600			3458111		1378336 P
14021002	PUBLIGROUPE AG CHT20 REED	470000 \$			0317200			-251013		107113 P
14021002	PUBLIGROUPE AG CHT20 REED	340000 \$			031200			1430330		107113 P
14021002	PUBLIGROUPE AG CHT20 REED	140000 \$			031900			588947		588947 P
14021002	PUBLIGROUPE AG CHT20 REED	230000 \$			061600			-1840431		1490179 P
14021002	PUBLIGROUPE AG CHT20 REED	640000 \$			061600			3121234		3121234 P
14021002	PUBLIGROUPE AG CHT20 REED	290000 \$			021099			-4103099		-4103099 P
14021002	SWISSCOM AG CHT23	980000 \$			1008798			-1522079		-1522079 P
14021002	SWISSCOM AG CHT23	2220000 \$			021099			980279		980279 P
14021002	NOVARTIS AG CHT20 (REGID)	2128000 \$			021099			1018844		1018844 P
14021002	NOVARTIS AG CHT20 (REGID)	2053000 \$			0822897			-8170606		1259778 P
14021002	COMPARAGNIE FINANCIERE RICHEMONT	5220000 \$			0822897			8137879		1259778 P
14021002	COMPARAGNIE FINANCIERE RICHEMONT	2360000 \$			0406099			244607		244607 P
14021002	COMPARAGNIE FINANCIERE RICHEMONT	6550000 \$			0406099			3676240		1028410 P
14021002	COMPARAGNIE FINANCIERE RICHEMONT	1059000 \$			0406099			1073737		1073737 P
14021002	COMPARAGNIE FINANCIERE RICHEMONT	8630000 \$			0406099			1744305		1744305 P
14021002	COMPARAGNIE FINANCIERE RICHEMONT	9180000 \$			0406099			1412334		1412334 P
14021002	COMPARAGNIE FINANCIERE RICHEMONT	6180000 \$			0406099			-1044275		227036 P
14021002	DIXONS GROUP (NEW) ORD	12790000 \$			011600			18272487		18272487 P
14021002	DIXONS GROUP (NEW) ORD	7300000 \$			011500			2729504		2729504 P
14021002	DIXONS GROUP (NEW) ORD	40700000 \$			011400			19156934		19156934 P
14021002	DIXONS GROUP (NEW) ORD	12760000 \$			011400			637233		637233 P
14021002	DIXONS GROUP (NEW) ORD	65240000 \$			0629000			-833940		833940 P
14021002	DIXONS GROUP (NEW) ORD	28000000 \$			0629000			983438		983438 P
14021002	DIXONS GROUP (NEW) ORD	8600000 \$			0629000			3549724		3549724 P
14021002	DIXONS GROUP (NEW) ORD	19720000 \$			0629000			-413962		131864 P

Alfred P Sloan Foundation  
 Taxpayer Identification #13-1623877

SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 600 000 5	02/22/00	03/23/00	03/24/00	14 349 39	16 799 43	2 450 24 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 200 000 5	02/25/00	02/26/00	02/27/00	28 699 23	27 137 47	1 561 31 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 100 000 5	02/25/00	02/26/00	02/27/00	9 863 34	9 228 64	536 70 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	5 200 000 5	02/24/00	03/23/00	03/24/00	48 525 17	54 223 33	-3 700 36 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	4 900 000 5	02/24/00	03/23/00	03/24/00	45 725 62	51 097 13	-5 371 51 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 486 000 5	02/22/00	03/23/00	03/24/00	40 564 16	45 883 14	-5 318 98 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 214 000 5	02/24/00	03/23/00	03/24/00	22 962 21	26 102 74	-3 140 53 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 300 000 5	02/16/00	02/17/00	02/18/00	11 213 32	12 639 37	-1 446 32 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 800 000 5	02/16/00	02/17/00	02/18/00	12 643 97	12 136 63	507 34 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	400 000 5	02/16/00	02/17/00	02/18/00	16 995 12	16 804 97	190 53 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 300 000 5	02/16/00	02/17/00	02/18/00	3 767 48	3 734 35	33 53 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 300 000 5	02/25/00	02/26/00	02/27/00	11 910 16	11 024 76	885 40 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 400 000 5	02/16/00	02/17/00	02/18/00	12 826 23	13 070 22	-247 99 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	3 300 000 5	02/25/00	02/26/00	02/27/00	30 223 30	27 943 92	2 279 32 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	300 000 5	02/25/00	02/26/00	02/27/00	2 748 30	2 544 17	204 33 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 900 000 5	01/10/00	01/11/00	01/12/00	38 639 34	43 566 92	-4 927 58 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 600 000 5	12/13/99	12/14/99	12/15/99	26 429 70	33 002 75	-6 573 05 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	3 900 000 5	01/10/00	01/11/00	01/12/00	39 644 34	44 713 42	-5 068 88 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	400 000 5	12/10/99	12/11/99	12/12/99	4 079 02	4 846 98	-877 96 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 000 000 5	12/13/99	12/14/99	12/15/99	20 393 08	23 386 73	-2 993 65 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 900 000 5	12/10/99	12/11/99	12/12/99	19 104 97	23 023 17	-3 918 17 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	3 700 000 5	02/07/00	02/08/00	02/09/00	38 734 01	36 199 33	2 534 68 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	5 300 000 5	02/06/00	02/09/00	02/10/00	35 512 31	34 300 44	1 211 87 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	700 000 5	02/06/00	02/09/00	02/10/00	7 251 66	7 171 76	79 90 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 400 000 5	02/10/00	02/11/00	02/12/00	14 079 31	14 131 22	-51 91 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 000 000 5	02/11/00	02/12/00	02/13/00	20 219 01	20 233 18	-14 17 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	300 000 5	01/10/00	01/11/00	01/12/00	3 167 89	3 439 49	-271 60 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	12 400 000 5	02/04/00	02/05/00	02/06/00	130 939 30	120 921 63	10 017 63 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 300 000 5	02/07/00	02/08/00	02/09/00	13 227 33	12 704 63	522 70 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	11 900 000 5	04/06/99	04/07/99	04/08/99	43 705 30	46 039 07	-2 333 77 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	19 763 000 5	04/06/99	04/07/99	04/08/99	76 108 95	76 439 64	349 27 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 000 5	04/06/99	04/07/99	04/08/99	3 89	0 00	3 89 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	3 000 5	12/13/99	12/14/99	12/15/99	11 86	0 00	11 86 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	31 663 000 5	04/06/99	04/07/99	04/08/99	61 977 41	39 957 30	2 019 91 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 000 5	04/06/99	04/07/99	04/08/99	1 96	0 00	1 96 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	3 000 5	12/13/99	12/14/99	12/15/99	3 87	0 00	3 87 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 100 000 5	07/14/00	07/15/00	07/16/00	12 881 33	9 234 39	3 621 14 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 800 000 5	07/14/00	07/15/00	07/16/00	10 644 44	-1 375 03	3 073 39 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	3 100 000 5	07/14/00	07/15/00	07/16/00	21 597 38	13 130 10	8 467 28 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 100 000 5	07/14/00	07/15/00	07/16/00	2 347 41	1 683 34	664 07 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	209 000 5	07/14/00	07/15/00	07/16/00	35 027 67	37 829 37	-2 801 70 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 400 000 5	07/14/00	07/15/00	07/16/00	2 259 85	1 683 34	576 51 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 400 000 5	07/14/00	07/15/00	07/16/00	26 720 30	20 200 13	6 520 17 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 000 000 5	07/14/00	07/15/00	07/16/00	22 673 95	-16 833 44	3 840 31 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	3 000 000 5	07/14/00	07/15/00	07/16/00	34 919 25	23 250 16	9 669 09 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 700 000 5	07/14/00	07/15/00	07/16/00	19 439 37	14 308 42	5 130 95 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 700 000 5	07/14/00	07/15/00	07/16/00	30 119 11	24 231 48	5 887 63 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 200 000 5	07/14/00	07/15/00	07/16/00	24 703 24	19 749 48	4 953 26 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 000 000 5	07/14/00	07/15/00	07/16/00	23 133 94	17 934 43	5 199 31 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 900 000 5	07/14/00	07/15/00	07/16/00	20 915 48	17 765 86	3 149 62 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	3 000 000 5	07/14/00	07/15/00	07/16/00	3 318 74	2 692 16	6 625 98 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	4 200 000 5	07/14/00	07/15/00	07/16/00	70 690 37	55 631 74	14 948 63 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	6 200 000 5	06/23/00	07/01/00	07/02/00	106 199 38	89 764 37	16 435 13 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 968 000 5	04/07/99	04/08/99	04/09/99	9 830 16	10 045 33	-215 16 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	9 232 000 5	04/08/99	04/09/99	04/10/99	46 113 84	49 143 44	-3 029 60 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 600 000 5	04/08/99	04/09/99	04/10/99	13 143 00	13 840 22	-697 22 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 100 000 5	04/07/99	04/08/99	04/09/99	10 283 00	11 229 33	-946 33 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	5 016 000 5	04/07/99	04/08/99	04/09/99	22 993 33	23 602 41	-609 06 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	1 884 000 5	04/07/99	04/08/99	04/09/99	8 637 01	9 616 36	-979 35 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 906 000 5	04/07/99	04/08/99	04/09/99	13 130 47	14 833 19	-1 702 32 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	5 900 000 5	04/06/99	04/07/99	04/08/99	29 749 57	23 123 42	6 626 15 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 000 5	04/06/99	04/07/99	04/08/99	23 181 36	19 905 36	3 275 80 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 000 5	04/06/99	04/07/99	04/08/99	27 872 04	19 905 36	7 966 48 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 000 5	04/06/99	04/07/99	04/08/99	27 704 84	19 905 36	7 799 38 P
SL0F4002002	EX0170611	LLOYDS TSB GROUP ORD 25P	2 000 5	04/06/99	04/07/99	04/08/99	27 912 43	19 905 36	8 006 87 P





Alfred P. Sloan Foundation  
 Taxpayer Identification #13-1623877

SLOF4002002	F16642139	NIKON Y50	3 000 0000 S	0406599	0407999	0408599	27 031 88	-38 136 26	11 004 35 P
SLOF4002002	F16642139	NIKON Y50	3 000 0000 S	0406599	0407999	0408599	24 191 71	38 136 26	13 964 33 P
SLOF4002002	F16642139	NIKON Y50	4 000 0000 S	0406599	0407999	0408599	34 283 41	50 841 33	16 264 94 P
SLOF4002002	F16642139	NIKON Y50	1 000 0000 S	0406599	0407999	0408599	8 786 80	12 712 09	3 923 29 P
SLOF4002002	F16642139	NIKON Y50	3 000 0000 S	0406599	0407999	0408599	28 106 77	-38 136 26	9 879 49 P
SLOF4002002	F16642139	NIKON Y50	2 000 0000 S	0406599	0407999	0408599	19 930 40	25 424 17	5 473 77 P
SLOF4002002	F16642139	NIKON Y50	2 000 0000 S	0406599	0407999	0408599	21 932 21	23 424 17	3 491 96 P
SLOF4002002	F16642139	NIKON Y50	4 000 0000 S	0406599	0407999	0408599	44 599 01	-50 841 33	-6 249 34 P
SLOF4002002	F16642139	NIKON Y50	1 000 0000 S	0406599	0407999	0408599	10 876 16	-12 712 09	1 835 93 P
SLOF4002002	F16642139	NIKON Y50	2 000 0000 S	0406599	0407999	0408599	20 049 59	23 424 17	3 374 31 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406599	0407999	0408599	20 875 69	11 298 85	9 576 84 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406599	0407999	0408599	20 417 43	11 298 85	9 148 60 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406599	0407999	0408599	31 176 86	18 831 42	14 345 44 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406599	0407999	0408599	27 023 16	15 063 14	11 958 02 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406599	0407999	0408599	20 213 23	11 298 85	8 916 31 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406599	0407999	0408599	27 018 43	15 063 14	12 023 30 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	6 000 0000 S	0406599	0407999	0408599	39 775 12	22 997 70	17 177 43 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406599	0407999	0408599	27 241 92	15 063 14	12 176 78 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	10 000 0000 S	0406599	0407999	0408599	66 750 39	37 662 84	29 087 55 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406599	0407999	0408599	19 991 02	11 298 85	8 692 17 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406599	0407999	0408599	20 973 11	-11 298 85	9 674 26 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406599	0407999	0408599	26 966 20	-15 063 14	11 901 06 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406599	0407999	0408599	19 972 03	11 298 85	8 673 20 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406599	0407999	0408599	20 333 23	11 298 85	9 034 40 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406599	0407999	0408599	20 034 31	11 298 86	8 735 45 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406599	0407999	0408599	19 997 33	11 298 85	8 693 50 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	1 000 0000 S	0406599	1211899	0408599	6 664 12	-4 358 27	2 305 85 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406599	0407999	0408599	22 184 18	15 063 13	7 119 05 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406599	0407999	0408599	21 741 93	15 063 14	6 678 79 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406599	0407999	0408599	21 486 03	6 420 90 P	6 420 90 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406599	0407999	0408599	21 511 57	15 063 14	6 446 43 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	1 000 0000 S	0406599	0407999	0408599	5 374 58	3 766 28	1 608 30 P
SLOF4002002	F16775218	SAHKO CO Y50	1 000 0000 S	1189599	1110599	0408599	20 273 67	-27 137 27	-6 853 60 P
SLOF4002002	F16821501	SONY CORP Y50	400 0000 S	0406599	0407999	0408599	19 184 73	-19 082 59	802 14 P
SLOF4002002	F16821501	SONY CORP Y50	300 0000 S	0723598	0723598	0408599	22 614 53	7 803 30	14 809 23 P
SLOF4002002	F16821501	SONY CORP Y50	1 200 0000 S	0723598	0723598	0408599	91 911 36	-31 221 19	60 690 37 P
SLOF4002002	F16821501	SONY CORP Y50	600 0000 S	0723598	0723598	0408599	45 416 78	15 610 59	29 806 19 P
SLOF4002002	F16821501	SONY CORP Y50	300 0000 S	0723598	0723598	0408599	22 387 96	7 803 30	14 582 66 P
SLOF4002002	F16821501	SONY CORP Y50	640 0000 S	0406599	0407999	0408599	46 894 54	30 332 14	16 562 40 P
SLOF4002002	F16821501	SONY CORP Y50	360 0000 S	0723598	0723598	0408599	19 030 91	-6 764 59	12 266 32 P
SLOF4002002	F16821501	SONY CORP Y50	300 0000 S	0406599	0407999	0408599	22 121 89	14 311 94	7 809 95 P
SLOF4002002	F16821501	SONY CORP Y50	500 0000 S	0406599	0407999	0408599	36 132 71	23 633 23	12 279 48 P
SLOF4002002	F16821501	SONY CORP Y50	1 000 0000 S	0406599	0407999	0408599	49 373 80	-47 706 47	1 667 33 P
SLOF4002002	F16821501	SONY CORP Y50	400 0000 S	0406599	0407999	0408599	20 406 86	19 082 59	1 324 27 P
SLOF4002002	F16821501	SONY CORP Y50	100 0000 S	0406599	0407999	0408599	3 086 59	-4 770 63	315 94 P
SLOF4002002	F16821501	SONY CORP Y50	200 0000 S	0406599	0407999	0408599	14 623 39	9 541 29	5 082 10 P
SLOF4002002	F16869138	THK CO Y50	4 000 0000 S	0406599	0407999	0408599	49 432 93	-41 382 46	11 979 51 P
SLOF4002002	F16869138	THK CO Y50	3 000 0000 S	0406599	0407999	0408599	59 334 06	76 721 07	-17 194 01 P
SLOF4002002	F16869138	THK CO Y50	4 000 0000 S	0406599	0407999	0408599	49 383 28	-41 382 46	11 979 51 P
SLOF4002002	F16869138	THK CO Y50	3 000 0000 S	0406599	0407999	0408599	61 218 49	76 721 08	15 509 59 P
SLOF4002002	F16869138	THK CO Y50	6 200 0000 S	0406599	0407999	0408599	81 250 06	-93 142 81	13 592 25 P
SLOF4002002	F16869138	THK CO Y50	1 400 0000 S	0406599	0407999	0408599	22 033 44	27 622 11	5 588 67 P
SLOF4002002	F16870490	ADVANTEST Y50	300 0000 S	0406599	0407999	0408599	27 167 91	24 828 16	2 339 75 P
SLOF4002002	F16870490	ADVANTEST Y50	300 0000 S	0406599	0407999	0408599	26 679 74	24 828 16	1 842 58 P
SLOF4002002	F16870465	TAIYO YUDBEN CO Y50	1 000 0000 S	0180700	0180700	0408599	27 130 84	-48 442 38	-21 311 54 P
SLOF4002002	F16870465	TAIYO YUDBEN CO Y50	1 000 0000 S	1211099	1211099	0408599	27 572 77	-48 681 38	21 115 61 P
SLOF4002002	F16870465	TAIYO YUDBEN CO Y50	1 000 0000 S	0109000	0109000	0408599	12 870 19	-46 831 56	-33 961 37 P
SLOF4002002	F16870465	TAIYO YUDBEN CO Y50	1 000 0000 S	0111800	0119000	0408599	12 870 19	-48 156 66	33 284 47 P
SLOF4002002	F16870465	TAIYO YUDBEN CO Y50	1 000 0000 S	0311000	0311000	0408599	15 293 27	36 441 03	-41 147 76 P
SLOF4002002	F16870465	TAIYO YUDBEN CO Y50	1 000 0000 S	0122000	0122000	0408599	15 293 27	-46 843 88	31 550 61 P
SLOF4002002	F16870465	TAIYO YUDBEN CO Y50	1 000 0000 S	0310700	0310700	0408599	15 293 27	-39 198 21 P	34 591 48

SLOF400202	F16870564	TAIYO YU DEN CO Y30	2,000,000.5	01/15/00	06/21/00	01/72/00	01/71/00	23,610.20	93,568.83	-67,958.63
SLOF400202	F16894360	TOKYO SEMI TUN Y30	100,000.5	04/06/99	06/22/00	06/23/00	06/08/99	12,263.54	12,263.54	-4,790.41
SLOF400202	F16893679	TOKYO ELECTRON Y30	300,000.5	04/06/99	04/07/99	04/07/99	04/08/99	23,393.98	16,446.79	6,946.19
SLOF400202	F16893679	TOKYO ELECTRON Y30	300,000.5	04/06/99	04/07/99	04/08/99	04/08/99	19,615.83	16,446.79	3,169.04
SLOF400202	F16893679	TOKYO ELECTRON Y30	300,000.5	04/06/99	04/07/99	04/08/99	04/08/99	33,642.35	-27,411.32	6,231.23
SLOF400202	F16893679	TOKYO ELECTRON Y30	300,000.5	04/06/99	04/07/99	04/08/99	04/08/99	21,119.72	-16,446.79	4,672.93
SLOF400202	F16893679	TOKYO ELECTRON Y30	300,000.5	04/06/99	04/07/99	04/08/99	04/08/99	31,312.67	-27,411.32	4,101.35
SLOF400202	F16893443	TOKYU CORP Y30	4,000,000.5	08/03/00	08/03/00	08/04/00	08/04/00	24,393.87	20,081.04	4,312.83
SLOF400202	F16897147	TOKAY INDUSTRIES INC Y30	4,000,000.5	09/12/00	09/12/00	09/15/00	09/16/00	13,351.48	14,950.43	-1,598.95
SLOF400202	F16897147	TOKAY INDUSTRIES INC Y30	2,000,000.5	09/27/00	09/27/00	09/28/00	09/29/00	6,813.74	-7,626.94	751.20
SLOF400202	F16897147	TOKAY INDUSTRIES INC Y30	4,000,000.5	09/13/00	09/13/00	09/15/00	09/16/00	13,800.22	14,950.43	-1,150.21
SLOF400202	F16897147	TOKAY INDUSTRIES INC Y30	2,000,000.5	09/13/00	09/13/00	09/15/00	09/16/00	6,903.22	7,475.21	-571.99
SLOF400202	F16897147	TOKAY INDUSTRIES INC Y30	6,000,000.5	09/12/00	09/12/00	09/13/00	09/14/00	20,092.70	22,067.79	-1,975.09
SLOF400202	F16897147	TOKAY INDUSTRIES INC Y30	2,000,000.5	09/13/00	09/13/00	09/14/00	09/15/00	20,092.70	22,199.56	-2,106.86
SLOF400202	F16900214	TOSTEM CORP Y30	2,000,000.5	12/13/00	12/14/00	12/15/00	12/16/00	33,258.85	27,996.36	5,262.49
SLOF400202	F16900214	TOSTEM CORP Y30	2,000,000.5	12/01/00	12/02/00	12/03/00	12/04/00	12,031.00	28,499.92	-16,468.92
SLOF400202	F16900214	TOSTEM CORP Y30	1,000,000.5	12/04/00	12/05/00	12/06/00	12/07/00	17,344.14	14,232.94	3,111.20
SLOF400202	F16900214	TOSTEM CORP Y30	2,000,000.5	11/29/00	11/30/00	12/01/00	12/02/00	34,732.96	27,373.92	7,359.04
SLOF400202	F16900214	TOSTEM CORP Y30	2,000,000.5	11/29/00	12/01/00	12/02/00	12/03/00	34,732.96	28,419.54	6,313.42
SLOF400202	F16900214	TOSTEM CORP Y30	2,000,000.5	12/04/00	12/05/00	12/06/00	12/07/00	16,249.98	14,323.93	1,926.05
SLOF400202	F16900214	TOSTEM CORP Y30	2,000,000.5	12/13/00	12/14/00	12/15/00	12/16/00	32,375.96	27,996.36	4,379.60
SLOF400202	F16900214	TOSTEM CORP Y30	1,000,000.5	12/13/00	12/14/00	12/15/00	12/16/00	16,066.53	13,948.18	2,118.35
SLOF400202	F16900214	TOSTEM CORP Y30	1,000,000.5	12/26/00	12/27/00	12/28/00	12/29/00	16,066.53	13,203.05	2,863.48
SLOF400202	F16900214	TOSTEM CORP Y30	1,000,000.5	01/17/01	01/18/01	01/19/01	01/20/01	16,244.59	11,437.93	4,806.66
SLOF400202	F16900214	TOSTEM CORP Y30	1,000,000.5	12/26/00	12/27/00	12/28/00	12/29/00	16,066.11	-13,203.05	2,863.66
SLOF400202	F16900214	TOSTEM CORP Y30	1,000,000.5	01/17/01	01/18/01	01/19/01	01/20/01	16,066.11	11,437.94	4,628.17
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	12/07/00	12/08/00	12/09/00	12/10/00	25,613.71	-47,181.13	21,572.42
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	11/26/00	11/26/00	11/26/00	11/26/00	24,314.84	-47,012.23	22,697.39
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	11/26/00	11/26/00	11/26/00	11/26/00	24,314.29	-46,219.09	21,904.80
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	11/27/00	11/28/00	11/29/00	11/29/00	24,314.29	-46,939.80	-22,625.51
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	11/27/00	11/28/00	11/29/00	11/29/00	24,802.51	-46,939.80	-22,137.29
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	11/26/00	11/26/00	11/26/00	11/26/00	24,802.51	-47,103.36	22,300.85
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	350,000.5	04/06/99	04/07/99	04/08/99	04/08/99	16,350.26	10,261.30	6,088.96
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	170,000.5	04/06/99	04/07/99	04/08/99	04/08/99	10,196.26	-4,977.82	5,218.44
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	04/06/99	04/07/99	04/08/99	04/08/99	20,542.52	-4,309.83	3,227.51
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	260,000.5	04/06/99	04/07/99	04/08/99	04/08/99	10,671.96	-8,990.97	1,780.99
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	04/06/99	04/07/99	04/08/99	04/08/99	75,176.16	-41,456.46	35,720.46
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	950,000.5	04/06/99	04/07/99	04/08/99	04/08/99	75,066.12	-38,097.70	36,962.42
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	230,000.5	04/06/99	04/07/99	04/08/99	04/08/99	13,379.80	-9,440.58	4,139.22
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	370,000.5	04/06/99	04/07/99	04/08/99	04/08/99	34,448.18	13,187.02	19,261.16
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	310,000.5	04/06/99	04/07/99	04/08/99	04/08/99	45,223.23	20,813.46	24,410.77
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	120,000.5	04/06/99	04/07/99	04/08/99	04/08/99	-4,923.52	-5,566.48	6,489.96
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	04/06/99	04/07/99	04/08/99	04/08/99	48,292.48	25,038.06	23,254.42
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	2,390,000.5	04/06/99	04/07/99	04/08/99	04/08/99	212,639.00	106,309.14	106,329.86
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	350,000.5	04/06/99	04/07/99	04/08/99	04/08/99	29,450.68	14,366.10	15,084.58
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	120,000.5	04/06/99	04/07/99	04/08/99	04/08/99	5,469.27	-17,033.63	-11,564.36
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	30,000.5	07/11/00	07/11/00	07/11/00	07/11/00	88,292.59	59,272.57	29,020.02
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	30,000.5	07/11/00	07/11/00	07/11/00	07/11/00	83,913.77	313,333.59	-151,420.82
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,030,000.5	07/06/00	07/06/00	07/08/00	07/08/00	136,291.92	313,975.92	-199,684.00
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	640,000.5	07/10/00	07/10/00	07/12/00	07/12/00	168,049.26	-481,221.16	313,171.90
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	260,000.5	07/11/00	07/11/00	07/11/00	07/11/00	7,939.33	20,375.21	-12,435.88
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	60,000.5	07/11/00	07/11/00	07/11/00	07/11/00	28,699.69	-85,326.14	56,626.45
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	40,000.5	07/11/00	07/11/00	07/11/00	07/11/00	20,433.51	-57,982.34	37,548.83
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	07/11/00	07/11/00	07/11/00	07/11/00	7,413.81	30,242.36	-22,828.55
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	07/11/00	07/11/00	07/11/00	07/11/00	7,413.81	28,447.48	-21,033.67
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	07/11/00	07/11/00	07/11/00	07/11/00	9,063.33	26,918.31	-17,855.00
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	04/03/00	04/04/00	04/05/00	04/06/00	7,413.81	26,918.31	-19,502.50
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	1,000,000.5	04/03/00	04/04/00	04/05/00	04/06/00	9,063.33	26,918.31	-17,855.00
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	2,000,000.5	04/13/00	04/13/00	04/14/00	04/14/00	10,136.66	32,833.04	-22,696.38
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	4,360,000.5	12/22/00	12/23/00	12/24/00	12/24/00	10,381.57	22,675.23	-12,293.66
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	2,000,000.5	02/09/01	02/10/01	02/11/01	02/11/01	4,333.32	11,740.48	-7,407.16
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	2,000,000.5	10/15/00	10/15/00	10/16/00	10/16/00	3,428.82	14,861.75	-11,432.93
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	4,000,000.5	10/12/00	10/13/00	10/14/00	10/14/00	6,849.64	26,039.64	-19,190.00
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	4,000,000.5	10/15/00	10/15/00	10/16/00	10/16/00	6,849.64	25,439.62	-18,590.00
SLOF400202	F16900214	YAMANOUCHI PHARMACEUTICAL CO	12,000.5	11/02/00	11/04/00	11/05/00	11/05/00	20.55	-48.35	27.80

SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	500 0000 S	11/04/00	11/09/00	11/10/00	31 775 39	21 896 67	9 878 92 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	100 0000 S	11/04/00	11/09/00	11/10/00	6 535 12	-4 399 82	1 955 30 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	200 0000 S	11/09/00	11/10/00	11/11/00	12 621 11	4 774 83	3 846 28 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	200 0000 S	11/09/00	11/10/00	11/11/00	12 247 02	-4 774 84	3 772 18 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	300 0000 S	10/23/00	10/26/00	10/27/00	19 141 80	12 643 94	6 497 86 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	300 0000 S	10/23/00	10/26/00	10/25/00	19 256 29	12 318 60	6 927 69 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	100 0000 S	10/23/00	10/26/00	10/27/00	4 353 87	-4 214 64	-2 161 23 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	400 0000 S	02/29/01	03/30/01	03/31/01	4 733 95	-4 891 17	137 22 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	100 0000 S	02/29/01	03/30/01	03/31/01	9 315 69	-9 782 34	396 49 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	100 0000 S	02/29/01	03/30/01	03/31/01	1 137 65	-1 222 79	-49 19 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	700 0000 S	02/29/01	03/30/01	03/31/01	8 339 48	-8 566 69	35 14 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	100 0000 S	02/28/01	03/29/01	03/30/01	1 201 82	1 223 81	21 99 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	100 0000 S	02/28/01	03/29/01	03/30/01	1 201 82	1 222 79	20 97 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	300 0000 S	02/28/01	03/29/01	03/30/01	3 675 01	3 671 44	3 57 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	200 0000 S	02/28/01	03/29/01	03/30/01	2 419 52	2 447 63	2 811 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 100 0000 S	02/28/01	03/29/01	03/30/01	13 340 78	13 461 94	121 63 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	200 0000 S	02/28/01	03/29/01	03/30/01	2 418 83	2 447 63	-28 78 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	700 0000 S	02/28/01	03/29/01	03/30/01	2 428 34	2 447 63	19 09 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	4 200 0000 S	04/06/99	04/07/99	04/08/99	182 408 05	-79 321 33	103 426 22 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 600 0000 S	04/06/99	04/07/99	04/08/99	63 174 93	37 023 43	33 151 30 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	100 0000 S	04/06/99	04/07/99	04/08/99	109 694 73	97 542 38	12 152 43 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 200 0000 S	04/06/99	04/07/99	04/08/99	106 080 38	94 336 46	11 494 12 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 000 0000 S	09/11/01	09/12/01	09/13/01	23 818 00	23 064 92	-2 346 92 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	100 0000 S	09/11/01	09/12/01	09/13/01	2 381 80	2 499 13	11 733 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	500 0000 S	09/11/01	09/12/01	09/13/01	2 381 80	2 510 21	128 41 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 400 0000 S	09/11/01	09/12/01	09/13/01	12 289 82	12 977 60	-487 78 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	700 0000 S	04/07/99	04/08/99	04/09/99	13 813 63	14 295 43	39 624 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	2 000 0000 S	04/07/99	04/08/99	04/09/99	38 633 37	-40 804 08	-481 80 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	300 0000 S	12/10/99	12/11/99	12/12/99	12 790 04	12 017 10	-2 107 71 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	400 0000 S	12/10/99	12/11/99	12/12/99	12 860 90	12 017 10	-721 98 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	400 0000 S	12/10/99	12/11/99	12/12/99	16 897 91	16 022 80	-875 11 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	200 0000 S	04/07/99	04/08/99	04/09/99	11 119 03	12 233 22	1 134 19 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	600 0000 S	04/07/99	04/08/99	04/09/99	13 813 63	14 295 43	39 624 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	600 0000 S	12/10/99	12/11/99	12/12/99	23 652 91	24 034 20	1 618 71 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	400 0000 S	12/10/99	12/11/99	12/12/99	26 045 76	24 034 20	-2 011 56 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	500 0000 S	12/10/99	12/11/99	12/12/99	20 832 98	20 038 30	-834 68 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	400 0000 S	12/10/99	12/11/99	12/12/99	16 575 42	16 022 80	-552 62 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	700 0000 S	12/10/99	12/11/99	12/12/99	28 806 15	28 039 96	-766 23 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	400 0000 S	12/10/99	12/11/99	12/12/99	17 352 97	16 022 80	-1 330 17 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	900 0000 S	12/10/99	12/11/99	12/12/99	37 453 65	36 031 21	-1 404 34 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	900 0000 S	04/06/99	04/07/99	04/08/99	6 993 06	8 123 93	-1 130 89 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	500 0000 S	04/06/99	04/07/99	04/08/99	12 620 80	14 623 12	-2 002 32 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 400 0000 S	04/06/99	04/07/99	04/08/99	20 220 34	22 747 07	-2 526 73 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 100 0000 S	04/06/99	04/07/99	04/08/99	16 934 69	-17 872 70	-208 01 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	200 0000 S	04/06/99	04/07/99	04/08/99	3 113 30	3 249 38	134 08 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 200 0000 S	04/06/99	04/07/99	04/08/99	18 823 01	-19 497 49	-674 48 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	2 400 0000 S	04/06/99	04/07/99	04/08/99	38 374 97	38 994 98	-620 01 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 200 0000 S	04/06/99	04/07/99	04/08/99	5 139 05	5 199 30	-60 25 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 000 0000 S	03/13/00	03/14/00	03/15/00	8 489 72	31 884 40	23 394 68 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 000 0000 S	03/13/00	03/14/00	03/15/00	8 489 72	-30 433 90	-21 944 18 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 000 0000 S	03/13/00	03/14/00	03/15/00	4 379 34	-30 308 20	-33 628 36 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 000 0000 S	04/01/00	04/02/00	04/03/00	4 339 45	29 861 10	23 501 65 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 000 0000 S	04/01/00	04/02/00	04/03/00	4 772 44	22 436 20	17 663 76 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 000 0000 S	03/17/00	03/18/00	03/19/00	4 327 34	30 877 80	26 549 96 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	1 400 0000 S	09/16/99	09/17/99	09/18/99	17 548 10	17 908 80	360 80 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	200 0000 S	04/14/00	04/15/00	04/16/00	3 938 82	11 107 60	7 168 78 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	600 0000 S	04/13/00	04/14/00	04/15/00	11 610 42	37 334 10	23 723 68 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	100 0000 S	02/10/00	02/11/00	02/12/00	4 263 85	7 109 66	2 845 81 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	300 0000 S	02/10/00	02/11/00	02/12/00	12 707 06	20 979 36	-8 272 30 P
SLOF402002	NC234414	MAGNA INTL INC CL A SUB YTG	300 0000 S	03/17/00	03/18/00	03/19/00	12 333 53	20 979 36	-8 633 83 P

SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	400 0000 S	03/15/00	03/16/00	03/16/00	03/17/00	15 491 08	28 604 72	13 113 64 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	200 0000 S	03/16/00	03/16/00	03/17/00	03/18/00	7 745 34	-6 249 54	-6 249 54 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	100 0000 S	03/16/00	03/16/00	03/17/00	03/18/00	3 954 17	-6 997 23	3 043 16 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	500 0000 S	03/16/00	03/16/00	03/17/00	03/18/00	19 770 84	24 827 35	15 056 51 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	200 0000 S	03/17/00	03/17/00	03/18/00	03/19/00	7 908 34	34 986 65	15 215 81 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	100 0000 S	03/15/00	03/16/00	03/17/00	03/17/00	3 769 87	13 986 24	-6 077 90 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	100 0000 S	03/15/00	03/16/00	03/16/00	03/17/00	3 812 87	7 151 18	3 303 31 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	800 0000 S	03/15/00	03/15/00	03/16/00	03/17/00	30 505 98	-57 209 84	26 706 46 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	200 0000 S	03/14/00	03/15/00	03/16/00	03/17/00	7 483 43	-15 088 84	7 603 41 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	600 0000 S	03/15/00	03/16/00	03/17/00	03/17/00	22 450 29	-42 907 08	-20 456 79 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	100 0000 S	04/11/00	04/12/00	04/12/00	04/13/00	1 665 34	-6 149 28	-4 282 94 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	600 0000 S	04/12/00	04/13/00	04/13/00	04/14/00	11 198 04	-36 796 20	25 598 16 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	200 0000 S	04/03/00	04/04/00	04/05/00	04/05/00	3 502 88	10 756 00	7 253 32 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	400 0000 S	04/04/00	04/05/00	04/05/00	04/06/00	7 005 36	20 768 80	13 763 44 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	300 0000 S	04/04/00	04/05/00	04/06/00	04/06/00	5 636 62	13 576 60	9 919 98 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	500 0000 S	04/05/00	04/06/00	04/06/00	04/07/00	9 427 70	24 853 35	-15 425 65 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	500 0000 S	04/13/00	04/14/00	04/14/00	04/15/00	10 241 40	31 111 75	20 870 35 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	300 0000 S	04/03/00	04/06/00	04/06/00	04/07/00	3 514 84	14 912 01	9 397 17 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	200 0000 S	04/07/00	04/08/00	04/08/00	04/09/00	3 676 56	11 421 60	-7 745 64 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	100 0000 S	04/10/00	04/11/00	04/11/00	04/12/00	1 838 28	5 972 23	-4 133 95 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	100 0000 S	04/10/00	04/11/00	04/12/00	04/12/00	1 807 53	5 972 23	-4 164 70 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	300 0000 S	04/11/00	04/12/00	04/13/00	04/13/00	5 422 59	17 553 60	12 131 01 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	200 0000 S	03/20/00	03/21/00	03/22/00	03/22/00	3 615 06	12 298 56	8 683 50 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	100 0000 S	03/20/00	03/21/00	03/21/00	03/22/00	3 954 53	7 109 66	3 151 13 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	400 0000 S	03/20/00	03/21/00	03/22/00	03/22/00	15 907 65	-28 438 64	12 530 99 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	200 0000 S	03/20/00	03/21/00	03/22/00	03/22/00	7 987 95	-14 219 52	-6 231 57 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	200 0000 S	03/20/00	03/21/00	03/22/00	03/22/00	8 160 06	14 219 52	6 059 26 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	100 0000 S	03/20/00	03/21/00	03/22/00	03/22/00	3 953 29	7 109 66	3 168 57 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	300 0000 S	03/20/00	03/21/00	03/22/00	03/22/00	12 359 59	-21 318 98	8 909 59 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	1 000 0000 S	03/21/00	03/22/00	03/22/00	03/22/00	41 198 62	-48 687 00	27 488 38 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	100 0000 S	03/21/00	04/01/00	04/02/00	04/02/00	4 119 86	3 676 26	1 556 40 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	100 0000 S	03/20/00	03/21/00	03/22/00	03/22/00	4 374 83	7 109 66	2 734 81 P
SI.OF.4002.002	4562N103	INFNEON TECHNOLOGIES AG SPONS	200 0000 S	05/31/00	06/01/00	06/02/00	06/02/00	5 012 99	7 447 46	2 434 47 P
SI.OF.4002.002	50063P103	KOREA TELECOM SPONSORED ADR	200 0000 S	05/31/00	06/01/00	06/02/00	06/02/00	4 984 15	-7 447 46	2 463 31 P
SI.OF.4002.002	50063P103	KOREA TELECOM SPONSORED ADR	100 0000 S	08/31/00	09/01/00	09/02/00	09/02/00	4 128 58	-4 333 14	-2 405 56 P
SI.OF.4002.002	50063P103	KOREA TELECOM SPONSORED ADR	19 000 0000 S	08/09/01	08/10/01	08/11/01	08/11/01	15 718 70	19 000 00	3 281 30 P
SI.OF.4002.002	50063P103	KOREA TELECOM SPONSORED ADR	26 000 0000 S	08/09/01	08/10/01	08/11/01	08/11/01	21 706 90	-26 000 00	-4 299 10 P
SI.OF.4002.002	50063P103	KOREA TELECOM SPONSORED ADR	8 000 0000 S	08/09/01	08/10/01	08/11/01	08/11/01	6 679 60	8 000 00	1 320 40 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	5 100 0000 S	03/30/01	03/31/01	03/31/01	04/01/01	28 210 17	-70 930 69	-42 640 52 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	600 0000 S	03/20/01	03/31/01	04/01/01	04/01/01	3 530 61	-8 112 00	-4 781 39 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	1 600 0000 S	04/02/01	04/03/01	04/04/01	04/04/01	7 771 42	19 732 02	11 960 60 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	1 600 0000 S	04/02/01	04/03/01	04/04/01	04/04/01	8 881 62	22 204 80	-13 323 18 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	1 600 0000 S	04/09/01	04/10/01	04/11/01	04/11/01	8 881 62	20 687 36	11 803 74 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	100 0000 S	04/18/01	04/19/01	04/20/01	04/21/01	353 10	1 289 00	743 90 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	2 300 0000 S	04/19/01	04/20/01	04/21/01	04/21/01	13 877 53	-43 518 00	30 040 47 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	4 200 0000 S	04/19/01	04/20/01	04/21/01	04/21/01	24 640 75	-75 607 01	50 967 01 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	6 500 0000 S	06/07/01	06/08/01	06/09/01	06/09/01	37 247 64	83 573 60	-48 123 96 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	700 0000 S	06/18/01	06/19/01	06/20/01	06/20/01	4 011 28	5 973 53	1 964 27 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	3 100 0000 S	06/19/01	06/20/01	06/21/01	06/21/01	17 784 26	26 141 06	8 376 80 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	800 0000 S	03/29/01	03/30/01	03/31/01	03/31/01	4 319 53	-10 924 48	-6 604 95 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	2 300 0000 S	03/29/01	03/30/01	03/31/01	03/31/01	13 877 53	-34 139 00	-20 264 47 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	3 000 0000 S	06/21/01	06/22/01	06/23/01	06/23/01	24 955 56	25 296 90	3 341 34 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	500 0000 S	07/10/01	07/11/01	07/12/01	07/12/01	3 959 86	-4 023 90	-45 14 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	3 000 0000 S	07/09/01	07/10/01	07/11/01	07/11/01	24 955 56	24 693 60	261 96 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	600 0000 S	07/10/01	07/11/01	07/12/01	07/12/01	1 921 11	4 830 00	2 909 89 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	1 500 0000 S	06/20/01	06/21/01	06/22/01	06/22/01	2 314 92	12 059 10	134 50 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	300 0000 S	06/20/01	06/21/01	06/22/01	06/22/01	794 97	2 500 50	1 153 58 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	200 0000 S	06/20/01	06/21/01	06/22/01	06/22/01	1 549 94	-484 26 P	57 94 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	1 600 0000 S	06/19/01	06/20/01	06/21/01	06/21/01	12 516 96	13 492 16	879 20 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	3 400 0000 S	06/20/01	06/21/01	06/22/01	06/22/01	26 824 08	22 233 96	509 88 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	1 000 0000 S	06/19/01	06/20/01	06/21/01	06/21/01	7 423 10	8 507 50	-844 40 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	2 600 0000 S	06/20/01	06/21/01	06/22/01	06/22/01	18 773 64	19 294 56	519 12 P
SI.OF.4002.002	55658102	NORTEL NETWORKS CORP NEW COM	500 0000 S	03/29/01	03/30/01	03/31/01	03/31/01	2 632 01	-6 827 80	-4 193 79 P

SLOF400302	65656102	NORTEL NETWORKS CORP NEW COM	1,800,000.5	03/29/01	03/20/01	03/31/01	9,094.36	24,510.08	15,485.72	P
SLOF400302	65656102	NORTEL NETWORKS CORP NEW COM	500,000.5	03/29/01	03/20/01	03/31/01	2,564.91	-4,827.80	-4,362.89	P
SLOF400302	65656102	NORTEL NETWORKS CORP NEW COM	700,000.5	03/29/01	03/20/01	03/31/01	3,537.14	-9,378.92	-6,001.78	P
SLOF400302	65656102	NORTEL NETWORKS CORP NEW COM	1,000,000.5	03/29/01	03/20/01	03/31/01	5,360.80	13,635.60	-8,254.80	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	800,000.5	04/06/99	04/07/99	04/08/99	27,014.83	14,128.26	12,886.59	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	400,000.5	04/06/99	04/07/99	04/08/99	14,202.32	7,064.13	7,138.19	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	200,000.5	04/06/99	04/07/99	04/08/99	7,101.16	3,524.80	3,576.36	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	1,200,000.5	04/06/99	04/07/99	04/08/99	40,832.71	21,192.38	19,640.33	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	600,000.5	04/06/99	04/07/99	04/08/99	19,840.07	10,596.19	9,243.88	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	800,000.5	04/06/99	04/07/99	04/08/99	26,465.03	-14,128.26	12,336.77	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	1,200,000.5	04/06/99	04/07/99	04/08/99	52,296.37	21,192.38	31,203.99	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	1,800,000.5	04/06/99	04/07/99	04/08/99	78,728.18	-31,718.37	46,949.91	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	6,999.5	03/29/00	03/29/00	03/30/00	7.13	-32.83	20.30	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	0,001.0	11/15/00	11/15/00	11/16/00	0.01	0.00	0.01	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	7,000.5	03/29/00	03/29/00	03/30/00	72.79	52.83	19.96	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	12,000.5	03/29/00	03/29/00	03/30/00	124.17	90.57	33.60	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	23,860.5	03/11/00	03/11/00	03/12/00	249.60	-166.91	82.69	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	24,830.5	03/13/00	03/13/00	03/15/00	259.69	-180.34	79.35	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	12,436.5	03/14/00	03/15/00	03/16/00	129.85	87.42	42.43	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	24,832.0	03/14/00	03/17/00	03/18/00	239.69	194.31	45.38	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	12,428.5	03/17/00	03/18/00	03/19/00	129.85	90.07	39.78	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	12,426.5	03/21/00	03/21/00	03/22/00	129.85	95.68	34.17	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	34,122.5	03/21/00	03/22/00	03/23/00	377.56	272.72	104.84	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	4,100,000.5	04/06/99	04/07/99	04/08/99	58,608.76	-48,378.35	10,230.41	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	4,000,000.5	04/06/99	04/07/99	04/08/99	63,931.51	-47,108.52	15,949.99	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	700,000.5	04/06/99	04/07/99	04/08/99	11,289.19	-4,239.74	2,999.43	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	4,200,000.5	04/06/99	04/07/99	04/08/99	67,382.18	50,718.41	2,999.43	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	2,300,000.5	04/06/99	04/07/99	04/08/99	33,754.30	29,499.07	16,643.77	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	2,300,000.5	04/06/99	04/07/99	04/08/99	33,854.90	29,499.07	6,235.23	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	2,300,000.5	04/06/99	04/07/99	04/08/99	27,964.99	27,139.15	3,353.83	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	1,700,000.5	04/06/99	04/07/99	04/08/99	20,743.38	20,039.37	825.84	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	100,000.5	04/06/99	04/07/99	04/08/99	1,197.96	1,179.96	18.00	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	1,900,000.5	04/06/99	04/07/99	04/08/99	22,725.61	22,419.30	304.31	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	3,100,000.5	04/06/99	04/07/99	04/08/99	39,171.83	36,578.85	2,592.98	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	500,000.5	04/06/99	04/07/99	04/08/99	6,199.74	5,899.81	299.93	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	4,500,000.5	04/06/99	04/07/99	04/08/99	55,779.23	53,098.33	2,680.90	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	3,400,000.5	04/06/99	04/07/99	04/08/99	42,241.88	-40,118.74	2,123.14	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	3,000,000.5	04/06/99	04/07/99	04/08/99	46,642.74	-35,358.89	11,243.83	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	1,600,000.5	04/06/99	04/07/99	04/08/99	23,544.74	18,879.41	6,665.33	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	3,000,000.5	04/06/99	04/07/99	04/08/99	47,709.20	33,398.89	12,310.31	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	5,400,000.5	04/06/99	04/07/99	04/08/99	83,646.44	-83,718.00	19,928.44	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	2,100,000.5	04/06/99	04/07/99	04/08/99	29,290.66	24,779.15	4,511.51	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	1,000,000.5	04/06/99	04/07/99	04/08/99	1,872.93	1,631.94	220.99	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	1,700,000.5	04/06/99	04/07/99	04/08/99	23,143.36	20,059.32	3,084.04	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	1,500,000.5	04/06/99	04/07/99	04/08/99	28,202.05	24,779.13	3,422.90	P
SLOF400302	661012102	STMICROELECTRONICS N V SHS N Y	0,640.5	02/11/00	02/11/00	02/12/00	22.81	-35.69	12.88	P
SLOF400302	661012102	TELEFONICA S A	0,700.5	02/11/00	02/11/00	02/12/00	36.96	36.02	19.06	P
SLOF400302	661012102	TELEFONICA S A	172,101,000.5	10/26/00	10/27/00	10/28/00	172,101.00	-172,101.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	33,641,000.5	10/27/00	10/28/00	10/29/00	33,648.00	33,648.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	53,703,000.5	10/27/00	10/28/00	10/29/00	53,703.00	53,703.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	61,839,000.5	10/27/00	10/28/00	10/29/00	61,839.00	-61,839.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	82,037,000.5	10/27/00	10/28/00	10/29/00	82,037.00	-82,037.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	42,838,000.5	11/01/00	11/02/00	11/03/00	42,826.00	-42,826.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	37,821,000.5	11/01/00	11/02/00	11/03/00	37,821.00	37,821.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	144,081,000.5	11/01/00	11/02/00	11/03/00	144,083.00	144,083.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	23,638,000.5	10/23/00	10/24/00	10/25/00	23,636.00	-23,636.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	281,428,000.5	10/24/00	10/25/00	10/26/00	281,428.00	281,428.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	17,374,000.5	10/24/00	10/25/00	10/26/00	17,374.00	17,374.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	149,131,000.5	10/24/00	10/25/00	10/26/00	149,138.00	149,138.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	13,931,000.5	10/24/00	10/25/00	10/26/00	13,925.00	13,925.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	67,811,000.5	10/24/00	10/25/00	10/26/00	67,815.00	-67,815.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	10,721,000.5	10/24/00	10/25/00	10/26/00	10,721.00	-10,721.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	64,623,000.5	10/27/00	10/28/00	10/29/00	64,623.00	-64,623.00	0.00	P
SLOF400302	661012102	TELEFONICA S A	4,223,000.5	10/27/00	10/28/00	10/29/00	4,223.00	-4,223.00	0.00	P

SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	104 124 000 5	1206400	1205900	1210400	104 124 00	-104 124 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	49 249 000 5	1206400	1205900	1210400	49 249 00	-49 249 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	48 711 000 5	1206400	1205900	1210400	48 711 00	-48 711 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	143 543 000 5	1206400	1205900	1210400	143 543 00	-143 543 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	8 751 000 5	1206400	1205900	1210400	8 751 00	-8 751 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	28 630 000 5	1206400	1205900	1210400	28 630 00	-28 630 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	191 925 000 5	1206400	1205900	1210400	191 925 00	-191 925 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	45 388 000 5	1206400	1205900	1210400	45 388 00	-45 388 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	39 970 000 5	1206400	1205900	1210400	39 970 00	-39 970 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	40 966 000 5	1206400	1205900	1210400	40 966 00	-40 966 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	23 935 000 5	1206400	1205900	1210400	23 935 00	-23 935 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	44 825 000 5	1206400	1205900	1210400	44 825 00	-44 825 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	11 135 000 5	1206400	1205900	1210400	11 135 00	-11 135 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	21 906 000 5	1206400	1205900	1210400	21 906 00	-21 906 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	71 173 000 5	1206400	1205900	1210400	71 173 00	-71 173 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	99 173 890 5	1206400	1205900	1210400	99 173 89	-99 173 89	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	728 000 5	1206400	1205900	1210400	728 00	-728 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	829 000 5	1206400	1205900	1210400	829 00	-829 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	5 488 000 5	1206400	1205900	1210400	5 488 00	-5 488 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	6 543 000 5	1206400	1205900	1210400	6 543 00	-6 543 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	93 439 000 5	1206400	1205900	1210400	93 439 00	-93 439 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	31 3400 5	1069901	1069901	1069901	31 34	-31 34	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	23 130 6500 5	0807001	0807001	0807001	23 130 65	-23 130 65	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	45 429 8300 5	0807001	0807001	0807001	45 429 83	-45 429 83	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	7 477 2900 5	0811001	0811001	0811001	7 477 29	-7 477 29	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	98 433 7600 5	0811001	0811001	0811001	98 433 76	-98 433 76	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	15 132 3400 5	0811001	0811001	0811001	15 132 34	-15 132 34	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	15 889 000 5	0811001	0811001	0811001	15 889 00	-15 889 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	33 523 6200 5	0824001	0824001	0824001	33 523 62	-33 523 62	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	73 173 7300 5	0824001	0824001	0824001	73 173 73	-73 173 73	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	26 533 3100 5	0901001	0901001	0901001	26 533 31	-26 533 31	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	18 699 1100 5	0904001	0904001	0904001	18 699 11	-18 699 11	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	16 531 6200 5	0907001	0907001	0907001	16 531 62	-16 531 62	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	261 649 0600 5	0908001	0908001	0908001	261 649 06	-261 649 06	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	14 784 1600 5	0922001	0922001	0922001	14 784 16	-14 784 16	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	214 264 0700 5	0924001	0924001	0924001	214 264 07	-214 264 07	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	28 908 4600 5	0928001	0928001	0928001	28 908 46	-28 908 46	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	11 332 3100 5	1000001	1000001	1000001	11 332 31	-11 332 31	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	15 004 7600 5	1010001	1010001	1010001	15 004 76	-15 004 76	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	79 936 7600 5	0117001	0120001	0121001	79 936 76	-79 936 76	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	8 641 9200 5	0300301	0304001	0305001	8 641 92	-8 641 92	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	13 586 0300 5	0400301	0405001	0406001	13 586 03	-13 586 03	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	51 974 6600 5	0404001	0405001	0406001	51 974 66	-51 974 66	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	38 918 0300 5	0404001	0405001	0406001	38 918 03	-38 918 03	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	39 084 0000 5	0406001	0407001	0408001	39 084 00	-39 084 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	21 086 0000 5	0410001	0411001	0412001	21 086 00	-21 086 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	93 224 0000 5	0410001	0411001	0412001	93 224 00	-93 224 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	5 190 0000 5	0412001	0413001	0414001	5 190 00	-5 190 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	7 137 0000 5	0413001	0414001	0415001	7 137 00	-7 137 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	9 633 0000 5	0416001	0417001	0418001	9 633 00	-9 633 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	46 135 0000 5	0418001	0419001	0420001	46 135 00	-46 135 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	12 223 0000 5	0420001	0421001	0422001	12 223 00	-12 223 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	215 0000 5	0423001	0424001	0425001	215 00	-215 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	43 442 0000 5	0420001	0510001	0502001	43 442 00	-43 442 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	4 923 3700 5	0503001	0504001	0505001	4 923 37	-4 923 37	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	88 866 0700 5	0503001	0504001	0505001	88 866 07	-88 866 07	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	87 039 9600 5	0212001	0213001	0214001	87 039 96	-87 039 96	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	53 542 0000 5	0214001	0215001	0216001	53 542 00	-53 542 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	15 886 0000 5	0215001	0216001	0217001	15 886 00	-15 886 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	119 588 0000 5	0221001	0222001	0223001	119 588 00	-119 588 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	38 804 0000 5	0227001	0228001	0229001	38 804 00	-38 804 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	3 992 0000 5	0228001	0229001	0230001	3 992 00	-3 992 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	146 918 0000 5	0201001	0202001	0203001	146 918 00	-146 918 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	135 0000 5	0202001	0203001	0204001	135 00	-135 00	0 00 P
SLOF4602002	996 021802	SLO CLIENT CASH INVESTMENT TR	23 886 0000 5	0203001	0204001	0205001	23 886 00	-23 886 00	0 00 P

SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	275,596,000.5	03/22/01	03/23/01	03/24/01	275,596,000	275,596,000	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	184,640,000.5	03/22/01	03/29/01	03/30/01	184,640,000	-184,640,000	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	34,751,000.5	03/29/01	03/30/01	03/31/01	34,751,000	34,751,000	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	54,159,570.5	04/04/01	04/05/01	04/06/01	54,159,570	54,159,570	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	37,990,740.5	04/04/01	04/05/01	04/06/01	37,990,740	37,990,740	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	56,920,770.5	04/04/01	04/05/01	04/06/01	56,920,770	56,920,770	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	68,241,200.5	04/04/01	04/05/01	04/06/01	68,241,200	-68,241,200	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	13,349,920.5	02/17/01	02/18/01	02/19/01	13,349,920	-13,349,920	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	1,137,120.5	02/09/01	02/10/01	02/11/01	1,137,120	-1,137,120	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	112,888,120.5	02/12/01	02/13/01	02/14/01	112,888,120	112,888,120	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	28,437,610.5	02/07/01	02/08/01	02/09/01	28,437,610	-28,437,610	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	18,594,000.5	02/08/01	02/09/01	02/10/01	18,594,000	-18,594,000	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	49,332,870.5	02/09/01	02/10/01	02/11/01	49,332,870	-49,332,870	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	7,273,410.5	01/19/01	01/20/01	01/21/01	7,273,410	-7,273,410	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	118,893,000.5	01/20/01	01/23/01	01/24/01	118,893,000	118,893,000	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	121,992,000.5	01/23/01	01/26/01	01/27/01	121,992,000	-121,992,000	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	35,230,030.5	01/26/01	01/27/01	01/28/01	35,230,030	-35,230,030	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	12,916,970.5	01/26/01	01/27/01	01/28/01	12,916,970	-12,916,970	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	70,877,910.5	01/29/01	01/30/01	01/31/01	70,877,910	-70,877,910	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	17,738,000.5	02/07/01	02/08/01	02/09/01	17,738,000	-17,738,000	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	16,323,020.5	01/29/01	01/30/01	01/31/01	16,323,020	-16,323,020	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	13,338,000.5	02/05/01	02/06/01	02/07/01	13,338,000	-13,338,000	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	11,637,900.5	02/07/01	02/08/01	02/09/01	11,637,900	-11,637,900	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	144,904,000.5	10/20/00	10/21/00	10/22/00	144,904,000	-144,904,000	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	107,686,000.5	10/22/00	10/23/00	10/24/00	107,686,000	107,686,000	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	10,395,530.5	07/17/01	07/18/01	07/19/01	10,395,530	-10,395,530	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	15,821,470.5	07/18/01	07/19/01	07/20/01	15,821,470	-15,821,470	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	37,091,690.5	07/20/01	07/21/01	07/22/01	37,091,690	-37,091,690	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	31,031,030.5	07/27/01	07/28/01	07/29/01	31,031,030	-31,031,030	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	32,957,490.5	07/27/01	07/28/01	07/29/01	32,957,490	-32,957,490	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	65,383,440.5	07/27/01	07/28/01	07/29/01	65,383,440	-65,383,440	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	62,638,230.5	08/07/01	08/08/01	08/09/01	62,638,230	-62,638,230	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	9,560,250.5	07/27/01	07/28/01	07/29/01	9,560,250	-9,560,250	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	76,657,900.5	08/06/01	08/07/01	08/08/01	76,657,900	-76,657,900	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	94,420,120.5	06/24/01	06/27/01	06/28/01	94,420,120	-94,420,120	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	268,867,630.5	07/03/01	07/06/01	07/07/01	268,867,630	-268,867,630	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	304,777,730.5	07/12/01	07/14/01	07/15/01	304,777,730	-304,777,730	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	62,240,300.5	07/16/01	07/17/01	07/18/01	62,240,300	-62,240,300	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	429,169,230.5	07/17/01	07/18/01	07/19/01	429,169,230	-429,169,230	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	92,136,650.5	06/24/01	06/27/01	06/28/01	92,136,650	-92,136,650	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	104,988,260.5	06/19/01	06/20/01	06/21/01	104,988,260	-104,988,260	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	71,616,120.5	06/22/01	06/23/01	06/24/01	71,616,120	-71,616,120	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	130,244,760.5	06/18/01	06/19/01	06/20/01	130,244,760	-130,244,760	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	136,827,820.5	06/19/01	06/20/01	06/21/01	136,827,820	-136,827,820	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	102,725,780.5	06/19/01	06/20/01	06/21/01	102,725,780	-102,725,780	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	8,828,400.5	06/19/01	06/20/01	06/21/01	8,828,400	-8,828,400	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	104,467,970.5	06/06/01	06/07/01	06/08/01	104,467,970	-104,467,970	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	29,637,800.5	06/07/01	06/08/01	06/09/01	29,637,800	-29,637,800	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	78,000,690.5	06/13/01	06/14/01	06/15/01	78,000,690	-78,000,690	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	32,143,650.5	06/14/01	06/15/01	06/16/01	32,143,650	-32,143,650	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	75,904,950.5	06/13/01	06/14/01	06/15/01	75,904,950	-75,904,950	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	12,861,980.5	06/18/01	06/19/01	06/20/01	12,861,980	-12,861,980	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	22,650.5	12/10/01	12/11/01	12/12/01	22,650	-22,650	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	6,430,970.5	11/09/01	11/10/01	11/11/01	6,430,970	-6,430,970	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	947,830.5	11/09/01	11/10/01	11/11/01	947,830	-947,830	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	2,351,850.5	11/17/01	11/18/01	11/19/01	2,351,850	-2,351,850	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	5,164,230.5	11/15/01	11/16/01	11/17/01	5,164,230	-5,164,230	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	1,320.5	11/20/01	11/21/01	11/22/01	1,320	-1,320	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	2,412,030.5	11/22/01	11/23/01	11/25/01	2,412,030	-2,412,030	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	776,340.5	11/27/01	11/28/01	11/29/01	776,340	-776,340	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	515,990.5	11/29/01	11/29/01	11/30/01	515,990	-515,990	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	421,900.5	11/29/01	12/01/01	12/02/01	421,900	-421,900	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	114,522,020.5	10/09/01	10/10/01	10/11/01	114,522,020	-114,522,020	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	22,244,270.5	10/11/01	10/12/01	10/13/01	22,244,270	-22,244,270	0.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	7,711,370.5	10/12/01	10/13/01	10/14/01	7,711,370	-7,711,370	0.00	P

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SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/15/01	10/17/01	21,200.02	21,200.02	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/16/01	10/18/01	126.48	126.48	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/17/01	10/19/01	10,852.86	10,852.86	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/18/01	10/20/01	37,010.77	37,010.77	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/19/01	10/21/01	6,408.88	-6,408.88	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/20/01	10/22/01	9.24	-9.24	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/21/01	10/23/01	6,870.85	-6,870.85	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/22/01	10/24/01	3,777.06	3,777.06	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/23/01	10/25/01	4,872.36	-4,872.36	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/24/01	10/26/01	12,846.98	12,846.98	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/25/01	10/27/01	7,049.34	7,049.34	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/26/01	10/28/01	81,977.00	-81,977.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/27/01	10/29/01	42,994.00	-42,994.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/28/01	10/30/01	95,582.00	95,582.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/29/01	10/31/01	56,460.00	-56,460.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/30/01	11/01/01	86,318.00	86,318.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/31/01	11/02/01	41,768.00	-41,768.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/31/01	11/03/01	55,222.00	55,222.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/04/01	05/06/01	48,775.22	-48,775.22	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/05/01	05/07/01	89,129.37	89,129.37	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/06/01	05/08/01	18,792.19	-18,792.19	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/07/01	05/09/01	25,143.05	-25,143.05	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/08/01	05/10/01	463,910.00	-463,910.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	06/06/01	06/08/01	31,172.50	31,172.50	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/24/01	05/26/01	24,059.55	24,059.55	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/25/01	05/27/01	47,534.12	-47,534.12	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/26/01	05/28/01	14,021.26	14,021.26	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/27/01	05/29/01	36,944.95	-36,944.95	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/28/01	05/30/01	27,738.69	27,738.69	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/29/01	05/31/01	17,011.89	-17,011.89	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/30/01	05/31/01	100,918.63	100,918.63	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/01/01	2,333.40	-2,333.40	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/02/01	53,874.15	53,874.15	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/03/01	61,084.79	-61,084.79	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/04/01	164,453.20	164,453.20	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/05/01	1,059.73	1,059.73	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/06/01	18,770.18	-18,770.18	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/07/01	15,363.66	-15,363.66	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/08/01	38,024.00	38,024.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/09/01	64,078.41	-64,078.41	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/10/01	34,343.11	34,343.11	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/11/01	58,674.21	-58,674.21	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/12/01	88,577.34	88,577.34	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/13/01	116,623.31	-116,623.31	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/14/01	69,413.52	69,413.52	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/15/01	63,678.99	-63,678.99	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/16/01	46,103.50	46,103.50	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/17/01	48,661.35	-48,661.35	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/18/01	7,153.49	-7,153.49	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/19/01	215,813.64	215,813.64	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/20/01	2,590.00	-2,590.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/21/01	30,997.00	30,997.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/22/01	74,600.02	-74,600.02	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/23/01	52,358.81	52,358.81	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/24/01	22,169.91	-22,169.91	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/25/01	17,349.00	17,349.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/26/01	3,052.190	-3,052.190	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/27/01	63,028.870	63,028.870	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/31/01	06/28/01	93,428.80	-93,428.80	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	12/28/00	12/29/00	1,133.76	-1,133.76	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	12/28/00	12/30/00	152,669.29	152,669.29	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	11/23/00	11/24/00	65,823.00	-65,823.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	11/23/00	11/25/00	129,140.00	129,140.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	11/23/00	11/26/00	185,118.00	-185,118.00	00 P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	11/23/00	11/27/00	74,037.00	74,037.00	00 P







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SLOF40020002	ES5133973	SWISSCOM AG CHF23	0.0000	BVA	09/11/01	1008598	0.00	-47132	-47132	sh
SLOF40020002	ES5133973	SWISSCOM AG CHF23	0.0000	BVA	09/11/01	1008598	0.00	12 016 42	12 016 42	sh
SLOF40020002	ES5133973	SWISSCOM AG CHF23	0.0000	BVA	09/11/01	1008598	0.00	12 016 42	-12 016 42	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1127600	0.00	-2 310 60	2 310 60	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1127600	0.00	-1 949 04	1 949 04	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1127600	0.00	12 025 94	12 025 94	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1105700	0.00	12 043 74	12 043 74	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1026600	0.00	11 897 44	11 897 44	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1019700	0.00	11 849 51	11 849 51	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1018400	0.00	11 980 07	11 980 07	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1016600	0.00	12 676 20	12 676 20	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1013300	0.00	13 049 14	-13 049 14	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1012600	0.00	17 443 58	17 443 58	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1011700	0.00	17 240 01	17 240 01	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1010000	0.00	20 715 63	-20 715 63	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1009600	0.00	15 211 98	-15 211 98	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1006600	0.00	13 925 51	13 925 51	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1005000	0.00	-12 889 50	12 889 50	sh
SLOF40020002	AA6133166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	09/07/01	1004600	0.00	-13 780 10	13 780 10	sh
SLOF40020002	FM6663171	OVERSEAS UNION BANK SG31	0.0000	BVA	09/20/00	0918200	0.00	9 863 99	9 863 99	sh
SLOF40020002	ES7189118	SWISS REINSURANCE CHRO 1	0.0000	BVA	08/17/01	1123600	0.00	536 28	536 28	sh
SLOF40020002	ES7189118	SWISS REINSURANCE CHRO 1	0.0000	BVA	08/17/01	1071700	0.00	202 79	202 79	sh
SLOF40020002	ES7189118	SWISS REINSURANCE CHRO 1	0.0000	BVA	08/17/01	0729999	0.00	-963 66	963 66	sh
SLOF40020002	ES7171584	CREDIT SUISSE GROUP CHF3	0.0000	BVA	08/15/01	0216401	0.00	1 176 40	1 176 40	sh
SLOF40020002	ES7171584	CREDIT SUISSE GROUP CHF3	0.0000	BVA	08/15/01	0215001	0.00	-4 696 00	-4 696 00	sh
SLOF40020002	ES7171584	CREDIT SUISSE GROUP CHF3	0.0000	BVA	08/15/01	0209801	0.00	893 10	-893 10	sh
SLOF40020002	ES7171584	CREDIT SUISSE GROUP CHF3	0.0000	BVA	08/15/01	0126601	0.00	-6 414 98	-6 414 98	sh
<b>Total</b>			<b>39,196,819.82</b>					<b>-43,664,158.33</b>	<b>-4,467,338.51</b>	
Realized Gain/Loss FFX Contracts			1,188,197.33					0.00	1,188,197.33	
Realized Settlement GA, ID cost			-34,419.43					0.00	-34,419.43	
Realized Currency GL, Non-Bum			51,742.33					0.00	51,742.33	
Realized Currency GL - Dividend			-7,813.31					0.00	-7,813.31	
Realized Currency GL - Interest								0.00	0.00	
Journal Entries on Futures Contract								0.00	0.00	
<b>Grand Total</b>			<b>40,293,842.07</b>					<b>-43,664,158.33</b>	<b>-3,371,116.76</b>	

5/11/09

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1823877

Account	Entity	01/29/01	03/31/01	05/29/01	07/31/01	09/30/01	12/31/01	01/31/02	03/31/02	05/31/02	07/31/02	09/30/02	12/31/02	Purchase
SLOF6020002	VELOCITY TECH & COMAIN FD	0	0	0	0	0	0	0	0	0	0	0	2,407,064.40	2,407,064.40 m/h
SLOF6020002	VELOCITY TECH & COMAIN FD	6,000,000.00	6,000,000.00	6,000,000.00	6,000,000.00	6,000,000.00	6,000,000.00	6,000,000.00	6,000,000.00	6,000,000.00	6,000,000.00	6,000,000.00	2,936,638.99	2,936,638.99 P
SLOF6020002	VELOCITY TECH & COMAIN FD	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	5,497,159.96	5,497,159.96 P
SLOF6020002	VELOCITY TECH & COMAIN FD	2,310,890.31	2,310,890.31	2,310,890.31	2,310,890.31	2,310,890.31	2,310,890.31	2,310,890.31	2,310,890.31	2,310,890.31	2,310,890.31	2,310,890.31	2,679,639.12	2,679,639.12 P
SLOF6020002	VELOCITY TECH & COMAIN FD	1,946,194.00	1,946,194.00	1,946,194.00	1,946,194.00	1,946,194.00	1,946,194.00	1,946,194.00	1,946,194.00	1,946,194.00	1,946,194.00	1,946,194.00	8,937,208.00	8,937,208.00 P
SLOF6020002	VELOCITY TECH & COMAIN FD	56,533.00	56,533.00	56,533.00	56,533.00	56,533.00	56,533.00	56,533.00	56,533.00	56,533.00	56,533.00	56,533.00	699,147.78	699,147.78 P
<b>Grand Total</b>				<b>40,333,983.16</b>			<b>17,117,335.31</b>						<b>23,106,847.85</b>	

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Alfred P Sloan Foundation  
Taxpayer Identification # 13-1623877

SLOF4003002	999004812	SILCHESTER INTL INVESTORS INTL	4,671,530 \$	01/31/01	02/01/01	155,842.00	117,451.04	38,482.96 P
SLOF4003003	999004812	SILCHESTER INTL INVESTORS INTL	2,170,920 \$	01/31/01	02/01/01	30,604.00	34,221.04	23,822.96 P
SLOF4003004	999004812	SILCHESTER INTL INVESTORS INTL	8,741,780 \$	01/31/01	02/01/01	203,769.00	133,904.56	49,862.44 P
SLOF4003005	999004812	SILCHESTER INTL INVESTORS INTL	2,168,149 \$	02/28/01	03/01/01	50,383.00	38,172.11	12,210.89 P
SLOF4003006	999004812	SILCHESTER INTL INVESTORS INTL	2,202,630 \$	03/31/01	03/31/01	41,210.00	38,779.58	9,430.42 P
SLOF4003007	999004812	SILCHESTER INTL INVESTORS INTL	14,528,061 \$	04/30/01	05/01/01	317,980.00	255,778.90	62,201.10 P
SLOF4003008	999004812	SILCHESTER INTL INVESTORS INTL	2,178,261 \$	04/30/01	05/01/01	49,080.00	38,350.18	10,729.82 P
SLOF4003009	999004812	SILCHESTER INTL INVESTORS INTL	21,733,591 \$	05/31/01	06/01/01	489,737.00	-382,673.61	107,063.39 P
SLOF4003010	999004812	SILCHESTER INTL INVESTORS INTL	2,162,760 \$	05/31/01	06/01/01	49,220.00	-38,068.71	11,151.29 P
SLOF4003011	999004812	SILCHESTER INTL INVESTORS INTL	6,330,076 \$	06/29/01	06/30/01	144,093.00	-111,446.39	32,644.61 P
SLOF4003012	999004812	SILCHESTER INTL INVESTORS INTL	2,147,561 \$	06/29/01	06/30/01	49,828.00	37,009.66	12,018.34 P
SLOF4003013	999004812	SILCHESTER INTL INVESTORS INTL	9,261,870 \$	07/31/01	08/01/01	222,086.00	-168,467.89	53,618.11 P
SLOF4003014	999004812	SILCHESTER INTL INVESTORS INTL	2,146,960 \$	07/31/01	08/01/01	49,477.00	-37,792.65	11,684.35 P
SLOF4003015	999004812	SILCHESTER INTL INVESTORS INTL	9,621,191 \$	08/31/01	09/01/01	221,758.00	-169,289.31	52,468.69 P
SLOF4003016	999004812	SILCHESTER INTL INVESTORS INTL	2,129,921 \$	08/31/01	09/01/01	50,112.00	-37,498.08	12,612.92 P
SLOF4003017	999004812	SILCHESTER INTL INVESTORS INTL	1,718,187 \$	09/28/01	09/29/01	40,623.00	30,230.15	10,392.85 P
SLOF4003018	999004812	SILCHESTER INTL INVESTORS INTL	2,181,531 \$	09/28/01	09/29/01	44,921.00	-38,407.71	6,513.29 P
SLOF4003019	999004812	SILCHESTER INTL INVESTORS INTL	6,792,570 \$	10/31/01	11/01/01	144,094.00	-119,387.97	24,706.03 P
SLOF4003020	999004812	SILCHESTER INTL INVESTORS INTL	2,166,899 \$	10/31/01	11/01/01	47,440.00	38,150.00	9,289.97 P
SLOF4003021	999004812	SILCHESTER INTL INVESTORS INTL	4,848,160 \$	11/30/01	12/01/01	106,157.00	-85,569.30	20,587.70 P
SLOF4003022	999004812	SILCHESTER INTL INVESTORS INTL	2,139,509 \$	11/30/01	12/01/01	48,800.00	-37,667.81	11,132.12 P
SLOF4003023	999004812	SILCHESTER INTL INVESTORS INTL	2,131,261 \$	12/31/01	01/01/02	49,110.00	37,522.70	11,587.30 P
SLOF4003024	999004812	SILCHESTER INTL INVESTORS INTL	3,418,530 \$	12/31/01	01/01/02	78,630.00	-60,318.31	17,991.69 P
Grand Total						2,715,576.00	2,111,307.74	604,268.24

5.16.6022

Alfred P Sloan Foundation  
Taxpayer Identification # 13-1623877

STOFA6027002	999680986	GALLEON HEALTHCARE OVERSEAS	107 1763410 S	WH	37 071 00	37 072 00	29 869 020 21	24,999,999 95	4 869 030 28 F
SLOF6027002	999680986	GALLEON HEALTHCARE OVERSEAS	0 0000 CW	WH	36 892 00	36 892 00	-0 05	0 00	-0 05
<b>Grand Total</b>									
					29 869 020 16	24,999,999 95	4 869 030 21		

Account	Description	Debit	Credit	Balance				
51060150002	CASH DISTRIBUTION GAIN ON SALE	0.00	CD	01/20/01	1,730,260.91	MB	0.00	1,730,260.91
999020399	CASH DISTRIBUTION GAIN ON SALE	0.00	CD	01/20/01	1,730,260.91	MB	0.00	1,730,260.91
999020399	CAPITAL GAIN ON CASH DISTRIB	0.00	CD	11/09/01	2,430,823.83	MB	0.00	2,430,823.83
								4,161,084.74
							0.00	4,161,084.74

Purchase

2001





SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	08/04/00	08/04/00	08/04/00	4,256.12	-42,430.50	76,124.18 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	08/04/00	08/04/00	08/04/00	5,222.80	-4,243.07	3,720.23 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	08/04/00	08/04/00	08/04/00	718.49	21,967.51	19,248.92 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	08/04/00	08/04/00	08/04/00	652.74	4,940.24	4,447.40 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	07/31/00	07/31/00	07/31/00	94,376.48	94,376.48	77,599.28 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	07/31/00	07/31/00	07/31/00	1,072.19	76,471.76	41,440.85 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	07/26/00	07/26/00	07/26/00	9,517.89	48,021.76	40,144.59 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	07/26/00	07/26/00	07/26/00	16,081.46	53,991.62	46,477.23 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	07/22/00	07/22/00	07/22/00	20,821.24	73,828.30	47,746.84 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	07/19/00	07/19/00	07/19/00	13,824.98	105,687.45	84,866.20 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	07/19/00	07/19/00	07/19/00	50,475.49	6,279.26	5,674.78 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	02/17/00	02/17/00	02/17/00	4,749.86	139,108.06	73,647.08 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	02/16/00	02/16/00	02/16/00	7,564.23	48,546.47	42,896.26 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	02/16/00	02/16/00	02/16/00	5,028.78	5,028.78	3,082.28 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	02/11/00	02/11/00	02/11/00	20,235.11	20,235.11	1,904.43 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/30/00	11/30/00	11/30/00	32,154.77	32,154.77	160.47 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/30/00	11/30/00	11/30/00	9,633.10	7,082.28	114.80 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/09/99	11/09/99	11/09/99	6,483.64	8,388.17	1,904.43 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/09/99	11/09/99	11/09/99	0,320.44	26,146.98	1,904.43 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/06/99	11/06/99	11/06/99	43,039.41	44,046.26	4,826.43 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/06/99	11/06/99	11/06/99	17,184.05	22,018.62	12,006.83 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/05/99	11/05/99	11/05/99	11,814.04	15,137.72	3,323.64 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/05/99	11/05/99	11/05/99	19,420.55	24,770.82	4,150.27 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/24/99	10/24/99	10/24/99	26,076.82	29,577.73	3,500.91 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/23/99	10/23/99	10/23/99	13,081.41	14,728.87	1,707.42 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/22/99	10/22/99	10/22/99	6,610.83	8,915.22	1,284.37 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/22/99	10/22/99	10/22/99	8,748.34	10,188.82	1,440.48 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/22/99	10/22/99	10/22/99	33,899.83	39,562.92	5,663.09 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/01/99	11/01/99	11/01/99	16,147.11	16,147.11	4,369.80 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/02/99	11/02/99	11/02/99	89,187.11	101,347.70	12,160.99 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/16/99	10/16/99	10/16/99	85,900.26	98,748.42	11,848.16 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/14/99	10/14/99	10/14/99	19,707.16	23,190.56	2,483.40 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/14/99	10/14/99	10/14/99	62,406.01	70,247.11	7,841.10 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/22/99	10/22/99	10/22/99	34,686.87	38,217.02	3,530.15 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/19/99	10/19/99	10/19/99	10,070.38	11,095.28	1,024.90 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/19/99	10/19/99	10/19/99	49,222.98	57,170.14	7,927.16 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	10/15/99	10/15/99	10/15/99	4,291.63	5,922.11	1,600.46 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/10/99	11/10/99	11/10/99	20,220.84	24,562.54	4,341.70 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/10/99	11/10/99	11/10/99	3,202.78	4,194.00	991.21 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/11/99	11/11/99	11/11/99	8,540.75	10,764.27	2,221.52 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/10/99	11/10/99	11/10/99	20,284.29	25,565.56	5,281.27 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/11/99	11/11/99	11/11/99	1,161.99	4,017.97	2,977.73 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/11/99	11/11/99	11/11/99	9,559.92	12,537.65	2,977.73 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/11/99	11/11/99	11/11/99	7,435.40	9,751.49	2,315.99 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/12/99	11/12/99	11/12/99	11,664.43	14,802.93	3,141.48 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/12/99	11/12/99	11/12/99	14,843.87	18,843.87	3,998.20 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/12/99	11/12/99	11/12/99	16,013.91	20,183.42	4,169.51 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/11/99	11/11/99	11/11/99	4,270.38	4,343.97	4,175.99 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/11/99	11/11/99	11/11/99	16,013.91	20,189.90	4,175.99 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/11/99	11/11/99	11/11/99	33,895.81	42,411.11	6,513.29 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	12/11/99	12/11/99	12/11/99	40,338.63	47,248.09	6,904.46 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	12/10/99	12/10/99	12/10/99	3,206.73	4,179.21	922.88 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/13/99	11/13/99	11/13/99	1,137.33	2,786.14	1,648.79 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/13/99	11/13/99	11/13/99	29,863.87	33,928.88	4,065.01 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/27/99	11/27/99	11/27/99	8,540.20	11,150.98	2,609.78 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	11/27/99	11/27/99	11/27/99	11,728.69	14,588.55	2,859.86 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	12/03/99	12/03/99	12/03/99	18,669.18	20,599.68	2,430.50 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	12/11/99	12/11/99	12/11/99	20,156.33	23,023.17	2,866.82 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	02/23/00	02/23/00	02/23/00	23,499.85	42,897.57	19,248.92 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	02/23/00	02/23/00	02/23/00	34,590.41	33,922.33	448.08 P
SLOF4002002	EY081543	DIMENSION DATA HLDG COM STR	4,990,000.00	02/23/00	02/23/00	02/23/00	9,457.46	9,328.64	128.82 P

Alfred P. Sloan Foundation  
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SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,000,000.00	03/23/00	03/23/00	03/23/00	14,349.51	16,790.83	2,450.34 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	3,200,000.00	03/23/00	03/23/00	03/23/00	28,990.45	7,117.87	1,561.38 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	5,700,000.00	03/23/00	03/23/00	03/23/00	48,555.17	9,328.64	5,700.36 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	4,900,000.00	03/23/00	03/23/00	03/23/00	45,721.67	51,097.13	5,371.51 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	4,400,000.00	03/23/00	03/23/00	03/23/00	40,641.16	45,883.14	4,241.98 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,486,000.00	03/23/00	03/23/00	03/23/00	22,963.21	31,400.53	3,140.53 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,214,000.00	03/23/00	03/23/00	03/23/00	11,213.35	12,659.57	1,446.33 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,300,000.00	03/23/00	03/23/00	03/23/00	12,643.97	12,136.63	307.34 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,800,000.00	03/23/00	03/23/00	03/23/00	16,955.17	16,804.47	150.53 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	400,000.00	03/23/00	03/23/00	03/23/00	3,767.88	3,734.35	33.53 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,000,000.00	03/23/00	03/23/00	03/23/00	11,074.76	8,854.40	8,854.40 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,400,000.00	03/23/00	03/23/00	03/23/00	12,823.23	13,070.47	243.99 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	3,300,000.00	03/23/00	03/23/00	03/23/00	30,233.24	27,885.92	2,247.32 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	300,000.00	03/23/00	03/23/00	03/23/00	2,248.50	2,544.17	204.33 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,800,000.00	03/23/00	03/23/00	03/23/00	18,659.34	43,566.91	4,907.48 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,600,000.00	03/23/00	03/23/00	03/23/00	26,429.20	31,001.74	6,577.05 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	3,900,000.00	03/23/00	03/23/00	03/23/00	39,644.54	44,713.42	5,068.88 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	400,000.00	03/23/00	03/23/00	03/23/00	4,079.12	4,846.98	767.96 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,000,000.00	03/23/00	03/23/00	03/23/00	20,395.08	35,386.73	4,991.65 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,900,000.00	03/23/00	03/23/00	03/23/00	19,804.97	31,033.17	3,218.30 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	3,700,000.00	03/23/00	03/23/00	03/23/00	38,734.01	3,439.49	271.60 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	5,300,000.00	03/23/00	03/23/00	03/23/00	55,512.51	54,208.44	1,212.07 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	700,000.00	03/23/00	03/23/00	03/23/00	7,251.56	7,171.76	79.90 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,400,000.00	03/23/00	03/23/00	03/23/00	14,503.31	14,131.22	372.99 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,000,000.00	03/23/00	03/23/00	03/23/00	20,719.01	20,235.10	483.91 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	700,000.00	03/23/00	03/23/00	03/23/00	3,167.89	3,439.49	271.60 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	12,400,000.00	03/23/00	03/23/00	03/23/00	130,938.50	120,921.65	10,017.85 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,300,000.00	03/23/00	03/23/00	03/23/00	13,727.43	12,704.61	1,022.90 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	11,900,000.00	03/23/00	03/23/00	03/23/00	45,705.30	333.77 P	333.77 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	19,763,000.00	03/23/00	03/23/00	03/23/00	76,408.95	76,459.68	349.27 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	3,000.00	03/23/00	03/23/00	03/23/00	3.89	0.00	3.89 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	3,000.00	03/23/00	03/23/00	03/23/00	11.66	0.00	11.66 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	31,663,000.00	03/23/00	03/23/00	03/23/00	61,977.41	59,937.50	2,019.91 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,000.00	03/23/00	03/23/00	03/23/00	1.96	0.00	1.96 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	3,000.00	03/23/00	03/23/00	03/23/00	5.87	0.00	5.87 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,100,000.00	03/23/00	03/23/00	03/23/00	12,881.53	9,258.39	3,623.14 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	900,000.00	03/23/00	03/23/00	03/23/00	10,648.44	7,575.05	3,073.39 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,800,000.00	03/23/00	03/23/00	03/23/00	21,197.18	15,150.10	6,447.48 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	200,000.00	03/23/00	03/23/00	03/23/00	2,347.41	1,683.34	664.07 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	3,100,000.00	03/23/00	03/23/00	03/23/00	35,037.67	27,829.37	7,198.30 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	200,000.00	03/23/00	03/23/00	03/23/00	2,259.85	1,683.34	376.51 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,400,000.00	03/23/00	03/23/00	03/23/00	26,720.30	20,200.13	6,520.17 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,000,000.00	03/23/00	03/23/00	03/23/00	22,673.95	16,833.44	5,840.51 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	3,000,000.00	03/23/00	03/23/00	03/23/00	34,919.25	25,250.16	9,669.09 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,700,000.00	03/23/00	03/23/00	03/23/00	19,439.37	14,308.42	5,130.95 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,700,000.00	03/23/00	03/23/00	03/23/00	30,119.11	24,238.88	5,880.63 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,200,000.00	03/23/00	03/23/00	03/23/00	106,199.38	89,764.37	16,433.21 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,968,000.00	03/23/00	03/23/00	03/23/00	9,820.16	10,045.32	215.16 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	9,222,000.00	03/23/00	03/23/00	03/23/00	46,113.84	49,141.44	3,029.60 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,600,000.00	03/23/00	03/23/00	03/23/00	11,840.22	11,840.22	499.22 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,100,000.00	03/23/00	03/23/00	03/23/00	10,285.00	9,444.53	944.53 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	5,016,000.00	03/23/00	03/23/00	03/23/00	25,995.35	25,602.41	2,607.06 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	1,884,000.00	03/23/00	03/23/00	03/23/00	8,637.01	9,616.36	979.55 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,966,000.00	03/23/00	03/23/00	03/23/00	17,130.47	14,831.19	1,702.72 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	4,900,000.00	03/23/00	03/23/00	03/23/00	29,749.47	25,125.42	4,614.15 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,000.00	03/23/00	03/23/00	03/23/00	25.381.36	19,905.56	5,475.80 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,000.00	03/23/00	03/23/00	03/23/00	27,872.14	19,905.56	7,966.48 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,000.00	03/23/00	03/23/00	03/23/00	27,704.84	19,905.56	7,799.28 P
SLOF4002002	EX0870611	LL0YDS TSB GROUP ORD 25P	2,000.00	03/23/00	03/23/00	03/23/00	2,912.41	19,905.56	8,008.87 P





Alfred P. Sloan Foundation  
 Taxpayer Identification #13-1623877

Account Number	Account Name	Account Type	Balance	Debit	Credit	Balance	Debit	Credit	Balance
SLOF400100	DIAMONS GROUP (NEW) URD	7,000,000 S	07/01/00	7,131.14	8,271.71	940.57 P			
SLOF400200	BILLITON ORD USDR 40	300,000 S	09/21/00	1,321.48	1,137.17	184.31 P			
SLOF400300	BILLITON ORD USDR 30	5,200,000 S	09/21/00	24,667.45	20,168.84	4,498.71 P			
SLOF400400	BILLITON ORD USDR 40	4,200,000 S	09/21/00	21,905.71	18,728.20	4,177.51 P			
SLOF400500	BILLITON ORD USDR 50	2,700,000 S	09/21/00	11,891.35	9,672.90	2,218.35 P			
SLOF400600	BILLITON ORD USDR 60	2,000,000 S	09/24/00	8,809.89	7,312.99	1,496.90 P			
SLOF400700	BILLITON ORD USDR 70	6,700,000 S	09/17/00	29,089.27	24,873.64	4,215.63 P			
SLOF400800	BILLITON ORD USDR 80	9,150,000 S	09/16/00	15,195.95	12,994.74	2,201.21 P			
SLOF400900	BILLITON ORD USDR 90	6,200,000 S	09/21/00	26,661.21	23,019.43	3,641.96 P			
SLOF401000	BILLITON ORD USDR 00	6,700,000 S	09/17/00	0.210.83	17,450.08	2,360.75 P			
SLOF401100	BILLITON ORD USDR 10	4,700,000 S	09/17/00	81,107.49	69,429.04	11,678.45 P			
SLOF401200	BILLITON ORD USDR 20	9,916,000 S	09/17/00	20,179.30	17,450.08	2,729.33 P			
SLOF401300	BILLITON ORD USDR 30	9,916,000 S	09/17/00	23,614.12	20,420.30	3,193.82 P			
SLOF401400	BILLITON ORD USDR 40	6,601,001	06/03/01	11,258.17	96,547.95	85,289.78 P			
SLOF401500	AUTONOMY CORP ORD GBPO 003133	2,100,000 S	06/03/01	11,258.17	106,710.90	95,509.04 P			
SLOF401600	AUTONOMY CORP ORD GBPO 003133	2,200,000 S	06/03/01	12,474.51	111,797.37	99,318.06 P			
SLOF401700	AUTONOMY CORP ORD GBPO 003131	1,800,000 S	06/03/01	10,530.83	91,466.48	80,935.65 P			
SLOF401800	AUTONOMY CORP ORD GBPO 003111	3,100,000 S	03/09/00	6,182.08	5,401.75	779.33 P			
SLOF401900	BAE SYSTEMS ORD GBPO 015	1,000,000 S	03/09/00	6,182.08	5,401.75	779.33 P			
SLOF402000	POWERGEN NEW ORD GBPO 30	700,000 S	12/15/00	12,170.00	7,271.10	1,351.90 P			
SLOF402100	POWERGEN NEW ORD GBPO 30	500,000 S	11/03/00	11,040.00	3,893.79	1,182.62 P			
SLOF402200	POWERGEN NEW ORD GBPO 30	1,117,000	11/17/00	11,190.00	-4,128.18	12,371.72 P			
SLOF402300	POWERGEN NEW ORD GBPO 30	5,600,000 S	11/23/00	26,397.31	20,275.86	6,121.45 P			
SLOF402400	POWERGEN NEW ORD GBPO 40	1,211,000	12/16/00	17,259.78	14,622.68	2,637.10 P			
SLOF402500	LA PORTE ORD 50P	14,300,000 S	07/23/00	142,469.73	96,902.93	46,466.80 P			
SLOF402600	LA PORTE ORD 50P	14,700,000 S	07/23/00	146,454.90	97,851.09	48,603.81 P			
SLOF402700	LA PORTE ORD 50P	1,100,000 S	07/23/00	29,888.75	19,886.14	10,002.60 P			
SLOF402800	CADURY SCHWEPPES ORD 12 4P	15,000,000 S	04/06/99	93,260.71	104,796.13	9,535.42 P			
SLOF402900	CADURY SCHWEPPES ORD 12 5P	9,500,000 S	04/07/99	1,785.15	17,466.02	1,680.87 P			
SLOF403000	ROYAL BANK OF SCOTLAND GRP ORD	900,000 S	02/21/00	11,152.91	9,995.81	1,157.13 P			
SLOF403100	ROYAL BANK OF SCOTLAND GRP ORD	1,000,000 S	02/21/00	24,602.10	11,106.45	13,495.65 P			
SLOF403200	ROYAL BANK OF SCOTLAND GRP ORD	2,100,000 S	02/18/00	40,867.30	19,736.03	21,131.27 P			
SLOF403300	ROYAL BANK OF SCOTLAND GRP ORD	400,000 S	02/19/00	9,615.84	-4,515.41	5,100.43 P			
SLOF403400	ROYAL BANK OF SCOTLAND GRP ORD	2,700,000 S	02/20/00	64,906.89	31,385.05	33,521.84 P			
SLOF403500	ROYAL BANK OF SCOTLAND GRP ORD	1,900,000 S	02/19/00	46,645.93	27,037.92	23,388.01 P			
SLOF403600	ROYAL BANK OF SCOTLAND GRP ORD	600,000 S	02/20/00	14,730.29	-6,563.87	8,066.42 P			
SLOF403700	ROYAL BANK OF SCOTLAND GRP ORD	900,000 S	02/24/00	21,590.89	9,580.62	12,010.27 P			
SLOF403800	ROYAL BANK OF SCOTLAND GRP ORD	300,000 S	02/20/00	7,145.91	3,331.93	3,813.98 P			
SLOF403900	ROYAL BANK OF SCOTLAND GRP ORD	2,200,000 S	02/24/00	28,193.62	12,774.15	15,089.47 P			
SLOF404000	ROYAL BANK OF SCOTLAND GRP ORD	3,700,000 S	03/26/00	62,163.63	31,382.82	30,780.81 P			
SLOF404100	ROYAL BANK OF SCOTLAND GRP ORD	1,200,000 S	02/24/00	27,628.28	12,774.15	14,854.13 P			
SLOF404200	ROYAL BANK OF SCOTLAND GRP ORD	700,000 S	02/25/00	16,116.50	7,469.13	8,647.37 P			
SLOF404300	ROYAL BANK OF SCOTLAND GRP ORD	4,000,000 S	03/26/00	93,053.44	-46,493.06	46,560.38 P			
SLOF404400	SHELL TRANS & TRDG ORD 25P REG	3,000,000 S	03/25/00	71,464.43	34,869.89	36,594.63 P			
SLOF404500	SHELL TRANS & TRDG ORD 25P REG	1,300,000 S	04/06/99	37,333.16	39,680.40	2,357.24 P			
SLOF404600	SHELL TRANS & TRDG ORD 25P REG	600,000 S	04/06/99	3,939.39	-4,058.55	119.16 P			
SLOF404700	SHELL TRANS & TRDG ORD 25P REG	11,700,000 S	05/09/97	86,820.29	131,874.49	-45,054.20 P			
SLOF404800	SHELL TRANS & TRDG ORD 25P REG	2,100,000 S	08/18/95	15,291.03	0.00	15,291.03 P			
SLOF404900	SHELL TRANS & TRDG ORD 25P REG	800,000 S	05/09/97	5,823.15	9,017.06	3,193.91 P			
SLOF405000	SHELL TRANS & TRDG ORD 25P REG	1,700,000 S	05/10/97	12,694.15	19,161.25	6,467.10 P			
SLOF405100	SHELL TRANS & TRDG ORD 25P REG	9,700,000 S	04/07/99	79,431.32	-63,406.01	7,025.31 P			
SLOF405200	SHELL TRANS & TRDG ORD 25P REG	8,100,000 S	04/06/99	59,874.16	54,617.39	5,256.77 P			
SLOF405300	SHELL TRANS & TRDG ORD 25P REG	7,300,000 S	04/06/99	50,782.90	-49,223.08	1,559.82 P			
SLOF405400	SHELL TRANS & TRDG ORD 25P REG	11,600,000 S	04/06/99	85,327.20	78,217.40	7,309.79 P			
SLOF405500	INVENSYS ORD 25P	8,500,000 S	08/20/95	67,433.22	0.00	67,433.22 P			
SLOF405600	INVENSYS ORD 25P	14,700,000 S	04/10/99	60,446.74	106,149.28	-45,702.64 P			
SLOF405700	INVENSYS ORD 25P	6,620,000	06/23/00	32,322.18	-48,892.06	16,569.88 P			
SLOF405800	INVENSYS ORD 25P	26,500,000 S	06/24/00	63,563.02	96,399.07	32,834.05 P			
SLOF405900	INVENSYS ORD 25P	21,000,000 S	06/24/00	50,372.28	79,555.67	28,913.39 P			
SLOF406000	INVENSYS ORD 25P	20,400,000 S	06/20/00	48,933.07	77,845.92	28,912.83 P			
SLOF406100	INVENSYS ORD 25P	5,600,000 S	06/20/00	13,481.06	21,369.47	5,888.41 P			
SLOF406200	SMITHS GROUP ORD GBPO 25	644,000 S	06/06/99	7,456.63	1,018.82	3,162.19 P			
SLOF406300	SMITHS GROUP ORD GBPO 25	1,436,000 S	06/06/99	16,858.46	23,889.77	7,030.41 P			
SLOF406400	DIMENSION DATA HLDG COM STK	700,000 S	07/28/00	8,753.86	-6,029.87	5,154.01 P			

2001  
 FORM 990 PF  
 SCHEDULE 7  
 Part VII B - Questions 5 (a)(4) & 5 (c)  
 Part XVII Line (d)  
Grant where Expenditure Responsibility Exists

(i)	(ii)	(iii)	(iv)	(v)	(vi)	(vii)
Name and Address of Grantee	Date and Amount of Grant	Purpose of Grant	Amounts Expended by Grantee	Has Grantee Diverted Any Funds to Knowledge of Grantor	Date of Reports Received From Grantee	Date and Results of Any Verification of Grantee's Report
New York New Media Assoc 55 Broad Street New York NY 10004 Tax Status 501(c)(6)	\$100,000 7/6/99 (Paid in 2001) ( -0- )	To expand and institutionalize the New Media Internship Program	\$100,000	No	2/12/01 Final Financial 4/4/01 Final Substantive	Reports from Grantee Dated 4/4/01 & 2/12/01
Ocean Trust 1655N Ft Meyer Dr Suite 700 Arlington VA 22209 Tax Status Private Foundation	\$ 30,000 1/10/00 (Paid in 2001) ( -0- )	To facilitate Industry participation in the Census of the Fishes	\$ 30,000	No	7/31/02 Final Substantive 7/31/02 Final Financial	Reports from Grantee Dated 7/26/02
Textile/Clothing Technology Co 211 Gregson Drive Cary, NC 27511 Tax Status 501(c)(6)	\$ 30,000 6/21/99 (Paid in 2001) ( -0- )	To initiate the introduction of short-cycle manufacturing to the NYC Garment Industry	\$ 30,000	No	11/29/00 Final Financial 3/23/01 Final Substantive	Reports from Grantee Dated 11/29/00 & 3/23/01
Textile/Clothing Technology Co 211 Gregson Drive Cary NC 27511 Tax Status 501(c)(6)	\$483,015 10/12/00 (Paid in 2001) ( \$250,000 )	To fund Phase II of a program to introduce short-cycle manufacturing to the NYC Garment Industry	\$381,319	No	1/21/02 Interim Financial & Substantive	Reports from Grantee Dated 1/21/02

2001  
FORM 990 PF  
SCHEDULE 7  
Part VII - B Questions 5 (a)(4) & 5 (c)  
Part XVII Line 1 (d)  
Grants where Expenditure Responsibility Exists

(i)	(ii)	(iii)	(iv)	(v)	(vi)	(vii)
Name and Address of Grantee	Date and Amount of Grant	Purpose of Grant	Amounts Expended by Grantee	Has Grantee Diverted Any Funds to Knowledge of Grantor	Date of Reports Received From Grantee	Date and Results of Any Verification of Grantee's Report
Center for Economic and Environmental Partnership, Inc 126 State Street Albany, NY 12207 Tax Status: Civic Organization	\$ 40,000 12/12/01 (Paid in 2001) ( \$40,000 )	To provide partial support for a conference called "High Performance Buildings: Implications for Security in the Built Environment"	N/A	No	N/A	N/A
Entertainment Industry Development Corp 7087 Hollywood Blvd Hollywood, CA 90028 Tax Status: 501(c)(4)	\$ 18,880 12/1/01 (Paid in 2001) ( \$18,880 )	Support to plan for an Entertainment Industry Center	N/A	No	N/A	N/A
Goodman Research Group, Inc 26 Lee Street Cambridge, Massachusetts 02139 Tax Status: Research Corporation	\$400,000 10/21/96 (Paid in 2001) ( -0- )	Partial funding for an evaluation of Women in Science and Engineering Programs	\$400,000	No	7/31/02 Final Substantive 4/22/02 Final Financial	Reports from Grantee Dated 7/31/02 and 4/22/02
Interbrand Foundation 130 Fifth Avenue New York, NY 10011 Tax Status: Private Operating Foundation	\$ 44,000 12/8/00 (Paid in 2001) ( -0- )	Support to explore branding opportunity for Sloan-C (and/or ALN)	\$ 44,000	No	1/29/02 Final Financial 5/20/02 Final Substantive	Reports from Grantee Dated 1/29/02 and 5/20/02
Iowa League of Cities Des Moines, IA 50309 Tax Status: 501(c)(4)	\$1,216,342 3/30/01 (Paid in 2001) ( \$460,342 )	To implement citizen-based performance assessment in cities in Iowa	\$405,008	No	5/2/02 Interim Substantive 7/30/02 Interim Financial	Reports from Grantee Dated 5/2/02 and 7/30/02
National Video Resources 73 Spring Street, Suite 606 New York, NY 10012 Tax Status: Private Foundation	\$289,753 1/10/00 (Paid in 2001) ( -0- )	Partial funding to produce a Public Library program on the impact of Science and Technology in the 20 <sup>th</sup> Century	\$298,753	No	3/29/02 Final Financial 5/21/02 Final Substantive	Reports from Grantee Dated 3/29/02 and 5/21/02
New York Biotechnology Assoc 666 3 <sup>rd</sup> Avenue New York, NY 10017 Tax Status: 501(c)(6)	\$ 26,000 5/25/01 (Paid in 2001) ( \$26,000 )	Building the Biotechnology Industry in New York City	\$26,000	No	7/30/02 Final Substantive 7/30/02 Final Financial	Reports from Grantee Dated 7/30/02

Alfred P Sloan Foundation  
Taxpayer Identification # 13-1823877

12/2/2001	12/2/2001	0.00	71,249.36	71,249.36	MA	0.00 SW	12/2/2001	12/2/2001	0.00	71,249.36	71,249.36	MA
Grand Total												
											71,249.36	

2.9

5



5607 607

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

Account	Code	Description	1/1/00	2/1/00	3/1/00	4/1/00	5/1/00	6/1/00	7/1/00	8/1/00	9/1/00	10/1/00	11/1/00	12/1/00	Total	Balance
SLOF6041002	231142106	DDI CORP COM	9,342,000.00	51001	51001	51001	51001	51001	51001	51001	51001	51001	51001	51001	252,202.31	113.06 P
SLOF6041002	231142106	DDI CORP COM	9,348,000.00	51001	51001	51001	51001	51001	51001	51001	51001	51001	51001	51001	241,907.87	19,169.23 P
SLOF6041002	231142106	DDI CORP COM	17,946,000.00	52201	52201	52201	52201	52201	52201	52201	52201	52201	52201	52201	-666,591.39	21,008.48 P
SLOF6041002	231142106	DDI CORP COM	11,894,000.00	51601	51601	51601	51601	51601	51601	51601	51601	51601	51601	51601	294,137.27	20,853.72 P
SLOF6041002	8824A106	THERMAVAVE INC COM	39,967,000.00	67001	67001	67001	67001	67001	67001	67001	67001	67001	67001	67001	730,519.26	13,041.99 P
SLOF6041002	45811K208	INTEGRATED CIRCUIT SYS INC	22,870,000.00	81001	81001	81001	81001	81001	81001	81001	81001	81001	81001	81001	411,470.90	20,308.76 P
SLOF6041002	45811K208	INTEGRATED CIRCUIT SYS INC	22,866,000.00	92001	92001	92001	92001	92001	92001	92001	92001	92001	92001	92001	-457,317.14	2,573.66 P
<b>Grand Total</b>															<b>1,803,431.14</b>	<b>72,936.62</b>

20001  
FORM 990-PF  
SCHEDULE 10  
PART XV.2

Information regarding grant, fellowship, etc., programs

1 Grants

- (a) (addressed) Mr Ralph E Gomory, President  
Alfred P Sloan Foundation  
630 Fifth Avenue, Suite 2550  
New York, New York 10111  
Telephone (212) 649-1649
- (b) (form) No standard application form is required. Proposals should include information about the applicant, the work the applicant proposes to do, the cost and duration of the work, and the tax status of the organization that would administer the grant. They should not exceed 20 double-spaced pages. Proposals by e-mail are accepted.
- (c) (submission deadline) None
- (d) (restrictions or limitations) The Foundation's main interests are in science and technology, standard of living and economic performance, education and careers in science and technology and selected national issues. The Foundation's activities do not extend to the humanities, religion, the creative or performing arts, or to medical research or health care. Grants are not made for endowments or for buildings or equipment, and are only occasionally made for general support or for activities outside the United States. Applications can be made at any time for support of activities related to the range of interests indicated above. Grants of \$45,000 or less are made throughout the year by the officers of the Foundation with very few toward the upper end of the range. Grants over \$45,000 are made by the Trustees who meet several times a year for that purpose.

2 Fellowships

- A Sloan Research Fellowships were established to provide support and recognition to young scientists who are endeavoring to set up laboratories and establish their independent research projects. The Fellowships are awarded annually and are for a two-year period.
- (a) (addressed) Sloan Research Fellowships  
Ms Maureen Gassman  
Assistant Secretary  
Alfred P Sloan Foundation  
630 Fifth Avenue, Suite 2550  
New York, New York 10111-0242  
Telephone (212) 649-1649
- (b) (form) Candidates are nominated by department heads or other senior scholars. Direct applications are not accepted. Nomination forms are available on request addressed to (a) above. In addition to this form, the nominator should submit a letter describing the candidate's qualifications and must see that the Foundation receives three supporting letters directly from other scholars, preferably not at the same institution. A list of the candidate's publications plus one copy of each of no more than two representative publications should accompany the nomination form and letter.
- (c) (submission deadline) Nominations are due by September 15 for those awards which begin the following September.

(d) (restrictions or limitations)

Candidates for Sloan Research Fellowships may be no more than six years from completion of their Ph.D. as of the year of nomination, unless special circumstances such as military service, a change of field or child rearing are involved or unless they have held a faculty appointment for less than two years. They are required to hold the Ph.D. (or equivalent) in chemistry, physics, mathematics, economics, computer science or neuroscience, or in a related interdisciplinary field. They must be members of the regular faculty of a college or university in the United States or Canada.

B The Foundation and the U.S. Department of Energy have a joint program of postdoctoral research fellowships in computational molecular biology in an effort to apply computational sophistication to the problems of molecular biology

- (a) (addressed) )
- (b) (form) ) See attached
- (c) (submission deadline) ) announcement of
- (d) (restrictions or limitations) ) fellowship

C The Sloan Industry Centers fellowships enable academic scholars to study at a Sloan Industry Center which are located at leading universities in the U.S., each devoted to a particular industry

- (a) (addressed) )
- (b) (form) ) See attached
- (c) (submission deadline) ) announcement of
- (d) (restrictions or limitations) ) fellowship

ALFRED P SLOAN FOUNDATION  
13-1623877

2001  
FORM 990-PF  
SCHEDULE 11  
PART IX - A  
SUMMARY OF DIRECT CHARITABLE ACTIVITIES

- 1 Technology Book Program - Meetings of the Technology Book Program committee are normally held annually to review potential authors and to authorize manuscripts for further development and publication. To December 31, 2001, more than 22 authors have been selected for publication and 15 books have been published and released to the general public. It is expected that the books will be well received, but it is impossible to estimate the number of beneficiaries served.  
Expenses \$101,077
  
- 2 Virtual U - The foundation is undertaking to build a computerized simulation model of a U S university. This interactive game program has been developed by software professionals and is currently in the distribution stage. It is targeted for use by university professionals, academics and students. Approximately 1,000 units of Virtual U have been distributed.  
Expenses \$324,727
  
- 3 Boards or committees of other charitable organizations - Members of staff participate on university advisory boards and committees and boards of non-profits. Expenses \$101,077
  
- 4 Assistance to government bodies - Members of staff appear before congressional committees and participate in congressional or executive branch committees. Expenses: \$50,538