

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

**2001**

Department of the Treasury  
Internal Revenue Service

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

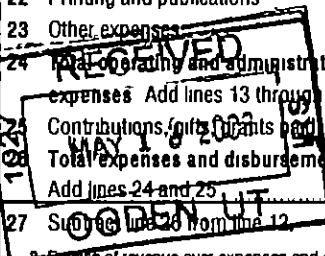
For calendar year 2001, or tax year beginning **JUL 1, 2001**, and ending **JUN 30, 2002**

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>SURDNA FOUNDATION, INC.</b>	A Employer identification number <b>13-6108163</b>
	ATT: MARC DE VENOGUE	B Telephone number <b>212-557-0010</b>
	Number and street (or P.O. box number if mail is not delivered to street address) Room/suite <b>330 MADISON AVENUE, 30TH FLOOR</b>	C If exemption application is pending, check here <input type="checkbox"/> D 1 Foreign organizations, check here <input type="checkbox"/> 2 Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>
City or town, state, and ZIP code <b>NEW YORK, NY 10017-5001</b>		E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/> F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>
H 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		
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ <b>602,254,356.</b> (Part I, column (d) must be on cash basis)	J Accounting method <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____	

Part I	Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
	1 Contributions, gifts, grants, etc., received Check <input type="checkbox"/> if the foundation is not required to attach Sch B	1,479,199.		N/A	
	2 Distributions from split-interest trusts				
	3 Interest on savings and temporary cash investments	53,799.	53,799.		STATEMENT 2
	4 Dividends and interest from securities	15,107,993.	20,046,711.		STATEMENT 3
	5a Gross rents				
	b (Net rental income or (loss))				
	6a Net gain or (loss) from sale of assets not on line 10	6,650,523.			STATEMENT 1
	b Gross sales price for all assets on line 6a <b>350,368,880.</b>				
	7 Capital gain net income (from Part IV, line 2)		8,255,999.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less: Cost of goods sold				
	c Gross profit or (loss)				
	11 Other income	625,801.	272,101.		STATEMENT 4
	12 Total. Add lines 1 through 11	23,917,315.	28,628,610.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	1,284,434.	0.		1,284,434.
	14 Other employee salaries and wages	545,313.	0.		545,313.
	15 Pension plans, employee benefits	420,818.	0.		420,818.
	16a Legal fees	65,028.	0.		65,028.
	b Accounting fees	50,500.	0.		50,500.
	c Other professional fees	1,431,252.	1,168,577.		262,675.
	17 Interest				
	18 Taxes	486,484.	0.		118,484.
	19 Depreciation and depletion	104,577.	0.		
	20 Occupancy	339,539.	0.		339,539.
	21 Travel, conferences, and meetings	388,968.	0.		388,968.
	22 Printing and publications	52,423.	0.		52,423.
	23 Other expenses	606,288.	2,025,388.		647,078.
24 Total operating and administrative expenses. Add lines 13 through 23	5,775,624.	3,193,965.		4,175,260.	
25 Contributions, gifts, grants, and disbursements. Add lines 24 and 25	32,242,855.			33,091,855.	
26 Total. Add lines 24 and 25	38,018,479.	3,193,965.		37,267,115.	
27 Subtract line 26 from line 12	<14,101,164.>				
a Excess of revenue over expenses and disbursements					
b Net investment income (if negative enter -0-)		25,434,645.			
c Adjusted net income (if negative enter -0-)			N/A		

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SURDNA FOUNDATION, INC.

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
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	1,104,466.	692,758.	692,758.
	3 Accounts receivable ▶			
	Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	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	41,759,010.	38,125,591.	38,125,591.
	b Investments - corporate stock	359,906,191.	348,227,153.	348,227,153.
	c Investments - corporate bonds	146,071,094.	144,488,633.	144,488,633.
Liabilities	11 Investments - land, buildings, and equipment basis ▶			
	Less accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other	88,461,435.	68,292,379.	68,292,379.
	14 Land, buildings, and equipment basis ▶	859,070.		
	Less accumulated depreciation ▶	623,643.	315,504.	235,427.
	15 Other assets (describe ▶)	2,344,316.	2,192,415.	2,192,415.
	16 Total assets (to be completed by all filers)	639,962,016.	602,254,356.	602,254,356.
	17 Accounts payable and accrued expenses	134,087.	251,812.	
	18 Grants payable	15,071,500.	14,222,500.	
19 Deferred revenue				
20 Loans from officers, directors, trustees, and other disqualified persons				
21 Mortgages and other notes payable				
22 Other liabilities (describe ▶)				
23 Total liabilities (add lines 17 through 22)	15,205,587.	14,474,312.		
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/>			
	and complete lines 24 through 26 and lines 30 and 31			
	24 Unrestricted	624,756,429.	587,780,044.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Organizations that do not follow SFAS 117, check here ▶ <input type="checkbox"/>			
	and complete lines 27 through 31			
27 Capital stock, trust principal, or current funds				
28 Paid-in or capital surplus, or land, bldg, and equipment fund				
29 Retained earnings, accumulated income, endowment, or other funds				
30 Total net assets or fund balances	624,756,429.	587,780,044.		
31 Total liabilities and net assets/fund balances	639,962,016.	602,254,356.		

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	624,756,429.
2 Enter amount from Part I, line 27a	2	<14,101,164.>
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	610,655,265.
5 Decreases not included in line 2 (itemize) ▶ NET UNREALIZED LOSS ON INVESTMENTS	5	22,875,221.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	587,780,044.

**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 ATTACHED	P	VARIOUS	VARIOUS
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 350,368,880.		342,112,881.	8,255,999.
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			8,255,999.
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	8,255,999.
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	42,805,726.	648,609,835.	.0659961
1999	32,591,309.	655,927,843.	.0496873
1998	30,543,262.	566,358,419.	.0539292
1997	23,389,745.	562,366,802.	.0415916
1996	23,702,665.	488,734,695.	.0484980

2 Total of line 1, column (d)	2	.2597022
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	.0519404
4 Enter the net value of noncharitable-use assets for 2001 from Part X, line 5	4	603,795,660.
5 Multiply line 4 by line 3	5	31,361,388.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	254,346.
7 Add lines 5 and 6	7	31,615,734.
8 Enter qualifying distributions from Part XII, line 4	8	37,291,615.

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

SURDNA FOUNDATION, INC.

Form 990-PF (2001)

ATT: MARCO DE VENOGU

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

1	Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1 Date of ruling letter _____ (attach copy of ruling letter if necessary-see instructions)	
2	Domestic organizations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b	254,346.
3	All other domestic organizations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)	
4	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	0.
5	Add lines 1 and 2	254,346.
6	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	0.
7	Tax based on investment income Subtract line 4 from line 3 If zero or less, enter -0-	254,346.
8	Credits/Payments	
9	2001 estimated tax payments and 2000 overpayment credited to 2001	485,810.
10	Exempt foreign organizations - tax withheld at source	
11	Tax paid with application for extension of time to file (Form 8868)	
12	Backup withholding erroneously withheld	
13	Total credits and payments Add lines 9a through 12	485,810.
14	Enter any penalty for underpayment of estimated tax. Check here <input checked="" type="checkbox"/> if Form 2220 is attached	
15	Tax due If the total of lines 7 and 14 is more than line 13, enter amount owed	
16	Overpayment. If line 13 is more than the total of lines 7 and 14, enter the amount overpaid	231,464.
17	Enter the amount of line 16 to be Credited to 2002 estimated tax	Refunded
18		0.

**Part VII-A Statements Regarding Activities**

	Yes	No
1a During the tax year, did the organization attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the organization in connection with the activities</i>		X
1c Did the organization file Form 1120-POL for this year?		X
2 Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the organization ▶ \$ 0. (2) On organization managers ▶ \$ 0.		
3 Enter the reimbursement (if any) paid by the organization during the year for political expenditure tax imposed on organization managers ▶ \$ 0.		
4 Has the organization engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		X
5 Has the organization made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>		X
6a Did the organization have unrelated business gross income of \$1,000 or more during the year?	X	
6b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
7 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
8 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
9 Did the organization have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	X	
10a Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ <b>NEW YORK &amp; CALIFORNIA</b>		
10b If the answer is "Yes" to line 7, has the organization furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <i>If "No," attach explanation</i>	X	
11 Is the organization claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2001 or the taxable year beginning in 2001 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>		X
12 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X
13 Did the organization comply with the public inspection requirements for its annual returns and exemption application? Web site address ▶ <b>N/A</b>	X	
14 The books are in care of ▶ <b>SURDNA FOUNDATION, INC</b> Telephone no ▶ <b>212-557-0010</b> Located at ▶ <b>330 MADISON AVE 30TH FL NEW YORK, NY</b> ZIP+4 ▶ <b>10017</b>		
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ <b>13</b>   <b>N/A</b>		

12 3531  
01 24-02

Form 990-PF (2001)

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies		Yes	No
<b>1a</b> During the year did the organization (either directly or indirectly)			
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(6) Agree to pay money or property to a government official? (Exception Check "No" if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
<b>b</b> If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 19 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here	<input type="checkbox"/>	1b	X
<b>c</b> Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2001?		1c	X
<b>2</b> Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
<b>a</b> At the end of tax year 2001, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2001?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
If "Yes," list the years			
<b>b</b> Are there any years listed in 2a for which the organization is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)	N/A	2b	
<b>c</b> If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here			
<b>3a</b> Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?			
	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
<b>b</b> If "Yes," did it have excess business holdings in 2001 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the organization had excess business holdings in 2001)	N/A	3b	
<b>4a</b> Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a	X
<b>b</b> Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2001?		4b	X
<b>5a</b> During the year did the organization pay or incur any amount to			
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(3) Provide a grant to an individual for travel, study, or other similar purposes?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No		
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No		
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
<b>b</b> If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here	<input type="checkbox"/>	5b	X
<b>c</b> If the answer is "Yes" to question 5a(4), does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No		
If "Yes," attach the statement required by Regulations section 53.4945-5(d)			
<b>6a</b> Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
<b>b</b> Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract?		6b	X
If you answered "Yes" to 6b, also file Form 8870			

**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
<b>SEE STATEMENT 15</b>				
		1284434.	149,109.	0.

**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
DARA MAJOR 330 MADISON AVE, NY, NY 10017	SPECIAL ASSISTANT FULL-TIME	80,000.	10,390.	
JONATHAN GOLDBERG 330 MADISON AVE, NY, NY 10017	GRANTS ADMINISTRATOR FULL-TIME	95,000.	12,251.	
VANITHA VENUGOPAL 330 MADISON AVE, NY, NY 10017	ASSOC PROGRAM OFFICER FULL-TIME	37,212.	0.	
ANGELA ARDS 330 MADISON AVE, NY, NY 10017	ASSOC PROGRAM OFFICER FULL-TIME	65,538.	7,620.	
MADELINE MICHEL 330 MADISON AVE, NY, NY 10017	OFFICE ADMINISTRATOR FULL-TIME	51,360.	6,702.	
Total number of other employees paid over \$50,000				0

**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
ALLIANCE BERNSTEIN 1 NORTH LEXINGTON AVE., WHITE PLAINS, NY 10601	INVESTMENT MANAGEMENT	317,289.
STANDISH MELLON 1 FINANCIAL CENTER, BOSTON, MA 02111	INVESTMENT MANAGEMENT	191,648.
NORTHERN TRUST COMPANY 50 SOUTH LASALLE ST, CHICAGO, IL 60675	INVESTMENT MANAGEMENT	149,274.
NEUBERGER & BERMAN 605 THIRD AVE, NEW YORK, NY 10158	INVESTMENT MANAGEMENT	163,515.
SECURITY CAPITAL RESEARCH & MANAGEMENT 11 SOUTH LASALLE STREET, CHICAGO, IL 60603	INVESTMENT MANAGEMENT	253,024.
Total number of others receiving over \$50,000 for professional services		0

**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 N/A	
2	
3	
4	

**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	N/A	
2		
All other program-related investments See instructions		
3		
<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	538,184,381.
b	Average of monthly cash balances	1b	5,697,721.
c	Fair market value of all other assets	1c	69,108,416.
d	<b>Total</b> (add lines 1a, b, and c)	1d	612,990,518.
e	Reduction claimed for blockage or other factors reported on line 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	612,990,518.
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	9,194,858.
5	<b>Net value of noncharitable-use assets</b> Subtract line 4 from line 3 Enter here and on Part V, line 4	5	603,795,660.
6	<b>Minimum investment return</b> Enter 5% of line 5	6	30,189,783.

**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	30,189,783.
2a	Tax on investment income for 2001 from Part VI, line 5	2a	254,346.
b	Income tax for 2001 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	254,346.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	29,935,437.
4a	Recoveries of amounts treated as qualifying distributions	4a	0.
b	Income distributions from section 4947(a)(2) trusts	4b	0.
c	Add lines 4a and 4b	4c	0.
5	Add lines 3 and 4c	5	29,935,437.
6	Deduction from distributable amount (see instructions)	6	0.
7	<b>Distributable amount as adjusted</b> Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	29,935,437.

**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	37,267,115.
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	24,500.
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	<b>Qualifying distributions</b> Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	37,291,615.
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	254,346.
6	<b>Adjusted qualifying distributions</b> Subtract line 5 from line 4	6	37,037,269.

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				29,935,437.
<b>2</b> Undistributed income if any as of the end of 2000				
<b>a</b> Enter amount for 2000 only			0.	
<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	1,372,635.			
<b>d</b> From 1999	693,233.			
<b>e</b> From 2000	12,236,144.			
<b>f</b> Total of lines 3a through e	14,302,012.			
<b>4</b> Qualifying distributions for 2001 from Part XII, line 4 ▶ \$ 37,291,615.				
<b>a</b> Applied to 2000, but not more than line 2a			0.	
<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				29,935,437.
<b>e</b> Remaining amount distributed out of corpus	7,356,178.			
<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	21,658,190.			
<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				0.
<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	21,658,190.			
<b>10</b> Analysis of line 9				
<b>a</b> Excess from 1997				
<b>b</b> Excess from 1998	1,372,635.			
<b>c</b> Excess from 1999	693,233.			
<b>d</b> Excess from 2000	12,236,144.			
<b>e</b> Excess from 2001	7,356,178.			



**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)

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

- b The form in which applications should be submitted and information and materials they should include
- SEE SCHEDULE ATTACHED**

- c Any submission deadlines
- NONE**

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

SURDNA FOUNDATION, INC.

Form 990-PF (2001)

ATT: MARCO DE VENOGÉ

13-6108163 Page 10

**Part XV** Supplementary Information (continued)

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
<p><i>a</i> Paid during the year</p> <p>SEE SCH. 20, 27 AND 28</p>	<p>NO RELATIONSHIP</p>	<p>PUBLIC</p>		<p>33091855.</p>
<p><b>Total</b></p>			<p>▶ 3a</p>	<p>33091855.</p>
<p><i>b</i> Approved for future payment</p> <p>SEE SCH. 20, 27 AND 28</p>	<p>NO RELATIONSHIP</p>	<p>PUBLIC</p>		<p>14222500.</p>
<p><b>Total</b></p>			<p>▶ 3b</p>	<p>14222500.</p>

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Table with columns: (a) Business code, (b) Amount, (c) Exclusion code, (d) Amount, (e) Related or exempt function income. Rows include: 1 Program service revenue, 2 Membership dues and assessments, 3 Interest on savings and temporary cash investments, 4 Dividends and interest from securities, 5 Net rental income or (loss) from real estate, 6 Net rental income or (loss) from personal property, 7 Other investment income, 8 Gain or (loss) from sales of assets other than inventory, 9 Net income or (loss) from special events, 10 Gross profit or (loss) from sales of inventory, 11 Other revenue (PARTNERSHIP INCOME (LOSS)), 12 Subtotal, 13 Total.

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).

Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

- 1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code... a Transfers from the reporting organization to a noncharitable exempt organization of (1) Cash (2) Other assets b Other Transactions (1) Sales of assets to a noncharitable exempt organization (2) Purchases of assets from a noncharitable exempt organization (3) Rental of facilities, equipment, or other assets (4) Reimbursement arrangements (5) Loans or loan guarantees (6) Performance of services or membership or fundraising solicitations c Sharing of facilities, equipment, mailing lists, other assets, or paid employees d If the answer to any of the above is "Yes," complete the following schedule...

Table with columns Yes and No. Rows include 1a(1), 1a(2), 1b(1), 1b(2), 1b(3), 1b(4), 1b(5), 1b(6), and 1c. All 'No' boxes are checked (X).

Table with columns (a) Line no., (b) Amount involved, (c) Name of noncharitable exempt organization, and (d) Description of transfers, transactions, and sharing arrangements. Row 1 contains 'N/A' in column (c).

2a Is the organization directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? [ ] Yes [X] No

Table with columns (a) Name of organization, (b) Type of organization, and (c) Description of relationship. Row 1 contains 'N/A' in column (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 or fiduciary) is based on all information of which preparer has any knowledge.

Signature section containing: Signature of officer or trustee (Marco de Venog), Preparer's signature (Charles Sheldon), Firm's name (BDO SEIDMAN, LLP), and address (330 MADISON AVENUE, NEW YORK, NY 10017-5001).

**Schedule B**  
(Form 990, 990-EZ, or  
990-PF)

Department of the Treasury  
Internal Revenue Service

**Schedule of Contributors**

Supplementary Information for  
line 1 of Form 990, 990-EZ and 990-PF (see instructions)

OMB No 1545-0047

**2001**

Name of organization

SURDNA FOUNDATION, INC.  
ATT: MARC DE VENOGÉ

Employer identification number

13-6108163

Organization type (check one)

Filers of

Section

Form 990 or 990 EZ

501(c)( ) (enter number) organization

4947(a)(1) nonexempt charitable trust not treated as a private foundation

527 political organization

Form 990 PF

501(c)(3) exempt private foundation

4947(a)(1) nonexempt charitable trust treated as a private foundation

501(c)(3) taxable private foundation

Check if your organization is covered by the **General rule** or a **Special rule**. (Note Only a section 501(c)(7), (8), or (10) organization can check box(es) for both the General rule and a Special rule—see instructions.)

**General Rule-**

For organizations filing Form 990, 990 EZ, or 990 PF that received, during the year, \$5,000 or more (in money or property) from any one contributor (Complete Parts I and II)

**Special Rules-**

For a section 501(c)(3) organization filing Form 990, or Form 990 EZ, that met the 33 1/3% support test of the regulations under sections 509(a)(1)/170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of \$5,000 or 2% of the amount on line 1 of these forms (Complete Parts I and II)

For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990 EZ, that received from any one contributor, during the year, aggregate contributions or bequests of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals (Complete Parts I, II, and III)

For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990 EZ, that received from any one contributor, during the year, some contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not aggregate to more than \$1,000 (If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the Parts unless the General rule applies to this organization) because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year ▶ \$ \_\_\_\_\_

**Caution** Organizations that are not covered by the General rule and/or the Special rules do not file Schedule B (Form 990, 990-EZ, or 990-PF), but they must check the box in the heading of their Form 990, Form 990-EZ, or on line 1 of their Form 990-PF, to certify that they do not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

Schedule B (Form 990, 990-EZ, or 990-PF) (2001)

Name of organization  
**SURDNA FOUNDATION, INC.**  
**ATT: MARC DE VENOGÉ**

Employer identification number  
**13-6108163**

**Part I Contributors** (See Specific Instructions)

(a) No.	(b) Name, address and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	<b>TRUST U/A JOHN E. ANDRUS RESIDUARY</b> <b>TRUSTEE: U.S. TRUST CO, 45 WALL</b> <b>STREET</b>  <b>NEW YORK, NY 10005</b>	\$ 1,479,199.	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
(a) No	(b) Name, address and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
		\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
(a) No	(b) Name, address and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
		\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
(a) No.	(b) Name, address and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
		\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
(a) No	(b) Name, address and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
		\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
(a) No	(b) Name, address and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
		\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)

*SCB B(2/6)*

FORM 990-PF GAIN OR (LOSS) FROM SALE OF ASSETS STATEMENT 1

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED PURCHASED	(F) DATE ACQUIRED VARIOUS	(F) DATE SOLD VARIOUS	GAIN OR LOSS
SEE SCHEDULE ATTACHED	350,368,880.	343,718,357.	0.				6,650,523.

CAPITAL GAINS DIVIDENDS FROM PART IV 0.

TOTAL TO FORM 990-PF, PART I, LINE 6A 6,650,523.

*CAPITAL GAINS PER BOOKS INCLUDES 1,614,017 OF SHORT TERM CAPITAL GAN DIVIDENDS*

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 2

SOURCE	AMOUNT
MISCELLANEOUS	53,799.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	53,799.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 3

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
MISCELLANEOUS	15,107,993.	0.	15,107,993.
TOTAL TO FM 990-PF, PART I, LN 4	15,107,993.	0.	15,107,993.

FORM 990-PF	OTHER INCOME	STATEMENT	4
DESCRIPTION			AMOUNT
PARTNERSHIP INCOME(LOSS)			625,801.
TOTAL TO FORM 990-PF, PART I, LINE 11, COLUMN A			625,801.

FORM 990-PF	LEGAL FEES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
VARIOUS LEGAL	65,028.	0.		65,028.	
TO FM 990-PF, PG 1, LN 16A	65,028.	0.		65,028.	

FORM 990-PF	ACCOUNTING FEES			STATEMENT	6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
AUDIT & TAX PREP	50,500.	0.		50,500.	
TO FORM 990-PF, PG 1, LN 16B	50,500.	0.		50,500.	

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT	7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
GRANT PROGRAM CONSULTANTS	252,817.	0.		252,817.	
EXECUTIVE SEARCH FEES	9,858.	0.		9,858.	
INVESTMENT MANAGEMENT	1,168,577.	1,168,577.		0.	
TO FORM 990-PF, PG 1, LN 16C	1,431,252.	1,168,577.		262,675.	



## FORM 990-PF

## TAXES

## STATEMENT

8

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PAYROLL TAXES	118,484.	0.		118,484.
EXCISE TAX ON NET INVESTMENT INCOME	368,000.	0.		0.
TO FORM 990-PF, PG 1, LN 18	486,484.	0.		118,484.

## FORM 990-PF

## OTHER EXPENSES

## STATEMENT

9

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
MEMBERSHIPS	100,188.	0.		100,188.
PER DIEM SALARIES	94,287.	0.		94,287.
OFFICE SUPPLIES	68,916.	0.		68,916.
INSURANCE	26,532.	0.		26,532.
CONFERENCE/REGISTRATION	26,151.	0.		26,151.
SERVICE CONTRACTS	16,442.	0.		16,422.
POSTAGE	23,024.	0.		23,024.
BOOKS & SUBSCRIPTIONS	11,025.	0.		11,025.
TELEPHONE	42,855.	0.		42,855.
EVALUATION FEES	131,707.	0.		131,707.
INTERNET/SOFTWARE	44,675.	0.		44,675.
MISCELLANEOUS	20,486.	0.		20,486.
PARTNERSHIP EXPENSES - SEE SCHEDULE 4	0.	2,025,388.		0.
CASH BASIS EXPENSE ADJUSTMENT PER REG. 53.4942(A)-3	0.	0.		40,810.
TO FORM 990-PF, PG 1, LN 23	606,288.	2,025,388.		647,078.

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**FORM 990-PF**                      **U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS**                      **STATEMENT 10**


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DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
SEE SCHEDULE ATTACHED	X		38,125,591.	38,125,591.
TOTAL U.S. GOVERNMENT OBLIGATIONS			38,125,591.	38,125,591.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			38,125,591.	38,125,591.

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**FORM 990-PF**                                      **CORPORATE STOCK**                                      **STATEMENT 11**


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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
SEE SCHEDULE ATTACHED	348,227,153.	348,227,153.
TOTAL TO FORM 990-PF, PART II, LINE 10B	348,227,153.	348,227,153.

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**FORM 990-PF**                                      **CORPORATE BONDS**                                      **STATEMENT 12**


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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
SEE SCHEDULE ATTACHED	144,488,633.	144,488,633.
TOTAL TO FORM 990-PF, PART II, LINE 10C	144,488,633.	144,488,633.

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**FORM 990-PF**                                      **OTHER INVESTMENTS**                                      **STATEMENT 13**


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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
SEE SCHEDULE ATTACHED	68,292,379.	68,292,379.
TOTAL TO FORM 990-PF, PART II, LINE 13	68,292,379.	68,292,379.

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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
INTEREST RECEIVABLE	1,386,287.	1,386,287.
DIVIDENDS RECEIVABLE	541,243.	541,243.
PREPAID EXCISE TAXES	272,000.	272,000.
DUE TO/FROM FLEX SPENDING	<7,115.>	<7,115.>
<b>TOTAL TO FORM 990-PF, PART II, LINE 15</b>	<b>2,192,415.</b>	<b>2,192,415.</b>

FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS STATEMENT 15

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
HOOPER BROOKS 330 MADISON AVE, 30TH FL NEW YORK, NY 10017	SR. PROGRAM OFFICER FULL-TIME	141,011.	18,213.	0.
MARC DE VENOGÉ 330 MADISON AVE, 30TH FL NEW YORK, NY 10017	CFO/ASSISTANT TREASURER FULL-TIME	173,313.	22,360.	0.
ELLEN RUDOLPH 330 MADISON AVE, 30TH FL NEW YORK, NY 10017	PROGRAM OFFICER FULL-TIME	116,203.	15,170.	0.
ROBERT SHERMAN 330 MADISON AVE, 30TH FL NEW YORK, NY 10017	PROGRAM OFFICER FULL-TIME	120,241.	15,701.	0.
EDWARD SKLOOT 330 MADISON AVE, 30TH FL NEW YORK, NY 10017	EXECUTIVE DIRECTOR FULL-TIME	310,000.	22,360.	0.
CAREY SHEA 330 MADISON AVE, 30TH FL NEW YORK, NY 10017	PROGRAM OFFICER FULL-TIME	110,549.	14,437.	0.
VINCENT STEHLE 330 MADISON AVE, 30TH FL NEW YORK, NY 10017	PROGRAM OFFICER FULL-TIME	103,499.	13,374.	0.

STEVEN KELBAN 330 MADISON AVE, 30TH FL NEW YORK, NY 10017	DIR ANDRUS FAM PHILANTHROP FULL-TIME	142,350.	18,536.	0.
JOHN E. ANDRUS III 603 EAST LAKE STREET WAYZATA, MN 55391	CHAIRMAN EMERITUS OF BOD PART-TIME	0.	0.	0.
ELIZABETH H. ANDRUS 15317 HOLDRIDGE ROAD EAST WAYZATA, MN 55391	CHAIRMAN OF THE BOD PART-TIME	0.	0.	0.
PETER B. BENEDICT 607 LANTANA LANE VERO BEACH, FL 32963	DIRECTOR PART-TIME	0.	0.	0.
CHRISTOPHER F. DAVENPORT 3100 WALEAUNEE ROAD TALLAHASSEE, FL 32308	VICE CHAIRMAN & DIRECTOR PART-TIME	0.	0.	0.
LAWRENCE S.C. GRIFFITH, M.D. 802 ST. GEORGE'S ROAD BALTIMORE, MD 21210	DIRECTOR PART-TIME	0.	0.	0.
JOHN F. HAWKINS 142 ALGER BROOK ROAD SOUTH STRAFFORD, VT 05070	DIRECTOR PART-TIME	0.	0.	0.
SANDRA T. KAUPE 1185 NORTH LAKEWAY PALM BEACH, FL 33480	DIRECTOR & COMMITTEE CHAIR PART-TIME	0.	0.	0.
JOHN J. LYNAGH 101 PARK AVENUE, 3RD FLOOR NEW YORK, NY 10178	SECRETARY AND COUNSEL PART-TIME	0.	0.	0.
FREDERICK F. MOON III 3701 SACRAMENTO STREET, #371 SAN FRANCISCO, CA 94118	TREASURER AND DIRECTOR PART-TIME	0.	0.	0.
EDITH D. THORPE 2505 CEDAR POINT DRIVE WAYZATA, MN 55391	DIRECTOR PART-TIME	0.	0.	0.
SAMUEL S. THORPE, III 5713 SCHAEFER ROAD EDINA, MN 55436	DIRECTOR PART-TIME	0.	0.	0.
ALICE ANDRUS 136 WEST CANTON STREET BOSTON, MA 02118	DIRECTOR PART-TIME	0.	0.	0.

PAMELA BRILL 37 MCAFEE FARM BEDFORD, NH 03110	DIRECTOR PART-TIME	0.	0.	0.
J. MICHAEL PAKRADOONI 967 CYPRESS DRIVE COMMITTEES DELRAY BEACH, FL 33483	DIRECTOR PART-TIME	0.	0.	0.
MICHAEL SCOTT SPENSLEY 1 LONICERA COURT APARTMENTS OLD LYME, CT 06371	DIRECTOR PART-TIME	0.	0.	0.
NOTE: LEGAL FEES OF \$50,061 WERE PAID TO KELLEY, DRYE & WARREN (OF WHICH JOHN J. LYNAGH IS A PARTNER)		0.	0.	0.
CAMILLA SETH 330 MADISON AVE, 30TH FL NEW YORK, NY 10017	PROGRAM OFFICER FULL-TIME	67,268.	8,958.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		<u>1,284,434.</u>	<u>149,109.</u>	<u>0.</u>

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

<b>Part I, Lines 3 &amp; 4</b> <b>Interest on Savings &amp; Temp Cash,</b> <b>Dividends, &amp; Interest from Securities</b>	<b>Line 3(a)</b> <b>Per Books</b>	<b>Line 3(b)</b> <b>Net Investment</b> <b>Income</b>	<b>Line 4(a)</b> <b>Per Books</b>	<b>Line 4(b)</b> <b>Net Investment</b> <b>Income</b>
Income Per Books	53,799	53,799	15,107,993	15,107,993
Add Short-term Capital Gain Dividends From Mutual Funds included in Capital Gains per Books and in Dividends per Tax return				1,614,017
Add Dividends accrued at 6/30/01	-	-	-	224,286
Less Dividends accrued at 6/30/02	-	-	-	(541,243)
Add Partnerships - Sch 4				3,641,658
	<u>53,799</u>	<u>53,799</u>	<u>15,107,993</u>	<u>20,046,711</u>

**SURDNA FOUNDATION, INC.**

**EIN: 13-6108163**

**FORM 990-PF**

**JUNE 30, 2002**

**TABLE OF CONTENTS (1 OF 3)**

	<b><u>Schedule/Statement</u></b>
Contributions Received	Schedule B
Gain or Loss from Sale of Assets	Stmt 1
Interest on Savings & Temporary Cash Investments	Stmt 2
Dividends & Interest from Securities	Stmt 3
Other Income	Stmt 4
Legal Fees	Stmt 5
Accounting Fees	Stmt 6
Other Professional Fees	Stmt 7
Taxes	Stmt 8
Other Expenses	Stmt 9
Government Obligations	Stmt 10
Corporate Stock	Stmt 11
Corporate Bonds	Stmt 12
Other Investments	Stmt 13
Other Assets	Stmt 14
Officers and Directors	Stmt 15
Interest on Savings & Temporary Cash Investments & Dividends and Interest from Securities	Sch 1

**SURDNA FOUNDATION, INC.**

**EIN: 13-6108163**

**FORM 990-PF**

**JUNE 30, 2002**

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	<b><u>Schedule/Statement</u></b>
Other Income	Sch 2
Capital Gains and Losses Summary	Sch 3
Capital Gains and Losses Sections	Sections 1 - 13
K-1 Summary	Sch 4
Form K-1's	Sch 5 - 18
Depreciation	Sch 19
Grants Paid	Sch 20
Investments	Sch 21
2001 Estimated Tax Payments & 2000 Overpayment Credited to 2001	Sch 22
FMV of Real Property	Sch 23
Minimum Investment Return Information	Sch 24
Expenditure Responsibility Report and Rider	Sch 25
Grant Guidelines and Application Procedures	Sch 26
Grantee Addresses	Sch 27
Grant Purposes	Sch 28
Form 8868 - Extensions to 2/15/03 and 5/15/03	Sch 29



**SURDNA FOUNDATION, INC.**

**EIN: 13-6108163**

**FORM 990-PF**

**JUNE 30, 2002**

**TABLE OF CONTENTS (3 OF 3)**

	<b><u>Schedule/Statement</u></b>
Footnote to Schedules of Capital Gains and Losses	Sch 30
Expenditure Responsibility Grant	Sch 31
FORM 926	Sch 32
<b><u>Schedules of Capital Gains and Losses:</u></b>	
Standish Ayer & Wood	267 pages
Och Ziff	3 pages
MFS Asset Management Group	2 pages
Neuberger & Berman	56 pages
Morgan Stanley International	2 pages
Morgan Stanley Asset Management	2 pages
GMO - International	11 pages
Sanford C Bernstein	47 pages
Equity Index	141 pages
Security Capital Research & Manangement	42 pages
PIMCO	2 pages
Main Cash	2 pages
Security Capital Group	4 pages

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

<b>Part I, Lines 5 &amp; 11</b>	<b>Rev &amp; Exp Per Books Col. (a)</b>	<b>Net Investment Income Col. (b)</b>	<b>Adjusted Net Income Col. (c)</b>	<b>Disbursed for Charitable Purposed Col. (d)</b>
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**Part I, Line 11, Other Income**

Partnership Income(Loss)	625,801	272,101	(Sch 4)	0
Total Other Income	<u>625,801</u>	<u>272,101</u>		<u>0</u>

**Surdna Foundation, Inc.**

EIN: 13-6108163

Form 990-PF

June 30, 2002

<b>Part I, Line 6 &amp; 7 Capital Gains &amp; Losses Summary</b>	<b>Sales Schedule Reference</b>	<b>Number of Pages</b>	<b>Book Gains(Losses) Col (a)</b>	<b>Tax Gains(Losses) Col (b)</b>
Standish Ayer & Wood	Section 1	267	(2,940,452)	(2,927,977)
Och Ziff	Section 2	3	709	709
MFS Asset Management Group	Section 3	2	17,036	16,931
Neuberger & Berman	Section 4	56	1,233,282	1,200,560
Morgan Stanley International	Section 5	2	192,468	192,468
Morgan Stanley Asset Management	Section 6	2	(143,320)	(143,320)
GMO - International	Section 7	11	(1,349,585)	(1,496,632)
Sanford C Bernstein	Section 8	47	2,366,330	2,350,638
Equity Index	Section 9	141	2,616,188	2,638,869
Secury Capital Research & Manangement	Section 10	42	(637,489)	(513,883)
PIMCO	Section 11	2	2,833,414	1,370,032
Main Cash	Section 12	2	3,473	3,473
Secury Capital Group	Section 13	4	2,458,472	2,458,547
Partnerships	Schedule 4			3,105,584
			<u>6,650,526</u>	<u>8,255,999</u>
			<b>To Part I Line 6 Col. (a)</b>	<b>To Part I Line 7 Col. (b) To Part IV</b>

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**Standish Ayer & Wood**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules</u></b>		
Short-Term Capital Gains (Losses)	267 Pages	(1,317,722)
Long-Term Capital Gains (Losses)		<u>(1,610,255)</u>
Total Capital Gains (Losses) per Tax Return		<u>(2,927,977)</u> (To Schedule 3)
<b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		(2,927,977)
Miscellaneous		<u>(12,475)</u>
Total Capital Gains (Losses) per Books		<u>(2,940,452)</u> (To Schedule 3)

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**Och Ziff**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules:</u></b>		
Short-Term Capital Gains (Losses)	3 Pages	709
Long-Term Capital Gains (Losses)		<hr/>
Total Capital Gains (Losses) per Tax Return		<hr/> <u>709</u> (To Schedule 3)
 <b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		<hr/> <u>709</u>
Total Capital Gains (Losses) per Books		<hr/> <u>709</u> (To Schedule 3)

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**MFS Asset Management Group**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules</u></b>		
Short-Term Capital Gains (Losses)	2 pages	0
Long-Term Capital Gains (Losses)		<u>16,931</u>
Total Capital Gains (Losses) per Tax Return		<u>16,931</u> (To Schedule 3)
 <b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		16,931
Miscellaneous		<u>105</u>
Total Capital Gains (Losses) per Books		<u>17,036</u> (To Schedule 3)

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
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**June 30, 2002**

**Neuberger & Berman**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules:</u></b>		
Short-Term Capital Gains (Losses)	56 Pages	235,289
Long-Term Capital Gains (Losses)		<u>965,271</u>
Total Capital Gains (Losses) per Tax Return		<u>1,200,560</u> (To Schedule 3)
 <b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		1,200,560
Miscellaneous		<u>32,722</u>
Total Capital Gains (Losses) per Books		<u>1,233,282</u> (To Schedule 3)

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**Morgan Stanley - International**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules:</u></b>		
Short-Term Capital Gains (Losses)	2 pages	0
Long-Term Capital Gains (Losses)		<u>192,468</u>
Total Capital Gains (Losses) per Tax Return		<u>192,468</u> (To Schedule 3)
 <b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		<u>192,468</u>
Total Capital Gains (Losses) per Books		<u>192,468</u> (To Schedule 3)



**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
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**June 30, 2002**

**Morgan Stanley - Asset Management**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules:</u></b>		
Short-Term Capital Gains (Losses)	2 pages	0
Long-Term Capital Gains (Losses)		<u>(143,320)</u>
Total Capital Gains (Losses) per Tax Return		<u>(143,320)</u> (To Schedule 3)
<b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		<u>(143,320)</u>
Total Capital Gains (Losses) per Books		<u>(143,320)</u> (To Schedule 3)

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**GMO - International**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules:</u></b>		
Short-Term Capital Gains (Losses)	11 pages	47,558
Long-Term Capital Gains (Losses)		(1,544,190)
Other Rounding Difference		<hr/>
Total Capital Gains (Losses) per Tax Return		<u>(1,496,632)</u> (To Schedule 3)
 <b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		(1,496,632)
Short-term Capital Gain Dividends From Mutual Funds included in Capital Gains per Books and in Dividends per Tax Return		<hr/> 147,047
Total Capital Gains (Losses) per Books		<u>(1,349,585)</u> (To Schedule 3)

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**Sanford C. Bernstein**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules:</u></b>		
Short-Term Capital Gains (Losses)	47 pages	76,859
Long-Term Capital Gains (Losses)		<u>2,273,779</u>
Total Capital Gains (Losses) per Tax Return		<u>2,350,638</u> (To Schedule 3)
 <b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		2,350,638
Taxable Exchange Corection due to updated Market Value		<u>15,692</u>
Total Capital Gains (Losses) per Books		<u>2,366,330</u> (To Schedule 3)

**Surnda Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**Equity Index**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules:</u></b>		
Short-Term Capital Gains (Losses)	141 pages	(209,980)
Long-Term Capital Gains (Losses)		<u>2,848,849</u>
Total Capital Gains (Losses) per Tax Return		<u>2,638,869</u> (To Schedule 3)
<b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		2,638,869
Miscellaneous		<u>(22,681)</u>
Total Capital Gains (Losses) per Books		<u>2,616,188</u>

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**Security Capital Research & Management**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules:</u></b>		
Short-Term Capital Gains (Losses)	42 pages	(606,427)
Long-Term Capital Gains (Losses)		<u>92,544</u>
Total Capital Gains (Losses) per Tax Return		<u><u>(513,883)</u></u> (To Schedule 3)
 <b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		(513,883)
Short Term Capital Gain Dividends from Mutual Funds included in Capital Gains per Books and in Dividends per Tax Return		3,590
Miscellaneous		<u>(127,196)</u>
Total Capital Gains (Losses) per Books		<u><u>(637,489)</u></u> (To Schedule 3)

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**Pimco Total Return Fund**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules:</u></b>		
Short-Term Capital Gains (Losses)	2 pages	0
Long-Term Capital Gains (Losses)		1,370,032
Total Capital Gains (Losses) per Tax Return		<u>1,370,032</u> (To Schedule 3)
 <b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		1,370,032
Short Term Capital Gain Dividends from Mutual Funds included in Capital Gains per Books and in Dividends per Tax Return		<u>1,463,382</u>
Total Capital Gains (Losses) per Books		<u>2,833,414</u> (To Schedule 3)

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**Main Cash Custody Account**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules:</u></b>		
Short-Term Capital Gains (Losses)	2 pages	0
Long-Term Capital Gains (Losses)		<u>3,473</u>
Total Capital Gains (Losses) per Tax Return		<u>3,473</u> (To Schedule 3)
 <b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		<u>3,473</u>
Total Capital Gains (Losses) per Books		<u>3,473</u> (To Schedule 3)

**Surdna Foundation**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**Security Capital Group**

	<u>Page Number</u>	<u>Amount</u>
<b><u>Totals per Tax Return/Custodian Schedules:</u></b>		
Short-Term Capital Gains (Losses)	4 Pages	816,412
Long-Term Capital Gains (Losses)		<u>1,642,135</u>
Total Capital Gains (Losses) per Tax Return		<u>2,458,547</u> (To Schedule 3)
 <b><u>Total per Books:</u></b>		
Total Gains (Losses) per Tax Return above		2,458,547
Miscellaneous		<u>(75)</u>
Total Capital Gains (Losses) per Books		<u>2,458,472</u> (To Schedule 3)



**Surdna Foundation, Inc**  
**EIN 13-6108163**  
**Form K-1 Summary**  
**Form 990-PF**  
**June 30, 2002**

**Part I, Line 4(b), 7(b) & 23(b)**

Year End	Form K-1's Attached Partnership Name/EIN	Dividends & Interest Income Part I 4(b)	Capital Gains & Losses Part I 7(b)	Other Portfolio Income Part I 11(b)	Portfolio Expenses Part I 23(b)	Schedule Ref
12/01	Adage Capital Partners LP EIN 04-3574590	79,444	206,591	1,787	58,378	5
12/01	GMO Market Neutral Fund (ONSHORE) EIN 04-3523988	188,295	194,015	0	82,552	6
12/01	GMO U S Aggressive Long/Short Fund (ONSHORE) EIN 04-3526966	307,266	1,070,273	0	122,135	7
12/01	Discovery II '90- EIN 13-3549525 (Series I)	9,331	15,005	(15,005)	47	8
12/01	Discovery II '90- EIN 13-3549525 (Series II)	888	(42,575)	0	729	9
12/01	Farallon Capital Institutional Partners L P EIN 94-3106323	2,604,152	2,114,963	139,212	752,103	10
12/01	Vega Partners III, L P EIN 13-3839561	256,341	(782,385)	0	64,942	11
12/01	TIFF Partners I LLC EIN 54-1831047	110,360	434,987	156,453	259,974	12
12/01	TIFF Partners III LLC EIN 58-2426874	62,798	(126,224)	(5,755)	265,458	13
06/02	Endowment Private Equity Partners IV LP EIN 06-1563330	6,181	63,873	0	141,452	14
06/02	Endowment Venture Partners V LP EIN 06-1563332	16,140	(42,939)	(4,625)	249,787	15
06/02	Commonfund Capital International IV LP EIN 06-1605324	309	0	34	12,965	16
06/02	Commonfund Capital Venture Partners VI, L P EIN 06-1605325	61	0	0	7,160	17
06/02	Commonwealth Capital Private Equity Partners V, LP EIN 06-1605326	92	0	0	7,696	18
<b>Tax Return Totals</b>		<b>3,641,658</b>	<b>3,105,584</b>	<b>272,101</b>	<b>2,025,388</b>	
		<b>To Part I Line 4(b) Schedule 1</b>	<b>To Part I Line 7(b) Schedule 3</b>	<b>To Part I Line 11(b) Schedule 2</b>	<b>To Part I Line 23(b) Statement 10</b>	

ACTIVITY: GMO MARKET NEUTRAL MASTER PORTFOLIO

LINE 4A - INTEREST

OTHER INTEREST 154,370.  
TOTAL INTEREST 154,370.

LINE 7 - OTHER INCOME

NET SECTION 1256 GAIN/(LOSS) 3,442.  
OTHER INCOME 7.  
TOTAL OTHER INCOME 3,449.

ACTIVITY: KINDER MORGAN ENERGY PARTNERS LP

LINE 4A - INTEREST

OTHER INTEREST 41.  
TOTAL INTEREST 41.

LINE 11 - OTHER DEDUCTIONS

INTANGIBLE DRILLING COSTS 62.  
(IF TAXPAYER IS AN INDIVIDUAL, PLEASE REPORT ON FORM 1040 SCHEDULE E, PART II)  
TOTAL OTHER DEDUCTIONS 62.

▶ Attach to your tax return

Department of the Treasury  
Internal Revenue Service

▶ If you received this form from a partnership, S corporation, or trust, see the instructions

Attachment  
Sequence No **71**

Investor's name(s) shown on return <b>GMO MARKET NEUTRAL FUND (ONSHORE)</b>		Investor's identifying number <b>04-3523988</b>	Investor's tax year ended <b>12/31/2001</b>
(a) Tax Shelter Name	(b) Tax Shelter Registration Number (11-digit number)	(c) Tax Shelter Identifying Number	
1 <b>KINDER MORGAN ENERGY PARTNERS LP</b>	<b>92289000496</b>	<b>76-0380342</b>	
2			
3			
4			
5			
6			
7			
8			
9			
10			

**General Instructions**

Section references are to the Internal Revenue Code

**Purpose of Form**

Use Form 8271 to report the tax shelter registration number the IRS assigns to certain tax shelters required to be registered under section 6111 ("registration-required tax shelters") and to report the name identifying number of the tax shelter. This information must be reported even if the particular interest is producing net income for the filer of Form 8271. Use additional forms to report more than 10 tax shelter registration numbers.  
**Note:** A tax shelter registration number does not indicate that the tax shelter or its claimed tax benefits have been reviewed, examined, or approved by the IRS.

**Who Must File**

Any person claiming or reporting any deduction, loss, credit, or other tax benefit, or reporting any income on any tax return from an interest purchased or otherwise acquired in a registration-required tax shelter must file Form 8271. If you are an investor in a partnership or an S corporation, look at item G, Schedule K-1 (Form 1065), or item C, Schedule K-1 (Form 1120S). If a tax shelter registration number or the words "Applied for" appear there, then the entity is a registration-required tax shelter. If the interest is purchased or otherwise acquired by a pass-through entity, both the pass-through entity and its partners, shareholders, or beneficiaries must file Form 8271. A pass-through entity that is the registration-required tax shelter does not have to prepare Form 8271 and give copies to its partners, shareholders, or beneficiaries unless the pass-through entity itself has invested in a registration-required tax shelter.

In certain cases, a tax shelter that does not expect to reduce the cumulative tax liability of any investor during the 5-year period ending after the date the investment is first offered for sale may be considered a "projected income investment." Such a tax shelter will not have to register, and thus not have to furnish a tax shelter registration number to investors, unless and until it ceases to be a projected income investment. It is possible, therefore, that you may not be furnished a tax shelter registration number and not have to report it, for several years after you purchase or otherwise acquire your interest in the tax shelter. If you are later furnished a tax shelter registration number because the tax shelter ceased to be a projected income investment, follow these instructions. However, you must file Form 8271 only for tax years ending on or after the date the tax shelter ceases to be a projected income investment.

**Note:** Even if you have an interest in a registration-required tax shelter, you do not have to file Form 8271 if you did not claim or report any deduction, loss, credit, or other tax benefit, or report any income on your tax return from an interest in the registration-required tax shelter. This could occur, for example, if for a particular year you are unable to claim any portion of a loss because of the passive activity loss limitations, and that loss is the only tax item reported to you from the shelter.

**Filing Form 8271**

Attach Form 8271 to any return on which a deduction, loss, credit, or other tax benefit is claimed or reported, or any income reported, from an interest in a registration-required tax shelter. These returns include applications for tentative refunds (Form 1045 and 1139) and amended returns (Form 1040X and 1120X).

**Furnishing Copies of Form 8271 to Investors**

A pass-through entity that has invested in a registration-required tax shelter must furnish copies of its Form 8271 to its partners, shareholders, or beneficiaries.

However, in the case where (a) the pass-through entity acquired at least a 50% interest in one tax year in a registered tax shelter (and in which it had not held an interest in a prior year), and (b) the investment would not meet the definition of a tax shelter immediately following the acquisition if it had been offered for sale at that time, the pass-through entity need not distribute copies of Form 8271 to its investors. The pass-through entity alone is required to prepare Form 8271 and include it with the entity tax return.

**Penalty for Not Including Registration Number on Return**

A \$250 penalty will be charged for each failure to include a tax shelter registration number on a return on which it is required to be included unless the failure is due to reasonable cause.

**Specific Instructions Investor's Identifying Number**

Enter the social security number or employer identification number shown on the return to which this Form 8271 is attached.

**Investor's Tax Year Ended**

Enter the date the tax year ended for the return to which this Form 8271 is attached.

Surdna Foundation, Inc.

EIN: 13-3108163

Form 990-PF

June 30, 2002

Contribution Date	Description	Asset Cost	Life Method	Dep'n/Dep'l Expense	Accumulated Dep'n/Dep'l	Fair Market Value
<b>Part II, Line 14, Leasehold Improvements &amp; Equipment</b>						
6/91	Furn & Fixtures	15,945	5Yrs S/L	0	15,945	0
6/92	Furn & Fixtures	7,762	5Yrs S/L	0	7,762	0
6/93	Furn & Fixtures	2,715	5Yrs S/L	0	2,715	0
6/94	Furn & Fixtures	1,977	5Yrs S/L	0	1,977	0
6/95	Furn & Fixtures	1,234	5Yrs S/L	0	1,234	0
6/96	Furn & Fixtures	51,660	5Yrs S/L	0	51,660	0
6/97	Furn & Fixtures	192	5Yrs S/L	20	192	0
6/98	Furn & Fixtures	3,580	5Yrs S/L	716	3,222	358
6/00	Furn & Fixtures	37,450	5Yrs S/L	3,745	14,980	22,470
6/00	Furn & Fixtures	8,123	5Yrs S/L	1,625	4,065	4,058
6/01	Furn & Fixtures	1,987	5Yrs S/L	199	398	1,589
6/02	Furn & Fixtures	1,287	5Yrs S/L	128	128	1,159
6/95	Leasehold Improv	70,634	5Yrs S/L	0	70,634	0
6/96	Leasehold Improv	17,453	5Yrs S/L	2,261	12,931	4,522
6/00	Leasehold Improv	180,695	5Yrs S/L	42,162	96,372	84,323
6/01	Leasehold Improv	50,259	5Yrs S/L	14,994	20,270	29,989
6/93	Office Equip	876	5Yrs S/L	0	876	0
6/91	Computer Equipment	21,296	5Yrs S/L	0	21,296	0
6/92	Computer Equipment	9,091	5Yrs S/L	0	9,091	0
6/95	Computer Equipment	90,082	5Yrs S/L	0	90,082	0
6/96	Computer Equipment	43,973	5Yrs S/L	0	43,973	0
6/97	Computer Equipment	7,021	5Yrs S/L	703	7,021	0
6/98	Computer Equipment	39,720	5Yrs S/L	7,944	35,748	3,972
6/99	Computer Equipment	97,145	5Yrs S/L	19,429	68,002	29,143
6/00	Computer Equipment	20,875	5Yrs S/L	2,088	8,351	12,524
6/00	Computer Equipment	4,960	5Yrs S/L	992	2,480	2,480
6/01	Computer Equipment	25,326	5Yrs S/L	5,065	7,598	17,728
6/02	Computer Equipment	23,212	5Yrs S/L	2,321	2,321	20,891
6/95	Art Work	4,837	5Yrs S/L	0	4,837	0
6/96	Art Work	16,605	5Yrs S/L	0	16,605	0
6/97	Art Work	350	5Yrs S/L	35	350	0
6/99	Art Work	747	5Yrs S/L	150	525	222
<b>Total Part II, Line 14c</b>		<b>859,069</b>		<b>104,577</b>	<b>623,641</b>	<b>235,428</b>

Total Dep'n & Dep'l to Part I, Line 19a

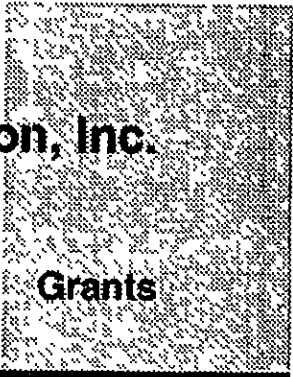
104,577

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
1000 Friends of Florida	02 4	\$ -	\$ 2,000	\$ 2,000	\$ -
1000 Friends of Maryland	02 4	-	60,000	30,000	30,000
1000 Friends of Minnesota	02 4	-	1,000	1,000	-
1000 Friends of New Mexico	02 4	-	680,000	340,000	340,000
52nd Street Project	02 3	-	30,000	30,000	-
79th Street Corridor Neighborhood Initiative, Inc	02 4	-	80,000	80,000	-
Acre Family Day Care	02 4	-	100,000	100,000	-
Action Without Borders	02 1	-	60,000	60,000	-
After-School Corporation	02 3	-	240,000	240,000	-
Alaska Conservation Foundation	01 3	200,000	-	100,000	100,000
Alaska Marine Conservation Council	02 1	-	40,000	40,000	-
Alaska Wilderness League	02 4	-	50,000	50,000	-
Alliance of Redding Museums	02 1	-	500,000	250,000	250,000
Alternatives for Community and Environment	02 4	-	50,000	50,000	-
Alternatives In Action	01 1	200,000	-	200,000	-
Alvin Ailey Dance Theater Foundation	01 3	150,000	-	75,000	75,000
American Communications Foundation	02 1	-	100,000	100,000	-
American Farmland Trust	00 3	100,000	-	100,000	-
American Farmland Trust	02 4	-	1,000	1,000	-
American Friends of the Royal Court Theatre	02 3	-	250	250	-
American Oceans Campaign	02 1	-	75,000	75,000	-
American Oceans Campaign	02 4	-	10,000	10,000	-
American Red Cross	02 3	-	250	250	-
American Rivers	01 1	100,000	-	100,000	-
American Symphony Orchestra League	02 3	-	70,000	70,000	-
American Youth Policy Forum	02 4	-	75,000	75,000	-
American Youth Work Center- Youth Today	02 1	-	100,000	50,000	50,000
Americans for Equitable Climate Solutions	02 3	-	100,000	100,000	-
Appalachian Mountain Club	02 1	-	240,000	80,000	160,000
Appalachian Mountain Club	01 3	75,000	-	-	75,000
Aquinas Housing Corporation	02 4	-	100,000	100,000	-
Armory Center for the Arts	00 4	85,000	-	85,000	-
ArtCenter of South Florida	02 1	-	45,000	45,000	-
Artists Collective, Inc	02 1	-	150,000	50,000	100,000
Artists for Humanity	00 4	75,000	-	75,000	-

# Surdna Foundation, Inc.



## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
Arts Engine	02 4	\$ -	\$ 75,000	\$ 75,000	\$ -
Arts Teachers Fellowship Program	01 4	31,500	(1,500)	30,000	-
Arts Teachers Fellowship Program	02 4	-	107,000	76,500	30,500
ArtsConnection	02 1	-	80,000	80,000	-
Artspace Projects	02 3	-	5,200	5,200	-
Asian American Legal Defense And Education Fund	02 3	-	40,000	40,000	-
Asian Neighborhood Design	02 1	-	80,000	80,000	-
Aspen Music Festival and School Association For Neighborhood & Housing Development, Inc	01 3	150,000	-	75,000	75,000
Audubon Society of New Hampshire	02 3	-	60,000	60,000	-
Avon Breast Cancer 3-Day	01 4	100,000	-	100,000	-
Ballet Hispanico of New York, Inc.	02 4	-	200	200	-
Baltimore School for the Arts	02 3	-	240,000	80,000	160,000
Baltimore Symphony Orchestra	01 3	300,000	-	75,000	225,000
Barrett Memorial Hall	02 1	-	2,000	2,000	-
Bates Dance Festival	02 4	-	2,000	2,000	-
Bay Area Video Coalition	02 3	-	150,000	50,000	100,000
Beloved Community Center of Greensboro	02 3	-	50,000	50,000	-
Beloved Community Center of Greensboro	02 2	-	20,000	20,000	-
Berkshire Farm Center & Services For Youth	02 4	-	330,000	125,000	205,000
Bernal Heights Neighborhood Center	01 4	150,000	-	150,000	-
Bethesda Hospital Foundation	02 4	-	200,000	100,000	100,000
Black Ensemble Theater	02 3	-	10,000	10,000	-
Blake School	02 3	-	50,000	25,000	25,000
Blocks Together	02 2	-	3,500	3,500	-
Bold Chicago Institute	02 1	-	80,000	80,000	-
Boston Medical Center	02 4	-	45,000	45,000	-
Brevard Music Center	02 4	-	12,500	12,500	-
Bridge Group, The	01 1	100,000	-	50,000	50,000
Bridge Street Development Corporation	00 1	150,000	-	150,000	-
Broad-Park Development Corporation	02 3	-	140,000	70,000	70,000
Brookings Institution, The	01 4	100,000	-	100,000	-
Brooklyn Academy of Music	02 3	-	150,000	150,000	-
Brooklyn Youth Chorus	02 3	-	35,000	35,000	-
Brown University	02 3	-	150,000	50,000	100,000
Brown University	01 3	50,000	-	50,000	-

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
California Association of Nonprofits	02 1	\$ -	\$ 50,000	\$ 50,000	\$ -
California Institute of Integral Studies	02 4	-	10,000	10,000	-
California Institute of the Arts	01 3	250,000	-	125,000	125,000
California State Summer School Arts Foundation	02 4	-	90,000	30,000	60,000
Californians for Justice	02 3	-	75,000	75,000	-
Calvert Foundation	02 1	-	60,000	30,000	30,000
Calvert Foundation	02 3	-	60,000	30,000	30,000
Campaign For Fiscal Equity, Inc	02 1	-	60,000	60,000	-
Campaign For Stuyvesant Alumni & Friends Endowment Fund	02 3	-	5,500	5,500	-
Cape and Islands Self-Reliance Corp	00 3	40,000	-	40,000	-
Cape and Islands Self-Reliance Corp	02 3	-	40,000	40,000	-
Cape Cod Commercial Hook Fishermen's Association	02 1	-	45,000	45,000	-
Caramoor Center for Music and the Arts, Inc	02 1	-	5,000	5,000	-
Carnegie Institute	02 1	-	100,000	50,000	50,000
Cause Communications	02 3	-	25,000	25,000	-
CDR Associates	02 2	-	140,000	140,000	-
Center for a New American Dream	02 1	-	300,000	100,000	200,000
Center for Arts and Culture	02 4	-	75,000	75,000	-
Center for Community Change	02 1	-	100,000	100,000	-
Center for Community Self-Help	02 4	-	91,000	91,000	-
Center for Effective Philanthropy	02 4	-	100,000	100,000	-
Center for Media Education	02 3	-	75,000	75,000	-
Center for Neighborhood Technology	02 3	-	150,000	150,000	-
Center for Neighborhood Technology - Institute for Location Efficiency	00 4	100,000	-	100,000	-
Center for Public Interest Research	02 4	-	200,000	100,000	100,000
Center for Teen Empowerment	02 1	-	100,000	100,000	-
Center for Teen Empowerment	02 4	-	5,500	5,500	-
Central Synagogue	02 3	-	2,000	2,000	-
Certified Forest Products Council	00 4	475,000	-	250,000	225,000
Charities Review Council	02 3	-	15,000	15,000	-
Charity Lobbying in the Public Interest	02 4	-	50,000	50,000	-
Chesapeake Bay Foundation	02 4	-	600,000	300,000	300,000

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
Chicago Children's Choir	01 3	\$ 120,000	\$ -	\$ 60,000	\$ 60,000
Child Care Council of Westchester	02 4	-	100,000	100,000	-
Child Care, Inc	02 4	-	100,000	100,000	-
Child Welfare League of America	02 3	-	210,000	105,000	105,000
Chittenden Community Television	02 1	-	450,000	150,000	300,000
Citizens for Pennsylvania's Future	02 3	-	75,000	75,000	-
Citizens' Committee for Children of New York	02 1	-	60,000	60,000	-
City Cares	02 1	-	100,000	100,000	-
City Mission Society of Boston	02 1	-	150,000	75,000	75,000
Citykids Foundation	02 1	-	100,000	100,000	-
Clean Energy Group	02 1	-	100,000	100,000	-
Cleveland Housing Network, Inc	02 1	-	80,000	80,000	-
Cleveland School of the Arts	01 3	300,000	-	75,000	225,000
Climate Neutral Network	02 4	-	100,000	100,000	-
Coalition for Utah's Future Project	02 4	-	400,000	200,000	200,000
Coastal Conservation Association of Florida	02 3	-	80,000	80,000	-
Coleman Advocates for Children & Youth	02 1	-	200,000	100,000	100,000
College of Charleston Foundation	02 4	-	3,000	3,000	-
College of the Atlantic	02 1	-	30,000	30,000	-
Collegiate School	02 4	-	10,000	10,000	-
Collins Center for Public Policy	02 1	-	75,000	75,000	-
Community Builders	02 4	-	100,000	100,000	-
Community Catalyst	02 3	-	150,000	150,000	-
Community Health and Counseling Services	02 2	-	120,000	50,000	70,000
Community IMPACT!	02 4	-	75,000	75,000	-
Community Law Center	01 4	55,000	-	55,000	-
Community Rights Counsel	02 3	-	75,000	75,000	-
Community Technology Centers Network	02 1	-	90,000	90,000	-
Comprehensive Development, Inc	02 3	-	15,000	15,000	-
Compumentor	02 1	-	250,000	250,000	-
Compumentor	02 4	-	15,000	15,000	-
Concert Competition and Musical Development - Sphinx	01 3	40,000	-	20,000	20,000
Concord Academy	02 3	-	20,000	20,000	-
Congress for the New Urbanism	02 4	-	1,000	1,000	-
Connecticut Cares	02 3	-	125,000	-	125,000
Connecticut Sports Foundation	02 3	-	5,000	5,000	-
Conservation Fund	02 1	-	100,000	100,000	-
Conservation Fund	02 2	-	1,000	1,000	-



# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
Conservation Fund	02 4	\$ -	\$ 1,000	\$ 1,000	\$ -
Conservation Law Foundation	01 3	300,000	-	150,000	150,000
Constitutional Rights Foundation	01 1	150,000	-	150,000	-
Consumer's Choice Council	02 4	-	100,000	100,000	-
Consumers Union	02 4	-	15,000	15,000	-
Cooper Union for the Advancement of Science & Art	01 3	100,000	-	50,000	50,000
Corcoran Gallery of Art	02 4	-	30,000	30,000	-
Corporation for Supportive Housing	02 3	-	100,000	100,000	-
Council of Chief State School Officers	02 4	-	50,000	50,000	-
Council on the Environment of New York City	02 3	-	25,000	25,000	-
Creative Capital	01 1	50,000	-	50,000	-
Creative Response to Conflict, Inc	02 4	-	30,000	30,000	-
CUNY Dispute Resolution Consortium	02 3	-	82,000	82,000	-
Dance Exchange	02 4	-	40,000	40,000	-
Dance Institute of Washington	01 1	30,000	-	30,000	-
DataCenter	02 4	-	100,000	100,000	-
Deerfield Academy	02 4	-	500	500	-
Desert Foothills Land Trust	02 2	-	1,000	1,000	-
Detroit Symphony Orchestra	02 1	-	225,000	75,000	150,000
Development Training Institute	02 1	-	160,000	80,000	80,000
Dorchester Bay Economic Development Corp	02 4	-	180,000	90,000	90,000
Down East Partnership for Children	02 3	-	15,000	15,000	-
Down East Partnership for Children	02 4	-	100,000	100,000	-
Downtown Community Television Center	02 3	-	60,000	30,000	30,000
Ducks Unlimited of Minnesota	02 2	-	2,500	2,500	-
Duke University-Nicholas School for the Environment	02 3	-	15,000	15,000	-
Duluth Superior Area Community Foundation	02 2	-	5,000	5,000	-
E&Co	02 1	-	40,000	40,000	-
East Bay Asian Youth Center	02 4	-	75,000	75,000	-
East Bay Center for the Performing Arts	02 3	-	30,000	30,000	-
East Bay Community Foundation	01 4	100,000	-	100,000	-
Eastman School of Music	01 3	50,000	-	50,000	-
Educators for Social Responsibility	01 3	75,000	-	75,000	-
Educators for Social Responsibility	02 3	-	50,000	50,000	-

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
Elaine Kaufman Cultural Center	01 4	\$ 25,000	\$ -	\$ 25,000	\$ -
Ella Baker Center For Human Rights	02 1	-	100,000	100,000	-
Ellington Fund/Duke Ellington School of the Arts	02 1	-	40,000	40,000	-
Endangered Species Coalition	02 4	-	60,000	60,000	-
Enterprise Foundation/Enterprise Child Care	02 4	-	100,000	100,000	-
Enterprise Foundation (NCDI)	01 1	1,000,000	-	350,000	650,000
Environmental Leadership Program	02 3	-	110,000	110,000	-
Environmental Media Services	02 4	-	100,000	100,000	-
Environmental Support Center	02 1	-	150,000	150,000	-
Ethical Culture Fieldston School	01 3	40,000	-	20,000	20,000
Family Service Agency of San Francisco	02 1	-	75,000	75,000	-
First Concern, Inc	02 3	-	52,500	37,500	15,000
Florida Aquarium	02 4	-	3,000	3,000	-
Florida State University Foundation	02 3	-	60,000	60,000	-
Florida State University Foundation	02 4	-	5,000	5,000	-
Forest Community Research/Lead Partnership Group	01 1	75,000	-	75,000	-
Forest Trends	00 4	325,000	-	325,000	-
Forest Trust/Forest Stewards Guild Foundation Center	02 1	-	100,000	100,000	-
	02 1	-	20,000	20,000	-
French Studio of Performing Arts	02 3	-	25,000	25,000	-
Friends of Acadia	02 2	-	2,500	2,500	-
Gay, Lesbian & Straight Education Network	01 3	100,000	-	100,000	-
Gay, Lesbian & Straight Education Network	02 1	-	1,000	1,000	-
Genesis Jobs, Inc	01 4	30,000	-	30,000	-
Georgetown Environmental Law and Policy Institute	02 4	-	100,000	100,000	-
Global Action Project, Inc	01 1	50,000	-	50,000	-
Global Forest Foundation	01 1	550,000	-	300,000	250,000
Global Kids	02 3	-	25,000	25,000	-
Glynwood Center	02 1	-	75,000	75,000	-
Good Schools Pennsylvania	02 1	-	200,000	100,000	100,000
Good Shepherd Services	02 2	-	10,000	10,000	-
Good Shepherd Services	02 4	-	13,500	13,500	-
Good Shepherd Services	02 1	-	180,000	113,000	67,000
Good Shepherd Services	02 4	-	25,000	25,000	-

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
Governor's School for the Arts	01 4	\$ 40,000	\$ -	\$ 40,000	\$ -
Graduate School/CUNY	02 3	-	75,000	75,000	-
Grand Canyon Trust	02 2	-	1,000	1,000	-
Grantmaker Forum on Community & National Service	02 3	-	100,000	100,000	-
Great American Station Foundation	01 1	100,000	-	100,000	-
Greater Albuquerque Housing Partnership	02 4	-	160,000	80,000	80,000
Greater Hartford Arts Council	00 3	50,000	-	50,000	-
Greater Minneapolis Council of Churches - Division of Indian Work	02 4	-	5,000	5,000	-
Green Chimneys Children's Services	02 4	-	75,000	75,000	-
Greyston Foundation	02 3	-	250,000	125,000	125,000
Gulf of Maine Aquarium	02 4	-	15,000	15,000	-
Gulf Restoration Network	02 4	-	40,000	20,000	20,000
H T Dance Company	01 3	30,000	-	30,000	-
Harbinger Partners	02 3	-	2,500	2,500	-
Hartford Preservation Alliance	02 4	-	15,000	15,000	-
Haverford College	02 1	-	100	100	-
Haystack Mountain School of Crafts	01 1	80,000	-	40,000	40,000
Health Education Resource Organization	02 1	-	2,000	2,000	-
Highbridge Unity Center	02 4	-	7,500	7,500	-
Highlander Research And Education Center	02 4	-	85,000	85,000	-
Historic District Development Corporation	02 1	-	125,000	125,000	-
Hope Community	01 1	100,000	-	100,000	-
Housing Preservation Project	02 4	-	80,000	80,000	-
Hybrid Vigor Institute	02 3	-	15,000	15,000	-
ICA Group	02 1	-	60,000	60,000	-
Imagine Chicago	02 3	-	10,000	10,000	-
ImpactOnline	01 4	300,000	-	300,000	-
Independent Media Institute	02 4	-	90,000	90,000	-
Independent Production Fund	02 4	-	30,000	30,000	-
Independent Sector	02 3	-	5,000	5,000	-
Independent Sector	02 4	-	150,000	75,000	75,000
Institute for Agriculture & Trade Policy	02 1	-	200,000	100,000	100,000
Institute for America's Future	02 4	-	15,000	15,000	-

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
Institute for Community Economics, Inc	02 1	\$ -	\$ 250,000	\$ 125,000	\$ 125,000
International Association of Fire Fighters	02 1	-	1,000	1,000	-
International Center for Innovation in Civic Participation	02 3	-	15,000	15,000	-
International Center for Transitional Justice	02 3	-	100,000	100,000	-
International Center of Photography	01 3	150,000	-	75,000	75,000
International Youth Foundation	02 3	-	75,000	75,000	-
Isles	01 4	100,000	-	100,000	-
Jacob's Pillow Dance Festival and School	02 3	-	240,000	80,000	160,000
Jamaica Plain Neighborhood Development Corp	02 4	-	80,000	80,000	-
Jane Addams Resource Corporation	02 3	-	90,000	90,000	-
Jane Goodall Institute	02 1	-	100,000	100,000	-
Jason Foundation for Education	02 4	-	2,500	2,500	-
Jazz at Lincoln Center	00 1	100,000	-	100,000	-
Jewish Fund for Justice/Funders' Collaborative for Youth Organizing	01 1	200,000	-	200,000	-
Jewish Fund for Justice/Funders' Collaborative for Youth Organizing	02 1	-	15,000	15,000	-
Jews for Racial and Economic Justice	02 1	-	15,000	15,000	-
Johns Hopkins University-Institute for Policy Studies	02 4	-	300,000	100,000	200,000
Jose Limon Dance Foundation	02 3	-	25,000	25,000	-
Joyce Theater Foundation	02 4	-	150	150	-
Julliard School	02 3	-	240,000	80,000	160,000
Julia Dyckman Andrus Memorial	01 3	160,000	-	160,000	-
Julia Dyckman Andrus Memorial	01 1	-	500,000	500,000	-
Julia Dyckman Andrus Memorial	02 2	-	1,500	1,500	-
Julia Dyckman Andrus Memorial	02 4	-	2,000	2,000	-
Juvenile Law Center	02 1	-	55,000	55,000	-
Katalysis Foundation	02 4	-	9,500	9,500	-
Labor/Community Strategy Center	00 3	150,000	-	150,000	-
LaGuardia High School of Music and Arts	01 3	300,000	-	75,000	225,000

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
Lambda Chi Alpha Educational Foundation	02 3	\$ -	\$ 10,000	\$ 10,000	\$ -
Land and Water Fund of the Rockies	02 4	-	150,000	150,000	-
Land Trust Alliance	01 3	100,000	-	100,000	-
Lawrence Community Works	02 3	-	200,000	100,000	100,000
Lawyers Committee for Human Rights	01 4	-	(20,000)	(20,000)	-
Lawyers for Children	02 1	-	16,000	16,000	-
Learning Matters, Inc	02 3	-	75,000	75,000	-
Listen, Inc	02 1	-	100,000	100,000	-
Little Tokyo Service Center CDC	02 4	-	100,000	100,000	-
Local Initiatives Support Corporation/Hartford Neighborhood Development Support Collaborative	01 1	50,000	-	50,000	-
Local Initiatives Support Corporation (NCDD)	01 1	1,000,000	-	350,000	650,000
Local Initiatives Support Corporation/CEO's For Cities	02 1	-	75,000	75,000	-
Local Initiatives Support Corporation/New Communities Initiative	02 3	-	90,000	90,000	-
Los Angeles County High School For The Arts	01 3	300,000	-	75,000	225,000
Lower Manhattan Cultural Council	02 3	-	60,000	60,000	-
Lymes Youth Service Bureau	02 4	-	7,500	7,500	-
Maclay School	02 4	-	8,000	8,000	-
Main South Community Development Corporation	02 4	-	180,000	90,000	90,000
Make the Road by Walking, Inc	02 4	-	75,000	75,000	-
Manhattan School of Music	02 4	-	75,000	75,000	-
Manpower Demonstration Research Corporation	02 3	-	15,000	15,000	-
Maria Seymour Brooker Memorial	02 3	-	1,500	1,500	-
Marwen Foundation	01 1	130,000	-	60,000	70,000
Maryland Institute College of Art	01 4	75,000	-	75,000	-
MBD Community Housing Corporation	02 4	-	75,000	75,000	-
McAuley Institute	02 4	-	100,000	100,000	-
Miami City Ballet	02 3	-	50,000	50,000	-
Miami-Dade Community College Foundation	01 3	300,000	-	75,000	225,000
Michigan Land Use Institute	02 1	-	30,000	30,000	-

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
Mid-Bronx Senior Citizens Council	02 3	\$ -	\$ 200,000	\$ 100,000	\$ 100,000
Milkweed Editions	02 4	-	2,500	2,500	-
Minneapolis Institute of Arts	02 3	-	11,500	11,500	-
Minnesota Center for Book Arts	02 1	-	100,000	50,000	50,000
Minnesota Historical Society	02 1	-	50,000	50,000	-
Minnesota Medical Foundation	02 2	-	5,000	5,000	-
Minnesota Opera	02 2	-	1,500	1,500	-
Minnesota Project	01 1	130,000	-	130,000	-
Mission Housing Development Corporation	02 4	-	200,000	100,000	100,000
Mount Holyoke College Annual Fund	02 4	-	1,000	1,000	-
Mountain Association For Community Economic Development	02 1	-	15,000	15,000	-
Ms Foundation for Women	02 3	-	150,000	75,000	75,000
Multicultural Collaborative	02 1	-	15,000	15,000	-
Municipal Art Society of New York	02 1	-	15,000	15,000	-
Municipal Art Society of New York	02 3	-	50,000	50,000	-
Music Institute of Chicago	01 4	30,000	-	30,000	-
National Association of Housing Partnerships	01 3	75,000	-	75,000	-
National Center on Nonprofit Enterprise	02 3	-	10,000	10,000	-
National Center on Philanthropy and the Law	02 3	-	90,000	90,000	-
National Coalition for Asian Pacific American Community Development	02 4	-	5,000	5,000	-
National Coalition for Marine Conservation	02 3	-	10,000	10,000	-
National Council for Science and the Environment	02 1	-	1,000,000	400,000	600,000
National Council of Nonprofit Associations	02 4	-	1,500	1,500	-
National Dance Institute of New Mexico	01 4	25,000	-	25,000	-
National Environmental Trust	02 1	-	75,000	75,000	-
National Housing Development Corporation	01 3	80,000	-	80,000	-
National Housing Law Project	02 1	-	50,000	50,000	-
National League of Cities	02 3	-	150,000	75,000	75,000

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
National Low Income Housing Coalition	02 4	\$ -	\$ 75,000	\$ 75,000	\$ -
National Network of Forest Practitioners	02 4	-	40,000	40,000	-
National Organization for Victim Assistance	01 4	55,000	-	55,000	-
National Religious Partnership for the Environment	02 4	-	150,000	150,000	-
Natural Resources Defense Council	01 4	200,000	-	-	200,000
Natural Resources Defense Council	02 3	-	75,000	75,000	-
Nature Conservancy - Compatible Ventures Group	02 1	-	180,000	60,000	120,000
Nature Conservancy - Minnesota Chapter	02 2	-	5,000	5,000	-
Nature Conservancy - Minnesota Chapter	02 4	-	1,000	1,000	-
Neighborhood Partnership Fund	01 4	100,000	-	100,000	-
New Ecology	02 4	-	125,000	125,000	-
New England Aquarium	01 3	25,000	-	25,000	-
New Hampshire Charitable Foundation	02 2	-	5,000	5,000	-
New Jersey Future	02 3	-	40,000	40,000	-
New Jersey Future	02 4	-	300,000	150,000	150,000
New Jersey Performing Arts Center	02 3	-	225,000	75,000	150,000
New Prospect Development Corporation	01 4	50,000	-	50,000	-
New Prospect Development Corporation	02 4	-	75,000	75,000	-
New Song Urban Ministries	01 4	100,000	-	100,000	-
New World Foundation	02 3	-	15,000	15,000	-
New World Symphony	00 1	50,000	-	50,000	-
New York Academy Of Medicine	02 4	-	200,000	100,000	100,000
New York Agency For Community Affairs-ACORN	02 4	-	70,000	70,000	-
New York City Opera	02 3	-	100,000	50,000	50,000
New York State Tenant & Neighborhood Information Service	02 4	-	5,000	5,000	-
New York Youth Symphony	00 4	60,000	-	60,000	-
Newark Community School of the Arts	02 1	-	30,000	30,000	-
Noise Pollution Clearinghouse	02 1	-	75,000	75,000	-
Nonprofit Finance Fund	02 3	-	75,000	75,000	-

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
North Carolina Center for Nonprofits	02 4	\$ -	\$ 75,000	\$ 75,000	\$ -
North Carolina School of the Arts	01 3	250,000	-	125,000	125,000
North Haven Arts and Enrichment	02 3	-	110,000	40,000	70,000
Northern Forest Center, Inc	02 1	-	100,000	100,000	-
Northern Stage	02 2	-	5,000	5,000	-
Northland Institute	02 3	-	15,000	15,000	-
Northwest Atlantic Marine Alliance	02 4	-	65,000	65,000	-
Northwest Bronx Community & Clergy Coalition	02 3	-	75,000	75,000	-
Northwest Side Community Development Corporation	02 3	-	100,000	100,000	-
Northwestern University - National High School Institute	02 1	-	70,000	50,000	20,000
NPowerNY	02 3	-	75,000	75,000	-
Oceana	02 1	-	200,000	200,000	-
Office of Institutional Diversity and Equity-Dartmouth	02 2	-	1,500	1,500	-
Old South Church	02 4	-	1,000	1,000	-
Operation ABLE of Greater Boston	02 4	-	1,500	1,500	-
Orangewood Children's Foundation	02 1	-	65,000	65,000	-
Oregon League of Conservation Voters Education Fund	02 3	-	25,000	25,000	-
Organizing Project	02 3	-	60,000	60,000	-
OSLC Community Programs	02 2	-	83,000	83,000	-
Pace University Land Use Law Center	01 4	100,000	-	100,000	-
Pacific Forest Trust	00 4	1,000,000	-	-	1,000,000
Pacific News Service-Bay Area Institute	01 1	125,000	-	125,000	-
Pacific Northwest Ballet School	02 3	-	240,000	80,000	160,000
Pacific Rivers Council	02 1	-	50,000	50,000	-
Partnership for the Homeless	02 4	-	7,500	7,500	-
People for Open Space	02 1	-	100,000	100,000	-
People United for a Better Oakland	02 1	-	75,000	75,000	-
People's Light and Theatre Company	00 3	85,000	-	85,000	-
Per Scholas	02 1	-	200,000	200,000	-
Perry School Community Services Center, Inc	02 4	-	150,000	75,000	75,000
PFLAG - DC National Office	02 1	-	2,000	2,000	-



# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
Philanthropic Research, Inc , aka GuideStar	02 3	\$ -	\$ 300,000	\$ 150,000	\$ 150,000
Piedmont Environmental Council	02 4	-	50,000	50,000	-
Pittsburgh Ballet Theatre	01 4	75,000	-	75,000	-
Planned Parenthood of Minnesota-South Dakota	02 4	-	5,000	5,000	-
Planned Parenthood of Northern New England	02 4	-	2,500	2,500	-
Plymouth Congregational Church	02 2	-	2,500	2,500	-
Portland Community Reinvestment Initiatives	02 1	-	50,000	50,000	-
Princeton Project 55	02 4	-	50,000	50,000	-
Project LEARN	02 4	-	7,500	7,500	-
Public Allies	02 3	-	250,000	125,000	125,000
Public Radio Capital	02 4	-	200,000	200,000	-
Queens Museum of Art	02 4	-	12,000	12,000	-
Rainforest Alliance	01 3	250,000	-	250,000	-
Reach The World	02 2	-	2,500	2,500	-
Rebuild Resources, Inc	02 2	-	5,000	5,000	-
Redefining Progress	02 3	-	150,000	150,000	-
Regional Plan Association	02 1	-	75,000	75,000	-
Regional Plan Association	02 3	-	100,000	100,000	-
Renewable Energy Policy Project	02 4	-	75,000	75,000	-
Research Foundation for Mental Hygiene, Inc	02 3	-	235,000	235,000	-
Resource Renewal Institute	02 1	-	50,000	50,000	-
ROCA Inc	01 1	125,000	-	125,000	-
Rock The Vote Education Fund	02 3	-	100,000	100,000	-
Rockefeller Family Fund	02 1	-	150,000	150,000	-
Rollins College	01 3	150,000	-	100,000	50,000
Rubicon Programs, Inc	02 3	-	280,000	140,000	140,000
Saint Edward's School	02 4	-	30,000	30,000	-
Saint Joseph Ballet	01 4	55,000	-	55,000	-
Saint Joseph's Carpenter Society	02 3	-	100,000	100,000	-
Saint Joseph's Episcopal School	02 3	-	10,000	10,000	-
Saint Stephens Episcopal Church	02 2	-	5,000	5,000	-
San Francisco Ballet	02 4	-	200,000	50,000	150,000
San Francisco Community Music Center	01 1	50,000	-	25,000	25,000
San Francisco Foundation Community Initiative Funds	02 3	-	65,000	65,000	-
Save the Children/YouthNoise	02 3	-	300,000	300,000	-
SAY Si (San Antonio Youth Yes!)	02 4	-	90,000	30,000	60,000
Scenic America	02 4	-	15,000	15,000	-

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
Scenic Hudson	02 3	\$ -	\$ 15,000	\$ 15,000	\$ -
Scholarship Fund	02 1	-	23,000	23,000	-
Seattle Foundation - Social Venture Partners	01 4	50,000	-	50,000	-
September 11 Fund	02 3	-	205	205	-
Sherwood Conservatory of Music	02 1	-	30,000	30,000	-
Sierra Business Council	01 3	200,000	-	100,000	100,000
Somerville Community Corporation	01 1	60,000	-	60,000	-
Sonoran Institute	02 2	-	1,000	1,000	-
Southern Alliance for Clean Energy Education Fund	02 3	-	40,000	40,000	-
Southern Environmental Law Center	01 3	125,000	-	125,000	-
St James Episcopal Church	02 4	-	2,500	2,500	-
St Joseph Hope Community	02 2	-	5,000	5,000	-
St Mary's PTO	02 4	-	2,000	2,000	-
Stanford Jazz Workshop	02 4	-	35,000	35,000	-
Stanford University School of Education	02 3	-	125,000	125,000	-
Storm King Art Center	02 2	-	1,000	1,000	-
Surface Transportation Policy Project	02 3	-	150,000	150,000	-
Sustainability Institute	02 1	-	150,000	150,000	-
Sustainable Northwest	02 4	-	100,000	100,000	-
Sweetwater Center for the Arts	02 1	-	22,000	22,000	-
Tall Timbers Research, Inc	02 4	-	5,000	5,000	-
Temple University - Tyler School of Art	02 1	-	45,000	45,000	-
Texas Citizen Fund	01 4	50,000	-	-	50,000
The Door	01 4	60,000	-	60,000	-
The Natural Step	01 3	450,000	-	225,000	225,000
The Point	02 3	-	50,000	50,000	-
Third Sector New England	02 3	-	250,000	140,000	110,000
Thomaston Historical Society	02 4	-	10,500	10,500	-
Tides Center-Youth United for Community Action	02 1	-	15,000	15,000	-
Tides Center-Green Media Toolshed	02 3	-	100,000	100,000	-
Time Dollar Institute	02 4	-	100,000	100,000	-
Trout Unlimited	02 2	-	2,500	2,500	-
Trustees of Columbia University-Double Discovery Center	02 3	-	145,000	70,000	75,000
United Church of Strafford	02 3	-	5,000	5,000	-

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
United Neighborhood Houses of New York, Inc	02 4	\$ -	\$ 100,000	\$ 100,000	\$ -
United Way of Minneapolis Area	02 2	-	10,000	10,000	-
University of California, Berkeley - Young Musicians Program	02 1	-	50,000	25,000	25,000
University of Hartford - Hartt School of Music	02 3	-	60,000	20,000	40,000
University of Massachusetts, Amherst-New World Theater	02 3	-	225,000	75,000	150,000
University of North Carolina at Greensboro Excellence Foundation	02 4	-	5,000	5,000	-
University of Wisconsin - School of Human Ecology	02 3	-	15,000	15,000	-
Urban Edge Housing Corporation	02 1	-	100,000	100,000	-
Urban Homesteading Assistance Board	02 4	-	150,000	75,000	75,000
Urban Justice Center	02 1	-	140,000	70,000	70,000
Vail Place	02 4	-	5,000	5,000	-
Vanderbilt University	02 4	-	3,000	3,000	-
Vera Institute of Justice	02 4	-	30,000	30,000	-
Village of Arts and Humanities	02 4	-	150,000	75,000	75,000
Walker Art Center	02 2	-	15,000	15,000	-
Walker Art Center	02 3	-	80,000	80,000	-
Waterford Country School	02 3	-	5,000	5,000	-
We Interrupt This Message	02 3	-	75,000	75,000	-
Welfare Law Center	02 3	-	50,000	50,000	-
Wellesley College - Reach Out To Schools	02 4	-	1,000	1,000	-
Wesleyan University	02 4	-	6,000	6,000	-
Western Environmental Law Center	01 1	50,000	-	50,000	-
Western States Center	02 4	-	50,000	50,000	-
Westminster Presbyterian Church	02 4	-	8,000	8,000	-
WFSU-FM/FSU Foundation	02 4	-	1,000	1,000	-
Wilderness Society	01 1	100,000	-	100,000	-
Wildlife Conservation Society	02 1	-	1,000	1,000	-
Wildlife Forever-Theodore Roosevelt Conservation Alliance	02 1	-	50,000	50,000	-
Wildlife Rehabilitation Center	02 4	-	1,000	1,000	-
World Wildlife Fund	01 1	125,000	-	125,000	-
Worldwatch Institute	02 3	-	5,000	5,000	-
Yerba Buena Center for the Arts	02 1	-	30,000	30,000	-
Youth Advocacy Center, Inc	02 4	-	130,000	65,000	65,000

# Surdna Foundation, Inc.

## Grants

Grantee	Approval Year/Qtr	Balance 6/30/01	Authorized (Rescinded)	Paid Thru 6/30/02	Balance 6/30/02
Youth Communication	02 1	\$ -	\$ 100,000	\$ 100,000	\$ -
Youth Communication	02 3	-	8,000	8,000	-
Youth Empowerment Center	02 1	-	75,000	75,000	-
Youth Force	02 1	-	100,000	100,000	-
Youth In Focus	02 4	-	50,000	-	50,000
Youth Law Center	01 4	95,000	-	95,000	-
Youth Ministries for Youth and Justice	02 4	-	150,000	75,000	75,000
Youth News Service L A Bureau	02 3	-	75,000	75,000	-
Youth Radio	01 4	100,000	-	100,000	-
Youth United For Change	02 3	-	75,000	75,000	-
		<b>\$15,071,500</b>	<b>\$32,242,855</b>	<b>\$33,091,855</b>	<b>\$14,222,500</b>

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Money Market Funds:</b>			
	DIVERSIFIED ASSET PORTFOLIO <i>PART 11, 10C</i>	\$ 10,400,609	\$ 10,400,609
<b>Common Stocks:</b>			
300	1ST TENN NATL CORP COM	11,490	11,702
9,200	1ST YRS INC COM	99,268	142,700
900	3M CO COM	110,700	73,863
1,293	5TH 3RD BANCORP COM	86,178	56,911
3,500	ABBOTT LAB COM	131,775	124,468
5,200	ABM INDS INC COM	90,272	82,030
600	ACE LTD ORD STK USD0 0416	18,960	23,051
7,600	ACTEL CORP COM	159,752	178,383
2,400	ACTUANT CORP CL A NEW	99,000	76,825
25,000,000	ADAGE CAPITAL PARTNERS, LP	22,526,334	25,000,000
1,800	ADC TELECOMMUNICATIONS INC COM	4,122	37,738
500	ADOBE SYS INC COM	14,250	4,813
1,328	ADR UNILEVER N V NY SHS NEW	86,054	88,667
800	ADVANCED MICRO DEVICES INC COM	7,776	14,172
1,200	AES CORP COM	6,504	49,918
22,100	AETNA INC	1,060,137	767,975
6,200	AFC ENTERPRISES INC COM	193,750	123,825
1,200	AFLAC INC COM	38,400	30,018
1,035	AGILENT TECHNOLOGIES INC COM	24,477	55,587
500	AIR PROD & CHEM INC COM	25,235	19,677
6,500	ALBERTO CULVER CO CL A	293,670	146,410
100	ALBERTO-CULVER CO CL B COM	4,780	3,107
897	ALBERTSON S INC COM	27,323	38,021
700	ALCAN INC	26,264	21,439
1,948	ALCOA INC COM STK	64,576	44,082
300	ALLEGHENY ENERGY INC COM	7,725	12,385
200	ALLEGY TECHNOLOGIES INC COM	3,160	8,215
300	ALLERGAN INC COM	20,025	5,178
3,187	ALLIANT TECHSYSTEMS INC COM	203,331	64,330
400	ALLIED WASTE INDS INC COM	3,840	7,191
1,600	ALLSTATE CORP COM	59,168	59,316
700	ALLTEL CORP COM	32,900	40,807
900	ALTERA CORP COM	12,240	37,997
43,400	AMB PPTY CORP REIT	1,345,400	1,234,225
200	AMBAC FNCL GROUP COM STK	13,440	11,241
400	AMER ARCH CO INC COM	1	-
41,120	AMER ELEC PWR CO INC COM	1,645,622	1,784,663
3,000	AMER EXPRESS CO COM	108,960	78,945
100	AMER GREETINGS CORP CL A COM	1,666	4,156
200	AMERADA HESS CORP COM	16,500	10,467
300	AMEREN CORP COM	12,903	10,908

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
222	AMERISOURCEBERGEN CORP COM	\$ 16,872	\$ 14,090
5,951	AMERN INTL GROUP INC COM	406,037	242,156
400	AMERN PWR CONVERSION CORP COM	5,052	14,150
200	AMERN STD COS INC DEL COM	15,020	15,184
2,400	AMGEN INC COM	100,512	43,061
400	AMR CORP COM	6,744	7,371
800	AMSOUTH BANCORPORATION COM	17,904	19,124
537	ANADARKO PETRO CORP COM	26,474	26,792
800	ANALOG DEVICES INC COM	23,760	35,454
200	ANDREW CORP COM	2,984	5,600
2,000	ANHEUSER BUSCH COS INC COM	100,000	44,895
6,300	ANNUTTY & LIFE RE HOLDINGS COM STK	113,967	124,761
10,100	AOL TIME WARNER INC COM	148,571	525,125
600	AON CORP COM	17,688	22,433
330	APACHE CORP COM	18,968	13,031
400	APOLLO GROUP INC CL A	15,768	15,024
800	APPLE COMPUTER INC COM	14,176	15,784
500	APPLERA CORP - APPLIED BIOSYSTEMS GROUP	9,745	15,900
3,700	APPLIED MATERIALS INC COM	70,374	53,325
700	APPLIED MICRO CIRCUITS CORP CDT-COM	3,311	52,489
36,100	APT INVT & MGMT CO CL A	1,776,120	1,669,123
14,600	APTARGROUP INC COM	448,950	322,612
3,100	ARCH CAP GROUP LTD COM STK	87,265	80,237
1,528	ARCHER-DANIELS-MIDLAND CO COM	19,543	27,760
69,025	ARCHSTONE-SMITH TR COM	1,842,968	1,795,167
41,000	ARDEN RLTY GROUP INC	1,166,450	1,102,999
18,600	ARROW ELECTR INC COM	385,950	506,757
200	ASHLAND INC COM	8,100	10,560
8,585	AT & T CORP COM STK	91,860	234,757
6,099	AT&T WIRELESS SVCS INC COM	35,679	100,743
1,400	AUTO DATA PROCESSING INC COM	60,970	48,025
300	AUTODESK INC COM	3,975	6,225
200	AUTOZONE INC COM	15,460	5,185
49,700	AVALONBAY CMNTYS REIT	2,320,990	2,411,694
842	AVAYA INC COM	4,168	14,966
200	AVERY DENNISON CORP COM	12,550	8,629
23,600	AVNET INC COM	518,964	654,022
500	AVON PROD INC COM	26,120	14,872
780	BAKER HUGHES INC COM	25,966	23,700
100	BALL CORP COM	4,148	1,537
1,600	BANK N Y CO INC COM	54,000	46,323
44,900	BANK ONE CORP COM	1,727,752	1,690,262
10,500	BANKNORTH GROUP INC NEW COM	273,210	140,632

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued)</b>			
100	BARD C R INC CAP	\$ 5,658	\$ 2,993
1,218	BARRICK GOLD CORP	23,130	23,076
100	BAUSCH & LOMB INC COM	3,385	4,121
1,400	BAXTER INTL INC COM	62,230	18,514
1,100	BB&T CORP COM	42,460	33,464
177	BEAR STEARNS COS INC COM	10,832	4,972
600	BECTON DICKINSON & CO COM	20,670	16,919
700	BED BATH BEYOND INC COM	26,418	13,000
4,200	BELLSOUTH CORP COM STK	132,300	128,936
100	BEMIS CO INC COM	4,750	4,065
2,100	BENCHMARK ELECTRS INC COM	60,900	70,164
3,200	BERKLEY W R CORP COM	176,000	71,359
750	BEST BUY INC COM STK	27,225	33,020
300	BIG LOTS INC COM	5,904	12,465
300	BIOGEN INC COM	12,429	27,647
650	BIOMET INC COM	17,628	9,506
400	BJ SVCS CO COM	13,552	15,460
43,332	BK AMER CORP COM	3,048,840	2,258,121
200	BLACK & DECKER CORP COM	9,640	8,910
3,800	BLACK BOX CORP DEL COM	154,774	179,864
400	BLOCK H & R INC COM	18,460	8,373
500	BMC SOFTWARE INC COM STK	8,300	29,531
1,900	BOEING CO COM	85,500	88,652
100	BOISE CASCADE CORP COM	3,453	2,891
5,400	BRADY CORP CL A	189,000	124,710
4,400	BRISTOL MYERS SQUIBB CO COM	113,080	113,846
600	BROADCOM CORP CL A	10,524	104,028
4,800	BROWN & BROWN INC COM	151,200	53,588
200	BROWN-FORMAN INC CL B NON-VTG COM	13,800	10,810
200	BRUNSWICK CORP COM	5,600	5,767
38,400	BSTN PPTYS INC COM STK	1,534,080	1,521,811
900	BSTN SCIENTIFIC CORP COM	26,388	21,609
23,000	BURL NORTHN SANTA FE CORP COM	690,000	505,017
500	BURL RES INC COM	19,000	18,896
1,300	CACI INTL INC CL A	49,647	11,905
800	CALPINE CORP COM	5,624	27,978
900	CAMPBELL SOUP CO COM	24,894	46,689
500	CAP 1 FNCL COM	30,525	20,035
975	CARDINAL HLTH INC	59,875	52,488
1,282	CARNIVAL CORP COM	35,499	57,722
800	CATERPILLAR INC COM	39,160	36,616
6,100	CEC ENTMT INC COM	251,930	222,736
2,400	CENDANT CORP COM STK	38,112	59,240

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
100	CENTEX CORP COM	\$ 5,779	\$ 3,071
350	CENTURYTEL INC COM	10,325	16,654
19,701	CF OZ OVERSEAS	19,623,974	19,879,750
8	CF OZ OVERSEAS FD TRANCHE C/20	8,492	8,255
10	CF OZ OVERSEAS FD TRANCHE C/26	9,652	9,652
6	CF OZ OVERSEAS TRANCHE C/21	6,544	5,570
6	CF OZ OVERSEAS TRANCHE C/22	5,967	5,800
75	CF OZ OVERSEAS TRANCHE C/23	75,103	75,103
5	CF OZ OVERSEAS TRANCHE C/24	6,126	5,215
3	CF OZ OVERSEAS TRANCHE C/25	3,161	3,161
8	CF OZ OVERSEAS TRANCHE C/27 SURDNA	8,203	8,203
11,700	CH & DWIGHT INC COM	366,561	222,215
502	CHARTER 1 FINCL INC COM	17,259	11,116
2,402	CHEVRONTEXACO CORP COM	212,577	181,979
400	CHIRON CORP COM	14,140	17,438
9,100	CHUBB CORP COM	644,280	422,147
13,300	CIBER INC COM	96,425	187,257
1,000	CIENA CORP COM	4,190	14,132
5,300	CIGNA CORP COM	516,326	313,042
400	CIN FNCL CORP COM	18,612	17,263
400	CINERGY CORP COM	14,396	14,633
400	CINTAS CORP COM	19,772	14,368
500	CIRCUIT CY STORES INC COM	9,375	8,622
16,600	CISCO SYS INC COM	231,570	364,760
11,636	CITIGROUP INC COM	450,895	311,136
600	CITIZENS COMMUNICATIONS CO COM	5,016	9,361
400	CITRIX SYS INC COM	2,416	24,738
9,800	CLAIRES STORES INC	224,420	187,938
1,400	CLEAR CHANNEL COMMUNICATIONS INC COM	44,828	100,148
500	CLOROX CO COM	20,675	18,820
300	CMS ENERGY CORP COM	3,294	13,206
5,600	COCA COLA CO COM	313,600	364,298
1,000	COCA COLA ENTERPRISES INC COM	22,080	30,896
4,900	COGNEX CORP COM	98,245	98,281
1,200	COLGATE-PALMOLIVE CO COM	60,060	41,768
8,000	COLONIAL BANCGROUP INC COM	120,000	88,522
6,700	COM CLARK/BARDES INC	153,028	138,900
2,100	COMCAST CORP CL A SPL	50,064	78,288
400	COMERICA INC COM	24,560	23,832
1,300	COMPUTER ASSOC INTL INC COM	20,657	66,393
90	COMPUTER LEARNING CTRS INC COM	-	62
400	COMPUTER SCI CORP COM	19,120	17,217
800	COMPUWARE CORP COM	4,856	19,900

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# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
400	COMVERSE TECH INC COM PAR \$0 10	\$ 3,704	\$ 22,028
1,200	CONAGRA FOODS INC	33,180	35,564
6,100	CONCERTO SOFTWARE INC COM COM STK	38,430	64,588
1,200	CONCORD EFS INC COM	36,168	26,672
24,616	CONOCO INC	684,325	583,678
13,800	CONS EDISON INC COM	576,150	535,941
716	CONSECO INC COM	1,432	21,098
400	CONSTELLATION ENERGY GROUP INC COM	11,736	12,846
400	CONVERGYS CORP COM	7,792	17,860
10,600	COOPER IND INC COM USD5 CLASS 'A'	416,580	460,729
200	COOPER TIRE & RUBBER CO COM, NO PAR	4,110	4,904
100	COORS ADOLPH CO CL B	6,230	3,244
111,500	CORNING INC COM	395,825	522,830
43,870	CORP OFFICE PPTYS TR COM	640,063	559,980
1,000	COSTCO WHSL CORP NEW COM	38,620	25,621
300	COUNTRYWIDE CR IND INC COM	14,475	13,544
4,850	CRANE CO COM	123,093	116,164
21,400	CROWN CORK & SEAL CO INC COM	146,590	588,345
47,600	CSX CORP COM	1,668,380	2,216,381
5,100	CULLEN / FROST BANKERS INC COM	183,345	109,605
100	CUMMINS INC	3,310	4,614
900	CVS CORP COM STK	27,540	27,162
364	DANA CORP COM	6,745	14,896
300	DANAHER CORP COM	19,905	13,225
450	DARDEN RESTAURANTS INC COM	11,115	3,794
2,900	DATASCOPE CORP COM	80,156	92,514
500	DEED	23,950	25,776
5,900	DEERE & CO COM	154,226	74,294
1,245	DELL COMPUTER CORP COM	16,434	21,409
5,200	DELPHI CORP COM	104,520	104,382
300	DELTA & PINE LD CO COM COM	6,000	18,083
100	DELTA AIR LINES INC COM	3,889	2,704
3,600	DELUXE CORP COM	132,876	73,204
400	DENTSPLY INTL INC NEW COM	19,712	22,113
200	DILLARDS INC CL A COM	5,258	6,923
5,800	DIONEX CORP COM	155,381	103,423
4,600	DISNEY WALT CO DISNEY COM COM	86,940	150,202
788	DOLLAR GEN CORP COM	14,996	13,934
600	DOMINION RES INC VA NEW COM	39,720	25,768
5,200	DONALDSON INC COM	182,208	63,458
300	DONNELLEY R R & SONS CO COM	8,265	10,975
500	DOVER CORP COM	17,500	17,182
52,027	DOW CHEM CO COM	1,788,688	1,608,598

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
200	DOW JONES & CO INC COM	\$ 9,690	\$ 10,292
8,200	DRESS BARN INC COM	126,854	102,875
400	DTE ENERGY CO COM	17,856	15,887
2,220	DU PONT E I DE NEMOURS & CO COM STK	98,568	86,461
1,900	DUKE ENERGY CORP COM STK	59,090	54,654
800	DYNEGY INC NEW CL A COM	5,760	39,371
5,300	E W BANCORP INC COM	182,956	116,600
18,605	EASTMAN CHEM CO COM	872,575	1,017,092
700	EASTMAN KODAK CO COM	20,419	43,971
200	EATON CORP COM	14,550	9,007
300	ECOLAB INC COM	13,869	8,275
700	EDISON INTL COM	11,900	19,233
1,353	EL PASO CORP COM	27,885	51,885
1,100	ELECTR DATA SYS CORP NEW COM	40,865	39,353
3,000	ELECTRO SCIENTIFIC INDS INC COM	72,900	92,783
13,100	ELECTRONICS FOR IMAGING INC COM	208,421	282,661
2,500	ELI LILLY & CO COM	141,000	175,304
4,986	EMC CORP COM	37,644	107,562
2,800	EMCOR GROUP INC COM	164,360	122,107
1,000	EMERSON ELEC CO COM	53,510	61,926
197	EMP SOLUTIONS INC	-	43
300	ENGELHARD CORP COM	8,496	5,106
3,100	ENGINEERED SUPPORT SYS INC COM	162,130	150,677
500	ENTERGY CORP NEW COM	21,220	14,479
300	EOG RESOURCES INC COM	11,910	12,623
44,100	EQTY OFFICE PPTYS TR REIT	1,327,410	1,304,176
600	EQTY RESDNTL EFF 5/15/02	17,250	17,349
300	EQUIFAX INC COM	8,100	5,970
31,100	ESSEX PPTY TR REIT	1,701,170	1,544,949
687	EXELON CORP COM	35,930	27,423
15,328	EXXON MOBIL CORP COM	627,222	469,222
400	F P L GROUP INC COM	23,996	22,996
6,750	FAIR ISAAC & CO INC COM	221,873	146,733
41,700	FAIRMONT HOTELS RESORTS INC COM	1,075,026	1,178,700
400	FAMILY DLR STORES INC COM	14,100	11,280
49,600	FED RLTY INVT TR SH BEN INT NEW	1,374,416	1,051,860
680	FEDEX CORP COM	36,312	23,038
28,500	FEDT DEPT STORES INC DEL COM	1,131,450	1,014,144
54,300	FELCOR LODGING TR INC COM	996,405	974,587
1,600	FHLMC VTG COM	97,920	70,932
1,700	FIRST DATA CORP COM	63,240	22,940
699	FIRSTENERGY CORP COM	23,333	21,611
400	FISERV INC COM	14,684	11,929

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
31,286	FLEETBOSTON FINL CORP COM STK	\$ 1,012,102	\$ 1,183,229
200	FLUOR CORP NEW COM	7,790	5,791
2,300	FNMA COM STK	169,625	139,954
4,104	FORD MTR CO DEL COM PAR \$0 01	65,664	59,959
400	FOREST LAB INC COM	28,320	26,769
300	FORTUNE BRANDS INC COM STK	16,800	11,134
300	FREEPORT MCMORAN C & G CL B COM STK	5,355	3,972
600	FRKLN RES INC COM	25,584	31,390
6,700	FURNITURE BRANDS INTL INC COM	202,675	120,663
16,696	GA PAC CORP	410,388	425,969
600	GANNETT INC COM	45,540	34,943
2,000	GAP INC COM	28,400	34,692
700	GATEWAY INC COM	3,108	20,479
500	GEN DYNAMICS CORP COM	53,175	23,917
22,500	GEN ELEC CO COM	653,625	596,265
21,200	GEN GROWTH PPTYS INC COM	1,081,200	975,729
800	GEN MILLS INC COM	35,264	31,579
1,300	GENERAL MOTORS CORP COMMON STOCK	69,485	60,273
3,000	GENTEX CORP COM	82,410	70,558
32,000	GENUINE PARTS CO COM	1,115,840	842,341
500	GENZYME CORP COM	9,620	28,860
2,760	GH WATER SUPPLY LTD	1	-
2,400	GILLETTE CO COM	81,288	122,424
9,100	GLOBAL INDS LTD COM	63,609	73,522
400	GOLDEN W FNCL CORP COM	27,512	11,315
200	GOODRICH CORPORATION	5,464	5,501
46,768	GOODYEAR TIRE & RUBBER CO COM	875,029	1,691,547
200	GRAINGER W W INC COM	10,020	9,496
100	GREAT LAKES CHEM CORP COM	2,649	3,849
91,138	GUANGDONG ALLIANCE LTD	1	48,595
700	GUIDANT CORP COM STK	21,161	20,734
8,500	HAEMONETICS CORP MASS COM	248,200	160,576
1,000	HALLIBURTON CO COM	15,940	40,408
700	HANCOCK JOHN FINL SVCS INC COM	24,640	27,951
1,700	HANOVER COMPRESSOR CO COM	22,950	17,423
700	HARLEY DAVIDSON INC COM	35,889	24,864
300	HARRAH S ENTMT INC COM STK	13,305	6,812
6,300	HARTE-HANKS INC COM (NEW)	129,464	99,919
600	HARTFORD FINL SVCS GROUP INC COM	35,682	26,814
350	HASBRO INC COM	4,746	7,894
1,200	HCA INC COM	57,000	35,109
8,800	HCC INS HLDGS INC COM	231,880	205,730
900	HEALTHSOUTH CORP COM STK	11,511	21,054

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
800	HEINZ H J CO COM	\$ 32,880	\$ 45,041
4,600	HELIX TECH CORP COM	94,760	109,628
200	HERCULES INC VTG COM	2,320	8,611
300	HERSHEY FOODS CORP COM	18,750	18,306
99,928	HEWLETT PACKARD CO COM	1,526,900	1,997,890
6,000	HILB ROGAL & HAMILTON CO COM	271,500	106,992
800	HILTON HOTELS CORP COM	11,120	7,567
600	HLTH MGMT ASSOC INC NEW CL A COM	12,090	11,910
5,300	HOME DEPOT INC COM	194,669	94,105
1,900	HONEYWELL INTL INC COM STK	66,937	69,108
43,000	HOST MARRIOTT CORP REIT	485,900	496,650
1,026	HSEHD INTL INC COM	50,992	32,400
400	HUMANA INC COM	6,252	7,921
602	HUNTINGTON BANCSHARES INC COM	11,691	15,152
5,150	IDEX CORP COM	172,525	115,175
8,500	IDEXX LABS INC	219,215	212,771
4,400	IHOP CORP NEW COM	129,580	111,070
700	ILL TOOL WKS INC COM	47,810	41,958
1,200	IMMUNEX CORP	26,808	21,708
700	IMS HLTH INC COM STK	12,565	13,215
400	INCO LTD COM	9,056	6,346
6,100	INDPT BK CORP MASS COM	139,629	77,013
400	INGERSOLL-RAND CO CL A	18,264	15,158
6,800	INGRAM MICRO INC CL A	93,500	95,630
15,200	INTEL CORP CAP	277,704	298,086
900	INTERPUBLIC GROUP COMPANIES INC COM	22,284	28,402
3,900	INTL BUSINESS MACHS CORP COM	280,800	207,020
200	INTL FLA VORS & FRAGRANCES INC COM	6,498	9,042
200	INTL GAME TECH COM	11,340	10,704
7,895	INTL PAPER CO COM	344,064	263,084
500	INTUIT COM	24,860	24,531
200	ITT INDS INC COM	14,120	6,092
4,460	J P MORGAN CHASE & CO COM	151,283	145,639
400	JABIL CIRCUIT INC COM	8,444	14,482
3,100	JDS UNIPHASE CORP COM	8,277	231,407
325	JEFFERSON-PILOT CORP COM	15,275	11,554
6,776	JOHNSON & JOHNSON COM	354,114	224,763
200	JOHNSON CTL INC COM	16,322	9,567
300	JONES APPAREL GROUP INC COM	11,250	9,864
3,800	K V PHARMACEUTICAL CL A	102,600	103,816
9,600	KAYDON CORP COM	226,656	201,417
100	KB HOME COM	5,151	2,753

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued)</b>			
7,400	KEANE INC COM	\$ 91,760	\$ 106,424
900	KELLOGG CO COM	32,274	44,062
258	KERR MCGEE CORP COM	13,816	15,802
1,000	KEYCORP NEW COM	27,300	32,369
300	KEYSPAN CORP COM	11,295	10,453
1,200	KIMBERLY-CLARK CORP COM	74,400	64,963
19,700	KIMCO RLTY CORP COM	659,753	647,725
300	KINDER MORGAN INC COM STK	11,406	14,273
2,000	KINDRED HEALTHCARE INC COM STK	88,940	92,152
566	KING PHARMACEUTICALS INC COM	12,594	16,507
400	KLA-TENCOR CORP	17,596	7,331
200	KNIGHT-RIDDER INC COM STK	12,590	11,217
800	KOHL'S CORP COM	56,064	22,591
1,800	KROGER CO COM	35,820	43,668
2,800	LANCASTER COLONY CORP COM	99,848	107,624
400	LEGGETT & PLATT INC COM	9,360	8,608
21,400	LEHMAN BROS HLDGS INC COM	1,337,928	1,354,238
300	LEXMARK INTL INC NEW CL A	16,320	20,093
3,200	LINCOLN ELEC HLDGS INC COM	86,080	62,251
400	LINCOLN NATL CORP COM	16,800	15,167
700	LINEAR TECH CORP DEL	22,001	38,478
4,900	LINENS N THINGS INC COM	160,769	133,893
28,000	LIZ CLAIBORNE INC COM	890,400	699,457
1,000	LOCKHEED MARTIN CORP COM	69,500	45,520
400	LOEWS CORP COM	21,196	20,286
200	LOUISIANA-PACIFIC CORP COM	2,117	3,773
1,800	LOWE'S COS INC COM	81,720	25,038
800	LSI LOGIC CORP COM	7,000	15,206
1,200	LTD BRANDS	25,560	14,940
15,400	LUBRIZOL CORP COM	515,900	442,778
7,710	LUCENT TECHNOLOGIES INC COM STK	12,799	187,844
11,200	LYONDELL CHEMICAL CO COM STK	169,120	322,497
28,900	MACERICH CO COM	895,900	857,308
72,200	MACK CALI RLTY CORP COM REIT	2,537,830	2,063,615
200	MANOR CARE INC NEW COM STK	4,600	6,517
4,900	MANTECH INTL CORP CL A	117,551	88,945
700	MARATHON OIL CORP COM	18,984	22,611
500	MARRIOTT INTL INC NEW COM STK CL A	19,025	16,417
650	MARSH & MC LENNAN CO'S INC	62,790	38,115
500	MARSHALL & ILSLEY CORP COM	15,465	15,009
1,100	MASCO CORP COM	29,821	28,476
1,000	MATTEL INC COM	21,080	19,602
7,200	MATTHEWS INTL CORP CL A	168,120	78,400

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
700	MAXIM INTEGRATED PRODS INC COM	\$ 26,831	\$ 42,610
46,600	MAY DEPT STORES CO COM	1,534,538	1,307,543
200	MAYTAG CORP COM	8,530	7,560
350	MBIA INC COM	19,786	15,339
1,950	MBNA CORP COM	64,487	42,216
100	MC DERMOTT INTL INC COM \$1 PAR	810	3,171
2,900	MC DONALDS CORP COM	82,505	71,328
400	MCGRAW HILL COMPANIES INC COM	23,880	14,979
610	MCKESSON CORP	19,947	40,272
27,338	MEADWESTVACO CORP COM	917,463	979,890
600	MEDIMMUNE INC COM	15,840	39,855
2,700	MEDTRONIC INC COM	115,695	80,168
1,000	MELLON FINL CORP COM	31,430	29,651
10,600	MENTOR CORP COM	389,115	178,789
5,100	MERCK & CO INC COM	258,264	293,674
200	MERCURY INTERACTIVE CORP COM	4,592	18,888
100	MEREDITH CORP COM	3,835	3,915
2,000	MERRILL LYNCH & CO INC COM	81,000	86,960
1,600	METLIFE INC COM	46,080	58,048
767,553	MFO GMO CORE III	8,965,023	11,899,735
940,213	MFO GMO EMERGING MKT FD III	9,308,113	9,781,118
2,847,471	MFO GMO GROWTH FD III	45,986,663	94,803,695
1,649,652	MFO GMO INTL INSTRINSIC VALUE III FD	32,250,700	35,422,035
445,223	MFO GMO INTL SMALL CO III	5,155,681	5,165,454
569,809	MFO GMO RBIT FD III	7,048,532	6,144,446
244,379	MFO GMO TR INTL GROWTH FD CL III	4,980,450	5,000,000
91,259	MFO GMO TR SMALL CAP GROWTH FD CL III	1,445,543	4,210,802
836,109	MFO GMO TR SMALL CAP VALUE FD CL III	12,641,964	11,269,625
185,101	MFO GMO VALUE FD III	1,517,825	2,070,647
799,514	MFO MFS INSTL TR EMERGING EQUITIES FD	13,144,018	17,548,507
1,413,218	MFO MORGAN STANLEY INSTL FD INC EMERGINGMARKETS PORT CL A	15,941,094	15,936,602
997,152	MFO MORGAN STANLEY INSTL FD INTL EQTY PORT CL A	16,642,470	17,107,561
200	MGIC INVT CORP WIS COM	13,560	12,801
4,000	MICHAELS STORES INC COM	156,000	60,857
1,400	MICRON TECH INC COM	28,308	44,355
3,600	MICROS SYS INC COM	99,756	72,326
12,300	MICROSOFT CORP COM	672,810	510,421
5,000	MID-STATE BANCSHARES COM	96,500	80,800
9,600	MILLENNIUM CHEMICALS INC COM STK	134,880	324,666
100	MILLIPORE CORP COM	3,198	6,285
891	MIRANT CORP COM	6,504	25,265

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
1,593	MOHAWK INDS INC COM	\$ 98,017	\$ 120,041
450	MOLEX INC COM	15,089	18,180
300	MOODYS CORP COM	14,925	6,560
2,500	MORGAN STANLEY	107,700	76,127
5,096	MOTOROLA INC COM	73,484	88,778
3,600	MUELLER INDS INC COM	114,300	103,168
300	NABORS INDUSTRIES COM USD0 10	10,590	15,984
6,000	NANOMETRICS INC COM	95,274	79,539
10,434	NATIONAL-OILWELL INC COM	219,636	161,107
44,400	NATL CY CORP COM	1,476,300	1,123,713
400	NATL SEMICONDUCTOR CORP COM	11,668	12,015
100	NAVISTAR INTL CORP NEW COM	3,200	2,518
200	NCR CORP COM	6,920	7,733
800	NETWORK APPLIANCE INC DEL	9,952	34,727
300	NEW YORK TIMES CO CL A ISIN	15,450	9,842
567	NEWELL RUBBERMAID INC COM	19,879	23,365
900	NEWMONT MINING CORP NEW COM	23,697	22,798
1,800	NEXTEL COMMUNICATIONS INC CL A COM STK	5,778	74,140
100	NICOR INC COM	4,575	4,071
600	NIKE INC CL B	32,190	24,556
500	NISOURCE INC COM	10,915	12,727
300	NOBLE CORPORATION COM	11,580	12,544
300	NORDSTROM INC COM	6,795	7,355
103,200	NORFOLK SOUTHN CORP COM	2,412,816	1,702,995
340,200	NORTEL NETWORKS CORP NEW COM	493,290	742,381
500	NORTHN TR CORP COM	22,030	17,750
300	NORTHROP GRUMMAN CORP COM	37,500	37,342
800	NOVELL INC COM	2,568	5,700
300	NOVELLUS SYS INC COM	10,200	16,350
200	NUCOR CORP COM	13,008	9,367
300	NVIDIA CORP COM	5,154	16,083
6,525	NY CMNTY BANCORP INC COM	174,087	85,478
52,293	OCCIDENTAL PETE CORP COM	1,568,267	1,152,806
7,500	OCEANEERING INTL INC COM	202,500	125,248
5,400	OCEANFIRST FINL CORP COM	130,356	55,161
700	OFFICE DEPOT INC COM	11,760	8,027
7,000	OFFSHORE LOGISTICS INC COM	167,230	87,576
400	OMNICOM GROUP INC COM	18,320	15,683
12,600	ORACLE CORP COM	119,322	52,782
34,580	OWENS ILL INC COM NEW	475,129	527,710
300	PACCAR INC COM	13,317	10,179
400	PACTIV CORP COM	9,520	13,410
300	PALL CORP COM	6,225	6,034

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
1,318	PALM INC	\$ 2,320	\$ 25,765
20,400	PAN PAC RETAIL PPTYS INC COM	697,272	581,489
4,000	PAPA JOHNS INTL INC COM	133,560	128,131
600	PARAMETRIC TECH CORP COM	2,058	12,794
300	PARKER-HANNIFIN CORP COM	14,337	13,187
8,500	PATTERSON DENTAL CO COM	427,805	104,469
825	PAYCHEX INC COM	25,814	18,906
3,300	PAYLESS SHOESOURCE INC COM	190,245	205,345
600	PENNEY J C CO INC COM	13,212	37,118
100	PEOPLES ENERGY CORP COM	3,646	3,783
700	PEOPLESOFT INC COM	10,416	22,956
600	PEPSI BOTTLING GROUP INC COM	18,480	13,261
3,980	PEPSICO INC COM	191,836	129,463
300	PERKINELMER INC COM	3,315	5,545
30,575	PFIZER INC COM	1,070,125	887,505
900	PG& E CORP COM	16,101	26,652
13,727	PHARMACIA CORP COM	514,076	600,050
245	PHELPS DODGE CORP CAP	10,094	10,064
25,300	PHILIP MORRIS COS INC COM	1,105,104	808,108
35,060	PHILLIPS PETROLEUM	2,064,333	1,850,566
200	PINNACLE W CAP CORP COM	7,900	7,483
500	PITNEY BOWES INC COM	19,860	21,515
700	PLACER DOME INC COM	7,847	8,878
400	PLUM CREEK TIMBER CO INC COM	12,280	12,164
400	PMC SIERRA INC COM	3,708	14,716
600	PNC FINANCIAL SERVICES GROUP COM STK	31,368	31,088
200	POWER-ONE INC COM	1,244	16,899
400	PPG IND INC COM	24,760	22,608
340	PPL CORP COM	11,247	7,901
400	PRAXAIR INC COM	22,788	16,096
300	PRICE T ROWE GROUP INC COM	9,864	10,350
4,600	PRIDE INTL INC DEL COM	72,036	67,310
7,500	PRIME HOSPITALITY CORP COM	97,425	118,848
2,900	PROCTER & GAMBLE CO COM	258,970	228,987
500	PROGRESS ENERGY INC COM	26,005	21,301
500	PROGRESSIVE CORP OH COM	28,925	19,503
170,881	PROLOGIS	4,442,906	3,859,272
700	PROVIDIAN FINL CORP COM	4,116	9,546
500	PUB SERVICE ENTERPRISE GROUP INC COM	21,650	16,119
19,300	PUB STORAGE INC COM	716,030	663,325
1,333	PULITZER INC COM	69,183	3,709
100	PULTE HOMES INC COM	5,747	2,242
200	QLOGIC CORP COM	7,620	23,975



# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued)</b>			
1,700	QUALCOMM INC COM	\$ 46,733	\$ 158,253
44,500	QUANTUM CORP DSSG COM	186,900	742,257
300	QUINTILES TRANSNATIONAL CORP COM	3,747	5,700
279,380	QWEST COMMUNICATIONS INTL INC COM	782,264	2,417,410
7,200	R H DONNELLEY CORP COM NEW	201,384	208,796
400	RADIOSHACK CORP COM	12,024	7,092
400	RATIONAL SOFTWARE CORP COM NEW	3,284	9,380
900	RAYTHEON CO COM NEW	36,675	42,420
29,000	RECKSON ASSOCS RLTY CORP REIT	722,100	725,748
100	REEBOK INTL COM	2,950	2,593
15,800	REGIONS FNCL CORP COM	555,370	336,638
700	RELIANT ENERGY INC COM	11,830	18,540
1,000	RELIANT RES INC COM	8,750	8,842
3,500	RENAL CARE GROUP INC COM	109,024	94,314
4,700	RESPIRONICS INC COM	160,035	90,012
400	ROBERT HALF INTL INC COM	9,320	12,810
400	ROCKWELL AUTOMATION	7,992	6,825
400	ROCKWELL COLLINS INC COM	10,968	10,384
495	ROHM & HAAS CO COM	20,043	19,389
4,900	ROPER INDS INC NEW COM	182,770	83,724
30,500	ROUSE CO COM	1,006,500	841,800
200	ROWAN COMPANIES INC COM	4,290	5,085
4,800	ROYAL DUTCH PETRO N Y REGISTRY	265,296	245,402
5,700	RUBY TUESDAY INC COM	110,580	103,533
9,100	RUDDICK CORP COM	154,336	148,926
100	RYDER SYS INC COM	2,709	3,349
1,725	S W AIRL CO COM	27,876	14,018
322	SABRE HLDGS CORP	11,528	14,122
300	SAFECO CORP COM	9,267	14,644
1,100	SAFEWAY INC COM NEW	32,109	60,431
1,200	SANMINA-SCI CORP	7,572	42,494
1,800	SARA LEE CORP COM	37,152	50,671
7,606	SBC COMMUNICATIONS INC COM	231,983	265,335
5,600	SCHEIN HENRY INC COM	249,200	185,994
3,300	SCHERING-PLOUGH CORP COM	81,180	118,515
1,300	SCHLUMBERGER LTD COM	60,450	82,349
3,150	SCHWAB CHARLES CORP COM NEW	35,280	42,525
400	SCIENTIFIC-ATLANTA INC COM	6,580	3,292
221	SEALED AIR CORP NEW COM STK	8,900	12,051
10,600	SEARS ROEBUCK & CO COM	575,580	430,360
425,000	SEC CAP EUROPEAN RLTY COM	7,862,500	8,500,000
423	SEMPRA ENERGY INC COM STK	9,361	11,037
300	SHERWIN-WILLIAMS CO COM	8,979	7,937

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
1,100	SIEBEL SYS INC COM	\$ 15,642	\$ 64,056
200	SIGMA-ALDRICH CORP COM	10,030	8,000
54,400	SIMON PPTY GROUP INC COM	2,004,096	1,557,004
2,500	SIMPSON MFG INC COM	142,825	106,269
29,100	SL GREEN RLTY CORP COM STK	1,037,415	985,056
400	SLM CORP COM	38,760	12,379
37,900	SMURFIT-STONE CONTAINER CORP COM	584,418	573,324
100	SNAP-ON INC COM	2,969	4,005
69,800	SOLECTRON CORP COM	429,270	712,330
1,600	SOUTHERN CO COM STK	43,840	25,910
800	SOUTHTRUST CORP COM	20,896	15,950
2,000	SPRINT CORP COM	21,220	38,027
2,200	SPRINT CORP PCS COM SER 1	9,834	40,652
200	ST JUDE MED INC COM	14,770	6,292
4,300	ST MARY LD & EXPL CO COM	103,458	84,280
506	ST PAUL COS INC COM	19,694	20,983
700	ST STR CORP COM	31,290	21,978
200	STANLEY WKS COM	8,202	8,954
1,100	STAPLES INC COM	21,670	23,317
900	STARBUCKS CORP COM	22,365	15,525
73,000	STARWOOD HOTELS & RESORTS	2,400,970	2,579,389
6,000	STERLING BANCSHARES INC COM	88,620	42,831
500	STILWELL FINL INC COM	9,100	15,078
400	STRYKER CORP COM	21,404	20,880
7,300	SUN MICROSYSTEMS INC COM	36,573	55,986
600	SUN TR BANKS INC COM	40,632	39,912
200	SUNOCO INC COM	7,126	6,987
23,500	SUPER VALU INC COM	576,455	363,699
8,100	SWIFT ENERGY CO COM	127,899	104,935
500	SYMBOL TECHNOLOGIES INC COM	4,250	12,157
650	SYNOVUS FINL CORP COM	17,888	13,753
1,500	SYSCO CORP COM	40,830	17,492
2,100	TARGET CORP COM	80,010	41,855
67,300	TAUBMAN CTRS INC COM	1,026,325	940,816
10,200	TECH DATA CORP COM	386,070	243,495
300	TECO ENERGY INC COM	7,425	8,040
200	TEKTRONIX INC COM	3,742	5,662
83,500	TELLABS INC COM	517,700	1,045,386
5,600	TEMPLE INLAND INC COM	324,016	283,128
700	TENET HEALTHCARE CORP COM	50,085	24,201
400	TERADYNE INC COM	9,400	22,838
300	TEXTRON INC COM	14,070	20,121
400	THERMO ELECTRON CORP COM	6,600	11,812

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
12,400	THOMAS & BETTS CORP COM	\$ 230,640	\$ 386,159
300	TIFFANY & CO COM	10,560	9,743
1,200	TJX COS INC COM NEW	23,532	10,590
300	TMP WORLDWIDE INC COM	6,450	12,510
300	TORCHMARK CORP COM	11,460	10,906
500	TOYS R US INC	8,735	12,530
696	TRANSOCEAN INC	21,680	31,119
700	TRIBUNE CO COM	30,450	24,186
1,700	TRIGON HEALTHCARE	170,986	52,537
300	TRW INC COM	17,094	15,428
100	TUPPERWARE CORP COM	2,079	2,630
3,900	TX INSTRS INC COM	92,430	81,521
3,160	TX REGL BANCSHARES INC CL A VTG	153,766	67,356
600	TXU CORP COM	30,930	26,471
4,527	TYCO INTL LTD NEW COM	61,160	153,382
15,800	TYSON FOODS INC CL A COM (DELAWARE)	245,058	304,789
2,800	UCBH HLDGS INC COM	106,428	65,098
600	UN PAC CORP COM	37,968	34,756
450	UN PLANTERS CORP COM	14,567	15,084
700	UNISYS CORP COM	6,300	15,321
15,500	UNIT CORP COM	268,925	115,710
700	UNITEDHEALTH GROUP INC COM	64,085	16,806
500	UNIVISION COMMUNICATIONS INC CL A	15,700	21,350
600	UNOCAL CORP COM	22,164	20,609
557	UNUMPROVIDENT CORP COM	14,176	26,189
4,333	US BANCORP	101,176	131,851
400	UST INC COM	13,600	12,833
10,000	UTD DEFENSE INDS INC COM	230,000	203,687
7,700	UTD STATIONERS INC COM	234,080	137,969
200	UTD STS STL CORP NEW COM	3,978	6,110
1,100	UTD TECHNOLOGIES CORP COM	74,690	37,964
25,200	V F CORP COM	988,092	636,644
4,800	VALASSIS COMMUNICATIONS INC COM	175,200	120,730
7,100	VARCO INTL INC DEL COM	124,534	88,897
900	VERITAS SOFTWARE CORP COM	17,811	103,485
6,166	VERIZON COMMUNICATIONS COM	247,565	275,172
3,962	VIACOM COM CL B	175,794	151,038
264	VISTEON CORP COM	3,749	1,992
400	VITESSE SEMICONDUCTOR CORP COM	1,244	23,163
200	VULCAN MATERIALS CO COM	8,760	9,658
59,843	WA MUT INC COM	2,220,774	1,977,454
46,430	WACHOVIA CORP 2ND NEW COM	1,772,697	1,398,820
2,300	WALGREEN CO COM	88,849	40,999

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Common Stocks (continued):</b>			
16,800	WALLACE COMPUTER SVCS INC COM	\$ 361,200	\$ 296,287
10,100	WAL-MART STORES INC COM	555,601	206,778
1,365	WASTE MGMT INC DEL COM STK	35,558	60,366
300	WATERS CORP COM	8,010	11,625
200	WATSON PHARMACEUTICALS INC COM	5,054	8,942
5,600	WEBSTER FNCL CORP WATERBURY CONN COM	214,144	113,213
300	WELLPOINT HLTH NETWORKS INC CL A (NEW)	23,343	15,089
3,900	WELLS FARGO & CO NEW COM STK	195,234	132,606
300	WENDY S INTL INC COM	11,949	8,626
3,900	WEST CORP COM	86,034	89,684
500	WEYERHAEUSER CO COM	31,925	31,057
8,700	WHIRLPOOL CORP COM	568,632	414,573
1,000	WHOLE FOODS MKT INC COM	48,220	23,370
1,200	WILLIAMS CO INC COM	7,188	37,258
1	WILLIAMS COMMUNICATIONS GROUP INC COM	-	4
300	WINN-DIXIE STORES INC COM	4,677	14,106
4,700	WOODHEAD INDS INC COM	80,558	45,300
489,100	WORLDCOM INC/WORLDCO	4,891	3,381,962
200	WORTHINGTON INDS INC COM	3,620	3,431
500	WRIGLEY WM JR CO CAP	27,675	19,153
3,000	WYETH COM	153,600	138,200
930	XCEL ENERGY INC COM	15,596	18,915
1,600	XEROX CORP COM	11,152	63,283
800	XILINX INC COM	17,944	39,618
300	XL CAP LTD SHS A	25,410	24,874
15,730	XTO ENERGY INC COM	324,038	43,543
1,400	YAHOO INC COM	20,664	180,167
700	YUM BRANDS INC COM	20,475	11,389
6,500	ZEBRA TECHNOLOGIES CORP CL A	313,430	231,972
430	ZIMMER HLDGS INC COM	15,334	5,691
200	ZIONS BANCORP COM	10,420	11,510
<b>Total common stocks PART 11, 10 b</b>		<b>348,030,775</b>	<b>409,393,761</b>
<b>Preferred Stock:</b>			
3,500	EQTY OFFICE PPTYS TR PFD CONV SER B 5 25	159,600	175,000
1,400	GEN MTRS CORP SR DEB CONV SER B	36,778	35,000
<b>Total Preferred Stock PART 11, 10 b</b>		<b>196,378</b>	<b>210,000</b>
<b>Corporate Bonds:</b>			
225,000	1ST UN CORP NT 7 55 DUE 08-18-2005 BEO	246,404	235,251
300,000	1ST UN CORP NT DTD 11/05/1999 6 95 DUE 11-01-2004 BEO	320,547	319,479
350,000	ABBAY NATL PLC SUB RESET CAP SECS PREP DUE 06-29-2049 REG	363,706	352,531

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Corporate Bonds (continued):</b>			
150,000	ABITIBI-CONSOLIDATED FIN L P NT DTD 07/26/1999 7 875 DUE 08-01-2009 BEO	\$ 152,081	\$ 154,085
145,000	ABITIBI-CONSOLIDATED INC DEB 8 85 DUE 08-01-2030/07-19-2000 BEO	143,209	144,975
250,000	ALBERTSONS INC ALBERTSON'S INC 7 5 DUE 02-15-2011 BEO	272,385	262,743
500,000	AMERADA HESS CORP NT DTD 08/15/2001 5 9 DUE 08-15-2006 BEO	516,820	504,295
350,000	AMVESCAP PLC SR NT 5 9 DUE 01-15-2007/01-14-2007 BEO	360,346	349,685
200,000	AMVESCAP PLC SR NT 6 6 DUE 05-15-2005 BEO	211,834	204,213
150,000	ANCHOR GAMING SR SUB NT 9 875 DUE 10-15-2008/10-15-2002 BEO	175,875	148,982
450,000	AOL TIME WARNER INC 6 75 DUE 04-15-2011/04-19-2001 BEO	408,960	450,248
75,000	AOL TIME WARNER INC DEB DTD 04/08/2002 7 7 DUE 05-01-2032 BEO	66,740	74,532
400,000	ARAMARK SVCS INC 7 0 BD DUE 07-15-2006 BEO	409,183	390,840
325,000	ARAMARK SVCS INC 7 00000 00/00/00 05/01/07 7 DUE 05-01-2007 BEO	332,133	324,353
210,000	ARAMARK SVCS INC ARAMARK CORP 6 75 DUE 08-01-2004 BEO	216,157	203,288
250,000	ARCHSTONE-SMITH OPER TR 6 5 DUE 02-15-2012 BEO	252,198	251,244
225,000	AVALON PPTYS INC 6 625 NTS DUE 01-15-2005 BEO	234,583	233,406
475,000	BECKMAN INSTRS INC NEW SR NT 7 1 DUE 03-04-2003 BEO	485,322	481,722
250,000	BECKMAN INSTRS INC NEW SR NT 7 45 DUE 03-04-2008 BEO	270,553	262,390
75,000	BELLSOUTH CAP FDG CORP 7 875 DUE 02-15-2030 BEO	83,264	81,686
105,000	BELLSOUTH CORP 6 875 DUE 10-15-2031/10-14-2031 BEO	104,660	107,058
300,000	BK 1 ISSUANCE TR SER 2002-A2 CL A2 4 16 DUE 01-15-2008 BEO	302,877	299,937
325,000	BK AMER CORP MEDIUM TERM SR BK NTS BOOK TRANCHE # TR 00038 2.67 DUE 10-22-2004	325,556	324,808
225,000	BOEING CAP CORP MEDIUM TERM SR NTS BOOK TRANCHE # SR 00094 4 29 DUE 06-20-2005	225,655	225,000
550,000	BRASCAN LTD 7 375 DUE 10-01-2002 REG	554,582	547,778
225,000	BRIT TELECOMMUNICATIONS P L C NT STEP UP12-15-2005	241,162	243,252
275,000	CARNIVAL CORP 6 15 DUE 04-15-2008 REG	277,560	271,377
150,000	CARNIVAL CORP NT DTD 10/01/1993 6 15 DUE 10-01-2003 REG	153,718	152,444

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Corporate Bonds (continued):</b>			
150,000	CARRAMERICA RLTY CORP SR NT 7 125 DUE 01-15-2012/01-14-2012 BEO	\$ 156,851	\$ 148,911
250,000	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00724 4 69 DUE 04-25-2005	252,000	253,674
100,000	CIT GROUP HLDGS INC NT DTD 06/13/1995 6 625 DUE 06-15-2005 REG	96,103	98,955
55,000	CIT GROUP HOLDINGS 7 375 DUE 04-02-2007 BEO	54,806	55,809
525,000	CITIGROUP INC NT DTD 12/06/2000 6 75 DUE 12-01-2005 BEO	563,519	559,949
250,000	CK WITCO CORP SR NT 8 5 DUE 03-15-2005 BEO	259,565	252,962
275,000	CLEAR CHANNEL COMMUNICATIONS INC 7 875 DUE 06-15-2005 BEO	286,701	274,841
350,000	CLEV ELEC ILLUM CO 7 43 DUE 11-01-2009 REG	365,483	359,388
200,000	COASTAL CORP NT 7 5 DUE 08-15-2006 BEO	200,356	203,573
325,000	COMCAST CABLE COMMUNICATIONS INC COMCASTCABLE COMM 6 75 DUE 01-30-2011 BEO	286,754	310,245
625,000	COMINCO LTD 6 875 NT DUE 02-15-2006	610,900	558,288
500,000	CONOCO FDG CO NT 5 45 DUE 10-15-2006/10-11-2001 BEO	512,225	504,995
250,000	CONS NAT GAS CO CONS NAT'L GAS 5 375 DUE 11-01-2006 BEO	252,185	249,845
392,000	COX COMMUNICATIONS INC NEW NT 7 75 DUE 11-01-2010 BEO	369,621	403,398
275,000	COX COMMUNICATIONS INC NT 7 75 DUE 08-15-2006 BEO	271,216	280,502
100,000	CRH AMER INC GTD NT 6 95 DUE 03-15-2012 BEO	104,564	99,902
625,000	CSX CORP 6 25 DUE 10-15-2008 BEO	632,200	599,905
150,000	DEVON ENERGY CORP NEW 4 95 DUE 08-15-2008/08-15-2002 BEO	149,250	147,375
350,000	DIAL CORP NEW SR NT DTD 08/09/2001 7 DUE 08-15-2006 BEO	360,771	351,877
600,000	DOMTAR INC 8 75 DUE 08-01-2006 REG	669,353	621,687
480,000	DONOHUE FST PRODS INC 7 625 DUE 05-15-2007 REG	493,126	486,033
400,000	DTE ENERGY CO DTE ENERGY CO NTS NCL 7 05 DUE 06-01-2011 BEO	422,288	398,952
475,000	DUKE-WEEKS RLTY LTD PARTNERSHIP NT 6 95 DUE 03-15-2011 BEO	492,969	474,577
300,000	DUKE-WEEKS RLTY LTD PARTNERSHIP NT DTD 03/20/1998 6 875 DUE 03-15-2005 BEO	314,436	310,387
100,000	EMERSON ELEC CO 7 875 DUE 06-01-2005 BEO	110,323	110,425
325,000	FIRSTAR BK 7 125 DUE 12-01-2009 BEO	355,238	311,714
275,000	FLEET FINL GROUP INC NEW 6 5 DUE 03-15-2008 REG	285,826	278,075
225,000	FLEETBOSTON FINL CORP 4 875 DUE 12-01-2006 BEO	222,048	219,701

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Corporate Bonds (continued):</b>			
500,000	FLEETBOSTON FINL CORP 7 25 DUE 09-15-2005 BEO	\$ 537,195	\$ 527,881
625,000	FORD MTR CR CO GLOBAL LANDMARK SECS-GLOBL 6 875 DUE 02-01-2006 BEO	643,869	640,047
800,000	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00551 6 DUE 06-15-2012	797,272	798,861
24,040	GENERAL MOTORS CORP CONT NOTE	74,283	139,432
525,000	GEN MTRS ACCEP CORP NT DTD 09/12/2001 6 875 DUE 09-15-2011 BEO	520,694	525,583
275,000	GEN MTRS CORP STEP UP DUE 03-15-2036 BEORT=0 TIL 3-15-2016 7 75 THEREAFTER	98,137	90,484
200,000	HARRAHS OPER INC SR NT 7 125 DUE 06-01-2007 BEO	209,876	199,935
400,000	HEALTHCARE RLTY TR INC HEALTHCARE RLTY 8 125 DUE 05-01-2011 BEO	417,835	405,336
235,000	HELLER FINANCIAL I 6 375% BDS 15/3/06 USD(REGS)	250,315	248,430
245,000	HSEHD FIN CORP CRP HI 7 DUE 05-15-2012 BEO	245,409	246,450
210,000	HSEHD FIN CORP NT 8 DUE 05-09-2005 BEO	224,921	227,256
250,000	INCO LTD NT 7 75 DUE 05-15-2012/05-14-2012 BEO	260,905	249,793
395,000	INTL FLAVORS & FRAGRANCES INC NT 6 45 DUE 05-15-2006 REG	405,882	394,257
275,000	INTL LEASE FIN CORP INTL LEASE FIN CO NT5 6250000 20070601 5 625 6-01-2007 BEO	278,451	274,040
45,000	JEA CHITTTU CREEK RST COM	-	22,500
45,000	JEA PLYMOUTH CORP RST COM	816,037	436,500
175,000	JEFFERIES GROUP INC NEW NTS 7 75 DUE 03-15-2012 BEO	177,044	170,923
175,000	KROGER CO SR NT 7 625 DUE 09-15-2006 BEO	191,548	187,233
250,000	LEHMAN BROS HLDGS INC NT DTD 03/26/1999 6 625 DUE 04-01-2004 BEO	262,538	251,883
325,000	LIBERTY MEDIA CORP 8 25 DUE 02-01-2030 BEO	296,611	305,887
125,000	MEADWESTVACO CORP 6 85 DUE 04-01-2012 BEO	129,981	124,172
125,000	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00218 5 35 DUE 06-15-2004	128,718	128,970
75,000	MEYER FRED INC DEL NEW 7 375 DUE 03-01-2005 REG	80,194	79,239
279,626	MFO GMO TR EMERGING CTRY DEBT FD CL III	2,516,631	2,350,593
7,205,707	MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL	76,596,667	71,960,822
499,170	MFO STANDISH AYER & WOOD INVT TR OPPORTUNISTIC HI YIELD FD	7,977,884	7,977,884
94,269	MFO STANDISH AYER & WOOD INVT TR INTL FXD INC FD	1,807,131	2,042,392
18	VARIOUS MINERAL RIGHTS & DEED	18	1
13,000	MOHEGAN TRIBAL GAMING AUTH SR SUB NT 8 DUE 04-01-2012/04-01-2007 BEO	13,000	13,000

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Corporate Bonds (continued):</b>			
525,000	MORGAN STANLEY DEAN WITTER & CO 5 8 DUE 04-01-2007 BEO	\$ 537,170	\$ 523,477
CORPORATE BONDS (continued)			
175,000	NATL CY CORP 7 2 DUE 05-15-2005 REG	188,893	186,921
225,000	NATL CY CORP SUB DEB DTD 05/04/1999 6 875 DUE 05-15-2019 BEO	230,069	198,333
100,000	NEWS AMER HLDGS INC 7 75 DUE 12-01-2045 REG	91,497	94,960
250,000	NEWS AMER HLDGS INC 9 25 DUE 02-01-2013 REG	284,985	281,115
400,000	NEWS AMER INC 6 625 DUE 01-09-2008 REG	405,416	396,488
200,000	NIAGARA MOHAWK PWR CORP 7 75 DUE 05-15-2006 REG	218,060	199,136
275,000	NIAGARA MOHAWK PWR CORP SR NT SER G 7 75DUE 10-01-2008 REG	301,681	298,062
535,000	NISOURCE FIN CORP GTD NT DTD 11/14/2000 7 875 DUE 11-15-2010 BEO	553,099	527,371
250,000	NORFOLK SOUTHN CORP 7 35 NT DUE 05-15-2007	273,863	265,027
475,000	NORTHROP GRUMMAN CORP DEB 7 75 DUE 02-15-2031 REG	517,494	475,916
110,000	NT 8 4 DUE 06-01-2007 BEO	123,871	121,340
21,510,000	OTC CALL OPTIONS LIBOR 4 07% & 4 0% EXP 9/25/02 AND 5/29/03	141,558	70,206
600,000	PERM FING NO 1 PLC SER-2A 4 2 DUE 06-10-2005 BEO EXP MAT 06-10-2005	608,058	599,836
125,000	PULTE CORP 7 3 NT DUE 10-24-2005 REG	129,984	127,296
150,000	PULTE HOMES INC 7 DUE 12-15-2003 REG	154,457	151,177
100,000	PULTE HOMES INC 7 625 DUE 10-15-2017 REG	104,594	87,106
250,000	PULTE HOMES INC SR NT 7 875 DUE 08-01-2011 BEO	265,793	249,667
125,000	PVTPL COORS BREWING CO SR NT 144A 6 375 DUE 05-15-2012 BEO	129,144	124,494
500,000	PVTPL ERAC USA FIN CO NT 144A 8 25 DUE 05-01-2005 BEO	543,105	520,076
25,061	PVTPL GUANDONG ALLIANCE 8 DUE 12-22-2005BEO	2,252	-
112,000	PVTPL MOHEGAN TRIBAL GAMING AUTH MOHGNSNGAMING 144A NTS NCL 8 4-1-12 BEO	112,420	112,000
675,000	PVTPL NORDBANKEN AB CAP CONTRIBUTION SECS 144A STEP 11-29-49 8 95 TO 11/09	776,642	680,417
5,000,000	PVTPL SEC CAP CORP 6 5 CONV DEB DUE 03-29-2016	6,275,000	5,000,000
450,000	PVTPL ST GEORGE BK LTD SUB NT 144A 7 15 DUE 10-15-2005 REG	486,072	443,649
525,000	PVTPL WEYERHAEUSER CO NT 144A 6 75 DUE 03-15-2012 BEO	537,107	524,305
150,000	QUEST DIAGNOSTICS INC SR NT 6 75 DUE 07-12-2006 BEO	159,000	152,571
425,000	RAYTHEON CO NT 8.2 DUE 03-01-2006 BEO	468,886	456,630



# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Corporate Bonds (continued):</b>			
275,000	RAYTHEON CO NT 8 3 DUE 03-01-2010 BEO	\$ 308,443	\$ 303,949
250,000	REP SVCS INC 6 75 DUE 08-15-2011 BEO	258,128	249,620
300,000	REP SVCS INC NT 7 125 DUE 05-15-2009 BEO	314,877	294,165
475,000	ROYAL BK SCOTLAND GROUP PLC PLC 9 118 DUE 03-31-2049 BEO	558,648	486,011
240,000	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8 375 10-1-30	231,306	249,926
450,000	SOUTHLAND CORP 1ST PRY SR SUB 5 00 DEB DUE 12-15-2003 REG	432,000	424,565
250,000	SPIEKER PPTYS L P INC 6 8 DUE 05-01-2004 BEO	261,305	257,295
375,000	SUNTRUST BKS INC 7 75 DUE 05-01-2010 BEO	422,603	380,108
230,000	TCI COMMUNICATIONS INC 6 875 NT DUE 02-15-2006	221,207	225,850
265,000	TIME WARNER INC 8 11 DUE 08-15-2006 REG	271,119	286,574
75,000	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY TR 00125 6 875 DUE 12-01-2004	80,186	78,445
100,000	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY TRANCHE # TR 00122 6 5 DUE 06-15-2004	106,648	104,964
225,000	UN PLANTERS CORP SUB NT 7 75 DUE 03-01-2011 BEO	249,275	226,113
350,000	UNIVISION COMMUNICATIONS INC SR NT 7 85 DUE 07-15-2011 BEO	365,495	354,020
200,000	VALERO ENERGY CORP NEW VALERO ENERGY CORP 6 125 DUE 04-15-2007 BEO	205,685	199,618
125,000	VALERO ENERGY CORP NEW VALERO NEW DEAL 30 YR 7 5 DUE 04-15-2032 BEO	125,428	127,483
375,000	VIACOM INC NT 7 7 DUE 07-30-2010 BEO	406,215	396,923
150,000	VIACOM INC SR NT 6 4 DUE 01-30-2006 BEO	156,324	149,696
165,000	WASTE MGMT INC 7 650 SR NT DUE 3-15-2011 REG	174,626	175,990
675,000	WASTE MGMT INC DEL WMI 7 375 DUE 08-01-2010 BEO	700,886	679,235
225,000	WELLS FARGO BK 7 55% BDS 21/6/2010 USD1000	251,440	241,258
325,000	WELLS FARGO BK NA 6 45 DUE 02-01-2011 BEO	340,558	331,276
200,000	WMX TECHNOLOGIES INC 7 0 NT DUE 10-15-2006	207,660	204,451
<b>Total Corporate Bonds PART 11, 106</b>		<b>134,088,025</b>	<b>126,842,442</b>
<b>Government Obligations:</b>			
325,000 000	ADVANTA MTG LN TR ADVANTA HOME EQ LN TR 99-3 7 75 DUE 10-25-2026 BEO	344,910	342,367
210,000 000	AMER EXPRESS MASTER TR SER 1998-1 CL A 5 9 ABS CTF DUE 04-15-2004	216,651	216,636
675,000 000	AMERICREDIT AUTOMOBILE RECEIVABLES TR 2001-D NT CL A-4 4 41 DUE 11-12-2008 BEO	680,211	674,835
185,916 320	B STEARNS MTG SECS INC SER 1998-2 CL B 6 75 PASSTHRU CTF 4-30-30 BEO	191,561	186,962
190,000 000	BK 1 ISSUANCE TR CL C 2002-1 NT DTD 04/23/2002 VAR RATE 12-15-2009 BEO	189,913	190,520

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Government Obligations (continued):</b>			
150,000 000	CAP 1 SECD NT TR 2001-7 BKD CTF CL A 3 85 DUE 08-15-2007 BEO	\$ 151,278	\$ 149,593
150,000 000	CENTEX HOME EQTY LN TR 2000-C AST BKD CTF CL A-4 7 72 DUE 05-25-2029 BEO	161,606	158,063
225,000 000	CHASE COML MTG SECS CORP SER 1997-1 CL E7 37 MTG PASSTHRU CTF DUE 12-19-2007 BEO	239,747	232,813
750,000 000	CHASE MANHATTAN AUTO OWNER TR 2001-B ASTBKD NT CL A-4 3 8 DUE 05-15-2008 BEO	376,185	374,922
750,000 000	CITIBANK CR CARD ISSUANCE TR NT CL 2000-A2 FLTG RATE 11-07-2005 BEO	374,966	375,264
300,000 000	CITIBANK CR CARD ISSUANCE TR NT CL 2000-C1 7 45 DUE 09-17-2007 BEO	161,246	159,656
140,000 000	CITIBANK CR CARD MASTER TR I CL A 6 1 05-15-08 DO NOT USE SEE SEC #4165999	148,611	147,102
225,000 000	CMO CSFB MTG SECS CORP 2001-CF2 MTG PASSTHRU CTF CL A-3 6 238 11-15-09 BE	236,263	234,563
313,105 080	CMO DLJ COML MTG CORP 1998-CF2 CL A-1A 5 88 DUE 11-12-2031 BEO	325,961	322,109
253,611 030	CMO FDIC REMIC TR 1994-C1 CL II-D 8 7 DUE 09-25-2025 BEO	253,611	254,641
108,007 310	CMO LB COML CONDUIT MTG TR SER 1999-C1 CL A1 6 41 DUE 06-15-2031 BEO	113,966	113,058
170,772 760	CMO LB-UBS COML MTG TR SER 2002-C CL A1 4 8 DUB 01-01-2012 BEO	175,862	171,622
200,000 000	CMO MORGAN STANLEY CAP I INC PASSTHRU CTF 1999-RM1 CL E 7 267 DUE 12-15-2031	212,092	199,687
75,000 000	CMO MORGAN STANLEY CAP I MTG PASSTHRU 99-CAM1 CL A-4 7 1 09-15-2018 BEO	81,682	81,700
175,000 000	CMO MORGAN STANLEY DEAN WITTER CAP I TR 2002-TOP7 CTF CL A-1 0 11-15-2011 BEO	177,345	175,427
424,718 400	CMO MORGAN STANLEY DEAN WITTER CAP I TR 4 57 EXP 07-18-06 FINAL 12-18-32 BEO	428,409	423,166
324,638 750	CMO MSDW CAP I TR SER 2001-PPM CL A2 6 4DUE 02-15-2031 BEO	342,646	337,828
1,050,000 000	DAIMLERCHRYSLER AUTO TR 2001-D AST BKD NT CL A-4 3 78 DUE 02-06-2007 BEO	527,078	524,502
375,000 000	FLEET CR CARD MASTER TR II 2001-C AST BACKED CTF CL A 3 86 DUE 03-15-2007 BEO	378,581	374,908
100,000 000	FNMA DISC NT 09-11-2002	99,660	99,570
250,000 000	GMAC COML MTG SEC CL F MTG PASS THRU CERT SER 1996-C1 7 86 DUE 11-15-2006 REG	244,143	248,906
3,837,000 000	GMO MARKET NEUTRAL FUND ONSHORE, LP	4,377,741	3,837,000
3,726,528 490	GMO US AGGR LONG/SHORT FD ONSHORE, LP	7,776,577	3,726,528

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Government Obligations (continued):</b>			
325,000 000	MBNA CR CARD MASTER NT TR 2001-3 NT CL C6 55 DUE 12-15-2008 BEO	\$ 340,405	\$ 338,460
400,000 000	MBNA CR CARD MASTER NT TR MBNAM02-6 3 9 DUE 11-15-2007 BEO	400,364	399,776
70,360 890	MFO GMO INFLATION INDEX BD III	799,300	769,108
100,000 000	MORGAN J P COML MTG FIN CORP 97-C5 CL A37/088 MTG PASSTHRU CTF DUE 9-15-29 BEO	107,827	105,363
250,000 000	MORGAN STANLEY CAP I INC COML MTG P-THRU1998-WF1 CL A-2 6 55 3-15-30 REG	266,842	268,037
325,000 000	MORGAN STANLEY DEAN WITTER CAP I TR 2001PPM COML MTG PASSTHRU 6 54 10-15-11	344,637	347,547
175,000 000	NATL CY AUTO RECEIVABLES TR 2002-A NT CLA-4 4 83 DUE 08-15-2009 BEO	179,324	176,873
100,000 000	NISSAN AUTO RECEIVABLES 2002 A OWNER TR AST BACKED NT CL A-3 3 58 9-15-05BE	101,124	100,738
100,000 000	NISSAN AUTO RECEIVABLES 2002 A OWNER TR AST BACKED NT CL A-4 4 28 10-16-06BE	101,600	101,344
125,000 000	PVTPL CMO CALWEST INDL TR 2002-CALW PASSTHRU 144A 6 127 2-15-2012 BEO	127,241	125,007
710,000 000	PVTPL CMO PRIN RES MTG CAP LLC 2001-3 2001-3 TERM NT CL A-1 144A 0 0 DUE **INC	716,656	710,000
475,000 000	RESDNTL AST MTG PRODS INC 2002-RS3 MTG AST BKD PASTHRU CL A-I-1 01-25-2022 BEO	474,406	475,000
6,750,000 000	US TREAS BDS BD 6 25 DUE 05-15-2030 BEO	7,311,465	7,274,968
2,225,000 000	US TREAS BDS BDS 5 375 DUE 02-15-2031 BEO	2,178,764	2,136,962
615,000 000	US TREAS NTS DTD 00004 3 25 DUE 05-31-2004 REG	619,803	721,534
3,555,000 000	US TREAS NTS DTD 00897 3 25 DUE 2-31-2003 REG	3,597,127	3,597,216
1,040,000 000	US TREAS NTS DTD 09/30/2001 2.75 DUE 09-30-2003 REG	1,047,166	1,047,272
435,000 000	UTD MEXICAN STS MEDIUM TERM NTS BOOK 8 3 DUE 08-15-2031 BEO	423,038	437,763
<b>Total Government Obligations</b> <i>PART 11, 10A</i>		<b>38,125,591</b>	<b>33,466,916</b>
<b>Partnerships:</b>			
70,000	COMMUNFUND IV	51,324	51,324
50,000	COMMUNFUND V	40,956	40,956
30,000	COMMONFUND VI	18,629	18,629
1,560,000	ENDOWMENT PRIVATE EQUITY PARTNERS IV	1,174,775	1,174,775
3,120,000	ENDOWMENT VENTURE PARTNERS, V	2,275,858	2,275,858
37,500,000	FARALLON CAPITAL INSTITUTIONAL	47,999,134	47,999,134
271,991	LONE STAR FUND IV (US), LP	179,846	179,846
11,041,957	TIFF PARTNERS I	10,274,294	10,274,294
4,639,735	TIFF PARTNERS III	3,946,689	3,946,689
4,499,264	VEGA PARTNERS III	2,201,544	2,201,544
18	LP DISCOVERY II 90 SER I	61,514	61,514

# Surdna Foundation, Inc.

## Investments

June 30, 2002

Face value or shares	Description	Market value	Cost basis
<b>Partnerships (continued):</b>			
301,851	LP DISCOVERY II 90 SER 2	\$ 52,518	\$ 52,518
165	DISCOVERY II 90 SER 2 CORP CL B	14,550	14,550
166	DISCOVERY II 90 SER I CORP CL B	748	748
<b>Total Partnerships</b> PART II, 13		<b>68,292,379</b>	<b>68,292,379</b>
<b>Grand Total</b>		<b>\$599,133,757</b>	<b>\$648,606,107</b>

**Surdna Foundation, Inc**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**2001 Summary of Estimated Tax Payments and Overpayments**

<b>Part VI, Line 6(a)</b>	<b>Tax Payments &amp; Overpayments</b>	<b>EFTPS#</b>
2000 Overpayment Credited to 2001	185,810	
12/17/01	50,000	120135160548894
03/15/02	200,000	120207469939597
06/17/02	<u>50,000</u>	120216879662552
 Total Tax Payments and Overpayments	 <u>485,810</u>	
	<b>To Part VI Line 6(a)</b>	

Surdna Foundation, Inc.

EIN: 13-6108163

Form 990-PF

June 30, 2002

Fair Market Value of Real Property-Part II, Line 11

<u>Asset</u>	<u>Basis</u>	<u>Fair Market Value</u>
Mineral Rights and/or Rights of Repurchase in Minnesota Lands	0	0
45% Undivided Interest in the following per deeds dated 10/14/77	0	0
Parcel #12 On lands in Cook County Minnesota	0	0
Parcel #13 On lands in St. Louis County, Minnesota	0	0
Parcel #14 On lands in Itasca County, Minnesota	0	0
Parcel #15 On lands in Cass County, Minnesota	0	0
Parcel #20 On lands in Crow Wing County, Minnesota	0	0
Parcel #21 On lands in Cass County, Minnesota	0	0
Parcel #22 On lands in Cook County, Minnesota	0	0

Surdna Foundation, Inc.

EIN: 13-6108163

Form 990-PF

June 30, 2002

Fair Market Value of Real Property-Part II, Line 11

Parcel #23		
On lands in St Louis County, Minnesota	0	0
Parcel #24		
On lands in Lake County, Minnesota	0	0
Parcel #28		
On lands in Aitken County, Minnesota, known as Troy O Shawmut Property containing 3,264 77 acres	0	0
Parcel #29		
On lands in Crown Wing County, Minnesota	0	0
Parcel #30		
On lands in Crown Wing County, Minnesota	0	0
Parcel #31		
On lands in Cass County, Minnesota	0	0
	<hr/>	<hr/>
Total	0	0
	<hr/> <hr/>	<hr/> <hr/>

**Surdna Foundation, Inc.**

**EIN: 13-6108163**

**Form 990-PF**

**June 30, 2002**

**Fair Market Value of Other Assets**

**Part X, Line 1c**

Description	FMV Value at End of Yr
<u>Real Property</u>	
Mineral Rights and/or Rights of Repurchase in Minnesota Lands	0
<u>Rights and Warrants</u>	
PVTPL GT Group Telecom in WTS 144AISIN 3623591019 (*)	0
<u>Common Stock of</u>	
J E A Chittitu Creek Corp (*)	0
J E A Plymouth Corp (*)	816,037
<u>Bonds of</u>	
J E A Plymouth Corp (*)	0
<u>Partnership Interests</u>	
Commonfund Capital Inter'l Partners IV (*)	51,324
Commonfund Capital Inter'l Partners V (*)	40,956
Commonfund Capital Inter'l Partners VI (*)	18,629
Discovery Fund II '90 Series 1 (*)	76,064
Discovery Fund II '90 Series 2 (*)	53,266
Endowment Private Equity Partners IV (*)	1,174,775
Lone Star Fund IV (US), LP (*)	179,846
Endowment Venture Partners V (*)	2,275,858
Vega Partners III LP (*)	2,201,544
Farallon Capital Institutional Partners, L P (*)	47,999,134
TIFF Partners I, LLC (*)	10,274,294
TIFF Partners III, LLC (*)	3,946,689
	<hr/>
Totals	<u><u>69,108,416</u></u>

(\*) Not publicly traded



Periodic Report by Julia Dyckman Andrus Memorial, Inc. to  
Surdna Foundation, Inc.  
EIN: 13-6108163  
Form 990-PF  
June 30, 2002

(Pursuant to expenditure responsibility  
requirement of IRC Section 4942(g)(3)(B))

1. Julia Dyckman Andrus Memorial, Inc. ("JDAM"), 1156 North Broadway, Yonkers, NY 10701, operates a children's home and is classified by the Internal Revenue Service as a public charity.
2. BDO Seidman, LLP, Certified Public Accountants, rendered an unqualified opinion on the financial statements of JDAM for the year ended June 30, 2001
3. Form 990-PF filed by JDAM for the year ended June 30, 2001 constitutes a full and detailed report to the Internal Revenue Service with respects to its expenditures.
4. During the year ended June 30, 2001 JDAM received grants from Surdna aggregating \$677,500
5. JDAM submitted to Surdna an expenditure responsibility statement under IRC Section 4942 (g)(3)(B) for the year ended June 30, 2001, prepared by BDO Seidman, LLP, certifying that JDAM made qualifying distributions equal to the \$677,500 contributed by Surdna to JDAM and that such qualifying distributions would be treated as distributions out of corpus under IRC Section 4942(n) if JDAM were a private non-operating foundation.

JULIA DYCKMAN ANDRUS MEMORIAL, INC.

By: Dorothy LeVodoff Dault  
Title: Executive Vice-President  
Date: May 12, 2003

Rider to Form 990-PF  
Surdna Foundation, Inc.  
EIN: 13-6108163  
Form 990-PF  
June 30, 2002

(Pursuant to expenditure responsibility  
requirement of IRC Section 4942(g)(3)(B))

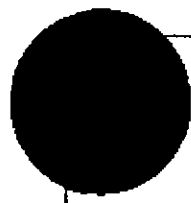
- 1 To the knowledge of the foundation managers for Surdna Foundation, Inc , no portion of the funds granted to Julia Dyckman Andrus Memorial, Inc . a public charity, has been diverted by Julia Dyckman Andrus Memorial, Inc , from the purpose of the grant
- 2 Some of the Directors of Surdna Foundation, Inc are also Directors of Julia Dyckman Andrus Memorial, Inc
- 3 The periodic report on expenditures of grant funds submitted by Julia Dyckman Andrus Memorial, Inc , is attached hereto and incorporated herein

SURDNA FOUNDATION, INC

By Mar deWooze

Title CEO

Date 5/12/03



# SURDNA FOUNDATION

HISTORY PROGRAMS RECENT GRANTS GRANT INFORMATION SPEECHES WHO'S WHO  
▶ Our Approach To Grantmaking  
Applying For A Grant

## OUR APPROACH TO GRANTMAKING

We are interested in fostering catalytic, entrepreneurial programs, which offer viable solutions to difficult systemic problems. We seek, as well, high quality, direct service programs which advance our philanthropic goals.

We enjoy collaboration with our grantees and seek to work with them in supportive, collegial relationships. We recognize the importance of collaborating with other foundations to build joint, diverse programs and to leverage our funding with that of other foundations, corporations and governmental bodies.

We make both project and general support grants. We do not generally fund individuals, capital campaigns or building construction, or projects that are internationally based or focused.

We are committed

- To respect those seeking grant monies by demonstrating promptness, courtesy, responsiveness and objectivity in assessing how their grant requests meet our philanthropic goals
- To communicate honestly and directly with those seeking support.
- To demonstrate both accountability to and support for our grantees after a grant is made ▲

HISTORY PROGRAMS RECENT GRANTS GRANT INFORMATION SPEECHES WHO'S WHO

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Email comments to the [site editor](#).

**SURDNA FOUNDATION, INC.**  
**330 MADISON AVENUE, 30th FLOOR**  
**NEW YORK, NEW YORK 10017-5001**  
*FORM 990PF ID# 13-6108163*

## Grant Application Procedures

We strongly recommend that prospective applicants submit the following in the form of a letter of inquiry before a full proposal is sent

- Information about the organization's purposes and specific activities,
- A brief description of the program for which funds are being sought, including the time period to be covered,
- The principal outcome(s) expected,
- Budgets for the program for which funds are sought and for the organization,
- The amount being requested of the Foundation,
- Funding received to date for the program, as well as sources from which funding is being sought,
- The names and qualifications of the key personnel who will be responsible for the program,
- The most recent audited financial statements of the organization and its operating subsidiaries, if any,
- IRS certification of 501(c)(3) status of the organization,
- E-mail address for contact person at the organization,

We do not generally fund individuals, capital campaigns, building construction, or projects that are internationally based or focused

Upon receipt of the letter of inquiry, we will issue a notification of our 90-day consideration period. During that time we will make every effort to respond promptly and cordially to the request. We will work in collaboration with applicants and will move as expeditiously as possible to achieve our mutual goals.

Organizations that have received funding from Surdna may apply for continued support. If you intend to apply for additional support, you must inform us in writing within 8 months of the receipt of your grant. Please note that organizations are eligible for a maximum of three consecutive years of funding.

Correspondence should be addressed to

Edward Skloot, Executive Director  
Surdna Foundation, Inc  
330 Madison Avenue, 30th Floor  
New York, New York 10017-5001  
E-mail [request@surdna.org](mailto:request@surdna.org)

**Surdna Foundation, Inc.**  
**Form 990PF**  
**ID#: 13-6108163**  
**Grantee Addresses**  
**July 1, 2001 through June 30, 2002**

1000 Friends of Florida  
P O Box 5948  
Tallahassee, FL 32314-5948

1000 Friends of Maryland  
1209 N Calvert St  
Baltimore, MD 21202

1000 Friends of Minnesota  
370 Selby Avenue, Suite 300  
St Paul, MN 55102

1000 Friends of New Mexico  
1001 Marquette Ave, NW  
Albuquerque, NM 87102-1937

52nd Street Project  
500 West 52nd Street, 2nd Floor  
New York, NY 10019

79th Street Corridor Neighborhood Initiative, Inc  
c/o Urban League of Greater Miami  
8500 NW 25th Avenue  
Miami, FL 33147

Acre Family Day Care  
14 Kirk Street  
Lowell, MA 8152

Action Without Borders  
79 Fifth Avenue, 17th Floor  
New York, NY 10003

After-School Corporation  
925 Ninth Avenue  
New York, NY 10019

Alaska Conservation Foundation  
441 West 5th Avenue, Suite 402  
Anchorage, AK 99501-2340

Alaska Marine Conservation Council  
PO Box 101145  
Anchorage, AK 99510

Alaska Wilderness League  
122 C Street, NW  
Suite 240  
Washington, DC 20001

Alliance of Redding Museums  
800 Auditorium Drive  
Redding, CA 96001

Alternatives for Community and Environment  
2343 Washington St  
2nd Floor  
Roxbury, MA 02119

Alternatives In Action  
2750 Todd Street  
Alameda, CA 94501

Alvin Ailey Dance Theater Foundation  
211 West 61st Street  
New York, NY 10023

American Communications Foundation  
38 Miller Avenue  
PME 134  
Mill Valley, CA 94941

American Farmland Trust  
1200 18th Street, N W  
Suite 800  
Washington, DC 20036

American Friends of the Royal Court Theatre  
P O Box 5042  
New York, NY 10185

American Oceans Campaign  
600 Pennsylvania Avenue SE, Suite 210  
Washington, DC 20003

American Red Cross  
P O Box 37243  
Washington, DC 20013

American Rivers  
1025 Vermont Avenue, NW Suite 720  
Washington, DC 20005

American Symphony Orchestra League  
33 West 60th Street  
5th Floor  
New York, NY 10023-7905

American Youth Policy Forum  
1836 Jefferson Place, NW  
Washington, DC 20036

American Youth Work Center-Youth Today  
1200 17th Street, N W  
4th Floor  
Washington, DC 20036

Americans for Equitable Climate Solutions  
1828 L Street, N W , Suite 1000  
Washington, DC 20036

Appalachian Mountain Club  
5 Joy Street  
Boston, MA 02108

Aquinas Housing Corporation  
1912 Crotona Parkway  
Bronx, NY 10460

Armory Center for the Arts  
145 North Raymond Avenue  
Pasadena, CA 91103

ArtCenter of South Florida  
924 Lincoln Road  
Miami Beach, FL 33139

Artists Collective, Inc  
1200 Albany Avenue  
Hartford, CT 06112

Artists for Humanity  
322 Summer Street  
#2  
Boston, MA 02210-1705

Arts Engine  
104 West 14th Street, 4th Floor  
New York, NY 10011

Arts Teachers Fellowship Program  
See list at bottom\*

ArtsConnection  
520 Eighth Avenue, Suite 321, 3rd Floor  
New York, NY 10018

Artspace Projects  
528 Hennepin Avenue, #404  
Minneapolis, MN 55403

Asian American Legal Defense And Education Fund  
99 Hudson Street, 12th Floor  
New York, NY 10013-2815

Asian Neighborhood Design  
1182 Market Street  
Suite 300  
San Francisco, CA 94102

Aspen Music Festival and School  
2 Music School Road  
Aspen, CO 81611

Association For Neighborhood & Housing  
Development, Inc  
305 Seventh Avenue, Suite 2001  
New York, NY 10001-6008

Audubon Society of New Hampshire  
3 Silk Farm Road  
Concord, NH 03301

Avon Breast Cancer 3-Day  
135 S LaSalle, Dept 7380  
Chicago, IL 60674-7380-

Ballet Hispanico of New York, Inc  
167 West 89th Street  
New York, NY 10024

Baltimore School for the Arts  
712 Cathedral Street  
Baltimore, MD 21201

Baltimore Symphony Orchestra  
Joseph Meyerhoff Symphony Hall  
1212 Cathedral Street  
Baltimore, MD 21201-5545

Barrett Memorial Hall  
P O Box 154  
South Strafford, VT 05070

Bates Dance Festival  
Bates College  
163 Wood Street  
Lewiston, ME 04240-6016

Bay Area Video Coalition  
2727 Mariposa St , 2nd Floor  
San Francisco, CA 94110

Beloved Community Center of Greensboro  
417 Arlington Street  
Greensboro, NC 27462

Berkshire Farm Center & Services For Youth  
13640 Route 22  
Canaan, NY 12029-9711

Bernal Heights Neighborhood Center  
515 Cortland Avenue  
San Francisco, CA 94110

Bethesda Hospital Foundation  
2815 South Seacrest Boulevard  
Boynton Beach, FL 33435

Black Ensemble Theater  
4520 North Beacon Street  
Chicago, IL 60640

Blake School  
110 Blake Road  
Hopkins, MN 55343

Blocks Together  
3914 W North Avenue  
Chicago, IL 60647

Bold Chicago Institute  
4865 N. Ravenswood  
Chicago, IL 60640



Boston Medical Center  
Development Office  
660 Harrison Avenue, Gambre 3  
Boston, MA 02118

Brevard Music Center  
P.O. Box 312  
Brevard, NC 28712

Bridge Group, The  
131 Clarendon Street, 7th Floor  
Boston, MA 02116

Bridge Street Development Corporation  
266 Stuyvesant Avenue  
Brooklyn, NY 11221

Broad-Park Development Corporation  
617 Park Street  
Hartford, CT 06106

Brookings Institution, The  
1755 Massachusetts Avenue N W  
Washington, DC 20036-2188

Brocklyn Academy of Music  
30 Lafayette Avenue  
Brooklyn, NY 11217

Brooklyn Youth Chorus  
179 Pacific Street  
Brooklyn, NY 11201

Brown University  
164 Angell St  
Providence, RI 02912

California Association of Nonprofits  
520 S Grand Ave, Suite 695  
Los Angeles, CA 90071

California Institute of Integral Studies  
1455 Mission Street  
San Francisco, CA 94103

California Institute of the Arts (CalArts)  
24700 McBean Parkway  
Valencia, CA 91355-2397

California State Summer School Arts Foundation  
1875 Century Park East, Suite 700  
Los Angeles, CA 90067

Californians for Justice  
1611 Telegraph Avenue Suite 1550  
Oakland, CA 94612

Calvert Foundation  
4550 Montgomery Avenue  
Bethesda, MD 20814-9814

Campaign For Fiscal Equity, Inc  
6 East 43rd Street  
New York, NY 10017

Campaign For Stuyvesant Alumni & Friends  
Endowment Fund  
The Spectator  
c/o Dr Steven Shapiro  
1 River Place, Spt 2819  
New York, NY

Cape and Islands Self-Reliance Corp  
446 Waquoit Highway  
PO Box 3203  
Waquoit, MA 02536-3203

Cape Cod Commercial Hook Fishermen's Association  
210 Orleans Road  
North Chatham, MA 02650

Caramoor Center for Music and the Arts, Inc  
P O Box R  
Katonah, NY 10536

Carregie Institute  
4400 Forbes Avenue  
Pittsburgh, PA 15213

Cause Communications  
1336 5th Street  
Santa Monica, CA 90401

CDR Associates  
100 Arapahoe Avenue  
Suite 12  
Boulder, CO 80302

Center for a New American Dream  
6930 Carroll Avenue, Suite 900  
Takoma Park, MD 20912

Center for Arts and Culture  
819 Seventh Street, NW  
Suite 505  
Washington, DC 20001-3772

Center for Community Change  
1000 Wisconsin Avenue, NW  
Washington, DC 20007

Center for Community Self-Help  
301 W Main Street  
Durham, NC 27701

Center for Effective Philanthropy  
20 Park Plaza  
Suite 1125  
Boston, MA 02116

Center for Media Education  
2120 L St, NW, Suite 200  
Washington, DC 20037

Center for Neighborhood Technology  
2125 West North Avenue  
Chicago, IL 60647-5415

Center for Public Interest Research  
29 Temple Place  
Boston, MA 02111

Center for Teen Empowerment  
48 Rutland Street  
Boston, MA 02118

Central Synagogue  
123 East 55th Street  
New York, NY 10022

Certified Forest Products Council  
721 NW 9th Avenue, Suite 300  
Portland, OR 97209

Charities Review Council  
46 East Fourth Street  
Suite 636  
Saint Paul, MN 55101-1112

Charity Lobbying in the Public Interest  
2040 S Street, N W  
Washington, DC 20009

Chesapeake Bay Foundation  
Philip Merrill Environmental Center  
6 Herndon Avenue  
Annapolis, MD 21403

Chicago Children's Choir  
Chicago Cultural Center  
78 East Washington Street  
Chicago, IL 60602

Child Care Council of Westchester  
470 Mamaroneck Avenue  
White Plains, NY 10605

Child Care, Inc  
275 Seventh Avenue  
New York, NY 10001

Child Welfare League of America  
440 First Street, NW  
Third Floor  
Washington, DC 20001-2085

Chittenden Community Television  
294 North Winooski Avenue  
Burlington, VT 05401

Citizens for Pennsylvania's Future  
212 Locust Street, Suite 410  
Harrisburg, PA 17101

Citizens' Committee for Children of New York  
105 East 22nd Street  
New York, NY 10010

City Cares  
1605 Peachtree Street  
Suite 100  
Atlanta, GA 30309

City Mission Society of Boston  
14 Beacon Street  
Boston, MA 02108

CityKids Foundation  
57 Leonard Street  
New York, NY 10013

Clean Energy Group  
50 State Street  
Montpelier, VT 05602

Cleveland Housing Network, Inc  
2999 Payne Avenue  
Suite 306  
Cleveland, OH 44114

Cleveland School of the Arts  
2064 Streams Road  
Cleveland, OH 44106

Climate Neutral Network  
155 B Ave , Suite 220  
Lake Oswego, OR 97034

Coalition for Utah's Future Project  
254 South 600 East, Suite 201  
Salt Lake City, UT 84102

Coastal Conservation Association of Florida  
905 East Park Ave  
Tallahassee, FL 32301

Coleman Advocates for Children & Youth  
459 Vienna Street  
San Francisco, CA 94112

College of Charleston Foundation  
66 George Street  
Charleston, SC 29424

College of the Atlantic  
105 Eden Street  
Bar Harbor, ME 04609

Collegiate School  
370 West End Avenue  
New York, NY 10024

Collins Center for Public Policy  
150 SE 2nd Avenue, Suite 709  
Miami, FL 33131

Community Builders  
The Sunderland Building  
1320 19th Street, NW, Suite 420  
Washington, DC 20036

Community Catalyst  
30 Winter Street, Suite 1004  
Boston, MA 02108

Community Health and Counseling Services  
P O Box 425  
Bangor, ME 04402-0425

Community IMPACT  
1815 H Street  
Suite 700  
Washington, DC 20006

Community Law Center  
Johns Hopkins University  
624 N Broadway, 8th Floor  
Baltimore, MD 21205

Community Rights Council  
1726 M St NW  
Suite 703  
Washington, DC 20036

Community Technology Centers Network  
372 Broadway  
Cambridge, MA 02139

Comprehensive Development, Inc  
240 Second Avenue  
New York, NY 10003

Compumentor  
435 Brannan Street, Suite 100  
San Francisco, CA 94107

Concert Competition and Musical Development, Inc  
3319 Greenfield Rd , #705  
Dearborn, MI 48120-1212

Concord Academy  
166 Main Street  
Concord, MA 01742

Congress for the New Urbanism  
The Hearst Building  
5 Third Street, Suite 725  
San Francisco, CA 94103

Connecticut Cares  
SmartPower Connecticut, 100 Pearl Street, 14th Floor  
Hartford, CT 06103

Connecticut Sports Foundation  
239 Williams Street  
New London, CT 06320

Conservation Fund  
1800 North Kent Street  
Suite 1120  
Arlington, VA 22209-2156

Conservation Law Foundation  
62 Summer Street  
Boston, MA 02110

Constitutional Rights Foundation  
601 South Kingsley Drive  
Los Angeles, CA 90005

Consumer's Choice Council  
2000 P Street NW, Suite 540  
Washington, DC 20036

Consumer's Union  
101 Truman Street  
Yonkers, NY 10703

Cooper Union for the Advancement of Science & Art  
Hewitt Building  
41 Cooper Square  
New York, NY 10003-7120

Corcoran Gallery of Art  
500 7th Street, N W  
Washington, DC 20006-4804

Corporation for Supportive Housing  
50 Broadway  
17th Floor  
New York, NY 10004

Council of Chief State School Officers  
One Massachusetts Ave, N W  
Washington, DC 20001-1431

Council on the Environment of New York City  
51 Chambers Street  
Room 228  
New York, NY 10007

Creative Capital Foundation  
65 Bleeker Street, 7th Floor  
New York, NY 10012

Creative Response to Conflict, Inc  
Box 271  
521 North Broadway  
Nyack, NY 10960

CUNY Dispute Resolution Consortium  
John Jay College of Criminal Justice  
899 Tenth Avenue  
Suite 520  
New York, NY 10019

Dance Exchange  
7117 Maple Avenue  
Takoma Park, MD 20912

Dance Institute of Washington  
128 M Street, NW  
Washington, DC 20001

DataCenter  
1904 Franklin Street, Suite 900  
Oakland, CA 94612

Deerfield Academy  
Development Office  
Deerfield, MA 01342

Desert Foothills Land Trust  
P O Box 4861  
Cave Creek, AZ 85327

Detroit Symphony Orchestra  
3663 Woodward Ave  
Suite 100  
Detroit, MI 48201-2444

Development Training Institute  
2510 St Paul Street  
Baltimore, MD 21218

Dorchester Bay Economic Development Corp  
594 Columbia Road, Suite 302  
Dorchester, MA 02125

Down East Partnership for Children  
P O Box 1245  
215 Lexington Avenue  
Rocky Mount, NC 27802

Downtown Community Television Center  
87 Lafayette Street  
New York, NY 10013-4435

Ducks Unlimited  
1 Waterfowl Way  
Memphis, TN 38120

Duke University-Nicholas School for the Environment  
P O Box 90328  
Durham, NC 27708-0328

Duluth Superior Area Community Foundation  
618 Missabe Building  
227 West First Street  
Duluth, MN 55802

E&Co  
Energy House  
383 Franklin Street  
Bloomfield, NJ 07003

East Bay Asian Youth Center  
2025 East 12th Street  
Oakland, CA 94606

East Bay Center for the Performing Arts  
339 Eleventh Street  
Richmond, CA 94801

East Bay Community Foundation  
200 Frank Ogawa Plaza  
Oakland, CA 94612

Eastman School of Music  
University of Rochester  
26 Gibbs St  
Rochester, NY 14604

Educators for Social Responsibility  
23 Garden St.  
Cambridge, MA 02138

Educators for Social Responsibility  
163 Third Avenue  
# 103  
New York, NY 10003

Elaine Kaufman Cultural Center  
Abraham Goodman House  
129 West 67th Street  
New York, NY 10023

Ella Baker Center For Human Rights  
1230 Market Street PMB409  
San Francisco, CA 94102

Ellington Fund/Duke Ellington School of the Arts  
3500 R Street, N W  
Suite 100  
Washington, DC 20007

Endangered Species Coalition  
1101 14th Street, NW  
Suite 1400  
Washington, DC 20005

Enterprise Foundation  
10227 Wincopin Circle  
Suite 500  
Columbia, MD 21044

Environmental Leadership Program  
649 Massachusetts Avenue  
Suite 8  
Cambridge, MA 02139

Environmental Media Services  
1320 18th St , NW, Suite 200  
Washington, DC 20036



Environmental Support Center  
1500 Massachusetts Ave., NW  
Suite 25  
Washington, DC 20005-1808

Ethical Culture Fieldston School  
33 Central Park West  
New York, NY 10023

Family Service Agency of San Francisco  
1010 Gough Street  
San Francisco, CA 94109

First Concern, Inc  
720 King Georges Post Road  
Fords, NJ 08863

Florida Aquarium  
701 Channelside Drive  
Tampa, FL 33602

Florida State University Foundation  
225 University Center, Suite 3100  
Tallahassee, FL 32306-2660

Forest Community Research  
4405 Maint St, P O Box 11  
Taylorsville, CA 95983

Forest Trends  
1050 Potomac Street, NW  
Washington, DC 20007

Forest Trust  
P.O. Box 519  
Santa Fe, NM 87504

Foundation Center  
79 Fifth Avenue  
New York, NY 10003-3076

French Studio of Performing Arts  
450 7th Avenue, Suite 3505  
New York, NY 10123

Friends of Acadia  
45 Cottage Street  
P O Box 45  
Bar Harbor, ME 04609

Gay, Lesbian & Straight Education Network  
121 West 27th Street, Suite 804  
New York, NY 10001

Genesis Jobs, Inc  
2629 Huntingdon Avenue  
Baltimore, MD 21211

Georgetown Environmental Law and Policy Institute  
Georgetown University Law Center  
600 New Jersey Avenue, N W  
Washington, DC 20001

Global Action Project, Inc  
4 West 37th Street  
2nd Floor  
New York, NY 10018

Global Forest Foundation  
c/o WRI  
10 G Street, NE, Suite 800  
Washington, DC 20002

Global Kids, Inc  
561 Broadway  
6th Floor  
New York, NY 10012

Glynnwood Center  
PO Box 157  
Colc Spring, NY 10516

Good Schools Pennsylvania  
7234 Erdrick Street  
Philadelphia, PA 19135

Good Shepherd Services  
305 Seventh Avenue  
New York, NY 10001

Governor's School for the Arts  
Old Dominion University  
Norfolk, VA 23529-0556

Graduate School/CUNY  
365 Fifth Avenue  
New York, NY 10016-4309

Grand Canyon Trust  
'The Homestead'  
2601 N Fort Valley Road  
Flagstaff, AZ 86001

Grantmaker Forum on Community & National Service  
2550 9th Street, Suite 113  
Berkeley, CA 94710-2500

Great American Station Foundation  
615 East Lincoln Avenue  
Las Vegas, NM 87701

Greater Albuquerque Housing Partnership  
110 2nd Street SW  
Rm 304  
Albuquerque, NM 87102

Greater Hartford Arts Council  
45 Pratt Street, Second Floor  
PO Box 231436  
Hartford, CT 06123

Greater Minneapolis Council of Churches - Division of  
Indian Work  
1001 East Lake Street  
PO Box 7509  
Minneapolis, MN 55407

Greater Twin Cities United Way  
404 South Eighth Street  
Minneapolis, MN 55404-1084

Green Chimneys Children's Services  
456 West 145th Street  
Suite One  
New York, NY 10031

Greyston Foundation  
21 Park Avenue  
Yonkers, NY 10703

Gulf of Maine Aquarium  
PO Box 7549  
Portland, ME 04112

Gulf Restoration Network  
839 St Charles Ave , Suite 209  
New Orleans, LA 70130

H.T Dance Company  
70 Mulberry Street  
2nd Floor  
New York, NY 10013

Harbinger Partners  
150 CambridgePark Drive, 10th Floor  
Cambridge, MA 02140

Hartford Preservation Alliance  
104 Beacon Street  
Hartford, CT 6105

Haverford College  
370 Lancaster Avenue  
Haverford, PA 19041

Haystack Mountain School of Crafts  
P O. Box 518  
Deer Isle, ME 04627

Health Education Resource Organization  
1734 Maryland Avenue  
Baltimore, MD 21201

Highbridge Unity Center  
1465 Nelson Avenue  
Bronx, NY 10452

Highlander Research And Education Center  
1959 Highlander Way  
New Market, TN 37820

Historic District Development Corporation  
522 Auburn Avenue NE  
Atlanta, GA 30312

Hope Community  
174 E 104th Street  
New York, NY 10029

Housing Preservation Project  
570 Asbury Street, Suite 105  
St Paul, MN 55104

Hybrid Vigor Institute  
1300 20th Street  
San Francisco, CA 94107

ICA Group  
1 Harvard Street  
Suite 200  
Brookline, MA 02445

Imagine Chicago  
35 E Wacker Drive  
Suite 1522  
Chicago, IL 60601

ImpactOnline  
385 Grove Street  
San Francisco, CA 94102

Independent Media Institute  
77 Federal Street  
San Francisco, CA 94107

Independent Production Fund  
45 West 45th Street, Suite 808  
New York, NY 10036

Independent Sector  
1200 18th Street, N W  
Suite 200  
Washington, DC 20036

Institute for Agriculture & Trade Policy  
2105 First Ave South  
Minneapolis, MN 55404

Institute for America's Future  
1025 Connecticut Avenue, N W  
Suite 205  
Washington, DC 20036

Institute for Community Economics, Inc  
57 School Street  
Springfield, MA 01105

International Association of Fire Fighters  
New York Fire Fighters 911 Disaster Relief Fund  
PO Box 65858  
Washington, DC 20035-5858

International Center for Innovation in Civic  
Participation  
1776 Massachusetts Ave , N W.  
Suite 201  
Washington, DC 20036

International Center for Transitional Justice  
20 Exchange Place, 33rd Floor  
New York, NY 10005

International Center of Photography  
1114 Avenue of the Americas at 43rd Street  
New York, NY 10036

International Youth Foundation  
32 South Street  
Baltimore, MD 21202

Isles  
10 Wood Street  
Trenton, NJ 08618

Jacob's Pillow Dance Festival and School  
P O Box 287  
Lee, MA 01238

Jamaica Plain Neighborhood Development Corp  
31 Germainia Street  
Jamaica Plain, MA 02130

Jane Addams Resource Corporation  
4432 N Ravenswood Avenue  
Chicago, IL 60640-5803

Jane Goodall Institute  
8700 Georgia Avenue, Suite 500  
Silver Spring, MD 20911

Jason Foundation for Education  
11 Second Avenue  
Needham, MA 02494-2808

Jazz at Lincoln Center  
33 West 60th Street  
New York, NY 10023-7999

Jewish Fund for Justice  
260 Fifth Avenue, Suite 701  
New York, NY 10001

Jews for Racial and Economic Justice  
140 West 22nd Street, Suite 302  
New York, NY 10011

Johns Hopkins Univ -Inst for Policy Studies  
Wyman Park Building  
3400 N Charles St  
Baltimore, MD 21218-2688

Jose Limon Dance Foundation  
611 Broadway  
Suite 905  
New York, NY 10012

Joyce Theater Foundation  
175 Eighth Avenue  
New York, NY 10114-0900

Juilliard School  
60 Lincoln Center Plaza  
New York, NY 10023-6588

Julia Dyckman Andrus Memorial  
1156 North Broadway  
Yonkers, NY 10701

Juvenile Law Center  
The Philadelphia Building  
1315 Walnut Street  
4th Floor  
Philadelphia, PA 19107

Katalysis Foundation  
1331 N Commerce Street  
Stockton, CA 95202

Labor/Community Strategy Center  
The Wilern Building  
3780 Wilshire Boulevard  
Suite 1200  
Los Angeles, CA 90010

LaGuardia High School of Music and Arts  
100 Amsterdam Avenue  
New York, NY 10023

Lambda Chi Alpha Educational Foundation  
8741 Founders Road  
Indianapolis, IN 46268

Land and Water Fund of the Rockies  
2260 Baseline Road  
Suite 200  
Boulder, CO 80302

Land Trust Alliance  
1331 H Street, NW  
Suite 400  
Washington, DC 20005

Lawrence Community Works  
60 Island St , 3rd Floor  
Lawrence, MA 01841

Lawyers Committee for Human Rights  
333 7th Avenue, 13th Floor  
New York, NY 10001

Lawyers for Children  
110 Lafayette Street  
8th Floor  
New York, NY 10013

Learning Matters, Inc  
6 E 32nd Street, 8th Floor  
New York, NY 10016

Listen, Inc  
1436 U Street, N W , Suite 204  
Washington, DC 20009

Little Tokyo Service Center CDC  
231 E Third Street  
Suite G106  
Los Angeles, CA 90013

Local Initiatives Support Corporation  
1825 K Street, NW  
Suite 909  
Washington, DC 20006

Los Angeles County High School For The Arts  
Library North, Room 1034  
5151 State University Drive  
Los Angeles, CA 90032

Lower Manhattan Cultural Council  
PO Box 5013  
New York, NY 10185-5013

Lymes' Youth Service Bureau  
P O Box 589  
59 Lyme Street  
Old Lyme, CT 06371

Maclay School  
3737 North Meridian Road  
Tallahassee, FL 32312

Main South Community Development Corporation  
875 Main Street  
Worcester, MA 01610

Make the Road by Walking, Inc  
301 Grove Street  
Brooklyn, NY 11237

Manhattan School of Music  
120 Claremont Ave  
New York, NY 10027

Manpower Demonstration Research Corporation  
16 East 34th Street  
New York, NY 10016-4326

Maria Seymour Brooker Memorial  
157 Litchfield St  
 Torrington, CT 06790

Marwen Foundation  
833 North Orleans Street  
Chicago, IL 60610

Maryland Institute College of Art  
1300 Mount Royal Avenue  
Baltimore, MD 21217

MBD Community Housing Corporation  
1762 Boston Road  
Bronx, NY 10460

McAuley Institute  
8300 Colesville Road, Ste 310  
Silver Springs, MD 20910

Miami City Ballet  
2200 Liberty Ave  
Miami Beach, FL 33139-1641

Miami-Dade Community College Foundation  
300 N.E. 2nd Avenue, #4102  
Miami, FL 33132

Michigan Land Use Institute  
205 South Benzie Blvd  
P O Box 500  
Beulah, MI 49617

Mid-Bronx Senior Citizens Council  
900 Grand Concourse  
Bronx, NY 10451

Milkweed Editions  
1011 Washington Avenue, South  
Suite 300  
Minneapolis, MN 55415-1277

Minneapolis Institute of Arts  
2400 Third Avenue South  
Minneapolis, MN 55404

Minnesota Center for Book Arts  
1011 Washington Ave S  
Suite 100  
Minneapolis, MN 55415

Minnesota Historical Society  
345 Kellogg Boulevard West  
St Paul, MN 55102-1906

Minnesota Medical Foundation  
Diabetes Institute for Immunology & Transplantation  
University of Minnesota  
MMC 465, 420 Delaware St, SE  
Minneapolis, MN 55455

Minnesota Opera  
620 North First Street  
Minneapolis, MN 55401

Minnesota Project - SEED  
1885 University Ave W  
Suite 315  
St Paul, MN 55104



Mission Housing Development Corporation  
474 Valencia Street  
Suite 280  
San Francisco, CA 94103

Mount Holyoke College Annual Fund  
50 College Street  
South Hadley, MA 01075

Mountain Association For Community Economic  
Development  
433 Chestnut Street  
Berea, KY 40403

Ms Foundation for Women  
120 Wall Street, 33rd floor  
New York, NY 10005

Multicultural Collaborative  
315 W 9th Street, #315  
Los Angeles, CA 90015

Municipal Art Society of New York  
457 Madison Avenue  
New York, NY 10022

Music Institute of Chicago  
300 Green Bay Road  
Winnetka, IL 60093-4088

National Association of Housing Partnerships  
160 State Street, 5th Floor  
Boston, MA 02109

National Center on Nonprofit Enterprise  
3401 North Fairfax Drive  
MS 3B1  
Arlington, VA 22201-4498

National Center on Philanthropy and the Law  
110 West 3rd Street, 2nd floor  
New York, NY 10012-1074

National Coalition for Asian Pacific American  
Community Development  
1001 Connecticut Avenue, NW, Ste 730  
Washington, DC 20036

National Coalition for Marine Conservation  
3 North King Street  
Leesburg, VA 20176

National Council for Science and the Environment  
1725 K Street, NW  
Suite 212  
Washington, DC 20006-1401

National Council of Nonprofit Associations  
1030 15th Street, NW, Suite 870  
Washington, DC 20005

National Dance Institute of New Mexico  
PO Box 22988  
Santa Fe, NM 87502

National Environmental Trust  
1200 Eighteenth Street, NW  
Washington, DC 20036

National Housing Development Corporation  
10621 Civic Center Drive, 1st Floor  
Rancho Cucamonga, CA 91730

National Housing Law Project  
614 Grand Ave, Suite 320  
Oakland, CA 94610

National League of Cities  
1301 Pennsylvania Avenue, N W  
Washington, DC 20004-1763

National Low Income Housing Coalition  
1012 14th Street, NW, Suite 610  
Washington, DC 20005

National Network of Forest Practitioners  
305 South Main Street  
Providence, RI 02903

National Organization for Victim Assistance  
University of Minnesota  
1757 Park Road, N W  
Washington, DC 20010

National Religious Partnership for the Environment  
49 South Pleasant Street  
Suite 301  
Amherst, MA 01002

Natural Resources Defense Council  
40 West 20th Street  
New York, NY 10011

Nature Conservancy - Compatible Ventures Group  
339 East Avenue  
Suite 300  
Rochester, NY 14604

Nature Conservancy - Minnesota Chapter  
1313 5th Street, SE, Suite 320  
Minneapolis, MN 55414

Neighborhood Partnership Fund  
1020 SW Taylor, Suite 680  
Portland, OR 97205

New Ecology  
Greenworks Building  
160 Second Street  
Cambridge, MA 02142

New England Aquarium  
Central Wharf  
Boston, MA 02110

New Hampshire Charitable Foundation  
c/o The Upper Valley Community Foundation  
P O Box 995  
Hanover, NH 03755-0995

New Jersey Future  
137 West Hanover  
Trenton, NJ 08618

New Jersey Performing Arts Center  
One Center Street  
Newark, NJ 07102

New Prospect Development Corporation  
1823 Elm Street  
Cincinnati, OH 45210

New Song Urban Ministries  
1300 North Fulton Avenue  
Baltimore, MD 21217

New World Foundation  
666 West End Avenue, Suite 1B  
New York, NY 10025

New World Symphony  
541 Lincoln Rd  
Miami Beach, FL 33139

New York Academy Of Medicine  
1216 Fifth Avenue  
New York, NY 10029-5293

New York Agency For Community Affairs  
88 Third Avenue, 3rd Floor  
Brooklyn, NY 11217

New York City Opera  
New York State Theater  
20 Lincoln Center  
New York, NY 10023

New York State Tenants & Neighbors Information  
Service  
105 Washington Street, 2nd Floor  
New York, NY 10006

New York Youth Symphony  
850 Seventh Avenue  
Suite 505  
New York, NY 10019

Newark School of the Arts  
89 Lincoln Park  
Newark, NJ 07102

Noise Pollution Clearinghouse  
P O Box 1137  
Montpelier, VT 05601-1137

Nonprofit Finance Fund  
70 West 36th Street  
11th Floor  
New York, NY 10018-6710

North Carolina Center for Nonprofits  
111C Navaho Drive, Suite 200  
Raleigh, NC 27609-7322

North Carolina School of the Arts  
1533 South Main Street  
Winston Salem, NC 27127

North Haven Arts and Enrichment  
P O Box 407  
North Haven, ME 04853-0407

Northern Forest Center, Inc  
PO Box 210  
Concord, NH 03302-0210

Northern Stage  
P O Box 4287  
White River Junction, VT 05001

Northland Institute  
13911 Ridgedale Drive  
Suite 260  
Minneapolis, MN 55305

Northwest Atlantic Marine Alliance  
200 Main Street, Suite A  
Saco, ME 04072

Northwest Bronx Community & Clergy Coalition  
103 East 196th Street  
Bronx, NY 10468-3637

Northwest Side Community Development Corporation  
3718 West Lancaster Avenue  
Milwaukee, WI 53209

Northwestern University - National High School  
Institute  
Center for Urban Affairs and Policy Research  
Evanston, IL 60201-4100

NPowerNY  
145 West 30th Street, 8th Floor  
New York, NY 10001

Oceana  
2501 M Street, NW  
Washington, DC 20037

Office of Institutional Diversity and Equity  
6018 McNutt Hall  
Dartmouth College  
Hanover, NH 03755-3541

Old South Church  
645 Boylston Street  
Boston, MA 02116

Operation ABLE of Greater Boston  
186 South Street  
Boston, MA 02111

Orangewood Children's Foundation  
12822 Garden Grove Blvd  
Suite A  
Garden Grove, CA 92843

Oregon League of Conservation Voters Education Fund  
320 S W Stark  
Suite 415  
Portland, OR 97204

Organizing Project  
1244 N E 39th Ave.  
Portland, OR 97232

OSLC Community Programs  
160 E 4th Avenue  
Eugene, OR 97401

Pace University Land Use Law Center  
78 North Broadway  
White Plains, NY 10603-3796

Pacific Forest Trust  
416 Aviation Blvd  
Santa Rosa, CA 95403

Pacific News Service-Bay Area Institute  
660 Market Street #210  
San Francisco, CA 94194

Pacific Northwest Ballet School  
301 Mercer Street  
Seattle, WA 98109

Pacific Rivers Council  
PO Box 10798  
Eugene, OR 97440

Partnership for the Homeless  
305 Seventh Ave , 13th Floor  
New York, NY 10001-6008

People for Open Space  
530 Bush St , #303  
San Francisco, CA 94108

People United for a Better Oakland  
1920 Park Boulevard  
Oakland, CA 94606

People's Light and Theatre Company  
39 Conestoga Road  
Malvern, PA 19355

Per Scholas  
1231 Lafayette Avenue  
Bronx, NY 10474

Perry School Community Services Center, Inc  
128 M Street, N W , Suite 100  
Washington, DC 20001

PFLAG - DC National Office  
1726 M Street, NW  
Suite 400  
Washington, DC 20036

Philanthropic Research, Inc , aka GuideStar  
427 Scotland Street  
Williamsburg, VA 23185

Piedmont Environmental Council  
45 Horner Street  
Warrenton, VA 20186

Pittsburgh Ballet Theatre  
2900 Liberty Avenue  
Pittsburgh, PA 15201-1500

Planned Parenthood of Minnesota-South Dakota  
1965 Ford Parkway  
Saint Paul, MN 55116

Planned Parenthood of Northern New England  
183 Talcott Road, Suite 101  
Williston, VT 05495-2075

Plymouth Congregational Church  
1900 Nicollet Ave South  
Minneapolis, MN 55403

Portland Community Reinvestment Initiatives  
4829 N E Martin Luther King Jr Blvd  
Portland, OR 97211

Princeton Project 55  
Center for Civic Leadership  
12 Stockton Street  
Princeton, NJ 08540-6813

Project LEARN  
44 Hatchetts Hill Rd  
Old Lyme, CT 06371

Public Allies  
633 West Wisconsin Avenue  
Suite 610  
Milwaukee, WI 53203

Public Radio Capital  
12002 Twilight St  
Longmont, CO 80503

Queens Museum of Art  
New York City Building  
Flushing Meadows Corona Park  
Queens, NY 11368

Rainforest Alliance  
665 Broadway, 5th Floor  
New York, NY 10012

Reach The World  
329 East 82nd Street, Third Floor  
New York, NY 10028

Rebuild Resources, Inc  
602 Prior Ave North  
St Paul, MN 55104-1740

Redefining Progress  
1904 Franklin Street, 6th Floor  
Oakland, CA 94612

Regional Plan Association  
4 Irving Place, 7th floor  
New York, NY 10003

Renewable Energy Policy Project  
1612 K Street  
Suite 202  
Washington, DC 20006

Research Foundation for Mental Hygiene, Inc  
New York State Psychiatric Institute Division  
1051 Riverside Drive, Unit 33  
New York, NY 10032

Resource Renewal Institute  
Fort Mason Center  
Pier One  
San Francisco, CA 94123

ROCA Inc  
101 Park Street  
Chelsea, MA 02150

Rock The Vote Education Fund  
10635 Santa Monica Boulevard  
Mail Box 22  
Los Angeles, CA 90025

Rockefeller Family Fund  
437 Madison Ave  
37th Floor  
New York, NY 10022

Rollins College  
Dean of the Faculty  
1000 Holt Avenue - 2749  
Winter Park, FL 32789-4499

Rubicon Programs, Inc  
2500 Bissell Avenue  
Richmond, CA 94804-1815

Saint Edward's School  
Saint Edward's Drive  
Vero Beach, FL 32963

Saint James Episcopal Church  
76 Federal Street  
New London, CT 06320-6601

San Joseph Ballet  
1810 North Main Street  
Santa Ana, CA 92706

Saint Joseph's Carpenter Society  
20 Church Street  
Camden, NJ 08105

Saint Joseph's Episcopal School  
3300 South Seacrest Blvd  
Boynton Beach, FL 33435

Saint Stephens Episcopal Church  
4439 West 50th Street  
Edina, MN 55424

San Francisco Ballet  
455 Franklin Street  
San Francisco, CA 94102

San Francisco Community Music Center  
544 Capp Street  
San Francisco, CA 94110

San Francisco Foundation Community Initiative Funds  
225 Bush Street, Suite 500  
San Francisco, CA 94104

Save the Children  
54 Wilton Rd  
P O Box 950  
Westport, CT 06881

SAY Si (San Antonio Youth Yes!)  
1414 S Alamo, Studio 103  
San Antonio, TX 78210

Scenic America  
801 Pennsylvania Avenue SE  
Suite 300  
Washington, DC 20003



Scenic Hudson  
One Civic Center Plaza, Suite 200  
Poughkeepsie, NY 12601

Seattle Foundation  
425 Pike Street, Suite 510  
Seattle, WA 98101-2334

Sherwood Conservatory of Music  
1312 South Michigan Ave  
Chicago, IL 60605

Somerville Community Corporation  
One Davis Square  
Suite 213  
Somerville, MA 02144

Southern Alliance for Clean Energy Education Fund  
P O Box 1842  
Knoxville, TN 37901-1842

St Joseph Hope Community  
2101 Portland Ave South  
Minneapolis, MN 55404

Stanford Jazz Workshop  
P O Box 20454  
Stanford, CA 94309

Scholarship Fund  
School of International Service  
American University  
4400 Massachusetts Avenue, NW  
Washington, DC 20016

September 11 Fund  
United Way of New York City  
2 Park Avenue  
New York, NY 10016

Sierra Business Council  
P O Box 2428  
Truckee, CA 96160

Sonoran Institute  
7650 E Broadway  
Suite 203  
Tucson, AZ 85710

Southern Environmental Law Center  
201 West Main Street  
Suite 14  
Charlottesville, VA 22902-5065

St Mary's PTO  
St Mary's Development Office  
51 Clapham Avenue  
Manhasset, NY 11030

Stanford University School of Education  
CERAS Building, Fourth Floor  
520 Galvez Mall, MC 3084  
Stanford, CA 94305-3084

Storm King Art Center  
Old Pleasant Hill Road  
Mountainville, NY 10953

Surface Transportation Policy Project  
1100 17th Street, N W  
Washington, DC 20036

Sustainability Institute  
P O Box 171  
Hartland Four Corners, VT 05048

Sustainable Northwest  
620 Southwest Main Street  
Suite 112  
Portland, OR 97205

Sweetwater Center for the Arts  
Old Post Office Building  
200 Broad Street  
Sewickley, PA 15143

Tall Timbers Research, Inc  
13093 Henry Beadel Drive  
Tallahassee, FL 32312

Temple University - Tyler School of Art  
7725 Penrose Avenue  
Elkins Park, PA 19027

Texas Citizen Fund  
P O Box 10472  
Austin, TX 78702

The Door  
121 Avenue of the Americas  
New York, NY 10013

The Natural Step  
Det Naturliga Steget (The Natural Step)  
Wallingatan 22  
Stockholm, 11124

The Point  
940 Garrison Ave  
Bronx, NY 10474

The Tides Center  
P O Box 29907  
San Francisco, CA 94129-0907

Third Sector New England  
18 Tremont Street  
Suite 700  
Boston, MA 02108

Thomaston Historical Society  
PO BOX 384  
Thomaston, ME 04861

Time Dollar Institute  
5500 39th Street, NW  
Washington, DC 20015

Trout Unlimited  
1500 Wilson Boulevard  
Suite 310  
Arlington, VA 22209-2310

Trustees of Columbia University  
211 Low Memorial Library  
New York, NY 10027

United Church of Strafford  
30 Pennock Road  
Strafford, VT 05072

United Neighborhood Houses of New York, Inc  
70 West 36th St  
5th Floor  
New York, NY 10018

University of California, Berkeley - Young Musicians  
Program  
University of California  
19 Morrison Hall # 1204  
Berkeley, CA 94720-1204

University of Hartford - Hartt School of Music  
200 Bloomfield Ave  
West Hartford, CT 06117-1599

University of Massachusetts Amherst  
Office of Grant and Contract Administration  
408 Goodell, 140 Hicks Way  
Amherst, MA 01003-9272

University of North Carolina at Greensboro Excellence  
Foundation  
Elizabeth Langford Davenport Scholarship Fund  
Development Office  
University of North Carolina  
1100 West Market Street  
Greensboro, NC 27412-5001

University of Wisconsin - School of Human Ecology  
1300 Linden Drive  
Madison, WI 53706-2381

Urban Edge Housing Corporation  
2010 Columbus Avenue  
Roxbury, MA 02119

Urban Homesteading Assistance Board  
120 Wall Street, 20th Floor  
New York, NY 10005

Urban Justice Center  
666 Broadway  
10th Floor  
New York, NY 10012

Vail Place  
15 9th Ave South  
Hopkins, MN 55343

Vanderbilt University  
Center for Health Services  
Station 17  
Nashville, TN 37232

Vera Institute of Justice  
233 Broadway  
12th Floor  
New York, NY 10279

Village of Arts and Humanities  
2544 Germantown Avenue  
Philadelphia, PA 19133

Walker Art Center  
Vineland Place  
Minneapolis, MN 55403

Waterford Country School  
P O Box 408  
78 Hunts Brook Road  
Quaker Hill, CT 06375

We Interrupt This Message  
160 - 14th Street  
San Francisco, CA 94103

Welfare Law Center  
275 Seventh Avenue  
Suite 1205  
New York, NY 10001-6708

Wellesley College - Reach Out To Schools  
106 Central Street  
Wellesley, MA 2181

Wesleyan University  
North College, 237 High Street  
Middletown, CT 06459-2011

Western Environmental Law Center  
P O Box 1507  
Taos, NM 87571

Western States Center  
P O Box 40305  
Portland, OR 97240

Westminster Presbyterian Church  
12th Street & Nicollet Avenue  
Minneapolis, MN 55402

WFSU-FM/FSU Foundation  
1600 Red Barber Plaza  
Tallahassee, FL 32310-6068

Wilderness Society  
1615 M Street, NW  
Washington, DC 20036

Wildlife Conservation Society  
2300 Southern Boulevard  
Bronx, NY 10460

Wildlife Forever  
10365 West 70th Street  
Eden Prairie, MN 55344

Wildlife Rehabilitation Center  
P O Box 8121  
St Paul, MN 55108

World Wildlife Fund  
1250 24th Street, NW  
Washington, DC 20037

Worldwatch Institute  
1776 Massachusetts Avenue, NW  
Washington, DC 20036

Yerba Buena Center for the Arts  
701 Mission Street  
San Francisco, CA 94103-3138

Youth Advocacy Center, Inc  
281 Sixth Avenue  
New York, NY 10014

Youth Communication  
224 West 29th Street, 2nd Floor  
New York, NY 10001

Youth Empowerment Center  
1357 5th Street  
Oakland, CA 94607

Youth Force  
320 Jackson Avenue  
Bronx, NY 10454

Youth Law Center  
Faith Communities for Families and Children  
417 Montgomery Street  
Suite 900  
San Francisco, CA 94104

Youth Ministries for Peace and Justice  
1384 Stratford Avenue  
Bronx, NY 10472

Youth News Service L A Bureau  
5967 W Third Street, #301  
Los Angeles, CA 90036

Youth Radio  
1809 University Avenue  
Berkeley, CA 94703-1515

Youth United For Change  
2801 Frankford Avenue, Room 111  
Philadelphia, PA 19134

Arts Teachers Fellowship  
Address List

Baltimore School for the Arts  
712 Cathedral Street  
Baltimore, MD 21201

Boston Arts Academy  
174 Ipswich Street  
Boston, MA 2215

Dennis Childers  
3237 Dobson St  
Pittsburgh, PA 15219

Marsha Christo  
227 Ashworth St  
West Palm Beach, FL 33405

Karon Cogdill  
9653 Vinewood Drive  
Dallas, TX 75228

Communities Foundation of Texas  
c/o Booker T Washington High School  
2501 Flora Street  
Dallas, TX 75201

Steve Earle  
1140 East Ocean View Avenue  
Unit D  
Norfolk, VA 23053

Courtney Egan  
2500 Constance Street  
New Orleans, LA 70130

Ellington Fund/Duke Ellington School of the Arts  
3500 R Street, N W  
Suite 100  
Washington, DC 20007

Joyce Ely-Walker  
4019 14th Avenue West  
Bradenton, FL 34205

Farris, Jane/Booker T Washington High School  
8707 Diceman Dr  
Dallas, TX 75218

Governor's School for the Arts  
Old Dominion University  
Norfolk, VA 23529-0556

Otis Gray  
5121 Mission Street  
Dallas, TX 75206

Margaret Green  
2619 NW 100th Street  
Vancouver, WA 98685

Vancouver School District #37  
3101 Main Street  
Vancouver, WA 98663



## Surdna Foundation - FY02 Grant List and Descriptions

<b>Organization</b>	<b>Project Description</b>
1000 Friends of Florida	Board discretionary grant
1000 Friends of Maryland	Support for the core budget of a partnership of five organizations that work on smart growth issues in the Baltimore region
1000 Friends of Minnesota	Board discretionary grant
1000 Friends of New Mexico	Continued support to work with partner organizations and a statewide 'smart growth' coalition to implement a campaign and related projects at the local, regional and state level to change the direction of growth management in New Mexico
52nd Street Project	To continue its development of the Teen Ensemble Ensemble members participate in a two year curriculum of classes and presentations/productions, and a residency in Europe at the end of the second year
79th Street Corridor Neighborhood Initiative, Inc	A collaborative effort of four non profit organizations working to revitalize the 79th Street Corridor
Acre Family Day Care	To continue support of the Massachusetts Institute on Family Child Care, Acre's vehicle to share its family child care work throughout the US
Action Without Borders	To support expansion of the organization's nonprofit career fairs to 20 cities across the country
After School Corporation	For the creation and operation of after school programs at the 12 schools located south of Canal Street, near to Ground zero
Alaska Conservation Foundation	To launch a new network of conservation groups, fishing groups, professional observers and Native organizations who will collaboratively work together to restore and maintain a healthy marine ecosystem in Alaska, in particular the North Pacific Ocean
Alaska Marine Conservation Council	For fisheries management reform in the North Pacific marine ecosystem at the local, regional and federal levels
Alaska Wilderness League	To support the Alaska Wilderness League to facilitate and be a clearinghouse for a broad based campaign to defend the Arctic Refuge and to educate the public and build a base of activist support for its protection
Alliance of Redding Museums	Two years of support for a mobile forestry education exhibit that will bring information on sustainable forestry to rural communities in northern California, southern Oregon and western Nevada
Alternatives for Community and Environment	For convening and facilitating a new regional alliance for environmental and transportation justice in Boston
Alternatives In Action	Support for a 'Youth Zone' designed by high school students from across the city The Zone will house education, recreation and business opportunities for the youth of Alameda

## Surdna Foundation - FY02 Grant List and Descriptions

Alvin Ailey Dance Theater Foundation	To increase access to dance training to boys, strengthen the visiting Artist In Residence program, and enhance professional preparation
American Communications Foundation	For continued support of ACFNewsource, an Internet site that features past news stories produced by ACF and links to groups and resources featured in those stories
American Farmland Trust	For three initiatives that are part of American Farmland Trust (AFT) continued work on smart growth, a third edition of a geographic information system based map that dramatizes the loss of farmland to development (previous editions have had a strong infl
American Farmland Trust	Board discretionary grant
American Friends of the Royal Court Theatre	Staff matching grant
American Oceans Campaign	Continued support for an initiative to promote fish habitat protection in New England
American Oceans Campaign	To support one or more people to serve as a liaison between the conservation community and the Pew Oceans Commission and the U S Commission on Ocean Policy
American Red Cross	Staff matching grant
American Rivers	For an integrated set of strategies to strengthen the collective voice of river conservation, restoration and more effective riverfront revitalization
American Symphony Orchestra League	The American Symphony Orchestra League, in partnership with the Florida West Coast Symphony, will produce the bi annual National Youth Orchestra Festival
American Youth Policy Forum	Support to bring information and stories of youth activism, service learning and engagement in community improvement to policymakers through publications, a website and visits on Capitol Hill
American Youth Work Center Youth Today	Support for the only national newspaper devoted entirely to policy issues and programs affecting youth The monthly publication covers a broad range of issues youth organizing, youth development, juvenile justice, youth media, service, research, etc
Americans for Equitable Climate Solutions	For Americans for Equitable Climate Solutions (AECS) to build on the Sky Trust concept to develop and help implement an agenda of efficient, effective, and equitable climate policies
Appalachian Mountain Club	Three years of support to the Northern Forest Alliance for its work to promote forest certification and to ensure high quality working forest easements as part of the conservation deals currently being executed in the Northern Forest
Aquinas Housing Corporation	For capacity building support of the AHC Home Based Child Care Resource Center
Armory Center for the Arts	To help support the development and retention of a consistent faculty of highly trained and experienced artist/teachers

## Surdna Foundation - FY02 Grant List and Descriptions

ArtCenter of South Florida	To support ArtEdge, the visual arts career training program for high school students. The year long program includes artists' residencies, after school art classes at the Center's studios, and mentoring with ArtCenter artists.
Artists Collective, Inc	To support its year round music training program, featuring a Summer Music Program, and the Youth Jazz Orchestra for advanced students.
Artists for Humanity	To help support the City Teens Design Company, a youth run micro enterprise. Paintings and other artworks conceived and produced by teens are commissioned by corporations and community organizations.
Arts Engine	Support for an Internet based information service that helps nonprofit groups to find appropriate media products and to use these products effectively in media and communications campaigns.
Arts Teachers Fellowship Program	*See Descriptions Below
ArtsConnection	To support the collaboration of New York City's largest youth serving arts organization with playwright/songwriter Elizabeth Swacos on The Violence Project. Thirty actors between 12 and 23 will create and tour a musical theatre piece to explore the root.
Artspace Projects	To underwrite the preparation and dissemination of a report on the impact of community arts and cultural projects on economic development.
Asian American Legal Defense And Education Fund	For 'Fighting Hate Violence and Police Misconduct,' a youth leadership initiative.
Asian Neighborhood Design	To support a strategic planning process that will enable the fiscal and programmatic restructuring of the organization under its new leadership.
Aspen Music Festival and School	To expand the mentoring dynamic for musicians expressing an interest in becoming teachers by awarding ten fellowships to musicians who will be named apprentice fellows.
Association For Neighborhood & Housing Development, Inc	Support for the Housing First! campaign to increase the New York City budget for affordable housing.
Audubon Society of New Hampshire	Continued support for an initiative designed to ensure that biodiversity conservation in New Hampshire is included in the decisions that affect its environment, particularly in its rapidly urbanizing areas.
Avon Breast Cancer 3 Day	Staff Matching grant.
Ballet Hispanico of New York, Inc	To strengthen its advanced level training program in the areas of curriculum, performance and career preparation, faculty support, and recruitment.

## Surdna Foundation - FY02 Grant List and Descriptions

Baltimore School for the Arts	To establish an annual guest artist dance residency, create a mentor program of theater professionals, establish a Theater Technology Fund, develop a pedagogical approach for the music department, and enhance a summer study scholarship fund
Baltimore Symphony Orchestra	Board discretionary grant for the Arts Excel Program
Barrett Memorial Hall	Board discretionary grant
Bates Dance Festival	To support summer dance workshops for youth the Youth Arts Program and Young Dancers Workshop, plus fellowships for five high school dance educators to attend an intensive dance program for adults
Bay Area Video Coalition	For funding towards the completion of a two part PBS documentary series called Empty Oceans, Empty Nets which examines the state of marine fisheries worldwide and efforts being made to restore and sustain them
Beloved Community Center of Greensboro	Truth and Reconciliation Commission (TRC)
Beloved Community Center of Greensboro	To support the planning phase of a reconciliation process that would attempt to address the conflict in Greensboro surrounding the 1979 killing of five labor and civil rights demonstrators by Ku Klux Klansmen and American Nazi Party members
Berkshire Farm Center & Services For Youth	To underwrite the Andrus Enrichment Program which will provide young men participating in Berkshire's Educational/Vocational Academy for Preparation to Adult Living (the Academy) access to various enrichment activities
Bernal Heights Neighborhood Center	For a neighborhood wide planning and organizing project calling for a rapid transit station and appropriate housing and commercial development along Mission Street in San Francisco's Bernal Heights neighborhood
Bethesda Hospital Foundation	Board discretionary grant
Black Ensemble Theater	New Directions
Blake School	Board discretionary grant
Blocks Together	Support for a young coalition, now composed of two strong neighborhood associations, which will plan ways to coordinate youth organizing efforts citywide. Strategies include intensified membership recruitment, trainings, conferences, and youth led acts
Bold Chicago Institute	Support for Chicago's primary training organization for educators and students promoting effective service learning. BOLD will help Chicago teachers prepare to meet the district's service learning graduation requirements, grants to young leaders
Boston Medical Center	Board discretionary grant For the Preventive Food Pantry and Demonstration Kitchen

## Surdna Foundation - FY02 Grant List and Descriptions

Brevard Music Center	To help its Young Artist Division. Financial needs include salary support, guest artist fees for established/emerging artists, increased scholarship aid, targeted recruitment beyond the Southeast, instrument rentals and computers to aid student composers
Bridge Group, The	To create a new nonprofit management consulting organization. The organization will be affiliated with Bain & Company, one of the world's leading management consultants
Bridge Street Development Corporation	To help this neighborhood revitalization organization increase the economic diversity of the Bedford Stuyvesant neighborhood by developing a mix of affordable rental housing, middle income home ownership units and assisted housing for elderly residents
Broad Park Development Corporation	To enhance the capacity of staff to undertake the development of a mixed use, mixed income artists housing complex that is a vital part of the revitalization of Hartford's famous Park Street
Brookings Institution, The	Continued support for the implementation of the Competitive Cities Initiative - an effort to identify and test strategies that improve the economic competitiveness of American cities
Brooklyn Academy of Music	To support DanceAfrica's education program, a joint project of BAM and the Bedford Stuyvesant Restoration Corporation
Brooklyn Youth Chorus	To expand and enhance its vocal music education program, through expanding The Brooklyn Youth Chorus Academy and introducing a pre professional training program
Brown University	Support for two programs of the Compact - its website, which will be upgraded in order to provide easier access and deeper content, and student involvement in the governance and planning of the organization
California Association of Nonprofits	To support the association's effort to greatly reduce energy consumption by California nonprofit groups
California Institute of Integral Studies	Board discretionary grant
California Institute of the Arts (CalArts)	To support faculty initiated projects, increase student scholarships, and enhance the Community Arts Partnership (CAP), a teen arts program
California State Summer School Arts Foundation	To support its Distinguished Artists in Residence program. It invites internationally known artists to teach, perform and create original work during the School's four week residential summer session
Californians for Justice	First year funding for a 5 year campaign to organize public high school students, their parents, and policy advocates for statewide education reform
Calvert Foundation	To expand The Community Investment Information Platform, an online information service that provides potential investors detailed financial, historical and analytical information on 110 organizations that support community revitalization

## Surdna Foundation - FY02 Grant List and Descriptions

Calvert Foundation	To support the expansion of the Community Investment Information Platform, an Internet based information service that includes financial and program reports on community development corporations, community development financial institutions and other
Campaign For Fiscal Equity, Inc	To involve 21 local school districts across New York in policy debates and formulation around the equitable distribution of education funds, and the role of public schools to prepare students for productive citizenship
Campaign For Stuyvesant Alumni & Friends Endowment Fund	To print 10,000 copies of a special issue of Stuyvesant High School's student newspaper, The Spectator, about the September 11 terrorist attacks
Cape and Islands Self Reliance Corp	To conduct a public education campaign on green power to precede the Cape Light Compact bid
Cape and Islands Self Reliance Corp	To continue a public and decision maker education campaign on the economic, environmental and health benefits of renewable energy
Cape Cod Commercial Hook Fishermen's Association	Continued support for a campaign of commercial fisherman and other concerned coastal residents for reform of New England ground fisheries management to make it environmentally sustainable
Caramoor Center for Music and the Arts, Inc	Board discretionary grant
Carnegie Institute	To support a collaboration among The Andy Warhol Museum, Artists Image Resource (a master art printmaking studio), and two high schools, to enable students to work with accomplished artists, using the artistic printmaking practices of Andy Warhol as spr
Cause Communications	Support for a study, 'When Bad Ads Happen to Good Causes,' which intends to show how and why nonprofit media campaigns have so often failed to achieve their intended effects
CDR Associates	To fund a process for developing a set of principles to guide disputes between Native Americans and the National Park Service regarding access to parklands for religious and cultural practices
Center for a New American Dream	Three years of general support to the Center for A New American Dream (CNAD) CNAD was established in 1997 to address one of the root causes of environmental degradation the scale and patterns of American consumption In addition, CNAD has worked to
Center for Arts and Culture	Support for a marketing initiative to more broadly disseminate information concerning public policy that promotes healthy arts and cultural institutions
Center for Community Change	To support staff of a national coalition of grassroots, low income organizations that works locally on transportation related issues and nationally to improve federal transportation policies

## Surdna Foundation - FY02 Grant List and Descriptions

Center for Community Self Help	For the permanent manager of the Business Assistance Network, a statewide collection of services targeted toward the development of business skills among child care providers
Center for Effective Philanthropy	To support general operations for the group, which conducts and publishes studies that seek to measure foundation effectiveness
Center for Media Education	Second year support for its research into the potential of 'digital youth civic culture' to inform, motivate, train and engage young people for the common good, as well as the policies needed to secure a noncommercial youth civic sector on the Internet
Center for Neighborhood Technology	General support for the Institute for Location Efficiency to promote the expanded use of location efficient mortgages and of the concept location efficiency
Center for Neighborhood Technology	Support to implement transportation reform in the Chicago area
Center for Public Interest Research	Continued support for the activities of state public interest research group activists in New Mexico and Maryland to craft meaningful policy solutions to the sprawl problem and build grassroots support for reform at the state level
Center for Teen Empowerment	Teen Empowerment/Boston Police Department's Reconciliation Project - a program focused on improving police and youth relations in the South End Lower Roxbury section of Boston
Center for Teen Empowerment	Board discretionary grant
Central Synagogue	Staff Matching grant
Certified Forest Products Council	For a program to increase the number of companies committed to buying forest products from sustainably managed sources
Charities Review Council	To support a youth philanthropy education program
Charity Lobbying in the Public Interest	To educate nonprofits about the rules governing nonprofit lobbying and advocacy
Chesapeake Bay Foundation	For the collaboration of the Chesapeake Bay Foundation (CBF) and the Baltimore Regional Partnership (BRP) for the promotion and implementation of a land use and transportation plan for the Baltimore Region and for CBF smart growth advocacy statewide
Chicago Children's Choir	To support the artistic growth of its advanced Concert Choir, and to support the artistic director's study of Latin American choral repertory and performance styles
Child Care Council of Westchester	To support the development of the Council's family child care provider network
Child Care, Inc	To continue supporting the Family Child Care Business Resource Center
Child Welfare League of America	To produce a national report on family child care systems and to create a toolbox for policy and advocacy for this nascent industry

## Surdna Foundation - FY02 Grant List and Descriptions

Chittenden Community Television	For creation of CyberSkills for Vermont Nonprofits, a technology and advocacy training project that will be conducted in collaboration with the Vermont Alliance of Nonprofit Organizations and the Vermont Public Interest Research Group
Citizens for Pennsylvania's Future	For development of a marketing and outreach program to increase consumer demand for renewable energy power in the Pittsburgh, Pennsylvania area
Citizens' Committee for Children of New York	For its YouthAction project which involves high school age youth in policy analysis of the city's programs that support young people. Participants will learn how government and neighborhoods work, and will begin to develop public policy recommendations
City Cares	Continued support of Citizen Academies, adult service combined with structured learning. Academies move volunteers toward greater civic commitment by studying the political and economic context of social problems and then encouraging collective action
City Mission Society of Boston	Support for a school and faith based youth organizing project in order to strengthen membership development and hasten expansion. Chapters currently focus on school infrastructure improvements and economic revitalization
Citykids Foundation	Continued funding to expand its CityKids in Action, a direct action and community mapping initiative in both New York City and New Haven, Connecticut
Clean Energy Group	Continued support for the operation of a national network of state based clean energy funds. The network staff manage the provision of research, technical and brokering assistance and coordination to network members to facilitate the most high leverage
Cleveland Housing Network, Inc	Continued support for citywide housing development activities and the expansion of CHN's technology effort, T2K
Cleveland School of the Arts	To expand its summer scholarship and internship program
Climate Neutral Network	Support for the development of a new and innovative market based approach to help consumers and businesses demonstrate a commitment to reducing air pollution from vehicles and to make informed choices on transportation options
Coalition for Utah's Future Project	Continued support to Envision Utah (EU) to help its continued implementation of the growth strategy that it developed for the Greater Wasatch Area surrounding Salt Lake City
Coastal Conservation Association of Florida	For a second year of an initiative to a) document problems with the federal management of fisheries in the Southeastern United States and financial conflicts of interest on the federal fishery management councils, b) develop and advocate management app



## Surdna Foundation - FY02 Grant List and Descriptions

Coleman Advocates for Children & Youth	To support its youth organizing project, Youth Making A Change, a cadre of high school students tackle policy issues related to education reform, juvenile justice and student health
College of Charleston Foundation	Board discretionary grant
College of the Atlantic	To support a process of education and engagement of Maine's lay planners, civic leaders and activists in the application of best smart growth practices
Collegiate School	Board discretionary grant
Collins Center for Public Policy	To support Surdna's continued membership in the Funders Network for Smart Growth and Livable Communities (TFN) and to support two TFN projects
Community Builders	To fully train staff providing comprehensive social services at twenty, large housing projects using newly developed management systems to improve program outcomes and quantify more accurately program costs
Community Catalyst	Continued support for the organization's Community Benefits and Free Care Initiative, an effort to press health care institutions to meet their obligations in serving disadvantaged populations
Community Health and Counseling Services	Experience at Sea
Community IMPACT'	Support for youth organizing for community improvement (better education outcomes, economic development) within three distinct neighborhoods in Washington DC
Community Law Center	To fund the first two years of a three year project to provide a series of community conferences to address the seriously eroded relationships between residents and police in the Greenmount West neighborhood in Baltimore
Community Rights Counsel	For a public interest law firm that is helping communities defend critical health and environmental protections, particularly in the area of land use
Community Technology Centers Network	To support the work of CTCNet in serving more than 500 nonprofit technology centers
Comprehensive Development, Inc	To address the immediate psychological needs of students of the Manhattan Comprehensive Night and Day High School whose immigrant population has suffered in the aftermath of the September 11th attacks
Compumentor	To engage the Bridgespan Group to assist in refining Compumentor's strategic and business planning
Compumentor	Continued support for TechSoup, the online information portal covering all aspects of nonprofit technology, including information about hardware, software, consulting and training

## Surdna Foundation - FY02 Grant List and Descriptions

Concert Competition and Musical Development, Inc	To help support its Junior Division serving youths under 18 years old Sphinx will expand opportunities for Black and Latino string music students to perform with experienced music professionals, and train through master classes and seminars
Concord Academy	To support strategic planning, program administration and financial resource development
Congress for the New Urbanism	Board discretionary grant
Connecticut Cares	For establishing Connecticut Clean Air Through Renewable Energy (Connecticut CAREs) a broad education and marketing campaign that brings together a wide range of community and business organizations to help improve Connecticut's air quality
Connecticut Sports Foundation	Board discretionary grant
Conservation Fund	Board discretionary grant
Conservation Fund	Continued support of a new program that has two major goals to use development as a tool for conservation through partnerships with the private sector especially the real estate development industry, and to advance the concept of green infrastructure a
Conservation Law Foundation	For a program of transportation and land use reform in New England that addresses sprawl inducing infrastructure projects, urban livability and environmental justice issues in the region's smaller cities and state by state 'fix it first' campaigns to coun
Constitutional Rights Foundation	For expansion of its CityWorks program to scores of high schools throughout Los Angeles CityWorks helps students understand how local government functions and the role of direct, personal involvement in community improvement
Consumer's Choice Council	To promote more sustainable forest management through procurement initiatives that promote the use of certified and other environmentally preferable building materials in New York City
Consumer's Union	Support for an effort to insure that charitable assets held by Empire Blue Cross Blue Sheild, in New York, are properly maintained
Cooper Union for the Advancement of Science & Art	To sustain and enhance the quality of its Saturday Outreach Program for talented visual art students The Program provides free Saturday and Summer visual arts classes, at Cooper Union, for public high school students
Corcoran Gallery of Art	To support of the Mentorship component of its ArtReach program which pairs talented teenagers with professional artists in long term, one on one mentoring partnerships that typically last from two to three years
Corporation for Supportive Housing	Support for a national campaign to reform public policy in favor of increased funding for supportive housing and a streamlining of current and new sources of funding

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Council of Chief State School Officers	Support for a new national organization which networks and educates top state education authorities representatives about promising service learning research and practice
Council on the Environment of New York City	For the Council on the Environment of New York City to administer and implement key aspects of the professional development, student research, and enrichment programs of the Friends of the New York High School for Environmental Studies
Creative Capital Foundation	To help create a web based communications and management system that will help deliver information to Creative Capital's portfolio of grant recipients and to the wider world
Creative Response to Conflict, Inc	For a program to increase understanding among students including a program addressing bias against Arab American students
CUNY Dispute Resolution Consortium	Making Talk Work Cops and Kids Conflict Resolution and Community Planning Dialogue Program
Dance Exchange	To help support this Summer's Hallelujah National Teen Institute, a culminating performance event for teens who have participated in some portion of the four year, 15 city, Hallelujah project
Dance Institute of Washington	To help stabilize support for its year round classes in ballet, modern, jazz, tap, and African dance
DataCenter	To train youth organizing groups in the skills of diligent research (for example, history of a policy, ownership, past media coverage, the science behind toxics)
Deerfield Academy	Board discretionary grant For the Clarence D Kerr, III Fund
Desert Foothills Land Trust	Board discretionary grant
Detroit Symphony Orchestra	To strengthen the three components of its Civic Orchestra training program the Civic Orchestra, Civic Sinfonia and Civic Jazz Orchestra All three youth orchestras offer training and performance opportunities for teenage musicians, drawn mainly from D
Development Training Institute	To launch a national training program that will educate community development leaders about smart growth development and sponsor 10 regional demonstration programs
Dorchester Bay Economic Development Corp	For it's development workincluding the redevelopment of a brownfield site, affordable infill housing, and the development of 80,000 square feet office/production space for a computer graphics company that will retain 130 jobs and bring 30 40 new jobs
Down East Partnership for Children	Staff and board development, training and team building activities
Down East Partnership for Children	For continued support and capacity building of the Child Care Resource and Referral Program and to train providers in caring for special needs children

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Downtown Community Television Center	To expand Pro TV DCTV's three level year round video documentary training program
Ducks Unlimited	Board discretionary grant
Duke University Nicholas School for the Environment	Board discretionary grant
Duluth Superior Area Community Foundation	Board discretionary grant
E&Co	For a feasibility study to assess a new non profit sector role for clean energy implementation in the United States E&Co proposes a unique collaboration of international and domestic energy advocates that will build on the innovative experience in cre
East Bay Asian Youth Center	To continue its efforts to involve area youth as it pursues a citywide campaign to elect two student representatives with full voting rights to Oakland's school board
East Bay Center for the Performing Arts	To support its Intensive Summer Institute (ISI) for teens. Students receive cross-cultural, cross disciplinary arts training New art forms and program components are added each year, and many teens return as Peer Mentors
East Bay Community Foundation	For staff and pass through grants that will facilitate the incorporation of smart growth principles into the redesign of downtown Oakland
East Bay Community Foundation	For an initiative on smart growth and livable communities in Contra Costa and Alameda Counties, California that is being led by the East Bay Community Foundation
Eastman School of Music	To help support a component of Eastman Pathways, a program offering a continuum of quality music education to Rochester's teens Funding also will help Eastman offer training to prepare artist/teachers in the Community Education Division for more effec
Educators for Social Responsibility	Support as this social & emotional learning program, which bases its work in conflict resolution, rolls out a curriculum for high schools
Educators for Social Responsibility	To support the expansion of its outreach to the educational community in the aftermath of September 11
Elaine Kaufman Cultural Center	To help support music training for students, ages 11 to 18, in its Advanced Music Study program
Ella Baker Center For Human Rights	Continued support for this leading intermediary providing technical assistance (legal expertise, media advocacy and grassroots organizing training) to Bay Area youth organizing groups The Center is in the forefront of a statewide campaign to shift the
Ellington Fund/Duke Ellington School of the Arts	To improve the arts curriculum by strengthening planning and coordination among arts faculty and administration, increasing professional development for staff through the establishment of Ellington Fellows, expanding student participation in workshops,

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Endangered Species Coalition	Renewed support for a campaign to mobilize the grassroots to protect endangered species, to educate the public and its opinion leaders on biodiversity and endangered species issues, to uphold and increase funding for the Endangered Species Act
Enterprise Foundation	For collaboration with nine foundations, six corporations and the federal government in supporting community development corporation sponsored housing, service, and commercial development in 23 cities in an unprecedented 20 year effort
Enterprise Foundation	To support its collaborative family child care network in Portland
Environmental Leadership Program	Continued support for a leadership development program that is training and supporting a new generation of environmental leaders, characterized by diversity, innovative thinking, coalition building and effective communication
Environmental Media Services	Support for the communications component of a multifaceted campaign to fundamentally redefine the nation's approach to intercity travel
Environmental Support Center	Renewed support for the Environmental Support Center (ESC) for its ongoing work as an intermediary to enhance the organizational effectiveness of grassroots environmental advocacy organizations in the United States, for ESC to continue to oversee the S
Ethical Culture Fieldston School	To continue support for its free summer youth dance program for dedicated modern dance students, ages 14 to 19, from New York City public high schools
Family Service Agency of San Francisco	A one year, tie off grant to support the expansion of this organization's early childhood work
First Concern, Inc	First Concern's Independent Living Program
Florida Aquarium	Board discretionary grant
Florida State University Foundation	To continue the artistic development of the Choir Funds specifically will assist the Choir in producing its first musical, in collaboration with FSU's School of Theatre
Florida State University Foundation	Board discretionary grant
Forest Community Research	For the ongoing development and implementation of a collaborative process that will lead to improved national forest management practices that also promote community well being based on the involvement of all interested parties, both local and national
Forest Trends	A program to accelerate the development of economic systems and instruments that will foster the growth of sustainable forestry and forest conservation
Forest Trends	A program to accelerate the development of economic systems and instruments that will foster the growth of sustainable forestry and forest conservation

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Forest Trust	A third year of support to an organization that provides a forum and support system for practicing foresters and other resource management professionals working to advance ecologically responsible forest management
Foundation Center	Regular support for the organization's general operations
French Studio of Performing Arts	To assist the Siller family, victims of the September 11th attack
Friends of Acadia	Board discretionary grant
Gay, Lesbian & Straight Education Network	Board discretionary grant
Gay, Lesbian & Straight Education Network	Support for this important national organization's plans to build a regional support structure for gay/straight alliances which battle homophobia in schools and their communities
Genesis Jobs, Inc	Support that will enable this employment training and placement organization to expand its services and deliver them in a variety of neighborhood locations
Georgetown Environmental Law and Policy Institute	General support to launch the Georgetown Environmental Law and Policy Institute, which focuses on legal and policy arguments in support of public efforts to protect the environment
Global Action Project, Inc	To support the expansion of its core media arts training program, Urban Voices
Global Forest Foundation	To create the tools and processes needed to translate corporate forest policy commitments into reality in North America
Global Kids, Inc	For 'Youth Respond to 9/11,' an online forum to enable youth to process and learn about events stemming from the September 11 attacks
Glynwood Center	For an evaluation and business plan for an organization that improves the quality of community decision making on the linked issue of conservation and economic development
Good Schools Pennsylvania	A statewide education reform effort
Good Shepherd Services	To fund the 2002 Foster Care Grantee Conference
Good Shepherd Services	Andrus Enrichment Program for the young women in Good Shepherd's two long term residences and Supervised Independent Living Program
Good Shepherd Services	To support its efforts to recruit young people to be involved in a youth court program
Good Shepherd Services	Meeting of AFF's Community Reconciliation grantees on August 26 27, 2002
Governor's School for the Arts	To help support the Visiting and Resident Guest Artist Fund
Graduate School/CUNY	Continued support for a collaborative effort to promote philanthropy among professionals and entrepreneurs within the African American, Asian American and Hispanic communities of the New York Metropolitan region
Grand Canyon Trust	Board discretionary grant

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Grantmaker Forum on Community & National Service	For an affinity group of private, community and corporate grantmakers who share an interest in the relationships among volunteerism, service and activism
Great American Station Foundation	Support to launch a demonstration project in five cities that will use the renovation and expansion of intermodal transit stations as catalysts for community revitalization
Greater Albuquerque Housing Partnership	For the development of infill housing and the redevelopment of a greyfield site in and around downtown Albuquerque
Greater Hartford Arts Council	To expand the Textile Studio, a component of its summer youth arts apprenticeship program, Neighborhood Studios Ed Johnetta Miller, master textile artist, created the Textile Studio, and now has designed a year round extension to better serve teens
Greater Minneapolis Council of Churches Division of Indian Work	Board discretionary grant
Greater Twin Cities United Way	Board discretionary grant
Green Chimneys Children's Services	Triangle Tribe Mentor Program
Greyston Foundation	To support the real estate development arm of this multi faceted housing, economic development and social services organization at a critical period in the rapidly changing real estate market in Yonkers, New York
Gulf of Maine Aquarium	To identify, recruit and hire a scientific leader/manager/entrepreneur to develop and lead the organization
Gulf Restoration Network	For a project to reform key elements of fisheries management in the Gulf of Mexico region
H T Dance Company	To begin a new cycle of collaboration with dance students at New York City's La Guardia High School of Music, Art and Performing Arts
Harbinger Partners	Board discretionary grant
Hartford Preservation Alliance	To hire consultants to take on a special fundraising and membership campaign for this historic preservation organization
Haverford College	Staff matching grant
Haystack Mountain School of Crafts	To strengthen three programs for teens Studio Based Learning, Haystack Mentor Program and Haystack Artist's Residency In addition, funding will cover Fellowships for several Maine Art Teachers and graduating high school students
Health Education Resource Organization	Board discretionary grant
Highbridge Unity Center	Board discretionary grant
Highlander Research And Education Center	To help institutionalize an organizing school for young people in the region, modeled after its own famed citizenship schools for adults
Historic District Development Corporation	General operating support for pedestrian oriented, commercial and housing development work in the Martin Luther King Historic District Support for land banking
Hope Community	To enable this mature and highly productive organization expand its internal capacity so it may engage in a wider variety of housing and community development activities

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Housing Preservation Project	Support for an effort to enforce existing land use planning and fair housing laws, and to implement new policies linking affordable housing production to regional infrastructure funding decisions
Hybrid Vigor Institute	For a study on interdisciplinary foundation programs
ICA Group	Continued assistance for ICA to provide technical assistance to CDC sponsored, temporary staffing businesses in Brooklyn, Boston and Washington, DC
Imagine Chicago	To retain consultant Melinda Fine to help build a 'toolkit' for youth led civic conservation work
ImpactOnline	Continued support for the organization's VolunteerMatch website, the leading Internet service connecting individuals with organizations that need volunteer assistance
Independent Media Institute	To support this online magazine that aggregates investigative news articles, personal essays, editorials, and organizing resources from a variety of journalism outlets
Independent Production Fund	For a project to enhance the national community and educational outreach campaign for The Islam Project. The project includes a 2 hour documentary, MUSLIMS, and related outreach
Independent Sector	Support for the 3rd e Philanthropy conference
Independent Sector	To develop a strategy to encourage the federal government to collect and disseminate nonprofit information in digital form
Institute for Agriculture & Trade Policy	For the development of a group certification program in the Midwest
Institute for America's Future	For a symposium on developing and using the latest technology tools for online advocacy
Institute for Community Economics, Inc	To launch a major, capacity building effort targeting the community land trust movement
International Association of Fire Fighters	Board discretionary grant for the New York Firefighters 9/11 Disaster Relief Fund
International Center for Innovation in Civic Participation	To commission a series of short papers to provide details on competing proposals for the expansion of national service
International Center for Transitional Justice	To provide support to ICTJ's theoretical and practical work in the field of transitional justice (TJ) and reconciliation, to the benefit of both ICTJ and AFF
International Center of Photography	To support its expanded Community Programs for Teens. Program components include Community Record, The Internship Program, Re Visions of El Barrio (a collaboration with El Museo del Barrio), Summer Teen Workshops, and The Portable Digital Darkroom
International Youth Foundation	For an intermediary organization that develops youth development/youth organizing theory and then disseminates effective practices to a broad array of audiences: funders, activists, researchers, theory builders



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Isles	Continued support for a community development corporation, Isles, to implement a process that is promoting smart growth by integrating urban and suburban organizing and development strategies
Jacob's Pillow Dance Festival and School	To provide up to 10 additional student scholarships, to support faculty fees, and to provide performance tickets to students, faculty and guest artists
Jamaica Plain Neighborhood Development Corp	For training, attracting and retaining family child care providers in its system
Jane Addams Resource Corporation	Support for this full service economic development organization's Transitional Services Program
Jane Goodall Institute	Conflict and Conservation African Pitt Study and Information Acquisition Lessons for Reconciliation
Jason Foundation for Education	Board discretionary grant
Jazz at Lincoln Center	Jazz at Lincoln Center requests funding for continued support of the annual Essentially Ellington High School Jazz Band Competition and Festival
Jewish Fund for Justice	Support for a new grantmakers group which provides funding and helps strengthen youth organizing efforts across the country
Jewish Fund for Justice	For staffing of a West Coast office
Jews for Racial and Economic Justice	To support ongoing work in outreach, youth membership building and organizing
Johns Hopkins Univ Inst for Policy Studies	To support the Nonprofit Listening Post Project This research project seeks to provide a comprehensive and detailed image of nonprofit economic activity on a timely and ongoing basis
Jose Limon Dance Foundation	To support ten week residencies in three high schools
Joyce Theater Foundation	Staff matching grant
Juilliard School	To provide leadership support for the newly inaugurated 'Jazz at Juilliard,' a comprehensive jazz studies Institute developed in partnership with Jazz at Lincoln Center
Julia Dyckman Andrus Memorial	For on going support of the Yonkers Early Childhood Initiative
Julia Dyckman Andrus Memorial	General and capital funding
Julia Dyckman Andrus Memorial	Board discretionary grant
Juvenile Law Center	To support two JLC publications, one for distribution in Pennsylvania and one for national distribution
Katalysis Foundation	Board discretionary grant
Labor/Community Strategy Center	Three years of support for a multi racial regional campaign that is mobilizing public transportation users, community groups and environmentalists to build and maintain a transportation system in Los Angeles that is environmentally sound
LaGuardia High School of Music and Arts	To support student internships and apprenticeships, provide student scholarships for summer and afterschool programs, engage guest artists/master class teachers, and foster professional development programs for faculty

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Lambda Chi Alpha Educational Foundation	Board discretionary grant
Land and Water Fund of the Rockies	To support the expansion of capacity of a leading regional group in the West in its efforts to respond to issues of growth and sprawl as they relate to energy, water, and land use
Land Trust Alliance	To support the launch of a comprehensive initiative to improve and sustain the quality of land trusts that will help insure the consistency of private land conservation across the nation
Lawrence Community Works	General support for community organizing, planning and physical development work of this community revitalization organization working in Lawrence
Lawyers Committee for Human Rights	To support the first phase in a process to improve police and community relations in New York City
Lawyers for Children	To support the cost of translating into Spanish/printing in English and Spanish the first 15,000 copies of a newly created rights manual and resource guide for g/l/b/t youth in foster care (GLBT Foster Care Handbook)
Learning Matters, Inc	For an intermediary providing financial and organizational assistance to a nationwide network of 72 youth media organizations
Listen, Inc	To help this strong intermediary build a cadre of local DC youth organizers capable of mounting sustained direct action campaigns, by providing organizational development assistance
Little Tokyo Service Center CDC	To continue the development of its family child care provider network
Local Initiatives Support Corporation	To support a comprehensive community development effort, organized and managed by Chicago LISC, in the Pilsen, Woodlawn and Southeast Chicago neighborhoods
Local Initiatives Support Corporation	For collaboration with nine foundations, six corporations and the federal government in supporting community development corporation sponsored housing, service, and commercial development in 23 cities in an unprecedented 20 year effort
Local Initiatives Support Corporation	For a federal policy initiative that will promote the creation of a Metropolitan Caucus in Congress and the dissemination of information on the economic competitiveness of cities
Local Initiatives Support Corporation	To provide operating support for the most productive community development corporations in Hartford in cooperation with other local and national funders
Los Angeles County High School For The Arts	To develop an intensive four week summer program, enhance the visiting artist series, support student scholarships to attend performances, underwrite five major theater productions, and increase the school's inventory of instruments
Lower Manhattan Cultural Council	For immediate needs, directly related to September 11 losses
Lymes' Youth Service Bureau	Board discretionary grant
Maclay School	Board discretionary grant

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Main South Community Development Corporation	For a partnership with Clark University to build a Boys and Girls Club, a playing field and rehabilitate housing
Make the Road by Walking, Inc	To secure local youth services after school programs, computer literacy and arts education for young people of Bushwick, one of New York City's most impoverished neighborhoods
Manhattan School of Music	To continue to provide tuition free classical and jazz music training to 160 talented music students from the NYC public middle schools, grades 5-8, through its Summer Music Camp and year round Preparatory Division
Manpower Demonstration Research Corporation	For a matching grant to commemorate the 25th anniversary of this social policy organization
Maria Seymour Brooker Memorial	Board discretionary grant
Marwen Foundation	To strengthen its pre college program Marwen will help talented art students prepare and compete for advanced education in the arts Advanced studio courses will be integrated with college planning programs
Maryland Institute College of Art	To provide scholarships for talented, visual art high school students to attend its Pre College Studio Residency Program, and to provide financial aid to outstanding middle and high school visual art teachers attending the MFA in Studio program
MBD Community Housing Corporation	For a series of projects to build a maintenance company, create a new security company, continue to provide employment services and implement an evening computer learning class
McAuley Institute	To support the Making It Your Own campaign which will help 1,400 women become homeowners in eight sites across the country
Miami City Ballet	To strengthen and sustain its School's pre professional ballet Summer Training Program Funding will support auditions in additional cities (beyond NY, Boston, and DC, plus video), and will allow the hire of additional guest faculty
Miami Dade Community College Foundation	To develop an internship and Master Artist in Residence program to serve as advanced placement courses for seniors, and enhance a Senior Mentoring Program enabling performing arts seniors to tutor underclassmen and serve as peer role models
Michigan Land Use Institute	For a communications project that is supporting the smart growth movement with a series of nationally syndicated opinion articles by prominent writers
Mid Bronx Senior Citizens Council	Capacity building support that will enable the staff and board of this mature community development corporation work with a consulting team to develop a fundraising strategy and hire development staff for the first time in its 30 years of operation
Milkweed Editions	Board discretionary grant
Minneapolis Institute of Arts	Board discretionary grant

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Minnesota Center for Book Arts	To establish By Design, a year long, studio based, mentoring program to help teen artists develop expertise in the book arts
Minnesota Historical Society	Board discretionary grant
Minnesota Medical Foundation	Board discretionary grant
Minnesota Opera	Board discretionary grant
Minnesota Project SEED	For a campaign to promote renewable energy development in Minnesota, a state whose energy advocacy strategies and successes have been influential across the Midwest
Mission Housing Development Corporation	General operating support for real estate development and community organizing activities aimed at controlling gentrification in San Francisco's Mission District through zoning, affordable housing development and land banking
Mount Holyoke College Annual Fund	Board discretionary grant
Mountain Association For Community Economic Development	For strategic planning
Ms Foundation for Women	Support for a new, \$3 million collaborative composed of 20 to 25 grantmakers, to identify and support youth organizing programs that combine skills development, service/activism, and which also include analysis of the impact of gender on the work
Multicultural Collaborative	For a Juvenile Justice Initiative to develop strategies the over incarceration of youth in Los Angeles
Municipal Art Society of New York	For Imagine New York, a 'visioning' process to gather individuals throughout the metropolitan region to put forth their ideas for the World Trade Center site and for the City's future
Municipal Art Society of New York	For a Campaign for Community Based Planning program
Music Institute of Chicago	To help provide advanced music training for musically gifted teens unable to afford this level of music education, and to help support master classes and performances by guest artists
National Association of Housing Partnerships	To implement an initiative to rehabilitate FHA foreclosed homes in cities across the country and advocate for policy changes to make these properties available to community based organizations
National Center on Nonprofit Enterprise	For the organization's first national converece to examine key dimensions of executive decision making
National Center on Philanthropy and the Law	Continued support for the Nonprofit Legal Bibliography Project, an effort to organize a comprehensive index of research materials, including books, articles and other documents, concerning nonprofit legal issues
National Coalition for Asian Pacific American Community Development	To assist organizations with tools and resources at their third annual national convention
National Coalition for Marine Conservation	Board discretionary grant

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National Council for Science and the Environment	Three years of support to a new national commission designed to strengthen the scientific understanding of the impact of applied forestry on biodiversity
National Council of Nonprofit Associations	To subsidize participation and travel to gatherings of NCNA members and funders
National Dance Institute of New Mexico	To expand programming for the Celebration Team a dance scholarship program for advanced teen dancers
National Environmental Trust	To mobilize supplementary media outreach, public education and organizing on behalf of key marine conservation initiatives
National Housing Development Corporation	Seed funding for NHDC's program to acquire and preserve at risk (expiring Section 8) affordable housing throughout the country and eventually transfer ownership/management to local non profits
National Housing Law Project	For advocacy and legal services activities aimed at preserving subsidized housing at risk of being sold on the open market
National League of Cities	For a program in which this membership organization will educate, provide information and help local municipal officials analyse and reform state and local land use policies that contribute to sprawl and disinvestment in historically urban areas
National Low Income Housing Coalition	To support the public education and grass roots organizing activities of the National Housing Trust Fund campaign
National Network of Forest Practitioners	For expanding efforts to mobilize and strengthen community forestry practitioners at the grassroots level
National Organization for Victim Assistance	To promote community reconciliation through identifying, examining and developing new responses to hate crimes/hate incidents that are based on facilitated dialogue and other restorative justice principles
National Religious Partnership for the Environment	For a strategic initiative to deepen and institutionalize the engagement and commitment of the American religious community to connections between environmental protection and religion
Natural Resources Defense Council	To assess the environmental impact of the World Trade Center disaster
Nature Conservancy Compatible Ventures Group	Three years of support for a program to promote sustainable forestry certification within the largest conservation organization in the United States
Nature Conservancy Minnesota Chapter	Board discretionary grant
Neighborhood Partnership Fund	To enable a year long process, facilitated by NPF, to merge three CDCs in northeast Portland into an entity that will represent community interests in the public debate
New Ecology	For the planning and implementation of an initiative that is engaging Massachusetts's community development corporations in 'green' development

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New England Aquarium	To support the work of an individual to take advantage of his position on the New England Fisheries Management Council to promote strong conservation measures around themes that reflect the vision of the fishing community
New Hampshire Charitable Foundation	Board discretionary grant
New Jersey Future	This is a proposal for a process of policy development, refinement and advocacy to strengthen smart growth in New Jersey
New Jersey Future	For building the organizational, outreach and collaborative capacity of a national network of state and regional smart growth advocacy organizations
New Jersey Performing Arts Center	To support the expansion and strengthening of Jazz for Teens' 10 week annual sessions
New Prospect Development Corporation	Police & Community Relations
New Prospect Development Corporation	To help support the implementation of the Community Partnering Plan, a project included in the Collaborative Agreement that is designed to prepare the community for community problem oriented policing (CPOP), a central feature of the Agreement
New Song Urban Ministries	Capacity building assistance for the enhancement of the umbrella organization that supports the five affiliates delivering housing, employment, education, arts and health services to the Sandtown Winchester neighborhood of Baltimore
New World Foundation	For the Bannerman Fellowship Program
New World Symphony	To mentor students from three middle and high schools
New York Academy Of Medicine	To support its Project on the Future of Nonprofit Health Care This project will attempt to demonstrate, among other things, whether and how nonprofit and for profit healthcare institutions differ in delivering services
New York Agency For Community Affairs	Support for a new effort to involve students from a dozen New York City public high schools in direct education reform
New York City Opera	To further develop a program of advanced training and career development in vocal and instrumental music, for high school students in the New York City metropolitan area
New York State Tenants & Neighbors Information Service	For data analysis on the status and impact of the rent and eviction regulation system
New York Youth Symphony	To strengthen the Orchestral Training Program by supporting conducting and coaching staff, equipment rental, rehearsal costs and transportation, and expanding its base of support
Newark School of the Arts	To further strengthen student and faculty artistic achievement, and encourage the creation of new works through the faculty as artists series

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Noise Pollution Clearinghouse	To create Washington Watchdog, an online information searching tool that will enable environmental activists and others to quickly and cheaply search vast federal databases for information about legislative and regulatory developments
Nonprofit Finance Fund	For the Nonprofit Recovery Fund which was set up to provide financial relief to New York nonprofits affected by the World Trade Center attack
North Carolina Center for Nonprofits	In support of the organization's public policy training and organizing activities
North Carolina School of the Arts	To support student scholarships, enhance the performance training and guest artist program, and provide individual and group career advancement opportunities
North Haven Arts and Enrichment	To integrate local, regional and national artists into North Haven Community School to create art with the Islands' students North Haven A and E will continue to share the artistic process and product with other rural schools and communities
Northern Forest Center, Inc	To continue the development of two innovative regional investment funds which will target sustainable forestry land deals as well as opportunities to build or strengthen enterprises that support the distribution and use of sustainable forest products
Northern Stage	Board discretionary grant
Northland Institute	For the Third National Gathering of Social Entrepreneurs
Northwest Atlantic Marine Alliance	General support for an organization that seeks to restore and enhance marine ecosystems in New England through locally grounded new approaches that amend or enhance federal regulatory systems
Northwest Bronx Community & Clergy Coalition	Support for Sistas and Brothas United, the youth organizing arm of this quarter century old community development organization
Northwest Side Community Development Corporation	Support to integrate the use of technology into its worker training and monitoring activities, and do an overall restructuring of its employment training and placement programs
Northwestern University National High School Institute	To support the financial support, mentorship and other support services enabling additional students of color to attend the National High School Institute Potential students for the Music and Theatre divisions of the Institute will be targeted
NPowerNY	Continued general operating support for the organization, which offers technology training, consulting and support services for nonprofits, as well as job training services in the information technology field
Oceana	To assist with the formation and operation of a new marine conservation organization that will be focused on protecting ocean resources in the United States and around the world
Office of Institutional Diversity and Equity	Board discretionary grant

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Old South Church	Board discretionary grant
Operation ABLE of Greater Boston	Board discretionary grant
Orangewood Children's Foundation	To fund the development of a Transitions to Success program that will use William Bridges' Transitions theory to help Orangewood's current/former foster youth successfully identify/manage the transitions they experience both in care and as they age out
Oregon League of Conservation Voters Education Fund	For research and public education activities related to property rights and land use in Oregon
Organizing Project	For a process of education of leaders of institutions and families about the potential of environmentally centered economic development to create a significant number of living wage jobs for families in the Portland, Oregon and Seattle, Washington areas
OSLC Community Programs	Treatment Foster Care model (TFC)
Pace University Land Use Law Center	Continued support for a training program for local leaders in the New York tri state metropolitan area on local land use strategies
Pacific Forest Trust	The anchor investment in an innovative conservation forestry investment fund targeted to preserve forest lands in the Pacific Northwest
Pacific News Service Bay Area Institute	Support for Youth Outlook! and The Beat Within, youth media efforts which help young people become journalists, find strong voices and report on matters of crucial importance to youth
Pacific Northwest Ballet School	To increase scholarships and stipends, enhance the career preparation program, expand professional development opportunities for faculty, and hire a dance scholar who will teach and serve as a resource for students and faculty
Pacific Rivers Council	For support for a project that will focus on strengthening the sustainable forestry certification standards as they apply to aquatic biodiversity and on extending certification as a tool to improve the management on forestlands
Partnership for the Homeless	Board discretionary grant
People for Open Space	Continued support for a coalition that is reforming transportation investment and land use planning in the Bay Area
People United for a Better Oakland	To strengthen its youth organizing division, Youth of Oakland United which will launch a new youth led quality of life campaign and consolidate its work on education reform
People's Light and Theatre Company	To support the further development of its New Voices Ensemble a ten year collaboration between the Theatre and young people from Chester, PA, and from suburban communities near the Theatre
Per Scholas	Continued support of the group's computer recycling, manufacturing and distribution programs



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Perry School Community Services Center, Inc	Support for a highly effective assessment, job training, and placement system that this local organization has created with local employers, educators and traditional employment service partners
PFLAG DC National Office	Board discretionary grant
Philanthropic Research, Inc , aka GuideStar	Support for the preeminent online data source for information on charities and foundations in the United States
Piedmont Environmental Council	To adapt, for multiple audiences, a presentation on an exemplary approach to smart growth in the Washington, DC metropolitan region, disseminate it nationally and facilitate its roll out in the region
Pittsburgh Ballet Theatre	To help support tuition scholarships, student housing stipends, guest faculty fees for The Schenley Program PBT's School's pre professional division, and for its Intensive Summer Program (the recruitment vehicle for the Schenley Program)
Planned Parenthood of Minnesota South Dakota	Board discretionary grant
Planned Parenthood of Northern New England	Board discretionary grant
Plymouth Congregational Church	Board discretionary grant
Portland Community Reinvestment Initiatives	Support for a family child care network, a parents advocacy organization and the continued development of custom designed family child care homes in Portland
Princeton Project 55	In support of the Alumni Network, which promotes the creation of alumni based public interest programs at colleges and universities
Project LEARN	Board discretionary grant
Public Allies	Continued support for its efforts to put groups of 20 young people to productive civic work in 14 sites across the country
Public Radio Capital	Continued support for the organization, which was established to provide public broadcasters access to capital through public finance
Queens Museum of Art	For a two month artist in residence program for Arab American teens to be led by Wendy Ewald
Rainforest Alliance	Two years of support for a 'SmartWood' program that will ensure equitable access to forestry certification, special attention to certifications of forests with high conservation or community values and development of innovative new certification models
Reach The World	Board discretionary grant
Rebuild Resources, Inc	Board discretionary grant
Redefining Progress	For an initiative to build a coalition that will shape and implement a policy agenda to connect common assets to our everyday lives in way that best serves the interests of America's common prosperity and health
Regional Plan Association	To coordinate the work of a new Civic Alliance to prepare a plan for the redevelopment of Lower Manhattan in the aftermath of September 11

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Regional Plan Association	For a broad civic alliance to develop a world class consensus vision for rebuilding downtown Manhattan that will represent best practices in urban planning, transit systems, energy efficiency, communications, green building and public safety
Renewable Energy Policy Project	To support the second phase of a project to identify and advocate opportunities for renewable energy power in the Southeast
Research Foundation for Mental Hygiene, Inc	For the Trauma Consortium to train mental health professionals in up to the minute diagnosis, referral and treatment options relating to psychological trauma
Resource Renewal Institute	Continued support for a campaign to advance the concept and implementation of green planning an approach to environmental planning and recovery that is comprehensive, integrated and long term
ROCA Inc	Support for the refinement of an evaluation tool to help it measure progress towards its core program goals of helping young people be direct agents of change in Chelsea and Revere
Rock The Vote Education Fund	To bring 50 teenagers from across the country together for two days to explore domestic and international policy in post September 11th America
Rockefeller Family Fund	Continued support for ebase, a popular and free membership and donor management tool for nonprofit groups
Rollins College	3 year support for a broad, cross disciplinary service learning & community improvement initiative aimed at building civic involvement for its students while building respectful & beneficial relationships with service agencies in the surrounding community
Rubicon Programs, Inc	Continued support for CICERO (Consumer Information Collection, Entry and Reporting for Organizations) a data collection system CICERO is part of a wider effort, OASIS, organized by the Roberts Enterprise Development Fund
Saint Edward's School	Board discretionary grant
Saint James Episcopal Church	Board discretionary grant
Saint Joseph Ballet	To create a new student dance work in 2001, repeat its performance in 2002, and help advanced teen dance students progress artistically through year round training
Saint Joseph's Carpenter Society	For a community planning and market strengthening effort which will incorporate resident participation and GIS mapping to guide the redevelopment of a large swath of a Camden
Saint Joseph's Episcopal School	Board discretionary grant
Saint Stephens Episcopal Church	Board discretionary grant
San Francisco Ballet	To help sustain its curricular enhancements for the Intermediate and Advanced Level programs (ages 10 to 18)

## Surdna Foundation - FY02 Grant List and Descriptions

San Francisco Community Music Center	To support its Comprehensive Musicianship Program/Inner City Young Musicians Program Middle and high school students will receive 36 weeks of tuition free music training
San Francisco Foundation Community Initiative Funds	For a new intermediary that facilitates the development of strategic alliances among youth organizing groups with similar goals and values to strengthen otherwise disparate efforts
Save the Children	Second year support for a website that gives young people a chance to learn about service, youth governance, youth philanthropy and a wide range of important social issues while they chat, surf, take polls and link to scores of youth focused websites
Save the Children	Second year support for a website that gives young people a chance to learn about service, youth governance, youth philanthropy and a wide range of important social issues while they chat, surf, take polls and link to scores of youth focused Web sites
SAY Si (San Antonio Youth Yes!)	To further support its visual arts programs for talented public high school students Visual arts programming includes drawing, design, painting, sculpture, art history, media arts, graphic arts, and soon will include ceramic arts
Scenic America	To hire a consultant to develop a corporate fundraising program and build individual donor support to assist in the planned growth of the organization
Scenic Hudson	For a campaign of legal action by 11 local regional and national groups to oppose the construction of the largest coal fired cement plant in the United States
Scholarship Fund	Board discretionary grant
Seattle Foundation	To support a growing network of projects that seek to introduce wealthy young individuals into the art of philanthropy
September 11 Fund	Staff matching grant
Sherwood Conservatory of Music	To continue building its Chicago Teen Musicians Program Teens enroll in private lessons, chamber groups, honors ensembles, summer institutes, and composition courses
Sierra Business Council	General support for an association of more than 580 member businesses to secure the economic and environmental health of the Sierra Nevada
Somerville Community Corporation	Seeking re grant for its comprehensive approach to community development in Somerville Asking Surdna to partly fund towards a \$200,000 fundraising goal
Sonoran Institute	Board discretionary grant
Southern Alliance for Clean Energy Education Fund	To strengthen policies in the Southeast that support renewable energy and energy efficiency and to continue moving the Tennessee Valley Authority (TVA) to a position of social and environmental leadership

## Surdna Foundation - FY02 Grant List and Descriptions

Southern Environmental Law Center	Support for a southeast regional program of transportation reform and related land use reform issues
St Joseph Hope Community	Board discretionary grant
St Mary's PTO	Staff match for Marc de Venoge
Stanford Jazz Workshop	To help support its Jazz Camp, a summer residential jazz education program for youth
Stanford University School of Education	Second year support for this major theory/research center that has trained scores of Bay Area youth to be community based researchers
Storm King Art Center	Board discretionary grant
Surface Transportation Policy Project	For the expansion of core staff capacity at the Surface Transportation Policy Project (STPP) to enable it to support a major new multifaceted campaign for transportation reform
Sustainability Institute	To help move to full scale a program of training and technical support for systems thinking about sustainability
Sustainable Northwest	Support for Sustainable Northwest for continuing the coordination and management of a collaborative network of wood products manufacturers, land managers, retailers, and non profit organizations working on public forest restoration
Sweetwater Center for the Arts	To support the Art and Soul Residency, a three year, year round intergenerational art program developed for Pittsburgh's Cornell Middle School and North Hall High School students and their extended families
Tall Timbers Research, Inc	Board discretionary grant
Temple University Tyler School of Art	To support a collaboration between Art Works in Different Places (AWDP) and three community centers Long term residencies serve Philadelphia teenagers, and also train Tyler's art school/college students
Texas Citizen Fund	Continued support for the Texas Citizen Fund's Just Transportation Alliance to build, train and support local citizen alliances in 32 Texas cities to increase informed citizen involvement in transportation planning and implementation
The Door	To underwrite a holistic counseling and support program for young people aging out of the foster care system that combines expressive therapies (e.g., art, music, drama) with mentoring
The Natural Step	For support of the expanded dissemination of a science based framework on ecological and economic sustainability to the business community
The Point	To support the collaborations with its primary arts partners Arthur Aviles Typical Theater (dance) and the International Center of Photography Both arts programs engage young people ages 12-18
The Tides Center	To hire a consultant and trainer to prepare new staff during a staff leadership transition, and incorporate the visions of those new people into the ongoing work of the organization

## Surdna Foundation - FY02 Grant List and Descriptions

The Tides Center	A final year of support for a cooperatively run national Internet based clearinghouse of media related tools and information that are being used by member local, regional and national non profit environment, conservation and preservation groups
Third Sector New England	To help the organization develop an online learning community among contributors and readers of The Nonprofit Quarterly, which is published by TSNE
Thomaston Historical Society	Board discretionary grant
Time Dollar Institute	Continued support for the DC Youth Court which works with first time offenders to help build positive options for youth to protect against lives of involvement in the criminal justice system
Trout Unlimited	Board discretionary grant
Trustees of Columbia University	Educational Outreach to Youth in Foster Care
United Church of Strafford	Board discretionary grant
United Neighborhood Houses of New York, Inc	For continued support to help networks and providers expand and enhance their community based family child care programs throughout New York
University of California, Berkeley Young Musicians Program	To help provide pre professional training in music for talented middle and high school youth from low income families in the greater San Francisco Bay Area, and to reach a broader constituency through increased recruitment activities
University of Hartford Hartt School of Music	For the development of The Hartt Community Division's Performers' Certificate, Advanced Ensembles, and Honors Concert programs challenging the most talented pre college classical music students to attain higher levels of performance and musicianship
University of Massachusetts, Amherst	To implement Project 2050, a multi year theatrical collaboration among community based youth groups and professional artists and scholars seeking creative ways to imagine the future
University of North Carolina at Greensboro Excellence Foundation	Board discretionary grant
University of Wisconsin School of Human Ecology	Project 'Bringing Youth to the Community Table Evaluation Tools and a Public Process To Highlight and Spark Youth Infusion'
Urban Edge Housing Corporation	For affordable housing development in one of Boston's rapidly gentrifying neighborhoods and to continue internal capacity building work which began two years earlier
Urban Homesteading Assistance Board	Support to build the tools and capacity needed for the large scale development of low income co ops in New York City within the Third Party Transfer program
Urban Justice Center	To establish the Urban Justice Center's LGBT Independence Project, a program designed to assist lesbian, gay, bisexual and transgendered (LGBT) young people as they age out of the New York City foster care system and transition into adult life

## Surdna Foundation - FY02 Grant List and Descriptions

Vail Place	Board discretionary grant
Vanderbilt University	Board discretionary grant
Vera Institute of Justice	To fund (1) the publication and distribution of 10,000 educational booklets containing the entire text of the Collaborative Agreement and summary, and (2) the design of a media strategy
Village of Arts and Humanities	To strengthen its Core Leadership Program for teens (formerly called Rites of Passage) Programming for 75 young people will include intensive after school and summer visual, performing, and electronic media arts programming
Walker Art Center	To support its Teen Programs, and to share information on the building of its Program Programs include the Teen Arts Council, artists in residence classes, and a monthly series of artmaking workshops related to current exhibitions or performances
Walker Art Center	Board discretionary grant
Waterford Country School	Board discretionary grant
We Interrupt This Message	Second year funding for its Youth Media Council, a media watchdog organization made up of 8 youth serving agencies in the Bay Area
Welfare Law Center	Support for the organization's Low Income Networking and Communications (LINC) Project, which delivers technology training, assessment and consulting services to groups involved in low income advocacy and youth development efforts, among others
Wellesley College Reach Out To Schools	Board discretionary grant
Wesleyan University	Board discretionary grant For John Fraser, visiting artist in the Department of Art and Art History
Western Environmental Law Center	To help the WELC to provide legal counsel and technical assistance to local governments in New Mexico in the adoption, implementation and enforcement of land use subdivision regulations and ordinances regulating mining, logging and growth and development
Western States Center	General support for this community based organization in the Northwest using youth organizing as the vehicle for leadership development and civic participation
Westminster Presbyterian Church	Board discretionary grant, for the Completing the Celebration Campaign
WFSU FM/FSU Foundation	Board discretionary grant
Wilderness Society	For a project to reestablish a network of wildlands and thereby create a healthy wilderness system in the Northern Rockies
Wildlife Conservation Society	To support the work of the Wildlife Health Sciences Committee
Wildlife Forever	General support for the Teddy Roosevelt Conservation Alliance (TRCA) a new umbrella organization dedicated to motivating hunters and fishermen to participate more actively in national forest management decision making

## Surdna Foundation - FY02 Grant List and Descriptions

Wildlife Rehabilitation Center	Board discretionary grant For the capital Campaign
World Wildlife Fund	For a key environmental stakeholder to enhance Forest Stewardship Council certification efforts and improve forest management practices across the United States
Worldwatch Institute	An organizational capacity grant to strengthen communications and outreach efforts
Yerba Buena Center for the Arts	To support its year round Young Artists at Work (YAW) arts employment and training initiative The program is a partnership with the San Francisco Unified School District and the Private Industry Council
Youth Advocacy Center, Inc	Getting Beyond the System Model
Youth Communication	To circulate an additional 17,500 copies of its flagship publication, New Youth Connection This special issue is devoted to issues dealing with the attack on the World Trade Center
Youth Communication	To support its bimonthly magazine focused on youth in foster care, as well as a subscription campaign to increase circulation for its general interest youth monthly New Youth Connections
Youth Empowerment Center	General operating support
Youth Force	Support for its Community Justice Center, an alternative-to detention program that administers a youth court, a resource center, and legal education workshops Other Youth Force campaigns focus on school safety and building a youth center
Youth Law Center	To fund the Transitions to Independence portion of the Youth Law Center's project on Faith Communities for Families and Children (FCFC)
Youth Ministries for Peace and Justice	Support for youth organizing focused on environmental concerns in the Bronx River/Soundview neighborhood
Youth News Service L A Bureau	To support the publication of 25 to 30 articles on the relationship of teens to crime and the juvenile justice system Dissemination of these articles through LA Youth's mass media network will launch a public education campaign on these issues
Youth Radio	First year support for its core youth development and media program Also, funding for a national network formed with eight other youth media outlets in geographically dispersed communities
Youth United For Change	Third year funding to support the expansion of dynamic organization made up of high school students working to improve the quality of public education

## Arts Teachers Fellowship Program

Baltimore School for the Arts	To produce new print work and to work at Goya Girl Press to produce a limited edition print, and to learn new printmaking techniques through a month long residency at The Virginia Center for the Creative Arts
Boston Arts Academy	To travel for three weeks through the island of Kyushu, Japan to observe the creation of traditional pottery, and study with a ceramic mentor, Ben Ryterband, upon return
Boston Arts Academy	To explore choreography & dance technology by participating in 3 summer workshops at Arizona State University, and studying at Concord Academy's Summer Stages Dance
Dennis Childers	To learn about the advanced use of technology to enhance live dance performances by studying with the Torika Ranch Dance Company in New York City
Marsha Christo	To study nontoxic printmaking at the College of Santa Fe and the Gracefield Arts Centre in Dumfries, Scotland to learn about environmentally sound printmaking techniques
Karon Cogdill	To study mask making and performing at the Dell'Arte International School and to visit master mask maker Junita Wolfe in New Mexico in order to create a new piece of masked theater
Communities Foundation of Texas	To expand knowledge of modern dance repertory through an internship with The American Dance Legacy Institute
Steve Earle	To study Irish theatre and literature and enhance performance skills through a program of seminars and workshops at the Gaiety School of Acting in Dublin, Ireland
Courtney Egan	To study interactive Web applications at Pittsburgh Filmmakers in order to create an interactive artwork
Ellington Fund/Duke Ellington School of the Arts	To explore & receive training in digital photographic printmaking & electronic media delivery methods
Joyce Ely Walker	To explore new directions in painting through coursework in other media at the Maine College of Art and at Haystack Mountain School of Crafts, as well as through mentorships with painters Josette Urso and Marjorie Portnow in New York City
Jane Farris	To study mask making and performing at the Dell'Arte International School and to apprentice/workshop with Master Theatrical Mask Maker Juanita Wolfe in New Mexico and attend The Lion King
Governor's School for the Arts	To take a workshop with Elizabeth Opelenick 'The Romantic Image' and Katrin Eisman, 'The Complex Image,' at the Maine Photographic Workshops, expanding methods of using digital and photographic media
Otis Gray	To study and perform various styles of Latin music at a professional level as an apprentice to Rebecca Mauleon, an internationally recognized expert
Margaret Green	To pursue a year long program to gain knowledge in vocal techniques and repertoire of Eastern European and African American traditions
Mary Harding	To study at the Bates Dance Festival in Maine, and to create a new work
LaGuardia High School of Music and Arts	To take a class and learn about lithography at the Manhattan Graphics Art Center and to hire a Master Printmaker, Ms Judy Mensch, to assist in making experimental lithographic prints
LaGuardia High School of Music and Arts	To compose a ballet score for the October Ballet Co in Ho Chi Minh City, Vietnam at their invitation, and follow up with performances and exchanges with the dance division of LaGuardia High School
LaGuardia High School of Music and Arts	To attend an Artist in Residence program with the Gramercy Brass Orchestra, with activities including performance with the ensemble, writing an original work for the group and receiving mentoring in performance and Brass Band conducting
Metropolitan Arts Institute	To learn the use of photo polymer plates for printing letter press and photogravure with James Hajicek, also learn new bookmaking techniques at the Columbia College Chicago Center for Book and Paper Arts



Metropolitan Arts Institute	To create an autobiographical performance piece through research in Utah and residency in one of three artists' colonies to develop the work
New Orleans Center for the Creative Arts (NOCCA)/Riverfront	To further enhance Classical acting skills by attending a master class in Shakespearean Acting with the British American Drama Academy at Balliol College, Oxford, England
New Orleans Center for the Creative Arts (NOCCA)/Riverfront	To attend 'A Print Odyssey 2001,' a print symposium in Cortona, Italy, to research and create work through travel in Italy, participating in a color woodcut course at Santa Reparata International School for Art
Karen Page	To work and study with printmakers at Foreland Street Studio, Pittsburgh, and to create a new series of works using felt
Phyllis Penney	To study and investigate the folkloric dance styles of Peru through classes and observation of the cultural and musical heritages of the indigenous people of Peru, as stimulus for new choreography
Perpich Center for Arts Education	To compose and record a set of musical pieces that explore the relationship between text & music & utilizes advanced electronic techniques, through collaboration with a writer, choreographer, & several musicians based in the Minneapolis area
Perpich Center for Arts Education	To revitalize and expand a musical collaboration, develop new group improvisational curriculum, and create a workshop, seminar, and performance with Canadian flutist, Dr Jonathan Bayley, at Banff Center for the Arts, Summer 2001
Perpich Center for Arts Education	To create a series of short, thematic video poems to expand knowledge about digital cinema through experimentation and critiques by Kevin Smith and Nathan Lyons in Rochester, NY
James Richard	To spend a summer in residency at the Vermont Studio Center, and the Ragdale Foundation, Lake Forest, Illinois, in order to complete a book of poems.
Jose Sarazen	To study Cuban ballet methodology at Cuballet, a program of the Ballet Nacional de Cuba, in Havana, Cuba
School District of Greenville County	To attend a three week, technical and design workshop led by Manfred Bischoff at Alchimia, Contemporary Jewelry School in Florence, Italy
School District of Palm Beach County	To study and work with figure drawing teachers at the School of Visual Arts in NYC, or at Haystack School of the Arts in Maine
School of the Arts	To study sculpture and glass with Jaminx and Enar de la Torre at Haystack Mountain School
Martine Strohmeier	To research and execute a body of work based on the human form and emotion in printmaking and explore an exciting new process in monoprinting with Paula Roland at The Open Studio, Santa Fe
Fern Tresvan	To further dance studies by participating in intensive summer study at the Bates Dance Festival in Maine, followed by the creation of a solo work
Vancouver School District #37	To enter into a formal mentorship with IMAGO THEATER, resulting in the production of an original interdisciplinary work that will premier in a prominent Portland theater

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

▶ 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 part	Name of Exempt Organization <b>SURDNA FOUNDATION, INC. ATT: MARC DE VENOGÉ</b>	Employer identification number <b>13-6108163</b>
	Number, street, and room or suite no. If a P O box, see instructions <b>330 MADISON AVENUE, 30TH FLOOR</b>	City, town or post office, state, and ZIP code For a foreign address, see instructions <b>NEW YORK, NY 10017-5001</b>

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 FEBRUARY 15, 2003 to file the exempt organization return for the organization named above. The extension is for the organization's return for:  
 ▶  calendar year \_\_\_\_\_ or  
 ▶  tax year beginning JUL 1, 2001, and ending JUN 30, 2002

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 \$ 213,771.

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 \$ 485,810.

c **Balance Due.** Subtract line 3b from line 3a. Include your payment with this form, or, if required, deposit with FTID coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions \$ 0.

### 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 ▶ \_\_\_\_\_ Date ▶ \_\_\_\_\_

LHA For Paperwork Reduction Act Notice, see instruction

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.

Form with fields for Name of Exempt Organization (SURDNA FOUNDATION, INC. ATT: MARC DE VENOG), Employer Identification number (13-6108163), and address (330 MADISON AVENUE, 30TH FLOOR, NEW YORK, NY 10017-5001).

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

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

STCIP: 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)...

4 I request an additional 3-month extension of time until MAY 15, 2003
5 For calendar year JUL 1, 2001, or other tax year beginning JUL 1, 2001 and ending JUN 30, 2002
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: ALL INFORMATION NECESSARY TO PREPARE A COMPLETE AND ACCURATE 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 \$ 213,771.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made... \$ 485,810.
c Balance Due. Subtract line 8b from line 8a. Include your payment with this form... \$ 0.

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: Marc De Veno Title: CFO Date: 2/03/03

Notice to Applicant - To Be Completed by the IRS

- We have approved this application Please attach this form to the organization's return
We have not approved this application However, we have granted a 10-day grace period from the later of the date shown below or the due date of the organization's return... EXTENSION APPROVED
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 the 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

LINDA WEISKOPF, FIELD DIRECTOR, SUBMISSION PROCESSING, OGDEN

Director By Date

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

Form with fields for Name (BDO SEIDMAN, LLP - ATTN: CHARLES SHELDON), Number and street (330 MADISON AVENUE), and City or town, province or state, and country (NEW YORK, NY 10017-5001)

29(2/2)

**SURNA FOUNDATION, INC.**  
**EIN: 13-6108163**  
**FORM 990-PF**  
**JUNE 30, 2002**

**Footnote to Schedules of Capital Gains and Losses**

Method of acquisition was by purchase unless donation, by John E Andrus Trusts #1 and #2 U/A dated 12/30/21 and 12/29/22, respectively, is indicated Date acquired by the Trusts and tax cost of the Trust are shown Property acquired by the Trusts prior to 1970 is considered held by Surdna on 12/31/69 under Revenue Ruling 76-424 since John E Andrus, the Trust Grantor, died prior to 1970

**Surdna Foundation, Inc.**  
**EIN: 13-6108163**  
**Form 990-PF**  
**June 30, 2002**

**Expenditure Responsibility Grant**

- 1 Donee  
Benton Foundation  
1625 K Street, NW  
Washington, DC 20005
- 2 Date of Grant 05/15/01  
Amount of Grant \$100,000
- 3 Purpose of grant For the Communications Capacity Building Program, which  
will deliver Benton's extensive knowledge concerning strategic communications  
to a broad audience of nonprofits
- 4 Date of Grant Report \*  
Grant Expenditures \*

\* Information will be provided when the Grant Report is submitted

**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>SURDNA FOUNDATION, INC</b>	Identification number (see instructions) <b>13-6108163</b>
Number, street, and room or suite no. (If a P.O. box, see instructions) <b>330 MADISON AVENUE, 30TH FLOOR</b>	
City or town, state, and ZIP code <b>NEW YORK, NY 10017</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

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 PARTNERS, L P</b>	<b>94-3106323</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 OF "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? <span style="float:right"><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</span>	

**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) SECTION 351
--	---

**11** Description of property transferred  
 CASH - \$426,944 (SURDNA FOUNDATION SHARE)

- 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

<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 <i>Man delung</i>	Date 5/12/03	Title CFO	
<b>Preparer's Use Only</b>	Preparer's Signature <i>Charles Skeldan</i>	Date 5/9/03	Check if self-employed <input type="checkbox"/>	Preparer's social security no 114-30-0334
	Firm's name (or yours if self-employed) and address BDO SEIDMAN, LLP 330 MADISON AVE, NY, NY	EIN 13-5381590	ZIP code 10017	

# Manager Mix Reports

30 Jun 01 - 30 Jun 02

Account number 2600351

\*SURDNA - STANDISH AYER -SL

Page 1 of 267

## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Purchases</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - options</b>									
<b>United States</b>									
03 Jun 02	OTC 12M LIBOR 4 57% E PUT	-55 000 00	-687 50	15 400 00	14,712 50	0 00	0 00	14,712 50	0 00
04 Jun 02	SWAPTION EXP 09/25/02 W/STRK 4 57% CUSIP 8889990B6								
21 Nov 01	OTC 12M LIBOR 4 57% E PUT	-5,000 00	-1 550 00	1 400 00	-150 00	0 00	0 00	-150 00	0 00
05 Dec 01	SWAPTION EXP 09/25/02 W/STRK 4 57% CUSIP 8889990B6								
25 Apr 02	OTC UST-NT 4 625 5/06 105-27 3/4	-525,000 00	-1 804 69	1 148 44	-656 25	0 00	0 00	-656 25	0 00
25 Apr 02	E-CALL EXP 03/13/02 W/STRK PR \$105 867188 CUSIP 8889990B6								
25 Apr 02	OTC UST-NT 4 625% 5/06 100-19 3/4	-525 000 00	-984 38	3 281 25	2 296 87	0 00	0 00	2 296 87	0 00
25 Apr 02	E-PUT EXP 03/13/02 W/STRK PR \$100 617188 CUSIP 8889990B6								
26 Feb 02	OTC UST-NT 5 0 8/11 107-185 E-CALL	-350 000 00	-3 609 38	1 531 25	2 078 13	0 00	0 00	-2,078 13	0 00
26 Feb 02	EXP 03/16/02 W/STRK PX \$107 0592 CUSIP 8889990B6								
26 Feb 02	OTC UST-NT 5 0 8/11 98-185 E-PUT	350,000 00	-1,203 12	5 031 25	3,828 13	0 00	0 00	3,828 13	0 00
26 Feb 02	EXP 03/16/02 W/STRK PP \$99 0528 CUSIP 8889990B6								
<b>Total United States</b>			<b>-9,839 07</b>	<b>27,792 19</b>	<b>17,953 12</b>	<b>0 00</b>	<b>0 00</b>	<b>17,953 12</b>	<b>0 00</b>



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Purchases</b>										
Total S/T translation gain/loss for fixed income								0 00		
Total L/T translation gain/loss for fixed income								0 00		
Total realized gains for fixed income						20,837 50	0 00	0 00	20,837 50	0 00
Total realized losses for fixed income						-2,884 38	0 00	0 00	-2,884 38	0 00
Total Fixed Income			-9,839 07	27,792 19	17,953 12	0 00	0 00	17,953 12	0 00	
<b>Other assets</b>										
<b>Other options</b>										
<b>United States</b>										
11 Jun 02	OTC UST-NT 4 875% 2/12 95-10+	-720 000 00	-1,237 50	8 100 00	6 862 50	0 00	0 00	6 862 50	0 00	
11 Jun 02	E-PUT OPT EXP 07/15/02 991USD50 CUSIP 8889990B6									
17 Jun 02	OTC UST-NT 4 875% 2/12 95-175	1,450,000 00	-1 585 94	11,328 13	9,742 19	0 00	0 00	9 742 19	0 00	
18 Jun 02	E-PUT OPTN07/29/02 W/STRK @95 546875 991USD59 CUSIP 8889990B6									
11 Jun 02	OTC UST-NT 4 875% 2/12 99-23 3/4	-720,000 00	-5,568 75	4 050 00	-1 518 75	0 00	0 00	-1 518 75	0 00	
11 Jun 02	E-CALL EXP 07/15/02 W/STRK \$99 742188 **INC CUSIP 8889990B6									
17 Jun 02	OTC UST-NT 4 875% 2/12 99-308	-1,450 000 00	-18,464 85	5 437 50	-13 027 35	0 00	0 00	-13 027 35	0 00	
18 Jun 02	E-CALL OPT07/29/02 W/STRK @99 9609375 991USD58 CUSIP 8889990B6									
<b>Total United States</b>			<b>-26,857 04</b>	<b>28,915 63</b>	<b>2,058 59</b>	<b>0 00</b>	<b>0 00</b>	<b>2,058 59</b>	<b>0 00</b>	

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Purchases</i>									
Total S/T translation gain/loss for other assets							0 00		
Total L/T translation gain/loss for other assets							0 00		
Total realized gains for other assets					16,604 69	0 00	0 00	16,604 69	0 00
Total realized losses for other assets					-14,546 10	0 00	0 00	-14,546 10	0 00
Total Other Assets			-26,857 04	28,915 63	2,058 59	0 00	0 00	2,058 59	0 00
<b>Cash and cash equivalents</b>									
<b>Cash &amp; cash equivalent deriv. - options</b>									
<b>United States</b>									
03 May 02	OTC USD E-PUT/EUR E-CALL 9290	1 410 000 00	-20 980 00	20 980 80	0 80	0 00	0 00	0 80	0 00
03 May 02	OPTION 10/31/02 W/STRK PR @0 9290 OP0011287 CUSIP 8889990B6								
01 Aug 01	OTC UST-NT 5 75% 11/05 100-238	-20 250 00	-4,746 09	12 656 25	7,910 16	0 00	0 00	7 910 16	0 00
01 Aug 01	EPUT OPTNEXP 11/20/01 W/STRK PR @100 7421875 CUSIP 8889990B6		"Out of Balance"	"Out of Balance"					
30 May 01		-20 250 00	4 746 09	12 656 25	7,910 16	0 00	0 00	7,910 16	0 00
Total United States			-25,726 09	33,637 05	7,910 96	0 00	0 00	7,910 96	0 00
Total S/T translation gain/loss for cash and cash eq							0 00		
Total L/T translation gain/loss for cash and cash eq							0 00		
Total realized gains for cash and cash equivalents					7,910 96	0 00	0 00	7,910 96	0 00
Total realized losses for cash and cash equivalents					0 00	0 00	0 00	0 00	0 00
Total Cash and Cash Equivalents			-25,726 09	33,637 05	7,910 96	0 00	0 00	7,910 96	0 00
Total Purchases			-62,422 20	90,344 87	27,922 67	0 00	0 00	27,922 67	0 00

## Sales

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>United States</b>									
27 Dec 01	FHLMC DISC NT 12-27-2001 CUSIP 313397RA1	-50 000 00	49 719 03	-49 719 03	0 00	0 00	0 00	0 00	0 00
27 Dec 01									
	02 Oct 01	-50 000 00	49 719 03	-49 719 03	0 00	0 00	0 00	0 00	0 00
<b>Total United States</b>			<b>49,719 03</b>	<b>-49,719 03</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>
<b>Total S/T translation gain/loss for</b>							<b>0 00</b>		
<b>Total L/T translation gain/loss for</b>							<b>0 00</b>		
<b>Total realized gains for</b>					<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>
<b>Total realized losses for</b>					<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>
<b>Total</b>			<b>49,719 03</b>	<b>-49,719 03</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>

## Equities

### Convertible equity

#### United States

08 Nov 01	#REORG PAXSON COMMUNICATIONS 12 5 EX PFDMAND EXCH FOR CASH EFF 1/22/02 CUSIP 704231208	-108 00	98 276 72	-28 011 38	0 00	70 265 34	0 00	0 00	70,265 34
07 Jan 02									
	30 Jun 97	-108 00	98 276 72	-28,011 38	0 00	70 265 34	0 00	0 00	70 265 34
21 Dec 01	#REORG PAXSON COMMUNICATIONS 12 5 EX PFDMAND EXCH FOR CASH EFF 1/22/02 CUSIP 704231208	-51 00	46,918 44	13 227 59	0 00	33 690 85	0 00	0 00	33 690 85
28 Dec 01									
	30 Jun 97	-51 00	46 918 44	-13 227 59	0 00	33 690 85	0 00	0 00	33,690 85

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Transition	Short Term	Long Term	Total	Realized gain/loss
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### Sales

### Equities

### Convertible equity

### United States

13 Nov 01	#REORG PAXSON COMMUNICATIONS 12 S EX	646 988 43	-488 681 82	0 00	158 306 61	0 00	0 00	0 00	0 00	0 00	158,306.61	
16 Nov 01	PFD/AND EXCH FOR CASH EFF 1/22/02 CUSIP 704231208											
30 Jun 97		646,988.43	-488,681.82	0.00	158,306.61	0.00	0.00	0.00	0.00	0.00	158,306.61	
21 Mar 02	6 FLAGS INC PFD INC EQTY SHS PIERS CUSIP 83001P505	43,716 54	-42 324 39	1 392 15	0 00	0 00	0 00	0 00	0 00	1 392 15	0 00	
26 Mar 02	PIERS CUSIP 83001P505											
15 Aug 01		43,716.54	-42,324.39	1,392.15	0.00	0.00	0.00	0.00	0.00	1,392.15	0.00	
22 Oct 01	6 FLAGS INC PFD INC EQTY SHS PIERS CUSIP 83001P505	10 164 66	-12 448 35	-2,283 69	0 00	0 00	0 00	0 00	0 00	2 283 69	0 00	
25 Oct 01	PIERS CUSIP 83001P505											
15 Aug 01		10,164.66	-12,448.35	-2,283.69	0.00	0.00	0.00	0.00	0.00	2,283.69	0.00	
26 Mar 02	6 FLAGS INC PFD INC EQTY SHS PIERS CUSIP 83001P505	46 709 30	-44 814 06	1,895 24	0 00	0 00	0 00	0 00	0 00	1 895 24	0 00	
01 Apr 02	PIERS CUSIP 83001P505											
15 Aug 01		46,709.30	-44,814.06	1,895.24	0.00	0.00	0.00	0.00	0.00	1,895.24	0.00	
28 Jun 02	CA FED PFD CAP CORP PFD EXCHANGABLE SERA 9 125 EXCHANGABLE CUSIP 1302715208	1,047,011 00	-1,057 637 50	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	
18 Jul 02												
28 Jun 02		1,047,011.00	-1,057,637.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
25 Sep 97		0.00	-741,137.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
01 Jan 01		0.00	316,500.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
21 Dec 01	EQTY OFFICE PARTYS TR PFD CONV SER B S 25 CUSIP 284741509	16 541 44	18 000 00	0 00	1,458 56	0 00	0 00	0 00	0 00	0 00	-1,458.56	
27 Dec 01	SER B S 25 CUSIP 284741509											
13 Feb 98		16,541.44	18,000.00	0.00	1,458.56	0.00	0.00	0.00	0.00	0.00	-1,458.56	

The Northern Trust Company

\*Generated by The Northern Trust Company from periodic data on 07 Apr 03

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Equities</b>									
<b>Convertible equity</b>									
<b>United States</b>									
21 Dec 01 27 Dec 01	EQTY OFFICE PPTYS TR PFD CONV SER B 5 25 CUSIP 294741509	-640 00	29,253 42	-32,000 00	0 00	-2 746 58	0 00	0 00	2 746 58
	13 Feb 98	-640 00	29 253 42	-32 000 00	0 00	-2 746 58	0 00	0 00	-2 746 58
05 Dec 01 10 Dec 01	EQTY OFFICE PPTYS TR PFD CONV SER B 5 25 CUSIP 294741509	1 500 00	67,272 75	-75 000 00	0 00	-7 727 25	0 00	0 00	-7 727 25
	13 Feb 98	-1,500 00	67 272 75	75 000 00	0 00	-7 727 25	0 00	0 00	-7 727 25
20 Feb 02 25 Feb 02	EQTY OFFICE PPTYS TR PFD CONV SER B 5 25 CUSIP 294741509	-3 750 00	165,747 51	187 500 00	0 00	-21 752 49	0 00	0 00	-21 752 49
	13 Feb 98	-3 750 00	165,747 51	-187 500 00	0 00	21 752 49	0 00	0 00	21 752 49
07 Feb 02 12 Feb 02	FORD MTR CO CAP TR II TR ORIGINATED PFD SECS CUSIP 345395206	-500 00	25 208 70	25 000 00	208 70	0 00	0 00	208 70	0 00
	24 Jan 02	-500 00	25 208 70	-25,000 00	208 70	0 00	0 00	208 70	0 00
<b>Total United States</b>			<b>2,243,808 91</b>	<b>-2,024,645 09</b>	<b>1,212 40</b>	<b>228,577 92</b>	<b>0 00</b>	<b>1,212.40</b>	<b>228,577 92</b>
<b>Corporate convertible bonds</b>									
<b>Canada</b>									
25 Oct 01 31 Oct 01	GT GROUP TELECOM INC SR DISC EXCH NT STEP UP 2-1 10/05 BEO 0 TIL 2-1-05 13 25 CUSIP 362359AC5	-125,000 00	22 187 50	-94,003 46	0 00	-71,815 96	0 00	0 00	-71,815 96
	16 Feb 00	-12,000 00	2 130 00	-8 562 84	0 00	-6,432 84	0 00	0 00	-6,432 84
	07 Mar 00	-113 000 00	20 057 50	85 440 82	0 00	-65 383 12	0 00	0 00	-65,383 12

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Equities</b>									
<b>Corporate convertible bonds</b>									
<b>Canada</b>									
11 Feb 02	GT GROUP TELECOM INC SR DISC	-212,000 00	16 430 00	158 501 08	0 00	-142 071 08	0 00	0 00	142 071 08
14 Feb 02	EXCH NT STEP UP 2-1-10/05 BEO 0 TIL 2-1-05 13 25 CUSIP 362359AC5								
	07 Mar 00	37 000 00	2 867 50	-28 979 14	0 00	-26 111 64	0 00	0 00	-26 111 64
	28 Mar 00	175 000 00	13 562 50	-129 521 94	0 00	-115 959 44	0 00	0 00	115 959 44
23 Oct 01	GT GROUP TELECOM INC SR DISC	-150,000 00	26 062 50	87 210 71	0 00	-61 148 21	0 00	0 00	61 148 21
26 Oct 01	EXCH NT STEP UP 2-1-10/05 BEO 0 TIL 2-1-05 13 25 CUSIP 362359AC5								
	04 Feb 00	-62,000 00	10 772 50	-36 336 73	0 00	25,564 23	0 00	0 00	-25 564 23
	16 Feb 00	-88 000 00	15 290 00	-50 873 98	0 00	-35 583 98	0 00	0 00	-35 583 98
23 Oct 01	GT GROUP TELECOM INC SR DISC	-75,000 00	12,375 00	-41 672 79	0 00	-29 297 79	0 00	0 00	-29 297 79
26 Oct 01	EXCH NT STEP UP 2-1-10/05 BEO 0 TIL 2-1-05 13 25 CUSIP 362359AC5								
	04 Feb 00	-13 000 00	2 145 00	-7 151 82	0 00	-5 006 82	0 00	0 00	-5 006 82
	04 Feb 00	-62 000 00	10 230 00	-34 520 97	0 00	24,290 97	0 00	0 00	-24,290 97
10 Aug 01	PVTPL NORTEL NETWORKS CORP	-180 000 00	184,050 00	-180,000 00	4 050 00	0 00	0 00	4 050 00	0 00
15 Aug 01	NEW GTD SR NTCOVN 144A 4 25 DUE 09-01-2008 BEO CUSIP 656568AA0								
	09 Aug 01	-180 000 00	184 050 00	-180 000 00	4,050 00	0 00	0 00	4,050 00	0 00
<b>Total Canada</b>			<b>261,105 00</b>	<b>-561,388 04</b>	<b>4,050 00</b>	<b>-304,333 04</b>	<b>0 00</b>	<b>4,050 00</b>	<b>-304,333 04</b>
<b>Liberia</b>									
28 Jun 02	ROYAL CARIBBEAN CRUISES LTD SR	-50,000 00	20 375 00	-22 750 01	0 00	0 00	0 00	0 00	0 00
18 Jul 02	NT CONV ZERO CPN DTD 5/18/01 0 05-18-21/05-18-06 CUSIP 780153AM4		*Out of Balance*						

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Equities</b>									
<b>Corporate convertible bonds</b>									
<b>Liberia</b>									
	21 May 01	-50 000 00	0 00	22,750 01	0 00	0 00	0 00	0 00	0 00
<b>Total Liberia</b>			<b>20,375 00</b>	<b>-22,750 01</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>
<b>United States</b>									
28 Jun 02	HEALTHSOUTH CORP SUB DEB	-200 000 00	196 000 00	-195 636 71	0 00	0 00	0 00	0 00	0 00
18 Jul 02	CONV 3 25 DUE 04-01-2003/02 BEO BOND IN DEFAULT CUSIP 421924AF8		*Out of Balance*						
	09 Jan 02	-200 000 00	0 00	-195,636 71	0 00	0 00	0 00	0 00	0 00
28 Sep 01	PVTPL EXIDE TECHNOLOGIES	-25 000 00	8 375 00	-16 028 64	0 00	-7 653 64	0 00	0 00	-7 653 64
09 Oct 01	FORMERLY EXIDE CORP CONV 144A 2 9 12-15-05 REG BD DFLT CUSIP 302051AF4								
	30 May 97	25,000 00	8,375 00	16 028 64	0 00	-7 653 64	0 00	0 00	-7,653 64
24 Oct 01	PVTPL EXIDE TECHNOLOGIES	-100 000 00	16 500 00	-66 835 97	0 00	50 335 97	0 00	0 00	50,335 97
29 Oct 01	FORMERLY EXIDE CORP CONV 144A 2 9 12-15-05 REG BD DFLT CUSIP 302051AF4								
	29 Jul 98	-100,000 00	16 500 00	-66 835 97	0 00	-50,335 97	0 00	0 00	50 335 97
23 Oct 01	PVTPL EXIDE TECHNOLOGIES	-100 000 00	16 500 00	-66 835 97	0 00	-50 335 97	0 00	0 00	-50 335 97
26 Oct 01	FORMERLY EXIDE CORP CONV 144A 2 9 12-15-05 REG BD DFLT CUSIP 302051AF4								
	21 Jul 98	-100 000 00	16 500 00	-66 835 97	0 00	-50,335 97	0 00	0 00	-50,335 97
03 Oct 01	PVTPL EXIDE TECHNOLOGIES	75,000 00	18 750 00	-48 085 91	0 00	29 335 91	0 00	0 00	29 335 91
09 Oct 01	FORMERLY EXIDE CORP CONV 144A 2 9 12-15-05 REG BD DFLT CUSIP 302051AF4								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
<i>Equities</i>										
<b>Corporate convertible bonds</b>										
<b>United States</b>										
	30 May 97	-75,000 00	18,750 00	-48,085 91	0 00	29 335 91	0 00	0 00	-29 335 91	
29 Oct 01 01 Nov 01	PVTPL EXIDE TECHNOLOGIES FORMERLY EXIDE CORP CONV 144A 2 9 12-15-05 REG BD DFLT CUSIP 302051AF4	-100 000 00	6,000 00	-66,836 00	0 00	-60 836 00	0 00	0 00	-60,836 00	
	21 Jul 98	-100 000 00	6 000 00	-66 836 00	0 00	-60 836 00	0 00	0 00	-60 836 00	
15 Oct 01 18 Oct 01	PVTPL EXIDE TECHNOLOGIES FORMERLY EXIDE CORP CONV 144A 2 9 12 15-05 REG BD DFLT CUSIP 302051AF4	-50 000 00	9 300 00	-32 737 64	0 00	-23 437 64	0 00	0 00	23 437 64	
	30 May 97	-25 000 00	4 650 00	-16 028 64	0 00	-11 378 64	0 00	0 00	-11 378 64	
	21 Jul 98	-25,000 00	4 650 00	-16 709 00	0 00	12,059 00	0 00	0 00	-12 059 00	
03 Oct 01 13 Nov 01	PVTPL EXIDE TECHNOLOGIES FORMERLY EXIDE CORP CONV 144A 2 9 12-15-05 REG BD DFLT CUSIP 302051AF4	-50,000 00	12 250 00	-33 417 96	0 00	21,167 96	0 00	0 00	-21 167 96	
	21 Jul 98	-50 000 00	12,250 00	33 417 96	0 00	21 167 96	0 00	0 00	21,167 96	
28 Jun 02 18 Jul 02	TENET HEALTHCARE CORP 6 SUB CONV NT IDUE 12-01-2005/1-15-99/ CUSIP 88033GAD2	-208 000 00	205 920 00 *Out of Balance*	-204 215 88	0 00	0 00	0 00	0 00	0 00	
	15 Feb 02	70 000 00	0 00	-68 896 92	0 00	0 00	0 00	0 00	0 00	
	07 Jun 02	-138 000 00	0 00	-135 318 96	0 00	0 00	0 00	0 00	0 00	
06 Nov 01 09 Nov 01	TOTAL RENAL CARE HLDGS INC SUB NT CONV 7DUJ 05-15-2009/11-15-2002 BEO CUSIP 89151AAC1	-125 000 00	119 062 50	-113 589 35	5,473 15	0 00	0 00	5 473 15	0 00	



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Equities</b>									
<b>Corporate convertible bonds</b>									
<b>United States</b>									
	05 Apr 01	-25,000 00	23 812 50	-22 867 68	944 82	0 00	0 00	944 82	0 00
	06 Apr 01	-50,000 00	47,625 00	-45 468 01	2 156 99	0 00	0 00	2,156 99	0 00
	10 Apr 01	-50 000 00	47 625 00	-45 253 66	2,371 34	0 00	0 00	2 371 34	0 00
<b>Total United States</b>			<b>608,657 50</b>	<b>-844,220 03</b>	<b>5,473 15</b>	<b>-243,103 09</b>	<b>0 00</b>	<b>5,473 15</b>	<b>-243,103 09</b>
<b>Preferred stock</b>									
<b>United States</b>									
22 Oct 01	FRESENIUS MED CARE CAP TR II	-95 00	95 475 00	-88 554 85	0 00	0 00	0 00	0 00	0 00
25 Oct 01	GTD TR PFD SECS 7 875 CUSIP 35802N303		*Out of Balance*						
	23 Aug 00	-95 00	0 00	-88 554 85	0 00	0 00	0 00	0 00	0 00
25 Oct 01	FRESENIUS MED CARE CAP TR II	-95 00	96,187 50	-88,554 84	0 00	0 00	0 00	0 00	0 00
30 Oct 01	GTD TR PFD SECS 7 875 CUSIP 35802N303		*Out of Balance*						
	23 Aug 00	-95 00	0 00	-88,554 84	0 00	0 00	0 00	0 00	0 00
<b>Total United States</b>			<b>191,662 50</b>	<b>-177,109 69</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>
<b>Rights/warrants</b>									
<b>Canada</b>									
28 Jun 01	PVTPL GT GROUP TELECOM IN WTS	-68 00	1 700 00	0 00	1 700 00	0 00	0 00	1 700 00	0 00
03 Jul 01	144AISIN US 3623591019 CUSIP 362359101								
	14 Sep 00	-68 00	1,700 00	0 00	1 700 00	0 00	0 00	1 700 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
<i>Equities</i>										
<i>Rights/warrants</i>										
<b>Canada</b>										
23 Oct 01 20 Nov 01	PVTPL GT GROUP TELECOM IN WTS 144AISIN US 3623591019 CUSIP 362359101	-75 00	374 99	0 00	374 99	0 00	0 00	374 99	0 00	
23 Oct 01 20 Nov 01	PVTPL GT GROUP TELECOM IN WTS 144AISIN US 3623591019 CUSIP 362359101	-150 00	749 97	0 00	749 97	0 00	0 00	749 97	0 00	
28 Jun 01 03 Jul 01	PVTPL GT GROUP TELECOM IN WTS 144AISIN US 3623591019 CUSIP 362359101	68 00	-1,700 00	0 00	-1,700 00	0 00	0 00	1,700 00	0 00	
24 Apr 02 29 Apr 02	PVTPL GT GROUP TELECOM IN WTS 144AISIN US 3623591019 CUSIP 362359101	-194 00	180 22 *Out of Balance*	0 00	0 00	0 00	0 00	0 00	0 00	
	14 Sep 00	194 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	
25 Oct 01 20 Nov 01	PVTPL GT GROUP TELECOM IN WTS 144AISIN US 3623591019 CUSIP 362359101	125 00	624 98	0 00	624 98	0 00	0 00	624 98	0 00	
<b>Total Canada</b>			<b>1,930 16</b>	<b>0 00</b>	<b>1,749 94</b>	<b>0 00</b>	<b>0 00</b>	<b>1,749 94</b>	<b>0 00</b>	
<b>Total S/T translation gain/loss for equities</b>							<b>0 00</b>			
<b>Total LT translation gain/loss for equities</b>							<b>0 00</b>			
<b>Total realized gains for equities</b>					<b>16,469 18</b>	<b>262,262 80</b>	<b>0 00</b>	<b>16,469 18</b>	<b>262,262 80</b>	
<b>Total realized losses for equities</b>					<b>-3,983 69</b>	<b>-581,121 01</b>	<b>0 00</b>	<b>-3,983 69</b>	<b>-581,121 01</b>	
<b>Total Equities</b>			<b>3,327,539 07</b>	<b>-3,630,112.86</b>	<b>12,485 49</b>	<b>-318,858 21</b>	<b>0 00</b>	<b>12,485 49</b>	<b>-318,858 21</b>	

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Asset backed securities</b>									
<b>United States</b>									
02 Jul 01 02 Jul 01	ADVANTA MTG LN TR 1999-2 AST BKD CTF CL A-3 6 44 DUE 05-25-2029 BEO CUSIP 00755WGO3	-1,100,000 00	1 118 218 75	-1,099,888 90	0 00	18 329 85	0 00	0 00	18 329 85
	26 May 99	-1 100,000 00	1 118 218 75	1 099 888 90	0 00	18 329 85	0 00	0 00	18 329 85
01 Mar 02 06 Mar 02	CAP 1 SECD NT TR 2001 7 BKD CTF CL A 3 85 DUE 08-15-2007 BEO CUSIP 14040PAP2	-525 000 00	523 010 74	-523,574 10	-563 36	0 00	0 00	-563 36	0 00
	10 Oct 01	-525 000 00	523 010 74	-523 574 10	-563 36	0 00	0 00	-563 36	0 00
11 Feb 02 14 Feb 02	CAP AUTO RECEIVABLES AST TR 2001-2 AST BACKED NT CL A-3 4 6 DUE 09-15-2005 BEO CUSIP 139732CC3	950 000 00	972 562 50	950 000 87	22,561 63	0 00	0 00	22 561 63	0 00
	14 Jun 01 25 Jun 01	900 000 00 50,000 00	921,375 00 51 187 50	-899 907 12 -50 093 75	21 467 88 1 093 75	0 00	0 00	21 467 88 1 093 75	0 00
29 Nov 01 04 Dec 01	CITIBANK CR CARD ISSUANCE TR CITIBANK CR CARD 2001-A6 A6 5 65 06-16-2008 CUSIP 17305EAP0	-725 000 00	744,597 66	759,833 99	15 236 33	0 00	0 00	-15 236 33	0 00
	04 Oct 01	-725 000 00	744 597 66	759 833 99	-15 236 33	0 00	0 00	-15 236 33	0 00
11 Feb 02 14 Feb 02	DAIMLERCHRYSLER AUTO TR 2001-A AST BKD NT CL A 3 5 18 DUE 01-06-2005 BEO CUSIP 23383VAV2	-850,000 00	875 998 05	-859 562 50	16 435 55	0 00	0 00	16 435 55	0 00
	22 Jun 01	-850,000 00	875 998 05	-859 562 50	16 435 55	0 00	0 00	16 435 55	0 00
01 May 02 06 May 02	EQCC AST BACKED CORP 2002-1 AST BKD CTF CL 2-A FLTG RATE 11-25-2031 BEO CUSIP 29439PAB0	-650,931 93	651,593 04	650 931 93	661 11	0 00	0 00	661 11	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Asset backed securities</b>									
<b>United States</b>									
	20 Mar 02	-650 931 93	651 593 04	-650 931 93	661 11	0 00	0 00	661 11	0 00
21 Feb 02	FLEET CR CARD MASTER TR II	-150 000 00	150,310 55	-149 963 40	347 15	0 00	0 00	347 15	0 00
26 Feb 02	2001-C AST BACKED CTF CL A 3 86 DUE 03-15-2007 BEO CUSIP 33901HBA0								
	16 Oct 01	-150 000 00	150,310 55	-149 963 40	347 15	0 00	0 00	347 15	0 00
20 May 02	FORD CR AUTO OWNER TR 2001-E	-800 000 00	801 625 00	-799 978 48	1 646 52	0 00	0 00	1 646 52	0 00
23 May 02	AST BKD NT CL B 4 48 DUE 06-15-2006 BEO CUSIP 34527RGR8								
	25 Sep 01	-800 000 00	801 625 00	-799 978 48	1 646 52	0 00	0 00	1 646 52	0 00
19 Jul 01	GREEN TREE FINL CORP 98-8 MFD	-225 000 00	217 740 24	-210 375 00	7 365 24	0 00	0 00	7 365 24	0 00
24 Jul 01	SR/SUB PASSTHRU CTF M-1 6 98 DUE 09-01-2030 BEO CUSIP 393505P22								
	09 May 01	-225 000 00	217 740 24	210,375 00	7 365 24	0 00	0 00	7 365 24	0 00
19 Jul 01	GREEN TREE FINL CORP 98-8 MFD	-200,000 00	193 656 25	187,000 00	6 656 25	0 00	0 00	6 656 25	0 00
24 Jul 01	SR/SUB PASSTHRU CTF M-1 6 98 DUE 09-01-2030 BEO CUSIP 393505P22								
	09 May 01	-200 000 00	193 656 25	-187 000 00	6 656 25	0 00	0 00	6 656 25	0 00
<b>Total United States</b>			<b>6,249,312 78</b>	<b>-6,191,109 17</b>	<b>39,873 76</b>	<b>18,329 85</b>	<b>0 00</b>	<b>39,873 76</b>	<b>18,329 85</b>

## Commercial mortgage-backed

United States

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Commercial mortgage-backed</b>										
<b>United States</b>										
06 Mar 02	CMO LB-UBS COML MTG TR 2001-C3	-141 968 70	145,351 55	-144,012 13	1,339 42	0 00	0 00	1 339 42	0 00	
01 Apr 02	MTG PASSTHRU CTF CL A-1 6 058 12 15-10BEO CUSIP 52108HFK5									
	11 Dec 01	-58 655 41	60 053 06	-59 526 09	526 97	0 00	0 00	526 97	0 00	
	11 Dec 01	-54,328 23	55 622 77	-55 058 28	564 49	0 00	0 00	564 49	0 00	
	11 Dec 01	-28 985 06	29,675 72	-29 427 76	247 96	0 00	0 00	247 96	0 00	
11 Mar 02	MTG CAP FDG INC SER 1996-MC-1	-1 066 000 00	1 139 287 50	-1,132,874 84	0 00	6 412 66	0 00	0 00	6,412 66	
14 Mar 02	CL C 7 8 MTG PASSTHRU CTF DUE 04-15-2006 BEO CUSIP 61910DBL5									
	30 Mar 99	-1 066,000 00	1,139 287 50	1,132,874 84	0 00	6 412 66	0 00	0 00	6 412 66	
<b>Total United States</b>			<b>1,284,639 05</b>	<b>-1,276,886 97</b>	<b>1,339 42</b>	<b>6,412 66</b>	<b>0 00</b>	<b>1,339 42</b>	<b>6,412 66</b>	
<b>Corporate bonds</b>										
<b>Austria</b>										
10 Jun 02	PVTPL SAPPI PAPIER HLDG 144A	-52,000 00	52,633 88	-51,327 12	1 306 76	0 00	0 00	1 306 76	0 00	
13 Jun 02	7 5 DUE 06-15-2032 BEO CUSIP 803070AB7									
	05 Jun 02	52 000 00	52 633 88	51 327 12	1 306 76	0 00	0 00	1 306 76	0 00	
10 Jun 02	PVTPL SAPPI PAPIER HLDG AG	-64 000 00	64 725 76	-63 792 00	933 76	0 00	0 00	933 76	0 00	
13 Jun 02	HLDG 144A 6 75 DUE 06-15-2012 BEO CUSIP 803070AA9									
	05 Jun 02	-64 000 00	64 725 76	-63 792 00	933 76	0 00	0 00	933 76	0 00	
<b>Total Austria</b>			<b>117,359 64</b>	<b>-115,119 12</b>	<b>2,240 52</b>	<b>0 00</b>	<b>0 00</b>	<b>2,240 52</b>	<b>0 00</b>	
<b>Bermuda</b>										

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>Bermuda</b>										
18 Oct 01	GLOBAL CROSSING HLDGS LTD SR	-20 000 00	3 650 00	-19 829 60	-16 179 60	0 00	0 00	16 179 60	0 00	
23 Oct 01	NT DTD 8 7 8-01-2007 BEO IN DEFAULT CUSIP 37931KAL5									
	23 Jan 01	-20 000 00	3 650 00	19 829 60	-16 179 60	0 00	0 00	-16 179 60	0 00	
20 Jul 01	GLOBAL CROSSING HLDGS LTD SR	-150 000 00	107,250 00	-148 722 00	-41 472 00	0 00	0 00	-41 472 00	0 00	
25 Jul 01	NT DTD 8 7 8-01-2007 BEO IN DEFAULT CUSIP 37931KAL5									
	23 Jan 01	-150 000 00	107,250 00	-148 722 00	-41 472 00	0 00	0 00	-41,472 00	0 00	
20 Jul 01	GLOBAL CROSSING HLDGS LTD SR	-75 000 00	54 000 00	-74 361 00	-20 361 00	0 00	0 00	-20 361 00	0 00	
25 Jul 01	NT DTD 8 7 8-01-2007 BEO IN DEFAULT CUSIP 37931KAL5									
	23 Jan 01	-75 000 00	54 000 00	-74,361 00	-20 361 00	0 00	0 00	-20 361 00	0 00	
16 Oct 01	GLOBAL CROSSING HLDGS LTD SR	-10 000 00	1 850 00	9,914 80	-8 064 80	0 00	0 00	-8 064 80	0 00	
19 Oct 01	NT DTD 8 7 8-01-2007 BEO IN DEFAULT CUSIP 37931KAL5									
	23 Jan 01	-10 000 00	1 850 00	9 914 80	-8,064 80	0 00	0 00	-8 064 80	0 00	
11 Oct 01	GLOBAL CROSSING HLDGS LTD SR	-50 000 00	8 000 00	-49 574 00	-41 574 00	0 00	0 00	-41 574 00	0 00	
16 Oct 01	NT DTD 8 7 8-01-2007 BEO IN DEFAULT CUSIP 37931KAL5									
	23 Jan 01	-50 000 00	8 000 00	-49 574 00	-41 574 00	0 00	0 00	-41 574 00	0 00	
18 Oct 01	GLOBAL CROSSING HLDGS LTD SR	-20 000 00	3 500 00	-19 829 60	-16 329 60	0 00	0 00	16 329 60	0 00	
23 Oct 01	NT DTD 8 7 8-01-2007 BEO IN DEFAULT CUSIP 37931KAL5									
	23 Jan 01	20 000 00	3 500 00	-19 829 60	16,329 60	0 00	0 00	-16 329 60	0 00	

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Bermuda</b>									
21 Sep 01	GLOBAL CROSSING HLDGS LTD SR	-75,000 00	35 625 00	74 361 00	38,736 00	0 00	0 00	-38 736 00	0 00
26 Sep 01	NT DTD 8 7 8-01 2007 BEO IN DEFAULT CUSIP 37931KAL5								
23 Jan 01		75 000 00	35 625 00	-74 361 00	-38 736 00	0 00	0 00	-38 736 00	0 00
<b>Total Bermuda</b>			<b>213,875 00</b>	<b>-396,592 00</b>	<b>-182,717 00</b>	<b>0 00</b>	<b>0 00</b>	<b>-182,717 00</b>	<b>0 00</b>
<b>Canada</b>									
15 May 02	ABITIBI-CONSOLIDATED INC DEB	-250 000 00	246,122 50	-249 957 50	0 00	-3 835 00	0 00	0 00	-3 835 00
20 May 02	8 85 DUE 08-01-2030/07-19-2000 BEO CUSIP 003924AH0								
13 Jul 00		250 000 00	246 122 50	249,957 50	0 00	-3 835 00	0 00	0 00	3 835 00
06 Nov 01	ALTA ENERGY LTD NT 8 125 DUE	-400 000 00	443 388 00	-405,124 00	38 264 00	0 00	0 00	38,264 00	0 00
09 Nov 01	09-15-2030 BEO CUSIP 012873AH8								
07 Nov 00		-400,000 00	443,388 00	-405 124 00	38 264 00	0 00	0 00	38,264 00	0 00
29 Apr 02	BIOVAIL CORP SR SUB NT 7 875 DUE	-110,000 00	108,625 00	109 249 50	-624 50	0 00	0 00	-624 50	0 00
02 May 02	04-01-2010/04-01-2006 BEO CUSIP 09067JAB5								
25 Mar 02		-60,000 00	59,250 00	-59 562 00	-312 00	0 00	0 00	-312 00	0 00
04 Apr 02		-50 000 00	49 375 00	-49 687 50	-312 50	0 00	0 00	-312 50	0 00
28 Nov 01	CALPINE CDA ENERGY FIN ULC GTD	75 000 00	74 012 25	-74,826 00	-813 75	0 00	0 00	-813 75	0 00
03 Dec 01	SR NT 8 5DUE 05-01-2008 BEO CUSIP 13134VAA1								
20 Apr 01		-75 000 00	74 012 25	74 826 00	-813 75	0 00	0 00	-813 75	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Canada</b>									
28 Nov 01 03 Dec 01	CALPINE CDA ENERGY FIN ULC GTD SR NT 8 5DUE 05-01-2008 BEO CUSIP 13134VAA1	-125 000 00	123,181 25	-124 710 00	-1,528 75	0 00	0 00	1 528 75	0 00
	20 Apr 01	125,000 00	123 181 25	-124 710 00	1 528 75	0 00	0 00	-1,528 75	0 00
28 Nov 01 03 Dec 01	CALPINE CDA ENERGY FIN ULC GTD SR NT 8 5DUE 05-01-2008 BEO CUSIP 13134VAA1	-100 000 00	98 780 00	-99 768 00	-988 00	0 00	0 00	-988 00	0 00
	20 Apr 01	-100,000 00	98,780 00	-99 768 00	-988 00	0 00	0 00	-988 00	0 00
07 Mar 02 12 Mar 02	DOMTAR INC NT 7 875 DUE 10-15-2011/10-16-2001 BEO CUSIP 257561AU4	-375 000 00	397 095 00	-387,435 00	9,660 00	0 00	0 00	9 660 00	0 00
	12 Dec 01	-375 000 00	397 095 00	-387 435 00	9 660 00	0 00	0 00	9,660 00	0 00
26 Jul 01 31 Jul 01	GULF CDA RES LTD NT 7 125 DUE 01-15-2011/03-22-2002 BEO CUSIP 40218LAK3	-175 000 00	182,465 50	-177 404 50	5 061 00	0 00	0 00	5,061 00	0 00
	08 Jan 01	-175,000 00	182 465 50	-177 404 50	5 061 00	0 00	0 00	5 061 00	0 00
08 Mar 02 13 Mar 02	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02-15-06 CUSIP 656569AA8	-20 000 00	15,250 00	19 526 91	0 00	-4,276 91	0 00	0 00	-4 276 91
	01 Feb 01	-5 000 00	3 812 50	-4 980 95	0 00	-1 168 45	0 00	0 00	-1 168 45
	21 Feb 01	-15 000 00	11,437 50	-14 545 96	0 00	-3 108 46	0 00	0 00	-3 108 46
11 Mar 02 14 Mar 02	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02 15-06 CUSIP 656569AA8	-35 000 00	26 425 00	-33 952 19	0 00	-7 527 19	0 00	0 00	7 527 19



◆ Realized Gain/Loss Detail - Taxlots

Realized gains/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
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**Sales**

**Fixed Income**

**Corporate bonds**

**Canada**

12 Mar 02	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02-15-06 CUSIP 656569AA8	21 Feb 01	33,952 19	26 425 00	-35 000 00		0 00	-7,527 19	0 00	0 00	-7 527 19	
15 Mar 02	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02-15-06 CUSIP 656569AA8	22 Feb 01	18 500 00	18 500 00	-24 251 39		0 00	5 751 39	0 00	0 00	-5 751 39	
01 Aug 01	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02-15-06 CUSIP 656569AA8	06 Aug 01	45 125 00	45 125 00	-49,809 50		0 00	4 684 50	0 00	0 00	-4 684 50	0 00
23 Jun 01	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02-15-06 CUSIP 656569AA8	01 Feb 01	45,125 00	45,125 00	-49 809 50		0 00	4 684 50	0 00	0 00	-4 684 50	0 00
26 Jun 01	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02-15-06 CUSIP 656569AA8	01 Feb 01	21,687 50	21,687 50	-24 904 75		0 00	-3 217 25	0 00	0 00	-3 217 25	0 00
04 Mar 02	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02-15-06 CUSIP 656569AA8	07 Mar 02	37 593 75	37 593 75	-49 809 50		0 00	12,215 75	0 00	0 00	0 00	12 215 75
01 Aug 01	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02-15-06 CUSIP 656569AA8	01 Feb 01	37 593 75	37 593 75	-49 809 50		0 00	12 215 75	0 00	0 00	0 00	12 215 75
01 Aug 01	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02-15-06 CUSIP 656569AA8	01 Feb 01	22 375 00	22 375 00	-24 904 75		0 00	2 529 75	0 00	0 00	-2 529 75	0 00
01 Feb 01		01 Feb 01	22 375 00	22 375 00	24 904 75		0 00	2 529 75	0 00	0 00	2 529 75	0 00

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Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Realized gain/loss
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Short Term	Long Term	Translation	Short Term	Long Term	Total
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### Sales

### Fixed income

### Corporate bonds

### Canada

07 Mar 02	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02-15-06 CUSIP 655699AA8	12 Mar 02	01 Feb 01	15 200 00	-19 923 80	0 00	-4 723 80	0 00	-4 723 80	-4 723 80
07 Mar 02	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 6 125 02-15-06 CUSIP 655699AA8	12 Mar 02	01 Feb 01	15 200 00	-19 923 80	0 00	-4 723 80	0 00	-4 723 80	-4 723 80
27 Mar 02	TELUS CORP 7 5 DUE 06-01-2007 BEO CUSIP 87971MAB9	27 Mar 02	01 Feb 01	15 200 00	-19 923 80	0 00	-4 723 80	0 00	-4 723 80	-4 723 80
26 Nov 01	TELUS CORP 8 00000 05/30/01 06/01/11 8 DUE 06-01-2011/05-31-2011 BEO CUSIP 87971MAC7	02 Jul 01	26 Nov 01	255 725 00	260 607 50	-4 882 50	0 00	-4 882 50	-4 882 50	0 00
02 Jul 01	TELUS CORP 8 00000 05/30/01 06/01/11 8 DUE 06-01-2011/05-31-2011 BEO CUSIP 87971MAC7	02 Jul 01	26 Nov 01	154 056 00	149 217 00	-4 839 00	0 00	-4 839 00	-4 839 00	0 00
22 Mar 02	TELUS CORP 8 00000 05/30/01 06/01/11 8 DUE 06-01-2011/05-31-2011 BEO CUSIP 87971MAC7	22 Mar 02	23 Mar 01	154 056 00	149 217 00	-4 839 00	0 00	-4 839 00	-4 839 00	0 00
22 Mar 02	TELUS CORP 8 00000 05/30/01 06/01/11 8 DUE 06-01-2011/05-31-2011 BEO CUSIP 87971MAC7	22 Mar 02	23 Mar 01	230,906 25	229 255 50	1 650 75	0 00	1 650 75	1 650 75	0 00
27 Mar 02	TELUS CORP 8 00000 05/30/01 06/01/11 8 DUE 06-01-2011/05-31-2011 BEO CUSIP 87971MAC7	27 Mar 02	23 Mar 01	76 968 75	74 608 50	2 360 25	0 00	2 360 25	2 360 25	0 00
12 Jun 01	TELUS CORP 8 00000 05/30/01 06/01/11 8 DUE 06-01-2011/05-31-2011 BEO CUSIP 87971MAC7	12 Jun 01	23 Mar 01	150 000 00	154 647 00	-709 50	0 00	-709 50	-709 50	0 00
30 Nov 01	TEMBEC INDS INC GTD SR NT DTD 01/19/20018 5 DUE 02-01 2011 BEO CUSIP 87971KAC1	30 Nov 01	12 Jan 01	109 987 50	-107 106 25	2 881 25	0 00	2 881 25	2,881 25	0 00
05 Dec 01	TEMBEC INDS INC GTD SR NT DTD 01/19/20018 5 DUE 02-01 2011 BEO CUSIP 87971KAC1	05 Dec 01	12 Jan 01	-80 000 00	83 800 00	-81 200 00	0 00	2 600 00	2,600 00	0 00
16 Aug 01		16 Aug 01	12 Jan 01	-25 000 00	26 187 50	25 906 25	0 00	281 25	281 25	0 00

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 07 Apr 03

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Canada</b>									
07 Mar 02 13 Mar 02	TEMBEC INDS INC TEMBEC IND INC 7 75 DUE 03-15-2012/03-14-2012 BEO CUSIP 87971KAD9	-40,000 00	40 200 00	-40 000 00	200 00	0 00	0 00	200 00	0 00
	05 Mar 02	-40,000 00	40 200 00	-40 000 00	200 00	0 00	0 00	200 00	0 00
07 Mar 02 13 Mar 02	TEMBEC INDS INC TEMBEC IND INC 7 75 DUE 03-15-2012/03-14-2012 BEO CUSIP 87971KAD9	-15,000 00	15 075 00	-15 000 00	75 00	0 00	0 00	75 00	0 00
	05 Mar 02	-15 000 00	15 075 00	-15 000 00	75 00	0 00	0 00	75 00	0 00
<b>Total Canada</b>			<b>2,681,775 50</b>	<b>-2,676,743 54</b>	<b>43,362 00</b>	<b>-38,330 04</b>	<b>0 00</b>	<b>43,362 00</b>	<b>-38,330 04</b>
<b>Finland</b>									
01 Oct 01 04 Oct 01	STORA ENSO CORP NT 7 375 DUE 05-15-2011 BEO CUSIP 86210MAA4	-275 000 00	293 843 00	-278 831 50	15 011 50	0 00	0 00	15 011 50	0 00
	17 May 01	-100 000 00	106 852 00	-99 481 00	7 371 00	0 00	0 00	7 371 00	0 00
	20 Jun 01	-175 000 00	186 991 00	-179 350 50	7 640 50	0 00	0 00	7 640 50	0 00
22 Aug 01 27 Aug 01	STORA ENSO CORP NT 7 375 DUE 05-15-2011 BEO CUSIP 86210MAA4	125 000 00	132 292 50	-124 351 25	7 941 25	0 00	0 00	7 941 25	0 00
	17 May 01	-125,000 00	132 292 50	-124 351 25	7 941 25	0 00	0 00	7 941 25	0 00
<b>Total Finland</b>			<b>426,135 50</b>	<b>-403,182 75</b>	<b>22,952 75</b>	<b>0 00</b>	<b>0 00</b>	<b>22,952 75</b>	<b>0 00</b>
<b>Germany</b>									
16 Oct 01 19 Oct 01	DEUTSCHE TELEKOM INTL FIN B V GTD NT 8 75 DUE 06-15-2030 BEO CUSIP 25156PAC7	-75 000 00	80 682 00	78 940 50	1 741 50	0 00	0 00	1 741 50	0 00
	03 Jul 01	-25,000 00	26,894 00	25 874 00	1 020 00	0 00	0 00	1,020 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Germany</b>									
	15 Aug 01	-50 000 00	53 788 00	-53 066 50	721 50	0 00	0 00	721 50	0 00
15 Oct 01	DEUTSCHE TELEKOM INTL FIN B V	-100 000 00	106 840 00	-103 723 25	3,116 75	0 00	0 00	3 116 75	0 00
18 Oct 01	GTD NT 8 75 DUE 06-15-2030 BEO CUSIP 25156PAC7								
	02 Jul 01	-75 000 00	80 130 00	77,849 25	2 280 75	0 00	0 00	2 280 75	0 00
	03 Jul 01	-25 000 00	26 710 00	-25,874 00	836 00	0 00	0 00	836 00	0 00
<b>Total Germany</b>			<b>187,522 00</b>	<b>-182,663 75</b>	<b>4,858 25</b>	<b>0 00</b>	<b>0 00</b>	<b>4,858 25</b>	<b>0 00</b>
<b>Liberia</b>									
28 Jun 02	ROYAL CARIBBEAN CRUISES LTD 7 5	-285,000 00	208 050 00	-188,829 51	0 00	0 00	0 00	0 00	0 00
18 Jul 02	DUE 10-15-2027 REG CUSIP 780153AG7		*Out of Balance*						
	02 Nov 01	-195 000 00	0 00	-119 247 81	0 00	0 00	0 00	0 00	0 00
	26 Mar 02	-90 000 00	0 00	-69 581 70	0 00	0 00	0 00	0 00	0 00
02 Nov 01	ROYAL CARIBBEAN CRUISES LTD NT	195 000 00	154 050 00	-195 235 95	0 00	-41,185 95	0 00	0 00	-41 185 95
07 Nov 01	DTD 07/28/1994 8 125 DUE 07-28-2004 REG CUSIP 780153AB8								
	11 Feb 00	195 000 00	154 050 00	-195 235 95	0 00	-41 185 95	0 00	0 00	-41 185 95
28 Jun 02	ROYAL CARIBBEAN CRUISES LTD SR	-50 000 00	47 000 00	-49 832 50	0 00	0 00	0 00	0 00	0 00
18 Jul 02	NT 8 75 DUE 02-02-2011 BEO CUSIP 780153AL6		*Out of Balance*						
	29 Jan 01	-50 000 00	0 00	-49 832 50	0 00	0 00	0 00	0 00	0 00
26 Mar 02	ROYAL CARIBBEAN CRUISES LTD SR	-75 000 00	72 375 00	74 748 75	0 00	2,373 75	0 00	0 00	-2 373 75
01 Apr 02	NT 8 75 DUE 02 02 2011 BEO CUSIP 780153AL6								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Liberia</b>									
	29 Jan 01	-75,000 00	72 375 00	-74 748 75	0 00	-2 373 75	0 00	0 00	-2 373 75
10 Jun 02 13 Jun 02	ROYAL CARIBBEAN CRUISES LTD SR NT 8 75 DUE 02-02-2011 BEO CUSIP 780153AL6	-75 000 00	72 750 00	-74,748 75	0 00	-1,998 75	0 00	0 00	-1 998 75
	29 Jan 01	-75 000 00	72 750 00	-74 748 75	0 00	-1 998 75	0 00	0 00	-1,998 75
02 Jul 01 03 Jul 01	ROYAL CARRIBBEAN CRUISES LTD 7 0 SR NT DUE 10-15-2007 BEO CUSIP 780153AF9	55 000 00	48 991 80	-48 970 54	21 26	0 00	0 00	21 26	0 00
	06 Sep 00	-55 000 00	48 991 80	-48 970 54	21 26	0 00	0 00	21 26	0 00
28 Jun 02 18 Jul 02	ROYAL CARRIBBEAN CRUISES LTD 7 0 SR NT DUE 10-15-2007 BEO CUSIP 780153AF9	-65,000 00	57 200 00 *Out of Balance*	-57 200 00	0 00	0 00	0 00	0 00	0 00
	07 Sep 00	-65 000 00	0 00	-57 200 00	0 00	0 00	0 00	0 00	0 00
05 Dec 01 10 Dec 01	ROYAL CARRIBBEAN CRUISES LTD 7 0 SR NT DUE 10-15-2007 BEO CUSIP 780153AF9	-125 000 00	98 750 00	112 019 19	0 00	-13 269 19	0 00	0 00	-13 269 19
	06 Sep 00	-120,000 00	94 800 00	-107 540 89	0 00	-12 740 89	0 00	0 00	-12 740 89
	07 Sep 00	5 000 00	3 950 00	-4 478 30	0 00	-528 30	0 00	0 00	-528 30
<b>Total Liberia</b>			<b>759,166 80</b>	<b>-801,585 19</b>	<b>21 26</b>	<b>-58,827 64</b>	<b>0 00</b>	<b>21 26</b>	<b>-58,827 64</b>
<b>Luxembourg</b>									
01 Feb 02 06 Feb 02	TYCO INTL GROUP S A CRP TYC 6 375 DUE 10-15-2011/10-14-2011 BEO CUSIP 902118BC1	-100 000 00	92,305 00	-96 670 36	-4 365 36	0 00	0 00	-4 365 36	0 00
	08 Jan 02	100 000 00	92 305 00	96 670 36	-4 365 36	0 00	0 00	-4,365 36	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Luxembourg</b>									
12 Jun 02	TYCO INTL GROUP S A CRP TYC 6 375 DUE 10-15-2011/10-14-2011	-435 000 00	307 762 50	-422 472 90	114 710 40	0 00	0 00	-114 710 40	0 00
17 Jun 02	BEO CUSIP 902118BC1								
08 Jan 02		160 000 00	113 200 00	-154 790 08	-41 590 08	0 00	0 00	-41 590 08	0 00
16 Jan 02		175 000 00	123 812 50	-169 058 82	-45 246 32	0 00	0 00	-45 246 32	0 00
24 Jan 02		-50 000 00	35 375 00	-49 261 00	13 886 00	0 00	0 00	-13 886 00	0 00
25 Jan 02		-50 000 00	35 375 00	-49 363 00	13 988 00	0 00	0 00	13 988 00	0 00
07 Jun 02	TYCO INTL GROUP S A CRP TYC 6 375 DUE 10-15-2011/10-14-2011	-265 000 00	198,750 00	-256,352 88	-57 602 88	0 00	0 00	-57 602 88	0 00
12 Jun 02	BEO CUSIP 902118BC1								
08 Jan 02		-265 000 00	198,750 00	-256,352 88	-57 602 88	0 00	0 00	-57 602 88	0 00
30 Apr 02	TYCO INTL GROUP S A DEALER REMARKETABLE SECS 6 25 DUE	-100 000 00	90,250 00	-96,693 15	-6 443 15	0 00	0 00	-6,443 15	0 00
03 May 02	06-15-2013/06-15-2003 REG CUSIP 902118AD0								
05 Apr 02		-100 000 00	90,250 00	-96 693 15	-6 443 15	0 00	0 00	-6,443 15	0 00
26 Apr 02	TYCO INTL GROUP S A DEALER REMARKETABLE SECS 6 25 DUE	-100 000 00	92 000 00	-96 390 55	-4 390 55	0 00	0 00	-4 390 55	0 00
01 May 02	06-15-2013/06-15-2003 REG CUSIP 902118AD0								
04 Apr 02		-50,000 00	46,000 00	-48 133 04	-2 133 04	0 00	0 00	-2 133 04	0 00
04 Apr 02		-50 000 00	46 000 00	-48 257 51	2 257 51	0 00	0 00	-2 257 51	0 00
08 Jan 02	TYCO INTL GROUP S A DEALER REMARKETABLE SECS 6 25 DUE	-500 000 00	510 140 00	-517 145 00	7 005 00	0 00	0 00	-7 005 00	0 00
11 Jan 02	06-15-2013/06-15-2003 REG CUSIP 902118AD0								
26 Oct 01		-500 000 00	510 140 00	-517 145 00	7,005 00	0 00	0 00	-7,005 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Luxembourg</b>									
24 Jan 02	TYCO INTL GROUP S A DEALER	-50 000 00	50 841 00	51 714 50	-873 50	0 00	0 00	-873 50	0 00
29 Jan 02	REMARKETABLE SECS 6 25 DUE 06-15-2013/06-15-2003 REG CUSIP 902118AD0								
	26 Oct 01	-50 000 00	50 841 00	-51 714 50	-873 50	0 00	0 00	-873 50	0 00
01 Aug 01	TYCO INTL GROUP S A GTD NT 6 125	-625 000 00	615 031 25	-578 384 35	36 646 90	0 00	0 00	36 646 90	0 00
06 Aug 01	DUE 01-15-2009 BEO CUSIP 902118AJ7								
	14 Nov 00	-50 000 00	49 202 50	-46 293 94	2 908 56	0 00	0 00	2 908 56	0 00
	14 Nov 00	500 000 00	492 025 00	-462 616 98	29 408 02	0 00	0 00	29 408 02	0 00
	14 Nov 00	-75 000 00	73 803 75	-69 473 43	4 330 32	0 00	0 00	4 330 32	0 00
30 Apr 02	TYCO INTL GROUP S A GTD NT 6 875	-100,000 00	68 000 00	-89 071 52	21 071 52	0 00	0 00	21,071 52	0 00
03 May 02	DUE 01-15-2029 BEO CUSIP 902118AK4								
	01 Feb 02	-100 000 00	68 000 00	89 071 52	-21 071 52	0 00	0 00	-21 071 52	0 00
01 Aug 01	TYCO INTL GROUP S A GTD NT DTD	250,000 00	255 250 00	-248 945 00	6,305 00	0 00	0 00	6 305 00	0 00
06 Aug 01	02/21/2001 6 75 DUE 02-15-2011 BEO CUSIP 902118AY4								
	21 Feb 01	-250 000 00	255 250 00	248,945 00	6 305 00	0 00	0 00	6 305 00	0 00
30 Apr 02	TYCO INTL GROUP S A GTD NT DTD	-90 000 00	72 000 00	-91,258 20	19 258 20	0 00	0 00	-19 258 20	0 00
03 May 02	02/21/2001 6 75 DUE 02-15-2011 BEO CUSIP 902118AY4								
	24 Jan 02	-90,000 00	72 000 00	-91 258 20	19,258 20	0 00	0 00	-19 258 20	0 00
26 Apr 02	TYCO INTL GROUP S A NT 4 95 DUE	-50,000 00	45 500 00	-47 350 77	-1,850 77	0 00	0 00	1,850 77	0 00
03 May 02	08-01-2003 BEO CUSIP 902118BA5								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Luxembourg</b>									
	04 Apr 02	-25 000 00	22,750 00	-23 704 86	-954 86	0 00	0 00	-954 86	0 00
	04 Apr 02	25 000 00	22 750 00	-23 645 91	895 91	0 00	0 00	-895 91	0 00
<b>Total Luxembourg</b>			<b>2,397,829 75</b>	<b>-2,592,449 18</b>	<b>-194,619 43</b>	<b>0 00</b>	<b>0 00</b>	<b>-194,619 43</b>	<b>0 00</b>
<b>Malaysia</b>									
	28 Jun 02	-185 000 00	186,221 00	-184 134 20	2 086 80	0 00	0 00	2 086 80	0 00
	17 Jul 02								
	15 May 02	-185 000 00	186,221 00	-184 134 20	2 086 80	0 00	0 00	2 086 80	0 00
<b>Total Malaysia</b>			<b>186,221 00</b>	<b>-184,134 20</b>	<b>2,086 80</b>	<b>0 00</b>	<b>0 00</b>	<b>2,086 80</b>	<b>0 00</b>
<b>Mexico</b>									
	01 Mar 02	-65 000 00	65,243 75	-64 630 15	613 60	0 00	0 00	613 60	0 00
	14 Mar 02								
	01 Mar 02	-65 000 00	65,243 75	-64 630 15	613 60	0 00	0 00	613 60	0 00
<b>Total Mexico</b>			<b>65,243 75</b>	<b>-64,630 15</b>	<b>613 60</b>	<b>0 00</b>	<b>0 00</b>	<b>613 60</b>	<b>0 00</b>
<b>Netherlands</b>									
	24 Jul 01	-25,000 00	13,250 00	-22 991 49	9 741 49	0 00	0 00	-9 741 49	0 00
	27 Jul 01								
	08 Nov 00	-25,000 00	13 250 00	-22 991 49	-9 741 49	0 00	0 00	-9 741 49	0 00
	15 Feb 02	-40 000 00	14 400 00	-37 645 11	0 00	-23 245 11	0 00	0 00	-23 245 11
	22 Feb 02								



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Netherlands</b>									
	08 Nov 00	-40,000 00	14,400 00	-37 645 11	0 00	-23 245 11	0 00	0 00	-23 245 11
05 Mar 02	KPNQWEST N V SR NT DTD	-110 000 00	20 350 00	-86,141 98	-5,171 08	-60 620 90	0 00	-5,171 08	-60 620 90
08 Mar 02	06/02/1999 8 125 06-01-2009/04 BEO PUT IN DEFAULT CUSIP 500750AB0								
	08 Nov 00	-50 000 00	9 250 00	-44 630 17	0 00	-35 380 17	0 00	0 00	-35 380 17
	08 Nov 00	-35 000 00	6 475 00	-31,715 73	0 00	-25 240 73	0 00	0 00	-25 240 73
	28 Sep 01	-25 000 00	4 625 00	-9 796 08	-5 171 08	0 00	0 00	-5 171 08	0 00
01 May 02	ROYAL KPN NV 07/06/1998 8 DUE	-125,000 00	126 811 25	-130 133 75	-3 322 50	0 00	0 00	-3 322 50	0 00
06 May 02	10-01 2010BEO CUSIP 780641AG1								
	08 Feb 02	-125,000 00	126 811 25	-130 133 75	-3 322 50	0 00	0 00	-3 322 50	0 00
24 Jun 02	ROYAL KPN NV 07/06/1998 8 DUE	-125 000 00	128,650 00	-130 073 28	-1,423 28	0 00	0 00	-1,423 28	0 00
27 Jun 02	10-01-2010BEO CUSIP 780641AG1								
	08 Feb 02	-125,000 00	128,650 00	-130,073 28	-1,423 28	0 00	0 00	1 423 28	0 00
02 Nov 01	ROYAL KPN NV 07/06/1998 8 DUE	-50 000 00	43 000 00	-47,054 12	-4 054 12	0 00	0 00	-4,054 12	0 00
07 Nov 01	10-01 2010BEO CUSIP 780641AG1								
	31 Aug 01	-50 000 00	43 000 00	-47,054 12	-4,054 12	0 00	0 00	-4 054 12	0 00
15 Nov 01	ROYAL KPN NV 07/06/1998 8 DUE	-100 000 00	86 500 00	-89 229 67	-2 729 67	0 00	0 00	-2 729 67	0 00
24 Jan 02	10-01-2010BEO CUSIP 780641AG1								
	04 Sep 01	-100 000 00	86 500 00	-89,229 67	-2,729 67	0 00	0 00	-2 729 67	0 00
03 Jul 01	ROYAL KPN NV FORMERLY ROYAL	-50 000 00	46 834 50	-49 849 00	-3,014 50	0 00	0 00	3 014 50	0 00
09 Jul 01	PTT NEDERLAND NV TO 07/06/1998 8 375 10-1-30 CUSIP 780641AH9								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Netherlands</b>									
	18 Jan 01	50 000 00	46 834 50	-49 849 00	-3 014 50	0 00	0 00	-3 014 50	0 00
01 May 02 06 May 02	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8 375 10-1-30 CUSIP 780641AH9	-125 000 00	125 090 00	130 001 25	-4,911 25	0 00	0 00	-4 911 25	0 00
	30 Jan 02	-125 000 00	125 090 00	130 001 25	-4 911 25	0 00	0 00	-4 911 25	0 00
06 Nov 01 09 Nov 01	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8 375 10-1-30 CUSIP 780641AH9	-15 000 00	12 150 00	14 954 70	-2,804 70	0 00	0 00	-2 804 70	0 00
	18 Jan 01	-15 000 00	12 150 00	-14 954 70	-2 804 70	0 00	0 00	2 804 70	0 00
02 Jul 01 06 Jul 01	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8 375 10-1-30 CUSIP 780641AH9	-75 000 00	70,077 00	-74 773 50	-4,696 50	0 00	0 00	-4 696 50	0 00
	18 Jan 01	-75 000 00	70 077 00	74 773 50	-4 696 50	0 00	0 00	-4,696 50	0 00
02 Nov 01 15 Mar 02	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8 375 10-1-30 CUSIP 780641AH9	-20 000 00	16 000 00	19 939 60	0 00	3 939 60	0 00	0 00	-3 939 60
	18 Jan 01	20 000 00	16 000 00	-19 939 60	0 00	-3 939 60	0 00	0 00	-3 939 60
19 Nov 01 23 Nov 01	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8 375 10-1-30 CUSIP 780641AH9	-85 000 00	69,700 00	-81 105 51	-11 405 51	0 00	0 00	-11 405 51	0 00
	18 Jan 01	-35 000 00	28,700 00	-34 894 30	-6 194 30	0 00	0 00	-6 194 30	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Netherlands</b>									
	14 Jun 01	-50,000.00	41,000.00	-46,211.21	5,211.21	0.00	0.00	-5,211.21	0.00
02 Nov 01	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8 375 10-1-30 CUSIP 780641AH9	-80,000.00	63,200.00	-79,758.40	-16,558.40	0.00	0.00	-16,558.40	0.00
	18 Jan 01	-80,000.00	63,200.00	-79,758.40	16,558.40	0.00	0.00	-16,558.40	0.00
05 Nov 01	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8 375 10-1-30 CUSIP 780641AH9	-75,000.00	60,000.00	-74,773.50	-14,773.50	0.00	0.00	-14,773.50	0.00
	18 Jan 01	-75,000.00	60,000.00	-74,773.50	-14,773.50	0.00	0.00	-14,773.50	0.00
07 Nov 01	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 7/6/98 7 5 10-1-05 BEO CUSIP 780641AF3	-50,000.00	44,000.00	-46,325.20	-2,325.20	0.00	0.00	-2,325.20	0.00
	31 Aug 01	-15,000.00	13,200.00	-14,549.13	1,349.13	0.00	0.00	1,349.13	0.00
	31 Aug 01	-10,000.00	8,800.00	-9,664.38	-864.38	0.00	0.00	864.38	0.00
	04 Sep 01	-25,000.00	22,000.00	-22,111.69	-111.69	0.00	0.00	-111.69	0.00
09 Nov 01	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 7/6/98 7 5 10-1-05 BEO CUSIP 780641AF3	-35,000.00	30,975.00	-30,579.02	395.98	0.00	0.00	395.98	0.00
	04 Sep 01	-10,000.00	8,850.00	-8,461.27	388.73	0.00	0.00	388.73	0.00
	04 Sep 01	-25,000.00	22,125.00	-22,117.75	7.25	0.00	0.00	7.25	0.00
12 Jul 01	TELEFONICA EUROPE B V U S NT 8 25 DUE 09-15-2030 BEO CUSIP 879385AD4	-100,000.00	101,933.00	-103,665.00	-1,732.00	0.00	0.00	-1,732.00	0.00
	13 Dec 00	-100,000.00	101,933.00	-103,665.00	-1,732.00	0.00	0.00	-1,732.00	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>Netherlands</b>									
02 Jul 01	TELEFONICA EUROPE B V U S NT	-50 000 00	52,548 00	51 832 50	715 50	0 00	0 00	715 50	0 00
03 Jul 01	8 25 DUE 09-15-2030 BEO CUSIP 879385AD4								
13 Dec 00		-50 000 00	52 548 00	51 832 50	715 50	0 00	0 00	715 50	0 00
<b>Total Netherlands</b>			<b>1,125,468 75</b>	<b>-1,300,826 58</b>	<b>-87,552 22</b>	<b>-87,805 61</b>	<b>0 00</b>	<b>-87,552 22</b>	<b>-87,805 61</b>
<b>Panama</b>									
28 Jun 02	CARNIVAL CORP DEB DTD	-150 000 00	135,337 50	-129 161 65	6 175 85	0 00	0 00	6,175 85	0 00
03 Jul 02	01/15/1998 6 65 DUE 01 15-2028 BEO CUSIP 143658AH5								
09 Apr 02		-150,000 00	135,337 50	-129 161 65	6,175 85	0 00	0 00	6 175 85	0 00
29 Aug 01	PANAMA REP US\$ GLOBAL BDS DTD	-75 000 00	78,862 50	77 718 75	1 143 75	0 00	0 00	1,143 75	0 00
04 Sep 01	02/08/20019 625% DUE 02-08-2011 BEO CUSIP 698299AP9								
23 Aug 01		-75 000 00	78 862 50	-77 718 75	1 143 75	0 00	0 00	1 143 75	0 00
13 Dec 01	PANAMA REP US\$ GLOBAL BDS DTD	-75 000 00	77,137 50	-76 218 75	918 75	0 00	0 00	918 75	0 00
18 Dec 01	02/08/20019 625% DUE 02-08-2011 BEO CUSIP 698299AP9								
20 Jul 01		-75 000 00	77 137 50	76 218 75	918 75	0 00	0 00	918 75	0 00
<b>Total Panama</b>			<b>291,337 50</b>	<b>-283,099 15</b>	<b>8,238 35</b>	<b>0 00</b>	<b>0 00</b>	<b>8,238 35</b>	<b>0 00</b>
<b>United Kingdom</b>									
11 Jun 02	ABBAY NATL PLC SUB RESET CAP	-175 000 00	181,802 25	177 119 25	4 683 00	0 00	0 00	4 683 00	0 00
14 Jun 02	SECS PREP DUE 06-29-2049 REG CUSIP 002920AB2								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United Kingdom</b>									
	06 Mar 02	-175,000 00	181 802 25	-177 119 25	4 683 00	0 00	0 00	4 683 00	0 00
21 Jun 02	AMVESCAP PLC SR NT 6 6 DUE	200,000 00	211 176 00	-201 428 00	0 00	9 748 00	0 00	0 00	9 748 00
26 Jun 02	05-15-2005 BEO CUSIP 03235EAF7								
	04 Feb 99	-200,000 00	211 176 00	201,428 00	0 00	9,748 00	0 00	0 00	9 748 00
26 Nov 01	BRIT TELECOMMUNICATIONS P L C	-400,000 00	446 864 00	-414 469 00	32 395 00	0 00	0 00	32 395 00	0 00
29 Nov 01	NT 8 375 DUE 12-15-2010 BEO CUSIP 111021AD3								
	26 Jan 01	-350,000 00	391,006 00	-362 645 50	28 360 50	0 00	0 00	28,360 50	0 00
	29 Jan 01	50 000 00	55 858 00	-51 823 50	4 034 50	0 00	0 00	4 034 50	0 00
12 Oct 01	BRIT TELECOMMUNICATIONS P L C	-125 000 00	141,703 75	-135 586 25	6,117 50	0 00	0 00	6 117 50	0 00
17 Oct 01	NT 8 875 DUE 12-15-2030 BEO CUSIP 111021AE1								
	10 May 01	-125 000 00	141 703 75	-135 586 25	6,117 50	0 00	0 00	6 117 50	0 00
15 Aug 01	BRIT TELECOMMUNICATIONS P L C	-50,000 00	56 371 50	-54 234 50	2 137 00	0 00	0 00	2 137 00	0 00
20 Aug 01	NT 8 875 DUE 12-15-2030 BEO CUSIP 111021AE1								
	10 May 01	-50 000 00	56 371 50	-54 234 50	2 137 00	0 00	0 00	2 137 00	0 00
01 May 02	BRIT TELECOMMUNICATIONS P L C	-125,000 00	133,015 00	-135 492 50	-2,477 50	0 00	0 00	-2 477 50	0 00
06 May 02	NT STEP UP 12-15-2005 CUSIP 111021AC5								
	12 Oct 01	-125 000 00	133 015 00	-135 492 50	-2 477 50	0 00	0 00	-2 477 50	0 00
12 Jun 02	BRITISH SKY BROADC 8 2% BDS	-200,000 00	204 768 00	-189 844 08	0 00	14,923 92	0 00	0 00	14 923 92
17 Jun 02	15/7/09 USD EXCH' CUSIP 111013AD0								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United Kingdom</b>									
	21 Jun 00	200 000 00	204 768 00	189 844 08	0 00	14 923 92	0 00	0 00	14 923 92
28 Jun 02	BRITISH SKY BROADC 8 2% BDS	-210 000 00	206 472 00	-199 427 48	0 00	0 00	0 00	0 00	0 00
18 Jul 02	15/7/09 USD'EXCH' CUSIP 111013AD0		*Out of Balance*						
	21 Jun 00	-210 000 00	0 00	-199 427 48	0 00	0 00	0 00	0 00	0 00
05 Mar 02	COLT TELECOM GROUP PLC SR	-15 000 00	9 168 75	-13 209 99	0 00	-4 041 24	0 00	0 00	-4 041 24
21 Mar 02	DISC NT STEP UP 12-15-2006 CUSIP 196877AA2								
	11 Apr 00	-15 000 00	9,168 75	-13 209 99	0 00	-4 041 24	0 00	0 00	-4 041 24
05 Mar 02	COLT TELECOM GROUP PLC SR	-10 000 00	6 000 00	-8,806 65	0 00	-2 806 65	0 00	0 00	-2 806 65
12 Mar 02	DISC NT STEP UP 12-15-2006 CUSIP 196877AA2								
	11 Apr 00	-10 000 00	6 000 00	-8 806 65	0 00	2 806 65	0 00	0 00	-2 806 65
18 Oct 01	COLT TELECOM GROUP PLC SR	-15,000 00	11 550 00	-13 209 98	0 00	1 659 98	0 00	0 00	-1 659 98
23 Oct 01	DISC NT STEP UP 12-15-2006 CUSIP 196877AA2								
	11 Apr 00	-15,000 00	11 550 00	-13,209 98	0 00	-1 659 98	0 00	0 00	1 659 98
10 Oct 01	COLT TELECOM GROUP PLC SR	-50 000 00	37 500 00	-44,033 28	0 00	-6 533 28	0 00	0 00	-6 533 28
15 Oct 01	DISC NT STEP UP 12 15-2006 CUSIP 196877AA2								
	11 Apr 00	-50,000 00	37,500 00	-44,033 28	0 00	-6 533 28	0 00	0 00	-6 533 28
24 Oct 01	COLT TELECOM GROUP PLC SR	-10 000 00	7,700 00	-8 806 66	0 00	-1 106 66	0 00	0 00	-1 106 66
29 Oct 01	DISC NT STEP UP 12-15-2006 CUSIP 196877AA2								
	11 Apr 00	-10 000 00	7 700 00	-8 806 66	0 00	-1,106 66	0 00	0 00	-1,106 66

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United Kingdom</b>									
20 Nov 01 28 Nov 01	COLT TELECOM GROUP PLC SR DISC NT STEP UP 12-15-2006 CUSIP 196877AA2	-50 000 00	44 750 00	-44 033 28	0 00	716 72	0 00	0 00	716 72
	11 Apr 00	-50,000 00	44 750 00	-44 033 28	0 00	716 72	0 00	0 00	716 72
04 Mar 02 15 Mar 02	COLT TELECOM GROUP PLC SR DISC NT STEP UP 12 15-2006 CUSIP 196877AA2	-25,000 00	14 875 00	22,016 63	0 00	-7 141 63	0 00	0 00	7 141 63
	11 Apr 00	-25,000 00	14 875 00	-22 016 63	0 00	-7 141 63	0 00	0 00	7 141 63
22 Feb 02 27 Feb 02	ROYAL BK SCOTLAND GROUP PLC PLC 9 118 DUE 03-31-2049 BEO CUSIP 780097AE1	-200,000 00	233 636 00	-205 208 00	0 00	28 428 00	0 00	0 00	28,428 00
	30 Mar 00	-200 000 00	233 636 00	-205 208 00	0 00	28 428 00	0 00	0 00	28,428 00
02 Jul 01 06 Jul 01	STAGECOACH HLDGS PLC STAGECOACH HOLDINGSPLC CORP NT 8 625 DUE 11-15-2009 BEO CUSIP 85255BAA6	-50 000 00	48,161 50	-49 490 00	0 00	-1 328 50	0 00	0 00	1 328 50
	18 Feb 00	-50 000 00	48 161 50	-49 490 00	0 00	-1 328 50	0 00	0 00	-1 328 50
16 May 02 21 May 02	STAGECOACH HLDGS PLC STAGECOACH HOLDINGSPLC CORP NT 8 625 DUE 11-15-2009 BEO CUSIP 85255BAA6	-80 000 00	73,910 40	-79 184 00	0 00	-5 273 60	0 00	0 00	-5 273 60
	18 Feb 00	-80 000 00	73,910 40	-79 184 00	0 00	5 273 60	0 00	0 00	-5 273 60
09 May 02 14 May 02	STAGECOACH HLDGS PLC STAGECOACH HOLDINGSPLC CORP NT 8 625 DUE 11-15-2009 BEO CUSIP 85255BAA6	-75 000 00	70 125 00	-74 235 00	0 00	-4,110 00	0 00	0 00	-4,110 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United Kingdom</b>										
	18 Feb 00		-75 000 00	70 125 00	-74 235 00	0 00	-4 110 00	0 00	0 00	-4 110 00
<b>Total United Kingdom</b>				<b>2,139,549 15</b>	<b>-2,069,834 53</b>	<b>42,855 00</b>	<b>19,815 10</b>	<b>0 00</b>	<b>42,855 00</b>	<b>19,815 10</b>
<b>United States</b>										
11 Dec 01	##PVTPL SPRINT CAP CORP NT 144A		-550 000 00	544 665 00	-545 834 50	-847 00	-322 50	0 00	-847 00	-322 50
14 Dec 01	6 DUE 01-15-2007 BEO CUSIP 852060AL6									
	26 Nov 00		-375 000 00	371 362 50	-371 685 00	0 00	-322 50	0 00	0 00	322 50
	30 Oct 01		-175 000 00	173 302 50	174 149 50	-847 00	0 00	0 00	-847 00	0 00
17 Oct 01	#REORG MCLEODUSA INC 9 5 11/1/08		-125 000 00	31 875 00	-114 527 45	-82,652 45	0 00	0 00	-82 652 45	0 00
22 Oct 01	PLAN OFREORG 1548676 & 2546325 EFF 4/16/02 CUSIP 582266AL6									
	21 Dec 00		-25 000 00	6 375 00	-22 907 48	16 532 48	0 00	0 00	-16 532 48	0 00
	27 Dec 00		100,000 00	25 500 00	-91,619 97	66 119 97	0 00	0 00	-66,119 97	0 00
15 Oct 01	#REORG MCLEODUSA INC 9 5 11/1/08		-75 000 00	14 625 00	-71 276 66	-56 651 66	0 00	0 00	-56 651 66	0 00
18 Oct 01	PLAN OFREORG 1548676 & 2546325 EFF 4/16/02 CUSIP 582266AL6									
	21 Dec 00		75 000 00	14 625 00	-71 276 66	56,651 66	0 00	0 00	-56 651 66	0 00
24 Oct 01	#REORG/AMRESKO INC 9 875 3/15/05		-40,000 00	9 600 00	-22 200 00	0 00	12 600 00	0 00	0 00	-12,600 00
29 Oct 01	DESP SEC EFF 8/6/02 CUSIP 031909AE4									
	21 Oct 98		-40,000 00	9 600 00	-22 200 00	0 00	-12,600 00	0 00	0 00	12 600 00
22 Jan 02	#REORG/AMRESKO INC 9 875 3/15/05		-160 000 00	40 000 00	-88,800 00	0 00	-48 800 00	0 00	0 00	-48 800 00
30 Jan 02	DESP SEC EFF 8/6/02 CUSIP 031909AE4									



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	21 Oct 98	-160,000 00	40,000 00	-88 800 00	0 00	-48,800 00	0 00	0 00	-48 800 00
16 Jul 01	#REORG/NEXTLINK COMMUN INCSR DISC 10 75 11/15/08 REORG XO	-50,000 00	13 500 00	-24 750 00	-11 250 00	0 00	0 00	-11 250 00	0 00
19 Jul 01	2001249 ESC 5333H9J4 CUSIP 65333HAJ2								
	23 May 01	-50,000 00	13 500 00	-24,750 00	-11 250 00	0 00	0 00	-11 250 00	0 00
18 Jul 01	#REORG/WILLIAMS COMMUNICATIONS GROUP 11 7	-200 000 00	81,000 00	199,250 00	-118 250 00	0 00	0 00	-118,250 00	0 00
23 Jul 01	8/1/08 DESP SEC EFF 10/25/02 CUSIP 969455AD6								
	03 Aug 00	-150,000 00	60 750 00	-150 000 00	-89 250 00	0 00	0 00	-89 250 00	0 00
	19 Sep 00	-50 000 00	20 250 00	-49 250 00	-29 000 00	0 00	0 00	-29 000 00	0 00
27 Nov 01	1ST UN CORP NT DTD 11/05/1999	-350 000 00	372 211 00	-346 329 35	0 00	25 881 65	0 00	0 00	25 881 65
30 Nov 01	6 95 DUE 11-01-2004 BEO CUSIP 337358DD4								
	22 Dec 99	-350 000 00	372 211 00	-346 329 35	0 00	25 881 65	0 00	0 00	25 881 65
28 Jun 02	6 FLAGS INC SR NT 9 5 DUE	-75 000 00	76 125 00	-77,062 50	0 00	0 00	0 00	0 00	0 00
16 Jul 02	02-01-2009/02-01-2005 REG CUSIP 83001PABS		"Out of Balance"						
	17 Jan 02	-75 000 00	0 00	-77,062 50	0 00	0 00	0 00	0 00	0 00
27 Mar 02	6 FLAGS INC SR NT 9 5 DUE	-35 000 00	36 750 00	35,962 50	787 50	0 00	0 00	787 50	0 00
02 Apr 02	02-01-2009/02-01-2005 REG CUSIP 83001PABS								
	17 Jan 02	-35,000 00	36 750 00	-35 962 50	787 50	0 00	0 00	787 50	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
06 Nov 01 09 Nov 01	ADELPHIA COMMUNICATIONS CORP 10 875 DUE 10-01-2010 BEO BD IN DEFAULT CUSIP 006848BF1	-150 000 00	143 625 00	-148 864 50	0 00	-5 239 50	0 00	0 00	5 239 50
	15 Sep 00	-150 000 00	143 625 00	-148 864 50	0 00	-5 239 50	0 00	0 00	5 239 50
03 Apr 02 08 Apr 02	ADELPHIA COMMUNICATIONS CORP SER B 9 25 SR NT DUE 10-01-2002 BEO IN DEFAULTED CUSIP 006848AS4	-30 000 00	28 050 00	-30 300 00	-2 250 00	0 00	0 00	-2 250 00	0 00
	15 Aug 01	-30 000 00	28,050 00	30 300 00	-2 250 00	0 00	0 00	-2 250 00	0 00
03 Apr 02 08 Apr 02	ADELPHIA COMMUNICATIONS CORP SER B 9 25 SR NT DUE 10-01-2002 BEO IN DEFAULTED CUSIP 006848AS4	-20,000 00	18 900 00	20 200 00	-1,300 00	0 00	0 00	-1 300 00	0 00
	15 Aug 01	-20,000 00	18 900 00	-20,200 00	-1 300 00	0 00	0 00	-1 300 00	0 00
05 Apr 02 10 Apr 02	ADELPHIA COMMUNICATIONS CORP SR NT 8 125DUE 07-15-2003 BEO BD IN DEFAULT CUSIP 006848AW5	-175,000 00	164 500 00	-173 364 94	0 00	-8 864 94	0 00	0 00	-8 864 94
	01 Oct 99	-175 000 00	164 500 00	-173 364 94	0 00	-8 864 94	0 00	0 00	-8 864 94
17 Apr 02 22 Apr 02	AES CORP 8 875 DUE 02-15-2011/02-09-2001BEO CUSIP 00130HAU9	-25 000 00	20 375 00	-25 000 00	0 00	-4 625 00	0 00	0 00	-4 625 00
	06 Feb 01	-25,000 00	20 375 00	-25 000 00	0 00	-4 625 00	0 00	0 00	-4 625 00
19 Oct 01 24 Oct 01	AES CORP 8 875 DUE 02-15-2011/02-09-2001BEO CUSIP 00130HAU9	-125 000 00	114 218 75	-125 000 00	-10 781 25	0 00	0 00	10 781 25	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	06 Feb 01	-125 000 00	114 218 75	125,000 00	-10 781 25	0 00	0 00	-10 781 25	0 00
17 Apr 02	AES CORP 8 875 DUE	-50 000 00	40 750 00	-50 000 00	0 00	9,250 00	0 00	0 00	-9,250 00
19 Apr 02	02-15-2011/02-09-2001BEO CUSIP 00130HAU9								
	06 Feb 01	-50 000 00	40 750 00	-50 000 00	0 00	9,250 00	0 00	0 00	9 250 00
28 Jun 02	AES CORP 8 875 DUE	210,000 00	127 050 00	-208,818 75	0 00	-81 768 75	0 00	0 00	-81,768 75
18 Jul 02	02-15-2011/02-09-2001BEO CUSIP 00130HAU9								
	27 Apr 01	-85 000 00	51 425 00	-85 850 00	0 00	-34 425 00	0 00	0 00	-34 425 00
	15 Jun 01	-125 000 00	75 625 00	-122 968 75	0 00	-47 343 75	0 00	0 00	-47 343 75
26 Nov 01	AHOLD FIN U S A INC GTD NT DTD	-100 000 00	110 662 00	-100 329 00	0 00	10 333 00	0 00	0 00	10 333 00
29 Nov 01	07/20/2000 8 25 DUE 07 15-2010 BEO CUSIP 008685AC3								
	19 Jul 00	100 000 00	110 662 00	-100 329 00	0 00	10 333 00	0 00	0 00	10,333 00
17 May 02	AHOLD FIN U S A INC GTD NT DTD	-200,000 00	221 202 00	-223 598 00	-2 396 00	0 00	0 00	-2,396 00	0 00
22 May 02	07/20/2000 8 25 DUE 07-15-2010 BEO CUSIP 008685AC3								
	12 Dec 01	-200 000 00	221,202 00	-223,598 00	-2 396 00	0 00	0 00	-2 396 00	0 00
02 Jul 01	AHOLD FIN U S A INC GTD NT DTD	-100 000 00	107,721 00	-100 329 00	7 392 00	0 00	0 00	7 392 00	0 00
03 Jul 01	07/20/2000 8 25 DUE 07-15-2010 BEO CUSIP 008685AC3								
	19 Jul 00	-100 000 00	107,721 00	-100 329 00	7 392 00	0 00	0 00	7,392 00	0 00
26 Nov 01	AHOLD FIN U S A INC NT 6 25 DUE	-250 000 00	245 385 00	238,834 69	0 00	6 550 31	0 00	0 00	6 550 31
29 Nov 01	05-01-2009/04-30-2009 BEO CUSIP 008685AA7								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	09 Jul 99	-250 000 00	245 385 00	-238 834 69	0 00	6 550 31	0 00	0 00	6 550 31
27 Mar 02 02 Apr 02	AHOLD FIN U S A INC NT 8 875 DUE 05-01-2029 BEO CUSIP 008685AB5	-325,000 00	305,350 50	-282,329 32	0 00	23,021 18	0 00	0 00	23 021 18
	13 Dec 00	-325 000 00	305,350 50	-282 329 32	0 00	23 021 18	0 00	0 00	23 021 18
18 Mar 02 21 Mar 02	ALBERTSONS INC ALBERTSON'S INC 7 5 DUE 02-15-2011 BEO CUSIP 013104AJ3	-100 000 00	105 555 00	-101,857 00	3,698 00	0 00	0 00	3,698 00	0 00
	24 Apr 01	-100 000 00	105 555 00	101,857 00	3 698 00	0 00	0 00	3 698 00	0 00
18 Mar 02 21 Mar 02	ALBERTSONS INC ALBERTSON'S INC 8 DUE 05-01-2031 BEO CUSIP 013104AL8	-150 000 00	160 206 00	149,914 50	10 291 50	0 00	0 00	10 291 50	0 00
	26 Apr 01	-150 000 00	160 206 00	-149,914 50	10,291 50	0 00	0 00	10 291 50	0 00
22 Oct 01 25 Oct 01	ALLIED WASTE N AMER INC SR NT 7 375 DUE 01-01-2004 BEO CUSIP 01958XAK3	-50,000 00	49 750 00	-50 125 00	-375 00	0 00	0 00	-375 00	0 00
	04 May 01	-50 000 00	49 750 00	-50 125 00	-375 00	0 00	0 00	375 00	0 00
28 Jun 02 18 Jul 02	ALLIED WASTE N AMER INC SP NT 7 375 DUE 01-01-2004 BEO CUSIP 01958XAK3	350 000 00	339 500 00	-349 343 75	0 00	0 00	0 00	0 00	0 00
									*Out of Balance*
	04 May 01	-125 000 00	0 00	-125,312 50	0 00	0 00	0 00	0 00	0 00
	19 Jun 01	-100 000 00	0 00	-99 500 00	0 00	0 00	0 00	0 00	0 00
	26 Nov 01	-125 000 00	0 00	-124 531 25	0 00	0 00	0 00	0 00	0 00
28 Jun 02 18 Jul 02	ALLIED WASTE N AMER INC SR SUB NT 10 DUE 08-01-2009/08-01-2004 BEO PUT CUSIP 01958XAQ0	-100 000 00	98 750 00	-97 513 51	1 236 49	0 00	0 00	1 236 49	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	26 Jun 02	-100,000 00	98 750 00	-97 513 51	1 236 49	0 00	0 00	1 236 49	0 00
28 Jun 02	AMER STD INC 7 375 SR NT DUE	-45,000 00	45 450 00	-46,350 00	-900 00	0 00	0 00	-900 00	0 00
18 Jul 02	02-01-2008 BEO CUSIP 029717AC9								
	18 Jun 02	-45,000 00	45 450 00	-46 350 00	-900 00	0 00	0 00	-900 00	0 00
28 Jun 02	AMERISOURCEBERGEN CORP SR	-130 000 00	133 900 00	-132,125 00	1 775 00	0 00	0 00	1 775 00	0 00
18 Jul 02	NT 8 125 DUE 09-01-2008 BEO CUSIP 03073QAB4								
	09 Aug 01	-80 000 00	82 400 00	-80 000 00	2 400 00	0 00	0 00	2 400 00	0 00
	20 Jun 02	-50 000 00	51 500 00	-52 125 00	-625 00	0 00	0 00	-625 00	0 00
06 Nov 01	AMERISTAR CASINOS INC SR SUB	-50 000 00	53,250 00	-51 375 00	1 875 00	0 00	0 00	1 875 00	0 00
09 Nov 01	NT DTD 02/02/2001 10 75 DUE 02-15-2009 BEO CUSIP 03070QAF8								
	16 Mar 01	-50 000 00	53 250 00	-51,375 00	1 875 00	0 00	0 00	1 875 00	0 00
18 Oct 01	AMERISTAR CASINOS INC SR SUB	-125 000 00	130 937 50	-123 347 50	7 590 00	0 00	0 00	7 590 00	0 00
15 Nov 01	NT DTD 02/02/2001 10 75 DUE 02-15-2009 BEO CUSIP 03070QAF8								
	16 Mar 01	-125 000 00	130,937 50	-123 347 50	7 590 00	0 00	0 00	7 590 00	0 00
22 Jan 02	AMRESCO INC 10 DUE 03-15-2004	-200 000 00	49 000 00	-200 750 00	0 00	-151 750 00	0 00	0 00	-151 750 00
25 Jan 02	REG CUSIP 031909AD6								
	07 Mar 97	-200 000 00	49 000 00	200,750 00	0 00	-151 750 00	0 00	0 00	-151 750 00
03 Jan 02	AMRESCO INC 10 DUE 03-15-2004	-125,000 00	33,750 00	-125,468 75	0 00	91,718 75	0 00	0 00	-91 718 75
08 Jan 02	REG CUSIP 031909AD6								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	07 Mar 97	-125 000 00	33 750 00	-125,468 75	0 00	-91 718 75	0 00	0 00	-91 718 75
03 Oct 01	AMRESKO INC 10 DUE 03-15-2004	-50 000 00	13 000 00	-50,187 50	0 00	-37 187 50	0 00	0 00	-37 187 50
09 Oct 01	REG CUSIP 031909AD6								
	07 Mar 97	-50 000 00	13 000 00	-50 187 50	0 00	-37 187 50	0 00	0 00	-37,187 50
05 Nov 01	ANCHOR GAMING SR SUB NT 9 875	-75 000 00	81 375 00	-74 491 20	0 00	6,883 80	0 00	0 00	6 883 80
08 Nov 01	DUE 10-15-2008/10-15-2002 BEO CUSIP 033037AC6								
	11 Oct 00	-75 000 00	81 375 00	-74,491 20	0 00	6 883 80	0 00	0 00	6 883 80
21 Mar 02	ANHEUSER BUSCH COS INC 7 55	-50 000 00	55 497 00	-50 136 50	0 00	5 360 50	0 00	0 00	5 360 50
26 Mar 02	DUE 10-01-2030 BEO CUSIP 035229CF8								
	03 Oct 00	-50 000 00	55 497 00	-50 136 50	0 00	5 360 50	0 00	0 00	5 360 50
11 Mar 02	AOL TIME WARNER 7 625% BDS	-250 000 00	255 570 00	-256 710 00	1 140 00	0 00	0 00	-1 140 00	0 00
14 Mar 02	15/4/31 USD1000 CUSIP 00184AAC9								
	07 Feb 02	-250 000 00	255 570 00	-256 710 00	-1 140 00	0 00	0 00	-1 140 00	0 00
09 Oct 01	AOL TIME WARNER INC 6 75 DUE	-200 000 00	203 672 00	-196 708 00	6 964 00	0 00	0 00	6 964 00	0 00
12 Oct 01	04-15-2011/04-19-2001 BEO CUSIP 00184AAB1								
	16 May 01	-200 000 00	203 672 00	-196 708 00	6 964 00	0 00	0 00	6 964 00	0 00
04 Jun 02	AOL TIME WARNER INC DEB DTD	-100 000 00	95 644 00	-99 376 00	3,732 00	0 00	0 00	-3,732 00	0 00
07 Jun 02	04/08/2002 7 7 DUE 05-01-2032 BEO CUSIP 00184AAG0								
	03 Apr 02	-100,000 00	95,644 00	-99,376 00	-3 732 00	0 00	0 00	-3 732 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
13 Jun 02	AOL TIME WARNER INC DEB DTD	-150 000 00	140 442 00	-149,064 00	-8 622 00	0 00	0 00	-8 622 00	0 00
18 Jun 02	04/08/2002 7 7 DUE 05-01-2032 BEO CUSIP 00184AAG0								
	03 Apr 02	-150 000 00	140 442 00	-149 064 00	8 622 00	0 00	0 00	-8,622 00	0 00
30 Oct 01	ARGOSY GAMING CO SR SUB NT	-90 000 00	99,225 00	-95 400 00	3 825 00	0 00	0 00	3,825 00	0 00
02 Nov 01	10 75 DUE 06-01-2009/06-01-2004 BEO PUT CUSIP 040228AG3								
	01 Feb 01	-90 000 00	99,225 00	95 400 00	3 825 00	0 00	0 00	3 825 00	0 00
28 Jun 02	ARGOSY GAMING CO SR SUB NT	-35 000 00	37 712 50	-37 475 00	62 50	175 00	0 00	62 50	175 00
18 Jul 02	10 75 DUE 06-01-2009/06-01 2004 BEO PUT CUSIP 040228AG3								
	01 Feb 01	10 000 00	10 775 00	-10 600 00	0 00	175 00	0 00	0 00	175 00
	17 Sep 01	-25 000 00	26 937 50	-26 875 00	62 50	0 00	0 00	62 50	0 00
09 Oct 01	AT&T WIRELESS SVCS INC SR NT	-175,000 00	185 767 75	-175,402 50	10 365 25	0 00	0 00	10 365 25	0 00
12 Oct 01	7 875 DUE 03-01-2011/02-28-2011 BEO CUSIP 00209AAE6								
	16 May 01	-175,000 00	185 767 75	-175 402 50	10 365 25	0 00	0 00	10 365 25	0 00
10 Oct 01	AT&T WIRELESS SVCS INC SR NT	-225 000 00	236 455 00	225,516 75	12 936 25	0 00	0 00	12,936 25	0 00
15 Oct 01	7 875 DUE 03-01 2011/02-28-2011 BEO CUSIP 00209AAE6								
	14 Mar 01	-125 000 00	132 475 00	-125 288 75	7 186 25	0 00	0 00	7 186 25	0 00
	16 May 01	-100 000 00	105,980 00	-100 230 00	5 750 00	0 00	0 00	5 750 00	0 00
02 May 02	AVALON BAY CMNTYS INC 6 5 SR NT	-25 000 00	25 731 50	25 426 50	0 00	305 00	0 00	0 00	305 00
07 May 02	DUE 07-15-2003 BEO CUSIP 053373AAA								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	06 Apr 01	-25 000 00	25 731 50	-25 426 50	0 00	305 00	0 00	0 00	305 00
02 May 02	AVALON PPTYS INC 6 625 NTS DUE	-400 000 00	414 356 00	-402 249 50	-73 50	12,180 00	0 00	-73 50	12 180 00
07 May 02	01-15-2005 BEO CUSIP 053469AD4								
	21 Feb 01	-350,000 00	362 561 50	-350 381 50	0 00	12 180 00	0 00	0 00	12 180 00
	24 Jan 02	-50 000 00	51 794 50	-51 868 00	73 50	0 00	0 00	-73 50	0 00
02 May 02	AVALONBAY CMNTYS INC MTN	-100 000 00	99 679 00	-99 149 00	530 00	0 00	0 00	530 00	0 00
07 May 02	BOOTRANCHE # TR00005 6 625								
	9-15-2011 BEO CUSIP 05348EAE9								
	05 Sep 01	-100,000 00	99 679 00	-99,149 00	530 00	0 00	0 00	530 00	0 00
25 Feb 02	BOEING CAP CORP SR NT 5 75 DUE	-175 000 00	177 721 25	-174 648 25	3 073 00	0 00	0 00	3 073 00	0 00
28 Feb 02	02-15-2007 BEO CUSIP 097014AF1								
	02 Nov 01	175 000 00	177 721 25	-174 648 25	3 073 00	0 00	0 00	3 073 00	0 00
26 Nov 01	BROWNING FERRIS INDS INC NT	-125 000 00	123 750 00	-122 380 63	0 00	1,369 37	0 00	0 00	1,369 37
29 Nov 01	DTD 01/17/1996 8 1 DUE								
	01-15-2003 REG CUSIP 115885AJ4								
	10 Mar 99	-125 000 00	123 750 00	-122,380 63	0 00	1 369 37	0 00	0 00	1 369 37
02 Aug 01	BUCKEYE CELLULOSE CORP 8 5 SR	-40,000 00	40 200 00	-39 361 35	838 65	0 00	0 00	838 65	0 00
07 Aug 01	SUB NT DUE12-15-2005/00 CUSIP								
	11815HAB0								
	30 Jan 01	-40 000 00	40,200 00	-39 361 35	838 65	0 00	0 00	838 65	0 00
31 Jul 01	BUCKEYE CELLULOSE CORP 8 5 SR	-50 000 00	50,250 00	-48 998 01	1 251 99	0 00	0 00	1 251 99	0 00
03 Aug 01	SUB NT DUE12-15-2005/00 CUSIP								
	11815HAB0								
	10 Jan 01	-15 000 00	15 075 00	-14 557 89	517 11	0 00	0 00	517 11	0 00



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	30 Jan 01	-35,000.00	35,175.00	-34,440.12	734.88	0.00	0.00	734.88	0.00
18 Oct 01	BUCKEYE TECHNOLOGIES INC SR	-100,000.00	85,500.00	-92,397.16	-6,897.16	0.00	0.00	-6,897.16	0.00
23 Oct 01	SUB NT 8 DUE 10-15-2010/10-15-2003 BEO CUSIP 118255AB4								
	30 Jan 01	100,000.00	85,500.00	-92,397.16	6,897.16	0.00	0.00	-6,897.16	0.00
08 Aug 01	BUCKEYE TECHNOLOGIES INC SR	-25,000.00	23,687.50	-23,070.50	617.00	0.00	0.00	617.00	0.00
13 Aug 01	SUB NT 8 DUE 10-15-2010/10-15-2003 BEO CUSIP 118255AB4								
	30 Jan 01	-25,000.00	23,687.50	-23,070.50	617.00	0.00	0.00	617.00	0.00
23 Apr 02	CALPINE CORP 8 5 DUE 02-15-2011	-75,000.00	63,000.00	-66,174.50	3,174.50	0.00	0.00	-3,174.50	0.00
26 Apr 02	BEO CUSIP 131347AW6								
	16 Jan 02	-75,000.00	63,000.00	-66,174.50	3,174.50	0.00	0.00	-3,174.50	0.00
28 Nov 01	CALPINE CORP 8 5 DUE 02-15-2011	-50,000.00	48,939.50	-49,884.00	-944.50	0.00	0.00	-944.50	0.00
03 Dec 01	BEO CUSIP 131347AW6								
	08 Feb 01	-50,000.00	48,939.50	-49,884.00	-944.50	0.00	0.00	-944.50	0.00
09 Oct 01	CBS CORP SR NT 7 15 DUE	-375,000.00	400,286.25	-367,479.85	0.00	32,806.40	0.00	0.00	32,806.40
10 Oct 01	05-20-2005 BEO CUSIP 12490KAB3								
	16 Feb 00	-375,000.00	400,286.25	-367,479.85	0.00	32,806.40	0.00	0.00	32,806.40
01 Nov 01	CHARTER COMM HLDGS	-125,000.00	117,656.25	-120,895.13	0.00	3,238.88	0.00	0.00	-3,238.88
06 Nov 01	LLC/CHARTER COMM HLDGS CAP CORP SRNT 8 25 DUE 4-1-07 BEO CUSIP 16117PAD2								
	02 Jun 99	-75,000.00	70,593.75	-72,454.59	0.00	-1,860.84	0.00	0.00	-1,860.84

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	15 Jun 99	-50 000 00	47 082 50	-48 440 54	0 00	1,378 04	0 00	0 00	-1,378 04
06 Jun 02 11 Jun 02	CHARTER COMM HLDGS LLC/CHARTER COMM HLDGS CAP CORP SRNT 8 25 DUE 4-1-07 BEO CUSIP 16117PAD2	-75 000 00	65 250 00	72 841 65	0 00	-7,591 65	0 00	0 00	-7,591 65
	15 Jun 99	-75 000 00	65 250 00	-72 841 65	0 00	-7 591 65	0 00	0 00	-7,591 65
06 Jun 02 11 Jun 02	CHARTER COMM HLDGS LLC/CHARTER COMM HLDGCAP CORP SR DISC NT STEP 1-15-10/1-15-05 CUSIP 16117PAM2	-225 000 00	147 375 00	-137 671 82	0 00	9 703 18	0 00	0 00	9 703 18
	06 Jan 00	-225 000 00	147 375 00	137 671 82	0 00	9 703 18	0 00	0 00	9 703 18
04 Jun 02 07 Jun 02	CIT GROUP HOLDINGS 7 375 DUE 04-02-2007 BEO CUSIP 125581AA6	-30 000 00	30 438 00	30 364 20	73 80	0 00	0 00	73 80	0 00
	20 May 02	-30 000 00	30 438 00	30 364 20	73 80	0 00	0 00	73 80	0 00
11 Jun 02 14 Jun 02	CIT GROUP HOLDINGS 7 375 DUE 04-02-2007 BEO CUSIP 125581AA6	-40,000 00	37 300 00	-40 651 40	-3 351 40	0 00	0 00	3 351 40	0 00
	20 May 02	10,000 00	9 325 00	-10 121 40	-796 40	0 00	0 00	-796 40	0 00
	22 May 02	-25 000 00	23 312 50	-25 444 50	-2 132 00	0 00	0 00	-2 132 00	0 00
	03 Jun 02	-5 000 00	4 662 50	5 085 50	-423 00	0 00	0 00	-423 00	0 00
22 Apr 02 25 Apr 02	CIT GROUP HOLDINGS 7 375 DUE 04-02-2007 BEO CUSIP 125581AA6	-50,000 00	52,045 00	-49 901 00	2 144 00	0 00	0 00	2 144 00	0 00
	26 Mar 02	-50,000 00	52 045 00	-49 901 00	2 144 00	0 00	0 00	2,144 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
25 Jun 02	CIT GROUP HOLDINGS 7 375	-55 000 00	55,550 00	55 940 50	390 50	0 00	0 00	390 50	0 00
28 Jun 02	DUE 04-02 2007 BEO CUSIP 125581AA6								
	03 Jun 02	-55 000 00	55 550 00	-55 940 50	-390 50	0 00	0 00	390 50	0 00
02 Apr 02	CIT GROUP SR NT 7 75 DUE	-5 000 00	5,040 60	-4 952 85	87 75	0 00	0 00	87 75	0 00
05 Apr 02	04-02-2012 BEO CUSIP 125581AB4								
	26 Mar 02	-5,000 00	5,040 60	-4 952 85	87 75	0 00	0 00	87 75	0 00
22 Apr 02	CIT GROUP SR NT 7 75 DUE	-70,000 00	73,279 50	-69 339 90	3 939 60	0 00	0 00	3,939 60	0 00
25 Apr 02	04-02-2012 BEO CUSIP 125581AB4								
	26 Mar 02	-70 000 00	73 279 50	-69,339 90	3 939 60	0 00	0 00	3 939 60	0 00
16 Jan 02	CITIGROUP INC SUB NT 7 25 DUE	-350 000 00	380 114 00	372 956 50	7 157 50	0 00	0 00	7 157 50	0 00
22 Jan 02	10-01-2010BEO CUSIP 172967AZ4								
	10 Dec 01	-350,000 00	380 114 00	372 956 50	7 157 50	0 00	0 00	7,157 50	0 00
14 Jan 02	CITIGROUP INC SUB NT 7 25 DUE	-275 000 00	297,778 25	293 037 25	4,741 00	0 00	0 00	4 741 00	0 00
17 Jan 02	10-01-2010BEO CUSIP 172967AZ4								
	10 Dec 01	-275,000 00	297 778 25	293 037 25	4,741 00	0 00	0 00	4 741 00	0 00
27 Jun 02	CLEAR CHANNEL COMMUNICATIONS	-75 000 00	76 108 50	74 956 50	0 00	1 152 00	0 00	0 00	1 152 00
02 Jul 02	INC 7 875 DUE 06-15-2005 BEO CUSIP 184502AG7								
	14 Jun 00	-75 000 00	76 108 50	74 956 50	0 00	1 152 00	0 00	0 00	1,152 00
15 May 02	CMS ENERGY CORP 8 125 SR NT	-150,000 00	150 000 00	151,125 00	-875 00	-250 00	0 00	-875 00	-250 00
15 May 02	DUE 05-15-2002 CUSIP 125896AA8								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	20 Mar 01	-50 000 00	50 000 00	-50 250 00	0 00	250 00	0 00	0 00	-250 00
	17 Aug 01	-100 000 00	100,000 00	-100 875 00	-875 00	0 00	0 00	875 00	0 00
04 Dec 01	COASTAL CORP NT DTD 06/16/2000	-300 000 00	305,349 00	-298,539 00	0 00	6 810 00	0 00	0 00	6 810 00
07 Dec 01	7 75 DUE 06-15-2010 BE0 CUSIP 190441BC8								
	14 Jun 00	-300 000 00	305 349 00	298 539 00	0 00	6 810 00	0 00	0 00	6 810 00
07 Dec 01	COASTAL CORP NT DTD 06/16/2000	-175,000 00	172 007 50	-174 147 75	0 00	-2 140 25	0 00	0 00	-2 140 25
12 Dec 01	7 75 DUE 06-15-2010 BE0 CUSIP 190441BC8								
	14 Jun 00	-175 000 00	172,007 50	-174 147 75	0 00	-2 140 25	0 00	0 00	-2 140 25
09 Oct 01	COASTAL CORP NT DTD 06/16/2000	-475,000 00	500,141 75	-472 686 75	0 00	27 455 00	0 00	0 00	27,455 00
10 Oct 01	7 75 DUE 06-15-2010 BE0 CUSIP 190441BC8								
	14 Jun 00	-475 000 00	500 141 75	-472 686 75	0 00	27,455 00	0 00	0 00	27 455 00
20 Mar 02	COCA COLA ENTERPRISES 8 50 NT	-125 000 00	144 220 00	-142 010 00	2 210 00	0 00	0 00	2 210 00	0 00
25 Mar 02	DUE 2 1 2022 REG CUSIP 191219AP9								
	18 Sep 01	-125 000 00	144 220 00	142 010 00	2 210 00	0 00	0 00	2 210 00	0 00
20 Mar 02	COCA COLA ENTERPRISES INC 6 75	-400 000 00	379 964 00	378 344 00	1 620 00	0 00	0 00	1 620 00	0 00
25 Mar 02	DUE 01 15-2038 REG CUSIP 191219BC7								
	18 Jun 01	225,000 00	213,729 75	212 172 75	1 557 00	0 00	0 00	1 557 00	0 00
	28 Jun 01	175 000 00	166 234 25	-166 171 25	63 00	0 00	0 00	63 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
27 Aug 01 30 Aug 01	COMPAQ COMPUTER CORP NT 7 65 DUE 08-01 2005 BEO CUSIP 204493AH3	-125 000 00	129 841 25	-124 761 25	0 00	5 080 00	0 00	0 00	5 080 00
	01 Aug 00	-125 000 00	129 841 25	124 761 25	0 00	5 080 00	0 00	0 00	5 080 00
04 Sep 01 07 Sep 01	COMPAQ COMPUTER CORP NT 7 65 DUE 08-01-2005 BEO CUSIP 204493AH3	-175 000 00	183 753 50	-174 665 75	0 00	9 087 75	0 00	0 00	9 087 75
	01 Aug 00	-175 000 00	183 753 50	174 665 75	0 00	9 087 75	0 00	0 00	9 087 75
17 Jul 01 20 Jul 01	CONCENTRIC NETWORK CORP DEL 12 75 DUE 12-15-2007/12 15-2002 REG CUSIP 20589RAC1	-25 000 00	6 250 00	-22 292 97	16 042 97	0 00	0 00	-16 042 97	0 00
	05 Jan 01	-25 000 00	6 250 00	-22 292 97	-16 042 97	0 00	0 00	-16 042 97	0 00
19 Jul 01 24 Jul 01	CONCENTRIC NETWORK CORP DEL 12 75 DUE 12 15-2007/12-15-2002 REG CUSIP 20589RAC1	-75 000 00	19 125 00	-67 304 72	-48 179 72	0 00	0 00	-48 179 72	0 00
	05 Jan 01	-75 000 00	19 125 00	-67 304 72	-48 179 72	0 00	0 00	-48 179 72	0 00
23 Oct 01 26 Oct 01	CONMED CORP 9 DUE 03-15-2008/03-15-2003 REG CUSIP 207410AB7	-50 000 00	50 500 00	-50 000 00	0 00	500 00	0 00	0 00	500 00
	26 Feb 98	-50 000 00	50 500 00	-50 000 00	0 00	500 00	0 00	0 00	500 00
28 Jun 02 18 Jul 02	CONMED CORP 9 DUE 03-15-2008/03-15-2003 REG CUSIP 207410AB7	-100 000 00	103 250 00	-96 015 49	0 00	0 00	0 00	0 00	0 00
	26 Feb 98	-50 000 00	0 00	-50 000 00	0 00	0 00	0 00	0 00	0 00
	08 Oct 99	-50 000 00	0 00	-46 015 49	0 00	0 00	0 00	0 00	0 00

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Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Realized gain/loss
------------	----------------------	-------------	------------------	------------	----------	------	------------	-----------	--------	--------------------

### Sales

### Fixed income

### Corporate bonds

### United States

27 Sep 01	CONSECO INC 9 DUE 10-15-2006/10-21 1999 BEC CUSIP 208464AP8	02 Oct 01	10-15-2006/10-21 1999 BEC CUSIP 208464AP8	196 562 50	-250 000 00	-211 254 28	14 691 78	0 00	0 00	-14 691 78
17 Jan 01	CONSECO INC 9 DUE	17 Jan 01		78 625 00	-100 000 00	84 577 05	-5 952 05	0 00	0 00	-5 952 05
19 Jan 01	CONSECO INC 9 DUE	19 Jan 01		117 937 50	-150,000 00	126 677 23	-8 739 73	0 00	0 00	-8 739 73
31 Oct 01	CONSECO INC MEDIUM TERM SR NTS BOOK ENTRY 6 8 DUE 06-15-2005 CUSIP 20846NAB1	05 Nov 01	06-15-2005 CUSIP 20846NAB1	42 000 00	-105 000 00	-84 768 25	-42,768 25	0 00	0 00	-42 768 25
10 Jan 01	CONSECO INC NT 8 75 DUE	10 Jan 01		10 780 00	-20 000 00	-16 417 98	-5 637 98	0 00	0 00	-5 637 98
10 Oct 01	CONSECO INC NT 8 75 DUE 02-09-2004/02-08-2004 BEC BD IN DEFAULT CUSIP 208464AS6	15 Oct 01	02-09-2004/02-08-2004 BEC BD IN DEFAULT CUSIP 208464AS6	43 500 00	-75 000 00	-67 488 17	-23 988 17	0 00	0 00	-23 988 17
24 Jan 01	CONSECO INC NT 8 75 DUE	24 Jan 01		43 500 00	-75 000 00	-67 488 17	-23,988 17	0 00	0 00	-23 988 17
11 Jan 02	COX RADIO INC COX RADIO SRNT 6 6250000 200602:15 200102:15 6 625 2-15-06 BEC CUSIP 224051AG7	16 Jan 02	6 6250000 200602:15 200102:15 6 625 2-15-06 BEC CUSIP 224051AG7	305 487 00	-300 000 00	305 487 00	6 054 00	0 00	0 00	6 054 00
12 Feb 01	CONSECO INC NT 8 75 DUE	12 Feb 01		305 487 00	300 000 00	299 433 00	6 054 00	0 00	0 00	6 054 00
03 Dec 01	CRESCENT REAL ESTATE QUITIES LTD PARTNERSHIP 7 NT DUE 09-15-2002 BEC CUSIP 22575PAE3	06 Dec 01	09-15-2002 BEC CUSIP 22575PAE3	49 750 00	50 000 00	-50 000 00	250 00	0 00	0 00	250 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	14 Aug 01	-50,000.00	49,750.00	-50,000.00	-250.00	0.00	0.00	-250.00	0.00
19 Dec 01	CRESCENT REAL ESTATE QUITIES LTD PARTNERSHIP 7 NT DUE 09-15-2002 BEO CUSIP 22575PAE3	-80,000.00	79,200.00	-80,000.00	-800.00	0.00	0.00	-800.00	0.00
24 Dec 01									
	14 Aug 01	-80,000.00	79,200.00	-80,000.00	-800.00	0.00	0.00	-800.00	0.00
08 Nov 01	CRESCENT REAL ESTATE QUITIES LTD PARTNERSHIP 7 NT DUE 09-15-2002 BEO CUSIP 22575PAE3	-45,000.00	44,775.00	-44,455.62	0.00	319.38	0.00	0.00	319.38
14 Nov 01									
	15 Dec 98	-45,000.00	44,775.00	-44,455.62	0.00	319.38	0.00	0.00	319.38
20 Nov 01	CRESCENT REAL ESTATE QUITIES LTD PARTNERSHIP 7 NT DUE 09-15-2002 BEO CUSIP 22575PAE3	-125,000.00	124,218.75	-123,774.56	-125.00	569.19	0.00	-125.00	569.19
26 Nov 01									
	15 Dec 98	-105,000.00	104,343.75	-103,774.56	0.00	569.19	0.00	0.00	569.19
	14 Aug 01	-20,000.00	19,875.00	-20,000.00	-125.00	0.00	0.00	-125.00	0.00
19 Nov 01	CRESCENT REAL ESTATE QUITIES LTD PARTNERSHIP 7 NT DUE 09-15-2002 BEO CUSIP 22575PAE3	75,000.00	74,531.25	74,119.36	0.00	411.89	0.00	0.00	411.89
23 Nov 01									
	15 Dec 98	-75,000.00	74,531.25	-74,119.36	0.00	411.89	0.00	0.00	411.89
28 Jun 02	CSC HLDGS INC SER B 8 125 SR DEB DUE 08-15-2009 CUSIP 126304AD6	-300,000.00	243,000.00	-304,227.00	0.00	0.00	0.00	0.00	0.00
18 Jul 02			*Out of Balance*						
	11 Oct 01	-300,000.00	0.00	-304,227.00	0.00	0.00	0.00	0.00	0.00
28 Jun 02	CSC HLDGS INC SR NT SER B DTD 07/13/1998 125 DUE 07 15-2009 BEO CUSIP 126304AM6	50,000.00	40,500.00	-52,289.50	0.00	0.00	0.00	0.00	0.00
18 Jul 02			*Out of Balance*						

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	23 Jan 02	-50,000 00	0 00	-52 289 50	0 00	0 00	0 00	0 00	0 00
08 Apr 02 11 Apr 02	CSX CORP 7 95 E-DOLLR DEB DUE 05-01-2027BEO CUSIP 126408BM4	-125 000 00	136,292 50	128 000 00	0 00	8 292 50	0 00	0 00	8,292 50
	14 Dec 00	-125 000 00	136 292 50	128 000 00	0 00	8 292 50	0 00	0 00	8,292 50
08 Dec 01 11 Dec 01	DAIMLERCHRYSLER N AMER HLDG CORP GTD NT 7 4 DUE 01 20-2005 BEO CUSIP 233835AD9	-575 000 00	601 007 25	-574 630 75	0 00	26,376 50	0 00	0 00	26 376 50
	12 Jan 00 19 Jan 00	200,000 00 -375 000 00	209 046 00 391 961 25	199,852 00 -374 778 75	0 00 0 00	9 194 00 17 182 50	0 00 0 00	0 00 0 00	9 194 00 17 182 50
06 Nov 01 09 Nov 01	DAVITA INC SR SUB NT DTD 04/11/2001 9 25DUE 04-15-2011/04-15-2006 BEO CUSIP 23918KAB4	25,000 00	26 375 00	-25,000 00	1 375 00	0 00	0 00	1 375 00	0 00
	06 Apr 01	-25 000 00	26 375 00	-25 000 00	1 375 00	0 00	0 00	1,375 00	0 00
19 Nov 01 23 Nov 01	DELTA AIR LINES INC DEL NT 7 7 DUE 12-15-2005 BEO CUSIP 247361YE2	-60 000 00	54 825 00	-60 762 00	5 937 00	0 00	0 00	5 937 00	0 00
	24 Aug 01	-60 000 00	54 825 00	-60 762 00	-5 937 00	0 00	0 00	-5 937 00	0 00
14 Nov 01 19 Nov 01	DELTA AIR LINES INC DEL NT 7 7 DUE 12-15-2005 BEO CUSIP 247361YE2	50,000 00	44 750 00	-50 635 00	5 885 00	0 00	0 00	-5 885 00	0 00
	24 Aug 01	-50,000 00	44 750 00	-50 635 00	-5 885 00	0 00	0 00	-5 885 00	0 00
19 Nov 01 23 Nov 01	DELTA AIR LINES INC DEL NT 7 7 DUE 12-15-2005 BEO CUSIP 247361YE2	-40,000 00	36 000 00	-40 508 00	-4 508 00	0 00	0 00	-4 508 00	0 00



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	24 Aug 01	-40,000 00	36 000 00	-40,508 00	-4 508 00	0 00	0 00	-4 508 00	0 00
28 Nov 01 03 Dec 01	DELTA AIR LINES INC DEL NT 8 3 DUE 12-15-2029 BEO CUSIP 247361YG7	-25,000 00	19 875 00	24 797 75	0 00	-4 922 75	0 00	0 00	-4 922 75
	07 Dec 99	-25 000 00	19 875 00	-24 797 75	0 00	-4 922 75	0 00	0 00	-4 922 75
29 Nov 01 04 Dec 01	DELTA AIR LINES INC DEL NT 8 3 DUE 12-15-2029 BEO CUSIP 247361YG7	-100 000 00	78 500 00	-87 191 20	0 00	-8,691 20	0 00	0 00	-8 691 20
	28 Jun 00	100 000 00	78 500 00	-87 191 20	0 00	-8 691 20	0 00	0 00	-8 691 20
24 Aug 01 29 Aug 01	DELTA AIR LINES INC DEL NT 8 3 DUE 12-15-2029 BEO CUSIP 247361YG7	150 000 00	137 518 50	-148,786 50	0 00	-11 268 00	0 00	0 00	-11 268 00
	07 Dec 99	-150 000 00	137 518 50	-148 786 50	0 00	-11 268 00	0 00	0 00	-11 268 00
27 Nov 01 30 Nov 01	DELTA AIR LINES INC DEL NT 8 3 DUE 12-15-2029 BEO CUSIP 247361YG7	50 000 00	40 250 00	-49 595 50	0 00	9 345 50	0 00	0 00	-9 345 50
	07 Dec 99	-50 000 00	40 250 00	-49 595 50	0 00	-9 345 50	0 00	0 00	-9 345 50
11 Jul 01 16 Jul 01	DELTA AIR LINES INC DEL NT 8 3 DUE 12-15-2029 BEO CUSIP 247361YG7	-75 000 00	66 791 25	-74 393 25	0 00	-7 602 00	0 00	0 00	-7 602 00
	07 Dec 99	75 000 00	66 791 25	-74 393 25	0 00	-7 602 00	0 00	0 00	-7 602 00
28 Nov 01 03 Dec 01	DELTA AIR LINES INC DEL NT 8 3 DUE 12-15-2029 BEO CUSIP 247361YG7	-50,000 00	40 500 00	-49 595 50	0 00	-9 095 50	0 00	0 00	-9 095 50

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	07 Dec 99	-50 000 00	40 500 00	-49 595 50	0 00	-9 095 50	0 00	0 00	-9 095 50
02 May 02	DEVON ENERGY COPORATION 7 95 DUE 04-15-2032/04-14-2032 BEO CUSIP 251799AA0	-175,000 00	185 830 75	174 091 75	11 739 00	0 00	0 00	11,739 00	0 00
07 May 02									
	20 Mar 02	-175 000 00	185 830 75	-174 091 75	11,739 00	0 00	0 00	11 739 00	0 00
15 Jan 02	DIME BANCORP INC NEW NT 9 DUE 12-19-2002BEO CUSIP 25429QAE2	-250,000 00	263,345 00	-250,000 00	0 00	13,345 00	0 00	0 00	13 345 00
18 Jan 02									
	19 Dec 00	-250 000 00	263 345 00	-250 000 00	0 00	13 345 00	0 00	0 00	13,345 00
22 May 02	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7 75 1-15-2032 BEO CUSIP 28368EAE6	-50 000 00	45 354 50	-49 875 00	-4 520 50	0 00	0 00	-4,520 50	0 00
28 May 02									
	02 May 02	-50 000 00	45 354 50	-49 875 00	-4 520 50	0 00	0 00	-4 520 50	0 00
15 May 02	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7 75 1-15-2032 BEO CUSIP 28368EAE6	-75 000 00	67 256 25	-74,812 50	-7 556 25	0 00	0 00	-7 556 25	0 00
20 May 02									
	02 May 02	-75 000 00	67 256 25	74 812 50	-7 556 25	0 00	0 00	-7,556 25	0 00
14 May 02	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7 75 1 15-2032 BEO CUSIP 28368EAE6	-100 000 00	66 976 00	-99 750 00	10 774 00	0 00	0 00	-10,774 00	0 00
17 May 02									
	02 May 02	100 000 00	88 976 00	-99 750 00	-10 774 00	0 00	0 00	-10 774 00	0 00
27 Nov 01	EL PASO ENERGY PARTNERS L P / EL PASO ENSR SUB NT 8 5 DUE 06-01-2011 BEO CUSIP 28368QAC3	50,000 00	52 875 00	-50 000 00	2,875 00	0 00	0 00	2 875 00	0 00
03 Dec 01									
	11 May 01	-50 000 00	52 875 00	-50,000 00	2 875 00	0 00	0 00	2,875 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
29 Oct 01	ENRON CORP 7 875 DUE 06-15-2003	325,000 00	282 750 00	283 053 00	-303 00	0 00	0 00	303 00	0 00
01 Nov 01	BEO 06-15-2003 BEO BOND IN DEFAULT CUSIP 293561CB0								
	26 Oct 01	-325 000 00	282 750 00	-283 053 00	303 00	0 00	0 00	303 00	0 00
09 Oct 01	EOP OPER LTD PARTNERSHIP 6 5	200 000 00	208,020 00	-199 454 00	0 00	8 566 00	0 00	0 00	8 566 00
10 Oct 01	DUE 01-15-2004 BEO CUSIP 268766BE1								
	21 Jan 99	200,000 00	208 020 00	-199 454 00	0 00	8 566 00	0 00	0 00	8 566 00
26 Apr 02	EOP OPER LTD PARTNERSHIP GTD	-175 000 00	176,568 25	-173 285 00	3 281 25	0 00	0 00	3 281 25	0 00
01 May 02	NT 7 DUE 07-15-2011/07-14-2011 BEO CUSIP 268766BU5								
	11 Jul 01	175 000 00	176 566 25	-173,285 00	3,281 25	0 00	0 00	3 281 25	0 00
31 Jan 02	EQUISTAR CHEMICALS / EQUISTAR	-15 000 00	14 512 50	-15 000 00	-487 50	0 00	0 00	-487 50	0 00
05 Feb 02	FDG COR SR NT 10 125 9-1-08 HELD IN STATEMT FORM CUSIP 29444NAF9								
	16 Aug 01	-15,000 00	14 512 50	15,000 00	-487 50	0 00	0 00	-487 50	0 00
31 Jan 02	EQUISTAR CHEMICALS / EQUISTAR	-15 000 00	14,550 00	-15 000 00	-450 00	0 00	0 00	-450 00	0 00
05 Feb 02	FDG COR SR NT 10 125 9-1-08 HELD IN STATEMT FORM CUSIP 29444NAF9								
	16 Aug 01	-15,000 00	14,550 00	-15 000 00	-450 00	0 00	0 00	-450 00	0 00
31 Jan 02	EQUISTAR CHEMICALS / EQUISTAR	-25 000 00	24,250 00	-25 000 00	-750 00	0 00	0 00	-750 00	0 00
05 Feb 02	FDG COR SR NT 10 125 9-1-08 HELD IN STATEMT FORM CUSIP 29444NAF9								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	16 Aug 01	-25 000 00	24 250 00	-25 000 00	750 00	0 00	0 00	-750 00	0 00
08 Mar 02 13 Mar 02	EQUISTAR CHEMICALS / EQUISTAR FDG COR SR NT 10 125 9-1-08 HELD IN STATEMT FORM CUSIP 29444NAF9	-15,000 00	15 225 00	-15 000 00	225 00	0 00	0 00	225 00	0 00
	16 Aug 01	-15 000 00	15 225 00	-15 000 00	225 00	0 00	0 00	225 00	0 00
01 Feb 02 06 Feb 02	EQUISTAR CHEMICALS / EQUISTAR FDG COR SR NT 10 125 9-1-08 HELD IN STATEMT FORM CUSIP 29444NAF9	-15,000 00	14 475 00	-15 000 00	-525 00	0 00	0 00	-525 00	0 00
	16 Aug 01	-15 000 00	14 475 00	-15 000 00	-525 00	0 00	0 00	-525 00	0 00
06 Mar 02 11 Mar 02	ERP OPER LTD PARTNERSHIP 6 95 DUE 03-02-2011 BEO CUSIP 26884AAM5	-575,000 00	593 158 50	-575,724 50	0 00	17,434 00	0 00	0 00	17 434 00
	05 Mar 01	-575 000 00	593 158 50	575 724 50	0 00	17 434 00	0 00	0 00	17,434 00
30 Oct 01 02 Nov 01	EXTD STAY AMER INC SR SUB NT 9 875 DUE 06-15-2011/06-15-2006 BEO CUSIP 30224PAE1	-140 000 00	134 925 00	-133 548 68	1 376 32	0 00	0 00	1 376 32	0 00
	20 Jun 01	-40 000 00	38 550 00	-40 000 00	-1 450 00	0 00	0 00	-1,450 00	0 00
	17 Sep 01	100 000 00	96 375 00	93 548 68	2 826 32	0 00	0 00	2 826 32	0 00
15 Oct 01 18 Oct 01	EXTENDICARE HLTH SVCS INC 9 35 DUE 12-15-2007/12-15-2002 REG CUSIP 30224AC2	25,000 00	22,500 00	25 968 75	0 00	-3 468 75	0 00	0 00	-3 468 75
	11 Mar 98	25 000 00	22 500 00	-25 968 75	0 00	-3 468 75	0 00	0 00	-3,468 75

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
20 Sep 01	EXTENDICARE HLTH SVCS INC 9 35	-125 000 00	108 750 00	129,843 75	0 00	-21 093 75	0 00	0 00	-21 093 75
25 Sep 01	DUE 12-15-2007/12-15-2002 REG CUSIP 302244AC2								
	11 Mar 98	-125 000 00	108 750 00	129 843 75	0 00	21 093 75	0 00	0 00	21 093 75
20 Sep 01	EXTENDICARE HLTH SVCS INC 9 35	-50 000 00	43 500 00	-51 937 50	0 00	-8 437 50	0 00	0 00	-8,437 50
25 Sep 01	DUE 12-15-2007/12-15-2002 REG CUSIP 302244AC2								
	11 Mar 98	-50 000 00	43 500 00	-51 937 50	0 00	8 437 50	0 00	0 00	8 437 50
11 Oct 01	EXTENDICARE HLTH SVCS INC 9 35	75,000 00	67,500 00	77,906 25	0 00	-10 406 25	0 00	0 00	-10 406 25
16 Oct 01	DUE 12-15-2007/12-15-2002 REG CUSIP 302244AC2								
	11 Mar 98	-75 000 00	67 500 00	-77 906 25	0 00	-10 406 25	0 00	0 00	-10 406 25
22 Jan 02	FIRSTAR BK 7 125 DUE 12-01-2009	-175 000 00	188 739 25	-168 797 18	0 00	19,942 07	0 00	0 00	19 942 07
25 Jan 02	BEO CUSIP 33764RAA5								
	24 Apr 00	-175 000 00	188 739 25	-168 797 18	0 00	19 942 07	0 00	0 00	19,942 07
19 Oct 01	FORD MOTOR CREDIT 7 375% BDS	-325,000 00	331 516 25	-332 213 25	-697 00	0 00	0 00	-697 00	0 00
24 Oct 01	1/2/11 USD1000 2 CUSIP 345397TS2								
	25 Jan 01	-150 000 00	153,007 50	-149,466 00	3 541 50	0 00	0 00	3 541 50	0 00
	16 Aug 01	175,000 00	178 508 75	-182 747 25	-4,238 50	0 00	0 00	-4 238 50	0 00
16 Aug 01	FORD MTR CO DEL GLOBAL	-220 000 00	216,482 20	215,569 20	913 00	0 00	0 00	913 00	0 00
21 Aug 01	LANDMARK SECS-GLOBL 7 45 DUE 07-16-2031 BEO CUSIP 345370CA6								
	22 Jun 01	-220 000 00	216 482 20	-215 569 20	913 00	0 00	0 00	913 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
09 Oct 01 10 Oct 01	FORD MTR CR CO GLOBAL LANDMARK SECS-GLOBL 6 7 DUE 07-16-2004 BEO CUSIP 345397SJ3	225,000 00	233 451 00	-229 279 50	4 171 50	0 00	0 00	4 171 50	0 00
	08 Mar 01	-225 000 00	233 451 00	229 279 50	4,171 50	0 00	0 00	4 171 50	0 00
19 Oct 01 24 Oct 01	FORD MTR CR CO NT 5 8 DUE 01-12-2009 BEO CUSIP 345397SG9	-50 000 00	46 602 00	-46 951 00	349 00	0 00	0 00	-349 00	0 00
	30 Apr 01	-50 000 00	46 602 00	-46 951 00	349 00	0 00	0 00	-349 00	0 00
29 Nov 01 04 Dec 01	FORD MTR CR CO NT 7 5 DUE 03-15-2005 BEO CUSIP 345397SQ7	-500 000 00	524 785 00	-498 280 00	0 00	26 505 00	0 00	0 00	26 505 00
	09 Mar 00	-500 000 00	524 785 00	-498 280 00	0 00	26 505 00	0 00	0 00	26 505 00
08 Apr 02 11 Apr 02	FORD MTR CR CO NT 7 6 DUE 08-01-2005 BEO CUSIP 345397SU8	325,000 00	334 028 50	-342 733 75	-8 705 25	0 00	0 00	-8 705 25	0 00
	19 Oct 01	-75 000 00	77 083 50	-78 873 75	1 790 25	0 00	0 00	-1 790 25	0 00
	27 Nov 01	250,000 00	256 945 00	-263 860 00	-6,915 00	0 00	0 00	-6 915 00	0 00
11 Dec 01 14 Dec 01	FORD MTR CR CO NT 7 8 DUE 08-01 2005 BEO CUSIP 345397SU8	-275 000 00	283 602 00	-289 203 75	-5 601 75	0 00	0 00	-5 601 75	0 00
	19 Oct 01	-275,000 00	283 602 00	-289 203 75	5,601 75	0 00	0 00	-5 601 75	0 00
14 May 02 28 May 02	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00527 5 375 DUE 03-15-2007 CUSIP 36962GXY5	-575,000 00	579 697 75	-571,175 34	8,522 41	0 00	0 00	8 522 41	0 00
	13 Mar 02	-350 000 00	352 859 50	-349 702 50	3 157 00	0 00	0 00	3 157 00	0 00
	21 Mar 02	-225,000 00	226 838 25	-221,472 84	5 365 41	0 00	0 00	5,365 41	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
02 Apr 02 05 Apr 02	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00527 5 375 DUE 03-15-2007 CUSIP 36962GXY5	275 000 00	273 616 75	-274 766 25	-1 149 50	0 00	0 00	1 149 50	0 00
	13 Mar 02	-275 000 00	273 616 75	-274 766 25	-1 149 50	0 00	0 00	-1 149 50	0 00
05 Dec 01 10 Dec 01	GEN MTRS ACCEP CORP NOTES 7 5 DUE 07-15-2005 BEO CUSIP 370425RS1	-150 000 00	156 948 00	157 692 00	-744 00	0 00	0 00	744 00	0 00
	25 Oct 01	-150 000 00	156 948 00	-157 692 00	-744 00	0 00	0 00	-744 00	0 00
18 Oct 01 19 Oct 01	GOODYEAR TIRE & RUBR CO GOODYEAR TIRE 7 857 7 857 DUE 08-15-2011 BEO CUSIP 382550AH4	-35 000 00	33 802 30	-35 000 00	-1 197 70	0 00	0 00	1 197 70	0 00
	10 Aug 01	-35 000 00	33 802 30	35 000 00	-1 197 70	0 00	0 00	1 197 70	0 00
07 Nov 01 13 Nov 01	GOODYEAR TIRE & RUBR CO GOODYEAR TIRE 7 857 7 857 DUE 08-15-2011 BEO CUSIP 382550AH4	-65 000 00	57,200 00	-65 000 00	-7 800 00	0 00	0 00	7 800 00	0 00
	10 Aug 01	-65 000 00	57 200 00	-65 000 00	-7 800 00	0 00	0 00	-7 800 00	0 00
17 Oct 01 22 Oct 01	GOODYEAR TIRE & RUBR CO GOODYEAR TIRE 7 857 7 857 DUE 08-15-2011 BEO CUSIP 382550AH4	-100 000 00	96 690 00	-100 000 00	3 310 00	0 00	0 00	-3 310 00	0 00
	10 Aug 01	-100 000 00	96 690 00	100 000 00	-3 310 00	0 00	0 00	-3,310 00	0 00
28 Jun 02 18 Jul 02	GS ESCR CORP SR NT 7 DUE 08-01-2003/12-07-2002 BEO CUSIP 38227TAJ8	-325 000 00	335,962 25 *Out of Balance*	-324 197 25	0 00	0 00	0 00	0 00	0 00
	30 Jul 98	-325 000 00	0 00	324,197 25	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
18 Jul 01	GS ESCR CORP SR NT 7 DUE	-75 000 00	75,515 25	-74 814 75	0 00	700 50	0 00	0 00	700 50
23 Jul 01	08-01 2003/12-07 2002 BEO CUSIP 36227TAJ6								
	30 Jul 98	-75 000 00	75 515 25	-74 814 75	0 00	700 50	0 00	0 00	700 50
16 Jul 01	GS ESCR CORP SR NT 7 DUE	-50,000 00	50 194 50	-49 876 50	0 00	318 00	0 00	0 00	318 00
19 Jul 01	08-01-2003/12-07-2002 BEO CUSIP 36227TAJ6								
	30 Jul 98	-50 000 00	50 194 50	-49 876 50	0 00	318 00	0 00	0 00	318 00
29 Jan 02	GUANGDONG ASSETS MGMT LTD	-0 69	0 69	-1 640 45	-1 639 76	0 00	0 00	-1 639 76	0 00
29 Jan 02	GTD NT 144A 5 DUE 01-01-2005 BEO CUSIP 40065PAA0								
	08 Jun 01	-0 69	0 69	-1,640 45	-1 639 76	0 00	0 00	-1 639 76	0 00
22 Oct 01	GUANGDONG ASSETS MGMT LTD	28 892 00	12,639 56	-19 303 94	6 664 38	0 00	0 00	-6,664 38	0 00
24 Jan 02	GTD NT 144A 5 DUE 01-01-2005 BEO CUSIP 40065PAA0								
	08 Jun 01	-26 892 00	12 639 56	-19 303 94	-6 664 38	0 00	0 00	-6 664 38	0 00
28 Jun 02	HCA-HEALTHCARE CO HCA	-100,000 00	106 411 00	-99 487 00	0 00	0 00	0 00	0 00	0 00
18 Jul 02	HEALTHCARE 7 875 DUE 02-01-2011 BEO CUSIP 404119AC3		*Out of Balance*						
	23 Jan 01	-100 000 00	0 00	99,487 00	0 00	0 00	0 00	0 00	0 00
28 Jun 02	HCA-HEALTHCARE CO NT 8 75 DUE	-500 000 00	559,490 00	-545 132 50	0 00	0 00	0 00	0 00	0 00
18 Jul 02	09-01-2010BEO CUSIP 404119AA7		*Out of Balance*						
	18 Aug 00	75 000 00	0 00	-74 647 50	0 00	0 00	0 00	0 00	0 00
	25 Aug 00	-50 000 00	0 00	-50 312 50	0 00	0 00	0 00	0 00	0 00
	08 Feb 02	-375 000 00	0 00	-420 172 50	0 00	0 00	0 00	0 00	0 00



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market		Translation	Total		
					Short Term	Long Term			Short Term	Long Term
<b>Sales</b>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United States</b>										
24 Jun 02	HEWLETT PACKARD CO GLOBAL NT	-250 000 00	247 302 50	-249 887 50	2 585 00	0 00	0 00	-2 585 00	0 00	
27 Jun 02	6 5 DUE 07-01 2012 BEO CUSIP 428236AG8									
	21 Jun 02	-250 000 00	247 302 50	-249 887 50	-2 585 00	0 00	0 00	-2 585 00	0 00	
28 Jun 02	HILTON HOTELS CORP 7 DUE	-100 000 00	100,130 00	-100,250 00	0 00	0 00	0 00	0 00	0 00	
18 Jul 02	07-15-2004 REG CUSIP 432848AQ2		"Out of Balance"							
	08 Mar 02	-100 000 00	0 00	-100 250 00	0 00	0 00	0 00	0 00	0 00	
18 Oct 01	HORSESHOE GAMING LLC SR SUB	-75,000 00	75 562 50	-74,726 25	0 00	836 25	0 00	0 00	836 25	
23 Oct 01	NT 8 625 DUE05-15-2009/05-15-2004 BEO CUSIP 44075LAH4									
	06 May 99	75,000 00	75 562 50	-74,726 25	0 00	836 25	0 00	0 00	836 25	
08 Jan 02	HORSESHOE GAMING LLC SR SUB	-25 000 00	26 000 00	-23 786 44	0 00	2 213 56	0 00	0 00	2 213 56	
11 Jan 02	NT 8 625 DUE05-15-2009/05-15-2004 BEO CUSIP 44075LAH4									
	12 Jul 00	25 000 00	26 000 00	-23 786 44	0 00	2 213 56	0 00	0 00	2 213 56	
21 Nov 01	HORSESHOE GAMING LLC SR SUB	-100 000 00	104,500 00	-98 498 14	0 00	6 001 86	0 00	0 00	6 001 86	
27 Nov 01	NT 8 625 DUE05-15-2009/05-15-2004 BEO CUSIP 44075LAH4									
	06 May 99	-75 000 00	78 375 00	-74 726 25	0 00	3 648 75	0 00	0 00	3 648 75	
	12 Jul 00	25 000 00	26 125 00	-23 771 89	0 00	2 353 11	0 00	0 00	2 353 11	
17 Oct 01	HORSESHOE GAMING LLC SR SUB	-150 000 00	151 031 25	-149 452 50	0 00	1 578 75	0 00	0 00	1,578 75	
22 Oct 01	NT 8 625 DUE05-15-2009/05-15-2004 BEO CUSIP 44075LAH4									
	06 May 99	-150 000 00	151 031 25	149 452 50	0 00	1 578 75	0 00	0 00	1 578 75	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
28 Jun 02	HORSESHOE GAMING LLC SR SUB	-50 000 00	50 750 00	-48 221 39	0 00	0 00	0 00	0 00	0 00
18 Jul 02	NT 8 625 DUE05-15-2009/05-15-2004 BEO CUSIP 44075LAH4		*Out of Balance*						
	12 Jul 00	-25 000 00	0 00	-23 847 32	0 00	0 00	0 00	0 00	0 00
	18 Oct 00	-25 000 00	0 00	-24 374 07	0 00	0 00	0 00	0 00	0 00
19 Apr 02	HSEHD FIN CORP NT 6 375 DUE	-265 000 00	256,233 80	260,696 40	-4 462 60	0 00	0 00	-4 462 60	0 00
24 Apr 02	10-15-2011 BEO CUSIP 441812JW5								
	14 Jan 02	-265,000 00	256 233 80	-260 696 40	-4 462 60	0 00	0 00	-4,462 60	0 00
05 Mar 02	HSEHD FIN CORP NT 6 375 DUE	-85,000 00	82 709 25	-83 619 60	-910 35	0 00	0 00	910 35	0 00
08 Mar 02	10-15-2011 BEO CUSIP 441812JW5								
	14 Jan 02	-85 000 00	82 709 25	-83 619 60	-910 35	0 00	0 00	-910 35	0 00
06 Feb 02	HUNTSMAN INTL HLDGS LLC SR	-300,000 00	69,750 00	-110 438 49	0 00	-40 688 49	0 00	0 00	-40,688 49
11 Feb 02	DISC NT 0 DUE12 31 2009/07-01-2002 BEO PUT CUSIP 44701DAB7								
	28 Jul 00	-300,000 00	69,750 00	-110,438 49	0 00	-40 688 49	0 00	0 00	-40 688 49
07 Nov 01	INTERPOOL CAP TR 9 875 DUE	-250 000 00	175,625 00	250,000 00	0 00	-74 375 00	0 00	0 00	-74 375 00
13 Nov 01	02-15-2027/11-26-1997 REG CUSIP 46062QAC4								
	22 Jan 97	-250 000 00	175 625 00	250 000 00	0 00	74 375 00	0 00	0 00	-74 375 00
06 Mar 02	INTL PAPER CO 7 625 DUE	-325 000 00	349,092 25	-350,730 25	-1 638 00	0 00	0 00	-1,638 00	0 00
12 Mar 02	01-15-2007 REG CUSIP 460146AM5								
	09 Jan 02	-325 000 00	349 092 25	-350 730 25	-1 638 00	0 00	0 00	-1 638 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
09 Jan 02	INTL PAPER CO NT DTD 06/07/2000 8	-325 000 00	344 542 25	-344 857 50	-315 25	0 00	0 00	-315 25	0 00
14 Jan 02	DUE 07-08-2003/07-07-2003 BEO CUSIP 460146BJ1								
	25 Oct 01	-325 000 00	344 542 25	-344 857 50	315 25	0 00	0 00	-315 25	0 00
15 Nov 01	INTL PAPER CO NT DTD 08/27/2001	-125,000 00	125 815 00	-125 000 00	815 00	0 00	0 00	815 00	0 00
20 Nov 01	6 75 DUE09-01 2011/08-31-2011 BEO CUSIP 460146BN2								
	22 Aug 01	-125,000 00	125,815 00	-125 000 00	815 00	0 00	0 00	815 00	0 00
01 Nov 01	ISLE CAPRI CASINOS INC SR SUB NT	-175 000 00	157 610 25	-158 294 83	1 922 95	-607 53	0 00	1,922 95	-607 53
06 Nov 01	8 75 DUE 04-15-2009/04-15-2004 BEO PUT CUSIP 464592AB0								
	18 Oct 00	-75 000 00	67,547 25	68 154 78	0 00	-607 53	0 00	0 00	-607 53
	16 Nov 00	50 000 00	45,031 50	-44 274 30	757 20	0 00	0 00	757 20	0 00
	17 Nov 00	-50 000 00	45 031 50	-43 865 75	1 165 75	0 00	0 00	1,165 75	0 00
27 Mar 02	ISLE CAPRI CASINOS INC SR SUB NT	-75 000 00	75 375 00	-66 070 66	0 00	9,304 34	0 00	0 00	9 304 34
02 Apr 02	8 75 DUE 04-15-2009/04 15-2004 BEO PUT CUSIP 464592AB0								
	17 Nov 00	-75 000 00	25 125 00	-22,043 68	0 00	3,081 32	0 00	0 00	3 081 32
	21 Nov 00	-50 000 00	50 250 00	-44 026 98	0 00	6 223 02	0 00	0 00	6 223 02
27 Feb 02	KEYSPAN CORP NT 7 625 DUE	250 000 00	278,585 00	-267 875 00	0 00	10 710 00	0 00	0 00	10,710 00
01 Mar 02	11-15-2010 BEO CUSIP 49337WAB6								
	22 Dec 00	250 000 00	278 585 00	-267,875 00	0 00	10 710 00	0 00	0 00	10,710 00
23 Jan 02	KEYSPAN GAS E CORP TR 00001	-125 000 00	138 085 00	-124 795 00	0 00	13 290 00	0 00	0 00	13 290 00
28 Jan 02	7 875 DUE 02-01-2010 BEO CUSIP 49337EAA8								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United States</b>										
	27 Jan 00		-125,000 00	138 085 00	124 795 00	0 00	13,290 00	0 00	0 00	13,290 00
27 Feb 02	KEYSPAN GAS E CORP TR 00001		-225 000 00	252,722 25	-224 631 00	0 00	28 091 25	0 00	0 00	28 091 25
01 Mar 02	7 875 DUE 02-01-2010 BEO CUSIP 49337EAA8									
	27 Jan 00		-225 000 00	252,722 25	-224 631 00	0 00	28 091 25	0 00	0 00	28 091 25
28 Sep 01	KROGER CO 8 05 DUE		-300,000 00	333 513 00	-300 844 00	0 00	32 669 00	0 00	0 00	32,669 00
03 Oct 01	02-01-2010/01-31-2010 BEO CUSIP 501044BX8									
	04 Feb 00		-200 000 00	222,342 00	-199 656 00	0 00	22 686 00	0 00	0 00	22,686 00
	08 Aug 00		-100 000 00	111 171 00	-101 188 00	0 00	9 983 00	0 00	0 00	9 983 00
08 Mar 02	KROGER CO DEB 8 DUE 09-15-2029		-200,000 00	218,942 00	190,570 00	0 00	28,372 00	0 00	0 00	28,372 00
13 Mar 02	BEO CUSIP 501044BV2									
	28 Jun 00		-200 000 00	218 942 00	-190 570 00	0 00	28 372 00	0 00	0 00	28 372 00
19 Jun 02	KROGER CO SR NT 7 625 DUE		-550,000 00	602 756 00	-576,550 33	12 258 00	13 947 67	0 00	12 258 00	13 947 67
24 Jun 02	09-15-2006 BEO CUSIP 501044BU4									
	11 May 00		-100 000 00	109,592 00	-95 644 33	0 00	13 947 67	0 00	0 00	13 947 67
	08 Mar 02		-50 000 00	49,104 00	-49 006 00	12 258 00	0 00	0 00	12 258 00	0 00
19 Oct 01	LEAR CORP SR NT SER B 7 96 DUE		-125 000 00	125,312 50	-128,375 00	-3,062 50	0 00	0 00	-3,062 50	0 00
24 Oct 01	05-15-2005 BEO CUSIP 521865AC9									
	08 Aug 01		-125,000 00	125 312 50	-128 375 00	-3 062 50	0 00	0 00	-3,062 50	0 00
28 Jun 02	LEAR CORP SR NT SER B 7 96 DUE		-175,000 00	178,062 50	-179 725 00	0 00	0 00	0 00	0 00	0 00
18 Jul 02	05-15-2005 BEO CUSIP 521865AC9			"Out of Balance"						
	08 Aug 01		-175,000 00	0 00	179,725 00	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
05 Feb 02 08 Feb 02	LEHMAN BROS HLDGS INC NT DTD 03/26/1999 6 625 DUE 04-01-2004 BEO CUSIP 524908BZ2	-125,000 00	131 247 50	-125 941 25	0 00	5 306 25	0 00	0 00	5,306 25
	16 Apr 99	-125 000 00	131 247 50	125 941 25	0 00	5 306 25	0 00	0 00	5,306 25
15 Aug 01 21 Aug 01	LIBERTY MEDIA CORP 8 25 DUE 02-01 2030 BEO CUSIP 530715AJ0	-75 000 00	66,852 00	-69 316 51	-2 464 51	0 00	0 00	2 464 51	0 00
	16 Nov 00	-75 000 00	66,852 00	-69 316 51	-2 464 51	0 00	0 00	-2 464 51	0 00
16 Aug 01 21 Aug 01	LIBERTY MEDIA CORP 8 25 DUE 02-01 2030 BEO CUSIP 530715AJ0	-25 000 00	22,376 25	23 105 50	-729 25	0 00	0 00	729 25	0 00
	16 Nov 00	-25 000 00	22,376 25	23 105 50	-729 25	0 00	0 00	-729 25	0 00
25 Apr 02 30 Apr 02	LILLY INDS INC 7 75 DUE 12-01-2007 REG CUSIP 532491AC1	-75 000 00	79 466 25	-75 792 75	3 673 50	0 00	0 00	3 673 50	0 00
	14 Jan 02	75,000 00	79,466 25	75 792 75	3 673 50	0 00	0 00	3 673 50	0 00
31 Jul 01 03 Aug 01	LUCENT TECHNOLOGIES INC DEB 6 45 DUE 03-15-2029 BEO CUSIP 549463AE7	-25 000 00	16 250 00	16 899 94	-649 94	0 00	0 00	-649 94	0 00
	16 Feb 01	-25,000 00	16 250 00	-16 899 94	649 94	0 00	0 00	-649 94	0 00
21 Jun 02 26 Jun 02	MEADWESTVACO CORP 6 85 DUE 04-01 2012 BEO CUSIP 583334AA5	-275,000 00	287 644 50	-273 179 50	14 465 00	0 00	0 00	14 465 00	0 00
	27 Mar 02	-275 000 00	287 644 50	-273 179 50	14,465 00	0 00	0 00	14 465 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
27 Nov 01 30 Nov 01	MERISTAR HOSPITALITY CORP SR NT 9 DUE 01-15-2008 BEO CUSIP 58984YAD5	-50,000 00	47 250 00	-49 844 00	-2,594 00	0 00	0 00	-2 594 00	0 00
	19 Jan 01	-50,000 00	47 250 00	-49 844 00	-2 594 00	0 00	0 00	-2 594 00	0 00
02 Apr 02 05 Apr 02	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00218 5 35 DUE 06-15-2004 CUSIP 59018YKB6	-275 000 00	280,387 25	283,734 00	-3,346 75	0 00	0 00	-3 346 75	0 00
	08 Feb 02	-275,000 00	280 387 25	-283 734 00	-3 346 75	0 00	0 00	-3 346 75	0 00
25 Jul 01 30 Jul 01	METROMEDIA FIBER NETWORK INC SR NT 10 DUE 11-15-2008/11-15-2003 BEO PUT CUSIP 591689AD6	-110,000 00	32 450 00	-92 810 19	-60 360 19	0 00	0 00	-60,360 19	0 00
	21 Feb 01	-10,000 00	2,950 00	-9,352 18	-6 402 18	0 00	0 00	-6 402 18	0 00
	26 Mar 01	-100 000 00	29 500 00	-83 458 01	53 958 01	0 00	0 00	53 958 01	0 00
25 Jul 01 30 Jul 01	METROMEDIA FIBER NETWORK INC SR NT 10 DUE 11-15-2008/11-15-2003 BEO PUT CUSIP 591689AD6	-40 000 00	12 000 00	-37 310 00	25 310 00	0 00	0 00	25 310 00	0 00
	21 Feb 01	-40 000 00	12 000 00	-37 310 00	25 310 00	0 00	0 00	-25 310 00	0 00
28 Jun 02 18 Jul 02	MOHEGAN TRIBAL GAMING AUTH SR NT 8 125 DUE 01-01-2006/12-31-2005 BEO PUT CUSIP 608328AB6	-200,000 00	204 000 00 "Out of Balance"	-195 496 30	0 00	0 00	0 00	0 00	0 00
	09 Aug 00	200 000 00	0 00	-195 496 30	0 00	0 00	0 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
28 Jun 02	MOHEGAN TRIBAL GAMING AUTH SR	100 000 00	102 000 00	-100 875 00	0 00	0 00	0 00	0 00	0 00
18 Jul 02	SUB NT 8 375 DUE 07-01 2011/07-01-2006 BEO CUSIP 608328AH3		*Out of Balance*						
19 Jul 01		-100,000 00	0 00	100 875 00	0 00	0 00	0 00	0 00	0 00
14 Jan 02	MORGAN STANLEY GLOBAL NT DTD	-325 000 00	339 469 00	-337 444 25	2 024 75	0 00	0 00	2 024 75	0 00
17 Jan 02	01/20/1999 5 625 DUE 01-20-2004 BEO CUSIP 617446DE6								
18 Oct 01		-325 000 00	339 469 00	-337 444 25	2 024 75	0 00	0 00	2,024 75	0 00
09 Oct 01	MORGAN STANLEY GLOBAL NTS	-725 000 00	796,296 50	725 787 50	0 00	70,509 00	0 00	0 00	70,509 00
10 Oct 01	7 75 DUE 06-15-2005 BEO CUSIP 617446DW6								
06 Jun 00		-350 000 00	384,419 00	-350,000 00	0 00	34 419 00	0 00	0 00	34 419 00
21 Jun 00		-375 000 00	411 877 50	-375 787 50	0 00	36 090 00	0 00	0 00	36,090 00
02 Jul 01	NEWS AMER INC GTD SR DEB DTD	-200 000 00	178,686 00	-180 485 41	1 799 41	0 00	0 00	-1 799 41	0 00
03 Jul 01	04/30/1998 7 3 DUE 04-30-2028 BEO CUSIP 652482AJ9								
31 May 01		-200 000 00	178,686 00	180 485 41	-1 799 41	0 00	0 00	-1 799 41	0 00
03 Jul 01	NEXTEL COMMUNICATIONS INC SR	-100 000 00	80 500 00	100 000 00	-19,500 00	0 00	0 00	-19,500 00	0 00
09 Jul 01	SER NT DTD 01/26/2001 9 5 DUE 02-01 2011 BEO CUSIP 65332VBA0								
19 Jan 01		-100 000 00	80,500 00	-100 000 00	19,500 00	0 00	0 00	-19 500 00	0 00
12 Jul 01	NEXTEL COMMUNICATIONS INC SR	-175 000 00	138,687 50	-175 000 00	36 312 50	0 00	0 00	-36 312 50	0 00
17 Jul 01	SER NT DTD 01/26/2001 9 5 DUE 02-01 2011 BEO CUSIP 65332VBA0								
19 Jan 01		-175,000 00	138,687 50	-175 000 00	-36 312 50	0 00	0 00	-36,312 50	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
17 Oct 01 22 Oct 01	NEXTEL COMMUNICATIONS INC SR SER NT DTD 01/26/2001 9 5 DUE 02-01-2011 BEO CUSIP 65332VBA0	-150 000 00	103 500 00	-150 000 00	-46 500 00	0 00	0 00	-46 500 00	0 00
19 Jan 01		150 000 00	103 500 00	-150 000 00	-46 500 00	0 00	0 00	-46 500 00	0 00
16 Jul 01 19 Jul 01	NEXLINK COMMUNICATIONS INC SR DISC NT STEP UP 6-1-09 0 TIL 6-1-04 12 25 AFTER CUSIP 65333HAL7	-775 000 00	93 000 00	-484 423 80	0 00	-391,423 80	0 00	0 00	-391 423 80
25 May 99		775 000 00	93 000 00	-484 423 80	0 00	-391 423 80	0 00	0 00	-391 423 80
10 Jan 02 15 Jan 02	NIAGARA MOHAWK PWR CORP SER E 7 375 SR NT DUE 07-01-2003 CUSIP 653522DG4	100,000 00	79 259 46	-84,453 51	-5 194 05	0 00	0 00	5,194 05	0 00
03 May 01		-100,000 00	79 259 46	-84 453 51	-5 194 05	0 00	0 00	5,194 05	0 00
07 May 02 10 May 02	NISOURCE FIN CORP GTD NT DTD 11/14/2000 7 875 DUE 11-15-2010 BEO CUSIP 65473QAJ2	-45,000 00	45,239 40	-44 358 30	881 10	0 00	0 00	881 10	0 00
07 Feb 02		-45 000 00	45 239 40	-44 358 30	881 10	0 00	0 00	881 10	0 00
07 May 02 08 May 02	NISOURCE FIN CORP GTD NT DTD 11/14/2000 7 875 DUE 11 15-2010 BEO CUSIP 65473QAJ2	-65 000 00	65 441 35	-64 614 55	0 00	826 80	0 00	0 00	826 80
09 Nov 00		-65 000 00	65 441 35	-64,614 55	0 00	826 80	0 00	0 00	826 80
25 Apr 02 30 Apr 02	NISOURCE FIN CORP GTD NT DTD 11/14/2000 7 875 DUE 11 15-2010 BEO CUSIP 65473QAJ2	-250 000 00	251 092 50	248,517 50	0 00	2 575 00	0 00	0 00	2,575 00
09 Nov 00		-250 000 00	251,092 50	248,517 50	0 00	2,575 00	0 00	0 00	2,575 00



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
02 May 02	NISOURCE FIN CORP GTD NT DTD 11/14/2000 7 875 DUE 11 15-2010 BEO	75,000 00	75,306 00	74 868 55	0 00	437 45	0 00	0 00	437 45
07 May 02	CUSIP 65473QAJ2								
	09 Nov 00	-10 000 00	10,040 80	-9 940 70	0 00	100 10	0 00	0 00	100 10
	13 Nov 00	-65 000 00	65 265 20	-64 927 85	0 00	337 35	0 00	0 00	337 35
06 May 02	NISOURCE FIN CORP GTD NT DTD 11/14/2000 7 875 DUE 11-15-2010 BEO	-80 000 00	80 469 60	-78 990 70	1 409 10	69 80	0 00	1 409 10	69 80
09 May 02	CUSIP 65473QAJ2								
	13 Nov 00	-10 000 00	10,058 70	-9,988 90	0 00	69 80	0 00	0 00	69 80
	07 Feb 02	-70 000 00	70 410 90	-69,001 80	1 409 10	0 00	0 00	1 409 10	0 00
19 Jun 02	NORFOLK SOUTHN CORP 7 35 NT DUE 05-15-2007 CUSIP	-25,000 00	27 518 50	-26 502 75	1 015 75	0 00	0 00	1 015 75	0 00
24 Jun 02	655844AH1								
	10 Apr 02	-25 000 00	27 518 50	-26 502 75	1 015 75	0 00	0 00	1 015 75	0 00
08 Apr 02	NORFOLK SOUTHN CORP 7 8 DUE 05-15-2027 REG CUSIP 655844AJ7	-175 000 00	186 922 75	-166 750 50	0 00	20 172 25	0 00	0 00	20 172 25
11 Apr 02									
	28 Jun 00	175 000 00	186 922 75	-166 750 50	0 00	20 172 25	0 00	0 00	20 172 25
08 Apr 02	NORFOLK SOUTHN CORP NT DTD 02/06/2001 6 75 DUE 02-15-2011 BEO	-275,000 00	278,671 25	274 359 25	0 00	4,312 00	0 00	0 00	4 312 00
11 Apr 02	CUSIP 655844AP3								
	01 Feb 01	-275 000 00	278,671 25	-274,359 25	0 00	4,312 00	0 00	0 00	4 312 00
02 Jul 01	NORFOLK SOUTHN CORP NT DTD 02/06/2001 6 75 DUE 02-15-2011 BEO	-75 000 00	73,838 25	-74,825 25	987 00	0 00	0 00	-987 00	0 00
11 Jul 01	CUSIP 655844AP3								
	01 Feb 01	-75,000 00	73 838 25	-74 825 25	987 00	0 00	0 00	-987 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
28 Jun 02	NVR INC 8 0 SR NTS DUE	-125,000 00	126 250 00	-128 593 75	0 00	0 00	0 00	0 00	0 00
18 Jul 02	06-01-2005/03 BEO CUSIP 62944TAB1		*Out of Balance*						
	15 May 02	-75,000 00	0 00	-76,593 75	0 00	0 00	0 00	0 00	0 00
	19 Jun 02	-50 000 00	0 00	52 000 00	0 00	0 00	0 00	0 00	0 00
08 May 02	OCCIDENTAL PETE CORP	500 000 00	513,570 00	-509 760 00	3,810 00	0 00	0 00	3,810 00	0 00
13 May 02	OCCIDENTAL PETE 6 3/4 11/15/12 6 75 DUE 01-15-2012 BEO CUSIP 674599BV6								
	07 Jan 02	-500,000 00	513 570 00	-509 760 00	3,810 00	0 00	0 00	3 810 00	0 00
29 Nov 01	PANAMSAT CORP NEW NT 6 125	-50 000 00	45,250 00	-49 695 86	0 00	-4 445 86	0 00	0 00	-4 445 86
04 Dec 01	DUE 01-15-2005/01 15-2003 BEO CUSIP 697933AK5								
	07 Aug 00	-50,000 00	45 250 00	-49 695 86	0 00	-4 445 86	0 00	0 00	-4 445 86
14 Feb 02	PANAMSAT CORP NEW NT 6 125	-75,000 00	73 687 50	-71 571 12	0 00	2 116 38	0 00	0 00	2 116 38
20 Feb 02	DUE 01-15-2005/01-15-2003 BEO CUSIP 697933AK5								
	07 Aug 00	75,000 00	73 687 50	71,571 12	0 00	2 116 38	0 00	0 00	2 116 38
15 Feb 02	PANAMSAT CORP NEW NT 6 125	-75 000 00	73 875 00	-71,602 17	0 00	2 272 83	0 00	0 00	2,272 83
21 Feb 02	DUE 01-15-2005/01-15-2003 BEO CUSIP 697933AK5								
	07 Aug 00	-75 000 00	73 875 00	-71 602 17	0 00	2 272 83	0 00	0 00	2 272 83
14 Feb 02	PANAMSAT CORP NEW NT 6 125	-50,000 00	49 125 00	-47 714 06	0 00	1,410 94	0 00	0 00	1 410 94
20 Feb 02	DUE 01-15-2005/01-15-2003 BEO CUSIP 697933AK5								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United States</b>										
	07 Aug 00	-50 000 00	49 125 00	-47,714 06	0 00	1 410 94	0 00	0 00	0 00	1 410 94
14 Feb 02	PANAMSAT CORP NEW NT 6 125 DUE 01-15-2005/01-15-2003 BEO CUSIP 697933AK5	-175,000 00	171 937 50	-167 049 03	0 00	4 888 47	0 00	0 00	0 00	4 888 47
26 Feb 02										
	07 Aug 00	-175 000 00	171 937 50	-167 049 03	0 00	4 888 47	0 00	0 00	0 00	4 888 47
17 Jan 02	PREMIER PKS INC SR DISC NT STEP UP 4-1-08 RT=0 TIL 4-1-03 10 THEREAFTER CUSIP 740540AE9	-125 000 00	111,718 75	-101 029 87	0 00	10 688 88	0 00	0 00	0 00	10 688 88
23 Jan 02										
	27 Jul 00	-125 000 00	111 718 75	-101 029 87	0 00	10 688 88	0 00	0 00	0 00	10 688 88
22 Oct 01	PREMIER PKS INC SR NT 9 25 DUE 04-01-2006/04-01-2003 REG CUSIP 740540AD1	-125,000 00	124 062 50	-127 812 50	0 00	-3 750 00	0 00	0 00	0 00	3,750 00
25 Oct 01										
	21 Apr 98	-125 000 00	124 062 50	-127 812 50	0 00	-3 750 00	0 00	0 00	0 00	3 750 00
15 Aug 01	PREMIER PKS INC SR NT 9 75 DUE 06-15-2007/06-15-2003 BEO PUT CUSIP 740540AF6	100 000 00	102 750 00	95 075 12	2 041 51	5,633 37	0 00	2 041 51	2 041 51	5 633 37
20 Aug 01										
	02 Aug 00	-75 000 00	77 062 50	-71 429 13	0 00	5 633 37	0 00	0 00	0 00	5 633 37
	12 Oct 00	-25 000 00	25 007 50	23 845 00	2 041 51	0 00	0 00	2 041 51	2 041 51	0 00
28 Jun 02	PREMIER PKS INC SR NT 9 75 DUE 06-15-2007/06-15-2003 BEO PUT CUSIP 740540AF6	-100 000 00	103 000 00	-96 994 22	0 00	0 00	0 00	0 00	0 00	0 00
19 Jul 02			"Out of Balance"							
	12 Oct 00	-100 000 00	0 00	-96 994 22	0 00	0 00	0 00	0 00	0 00	0 00
27 Mar 02	PROGRESS ENERGY INC SR NT 7 1 DUE 03-01 2011 BEO CUSIP 743263AD7	-225 000 00	230 024 25	-224 689 50	0 00	5 334 75	0 00	0 00	0 00	5 334 75
02 Apr 02										

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	14 Feb 01	225,000 00	230,024 25	-224,689 50	0 00	5 334 75	0 00	0 00	5 334 75
01 Nov 01 08 Nov 01	PVTPL AMERIGAS PARTNERS L P / AP EAGLE FIN COR NT 144A 8 875 05-20-2011/2008 CUSIP 03073KAA9	-20 000 00	20 700 00	-20,000 00	700 00	0 00	0 00	700 00	0 00
	16 Aug 01	-20 000 00	20 700 00	-20 000 00	700 00	0 00	0 00	700 00	0 00
11 Mar 02 14 Mar 02	PVTPL CHARTER COMMUNICATIONS HLDGS LLC /CHART 05/15/01 2002 9 625 11-15-09 BEO CUSIP 16117PBE9	-35,000 00	34 650 00	-34 755 35	105 35	0 00	0 00	-105 35	0 00
	08 Jan 02	-35 000 00	34,650 00	-34 755 35	-105 35	0 00	0 00	-105 35	0 00
12 Mar 02 15 Mar 02	PVTPL CHARTER COMMUNICATIONS HLDGS LLC /CHART 05/15/01 2002 9 625 11-15-09 BEO CUSIP 16117PBE9	-30 000 00	29,550 00	-29 790 30	-240 30	0 00	0 00	-240 30	0 00
	08 Jan 02	-30,000 00	29 550 00	-29 790 30	-240 30	0 00	0 00	-240 30	0 00
12 Mar 02 15 Mar 02	PVTPL CHARTER COMMUNICATIONS HLDGS LLC /CHART 05/15/01 2002 9 625 11 15-09 BEO CUSIP 16117PBE9	-35 000 00	34 650 00	-34 755 35	-105 35	0 00	0 00	-105 35	0 00
	08 Jan 02	35 000 00	34 650 00	34 755 35	-105 35	0 00	0 00	105 35	0 00
02 Aug 01 07 Aug 01	PVTPL CHOCTAW RESORT DEV ENTERPRISE SR NT 144A 9 25 DUE 04-01-2009/04-01-2005 CUSIP 17037NAA8	-150 000 00	154 875 00	-150 000 00	4 875 00	0 00	0 00	4 875 00	0 00
	22 Mar 01	-150 000 00	154 875 00	-150 000 00	4,875 00	0 00	0 00	4 875 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
28 Jun 02	PVTPL CHUMASH CASINO & RESORT	-25,000 00	25,250 00	25 187 50	0 00	0 00	0 00	0 00	0 00
19 Jul 02	ENTERPRISE SR NT 9 DUE 07-15-2010/07-15-2006 BEO CUSIP 171327AB5		*Out of Balance*						
	26 Jun 02	-25 000 00	0 00	25 187 50	0 00	0 00	0 00	0 00	0 00
18 Oct 01	PVTPL CSC HLDGS INC SR NT 7 625	-150 000 00	149 689 50	-148 219 50	1 470 00	0 00	0 00	1 470 00	0 00
23 Oct 01	DUE 04-01 2011 BEO CUSIP 126304AP9								
	09 Oct 01	-150 000 00	149 689 50	-148 219 50	1 470 00	0 00	0 00	1 470 00	0 00
18 Apr 02	PVTPL ERAC USA FIN CO NT 144A	-175,000 00	186,117 75	180,692 75	0 00	5 425 00	0 00	0 00	5 425 00
23 Apr 02	8 25 DUE 05-01 2005 BEO CUSIP 26882PAL6								
	08 Jan 01	-175 000 00	186 117 75	-180 692 75	0 00	5 425 00	0 00	0 00	5 425 00
09 Oct 01	PVTPL FL WINDSTORM	-150,000 00	158 113 50	-146,425 20	0 00	11 688 30	0 00	0 00	11,688 30
05 Nov 01	UNDERWRITING ASSN 144A 6 7 DUE 08-25-2004 BEO CUSIP 343254AN8								
	16 Feb 00	-150 000 00	158 113 50	-146,425 20	0 00	11 688 30	0 00	0 00	11,688 30
07 May 02	PVTPL GOLDMAN SACHS GROUP L P	-300 000 00	314 286 00	308,112 00	0 00	6 174 00	0 00	0 00	6 174 00
10 May 02	6 625 DUE 12-01-2004 REG CUSIP 38142ECG1								
	10 Feb 99	-300 000 00	314 286 00	308 112 00	0 00	6 174 00	0 00	0 00	6,174 00
28 Jun 02	PVTPL HEALTHSOUTH CORP SR NT	-250 000 00	246 267 50	248 250 00	0 00	0 00	0 00	0 00	0 00
18 Jul 02	144A 7 625 DUE 06-01-2012/05-31-2012 BEO CUSIP 421924AY7		*Out of Balance*						

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	17 May 02	250,000 00	0 00	-248 250 00	0 00	0 00	0 00	0 00	0 00
13 Mar 02	PVTPL HOST MARRIOTT L P SR NT	175,000 00	184,187 50	-175 000 00	9 187 50	0 00	0 00	9 187 50	0 00
18 Mar 02	SER H 144A9 5 DUE 01-15-2007 BEO CUSIP 44108EAP3								
	06 Dec 01	-175 000 00	184 187 50	-175 000 00	9 187 50	0 00	0 00	9 187 50	0 00
28 Jun 02	PVTPL L-3 COMMUNICATIONS CORP	-60 000 00	60,300 00	-60,000 00	0 00	0 00	0 00	0 00	0 00
18 Jul 02	SR SUB NT 144A 7 625 DUE 06-15-2012/06-15-2007 BEO CUSIP 502413AG2		"Out of Balance"						
	25 Jun 02	-60 000 00	0 00	-60 000 00	0 00	0 00	0 00	0 00	0 00
21 Sep 01	PVTPL MERISTAR HOSPITALITY	-25 000 00	19 125 00	24 922 00	-5,797 00	0 00	0 00	-5 797 00	0 00
26 Sep 01	CORP SR NT 144A 9 DUE 01-15-2008 BEO CUSIP 58984YAC7								
	19 Jan 01	25 000 00	19 125 00	-24 922 00	5 797 00	0 00	0 00	-5 797 00	0 00
28 Jun 02	PVTPL PINNACLE 1 PARTNERS L P /	-375,000 00	376,023 75	378 980 00	0 00	0 00	0 00	0 00	0 00
18 Jul 02	PINNACLE1 INC SR NT 144A 8 83 08-15-2004 CUSIP 723474AA0		"Out of Balance"						
	02 Aug 00	-275 000 00	0 00	275 000 00	0 00	0 00	0 00	0 00	0 00
	08 Aug 01	-100 000 00	0 00	103 980 00	0 00	0 00	0 00	0 00	0 00
25 Jun 02	PVTPL PINNACLE 1 PARTNERS L P /	-125 000 00	124 375 00	125 000 00	0 00	-625 00	0 00	0 00	-625 00
28 Jun 02	PINNACLE1 INC SR NT 144A 8 83 08-15-2004 CUSIP 723474AA0								
	02 Aug 00	-125,000 00	124,375 00	-125 000 00	0 00	-625 00	0 00	0 00	625 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
20 Aug 01	PVTPL PLASTIPAK HLDGS INC SR NT	-75 000 00	75,937 50	-73,871 25	2 066 25	0 00	0 00	2 066 25	0 00
23 Aug 01	144A 10 75 DUE 09-01-2011/09-01 2006 BEO CUSIP 727610AA5								
15 Aug 01		-75,000 00	75,937 50	-73,871 25	2,066 25	0 00	0 00	2 066 25	0 00
19 Apr 02	PVTPL POLYONE CORP POLYONE	-150 000 00	152 244 00	148 645 50	3,598 50	0 00	0 00	3 598 50	0 00
24 Apr 02	144A NTS 8 875 DUE 05-01-2012 BEO CUSIP 73179PAA4								
18 Apr 02		-150,000 00	152,244 00	148,645 50	3 598 50	0 00	0 00	3 598 50	0 00
19 Jul 01	PVTPL PRIMEDIA INC SR NT 144A	-150,000 00	144 375 00	-147 805 50	-3 430 50	0 00	0 00	-3 430 50	0 00
24 Jul 01	8 875 DUE 05-15-2011 BEO CUSIP 74157KAD3								
03 May 01		-150,000 00	144 375 00	-147,805 50	-3,430 50	0 00	0 00	-3,430 50	0 00
23 Oct 01	PVTPL SHOPPING CTR ASSOCS	-225 000 00	236 056 50	228 654 00	7 402 50	0 00	0 00	7 402 50	0 00
26 Oct 01	7 625 DUE 05-15-2005 REG CUSIP 82509PAB4								
27 Feb 01		-225 000 00	236 056 50	-228 654 00	7 402 50	0 00	0 00	7,402 50	0 00
28 Jun 02	PVTPL STONE CONTAINER CORP SR	-50 000 00	50 250 00	-50,000 00	0 00	0 00	0 00	0 00	0 00
18 Jul 02	NT 144A 8 375 DUE 07 01 2012/07-01-2007 BEO CUSIP 861589AY5		*Out of Balance*						
19 Jun 02		-50 000 00	0 00	-50 000 00	0 00	0 00	0 00	0 00	0 00
10 Oct 01	PVTPL WORLDCOM INC GA NEW	-150 000 00	154 734 00	149 859 00	4 875 00	0 00	0 00	4 875 00	0 00
11 Oct 01	144A 7 375 01-15-2011/03 BEO IN DEFAULTED CUSIP 98157DAF3								
14 Dec 00		-150,000 00	154,734 00	-149,859 00	4 875 00	0 00	0 00	4 875 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United States</b>										
14 Jan 02	PVTPL WORLDCOM INC GA NEW	250,000 00	257,937 50	-249 765 00	0 00	8,172 50	0 00	0 00	8 172 50	
17 Jan 02	144A 7 375 01-15-2011/03 BEO IN DEFAULTED CUSIP 98157DAF3									
	14 Dec 00	-250 000 00	257 937 50	-249 765 00	0 00	8,172 50	0 00	0 00	8 172 50	
28 Sep 01	PX ESCROW CORP SR SUB DISC NT	-300 000 00	120 000 00	-244 096 10	0 00	-124 096 10	0 00	0 00	124 096 10	
03 Oct 01	STEP UP 2-1-06 0 TIL 2-1-02 9 625 AFTER CUSIP 693671AB5									
	28 May 98	-300 000 00	120,000 00	-244 096 10	0 00	-124 096 10	0 00	0 00	-124 096 10	
08 Nov 01	PX ESCROW CORP SR SUB DISC NT	-50 000 00	19 500 00	-40 682 68	0 00	-21,182 68	0 00	0 00	-21 182 68	
14 Nov 01	STEP UP 2-1-06 0 TIL 2-1-02 9 625 AFTER CUSIP 693671AB5									
	28 May 98	-50 000 00	19 500 00	-40 682 68	0 00	-21 182 68	0 00	0 00	-21 182 68	
09 Nov 01	PX ESCROW CORP SR SUB DISC NT	-225,000 00	81 000 00	183 072 08	0 00	-102 072 08	0 00	0 00	-102 072 08	
15 Nov 01	STEP UP 2-1-06 0 TIL 2-1-02 9 625 AFTER CUSIP 693671AB5									
	28 May 98	225 000 00	81 000 00	183 072 08	0 00	-102 072 08	0 00	0 00	-102 072 08	
01 Oct 01	PX ESCROW CORP SR SUB DISC NT	200 000 00	80 000 00	-162 730 73	0 00	-82 730 73	0 00	0 00	82 730 73	
04 Oct 01	STEP UP 2-1-06 0 TIL 2-1-02 9 625 AFTER CUSIP 693671AB5									
	28 May 98	200,000 00	80 000 00	-162 730 73	0 00	-82,730 73	0 00	0 00	82 730 73	
09 Jan 02	QUEST DIAGNOSTICS INC SR NT	-150 000 00	154 308 00	-149 148 00	5 160 00	0 00	0 00	5 160 00	0 00	
14 Jan 02	6 75 DUE 07-12-2008 BEO CUSIP 74834LAD2									
	20 Jun 01	-150 000 00	154 308 00	-149 148 00	5 160 00	0 00	0 00	5 160 00	0 00	



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United States</b>										
11 Dec 01	QWEST CAP FDG INC NT 7 25 DUE	-450,000 00	424,840 50	-449,968 50	25,128 00	0 00	0 00	-25,128 00	0 00	
14 Dec 01	02-15-2011/02 14-2011 REG CUSIP 74913EAH3									
	07 Feb 01	-450,000 00	424,840 50	-449,968 50	25,128 00	0 00	0 00	-25,128 00	0 00	
27 Feb 02	QWEST CAP FDG INC NT 7 25 DUE	100,000 00	90,261 00	-99,993 00	0 00	-9,732 00	0 00	0 00	-9,732 00	
04 Mar 02	02-15-2011/02-14-2011 REG CUSIP 74913EAH3									
	07 Feb 01	-100,000 00	90,261 00	-99,993 00	0 00	-9,732 00	0 00	0 00	-9,732 00	
07 Mar 02	QWEST CAP FDG INC NT 7 25 DUE	-325,000 00	283,816 00	327,039 75	-36,891 25	-6,332 50	0 00	-36,891 25	-6,332 50	
12 Mar 02	02-15-2011/02-14-2011 REG CUSIP 74913EAH3									
	07 Feb 01	-50,000 00	43,664 00	-49,996 50	0 00	-6,332 50	0 00	0 00	-6,332 50	
	11 Jan 02	-275,000 00	240,152 00	-277,043 25	36,891 25	0 00	0 00	-36,891 25	0 00	
26 Feb 02	RAYTHEON CO NT 7 9 DUE	-50,000 00	51,874 50	-51,164 00	710 50	0 00	0 00	710 50	0 00	
01 Mar 02	03-01-2003 BEO CUSIP 755111BF7									
	18 Jul 01	-50,000 00	51,874 50	51,164 00	710 50	0 00	0 00	710 50	0 00	
18 Jul 01	RAYTHEON CO NT 8 3 DUE	-50,000 00	52,781 50	52,912 00	-130 50	0 00	0 00	-130 50	0 00	
23 Jul 01	03-01-2010 BEO CUSIP 755111BH3									
	01 Dec 00	-50,000 00	52,781 50	-52,912 00	-130 50	0 00	0 00	-130 50	0 00	
23 Nov 01	REGENCY CTRS L P REGENCY	-450,000 00	468,148 50	-473,625 00	-5,476 50	0 00	0 00	-5,476 50	0 00	
27 Nov 01	CENTERS L P 7 4DUE 04-01-2004 BEO CUSIP 75884RAD5									
	23 Oct 01	-450,000 00	468,148 50	-473,625 00	5,476 50	0 00	0 00	-5,476 50	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United States</b>										
04 Mar 02	SAFEWAY INC 6 15 DUE 03-01-2006	-525 000 00	538,293 00	524 002 50	0 00	14 290 50	0 00	0 00	14 290 50	
07 Mar 02	BEO CUSIP 786514BB4									
	28 Feb 01	-525 000 00	538 293 00	524 002 50	0 00	14 290 50	0 00	0 00	14 290 50	
02 Jul 01	SAFEWAY INC 6 15 DUE 03-01-2006	-50 000 00	49 965 00	-49,905 00	60 00	0 00	0 00	60 00	0 00	
02 Jul 01	BEO CUSIP 786514BB4									
	28 Feb 01	-50 000 00	49 965 00	-49,905 00	60 00	0 00	0 00	60 00	0 00	
05 Nov 01	SALEM COMMUNICATIONS CORP 9 5	-125,000 00	129,062 50	-125 937 50	0 00	3 125 00	0 00	0 00	3,125 00	
08 Nov 01	DUE 10-01-2007/10-01-2002 REG CUSIP 794089AC6									
	17 Sep 97	-125 000 00	129,062 50	-125 937 50	0 00	3 125 00	0 00	0 00	3,125 00	
06 Dec 01	SCOTTS CO SR SUB NT 8 625 DUE	-100,000 00	103 500 00	99 443 55	0 00	4 056 45	0 00	0 00	4 056 45	
11 Dec 01	01-15-2009/01-15-2004 BEO CUSIP 810186AB2									
	28 Jul 00	-100 000 00	103 500 00	99 443 55	0 00	4 056 45	0 00	0 00	4 056 45	
23 Oct 01	SIMON PPTY GROUP L P NT DTD	200,000 00	209 346 00	-199 430 00	9 916 00	0 00	0 00	9 916 00	0 00	
26 Oct 01	01/18/2001 7 375 DUE 01-20-2006/01-19-2006 BEO CUSIP 828807AG2									
	11 Jan 01	200 000 00	209 346 00	-199 430 00	9 916 00	0 00	0 00	9 916 00	0 00	
05 Sep 01	SIMON PPTY GROUP L P NT DTD	-225 000 00	233,475 75	224 358 75	9 117 00	0 00	0 00	9 117 00	0 00	
10 Sep 01	01/18/2001 7 375 DUE 01-20-2006/01-19-2006 BEO CUSIP 828807AG2									
	11 Jan 01	-225 000 00	233 475 75	-224 358 75	9 117 00	0 00	0 00	9 117 00	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
19 Dec 01	SIMON PPTY GROUP L P SIMON	-300,000 00	292 890 00	-297 702 00	-4,812 00	0 00	0 00	-4,812 00	0 00
24 Dec 01	PPTY GROUP LP6 375 DUE 11-15-2007/11-14-2007 BE0 CUSIP 828807AJ6								
23 Oct 01		-300 000 00	292 890 00	-297 702 00	-4 812 00	0 00	0 00	-4,812 00	0 00
04 Jan 02	SIMON PPTY GROUP L P SIMON	-150 000 00	146,689 50	-148,851 00	2 161 50	0 00	0 00	-2 161 50	0 00
09 Jan 02	PPTY GROUP LP6 375 DUE 11-15-2007/11-14-2007 BE0 CUSIP 828807AJ6								
23 Oct 01		-150 000 00	146 689 50	-148 851 00	-2 161 50	0 00	0 00	-2 161 50	0 00
01 Nov 01	SPEEDWAY MOTORSPORTS INC SR	-50 000 00	51,500 00	-51 156 25	343 75	0 00	0 00	343 75	0 00
06 Nov 01	SUB NT SER D8 5 DUE 08-15-2007/08-15-2002 BE0 PUT CUSIP 847788AH9								
25 Jul 01		-50 000 00	51 500 00	-51,156 25	343 75	0 00	0 00	343 75	0 00
22 Oct 01	SPEEDWAY MOTORSPORTS INC SR	-50 000 00	51 625 00	-51,156 25	468 75	0 00	0 00	468 75	0 00
25 Oct 01	SUB NT SER D8 5 DUE 08-15-2007/08-15-2002 BE0 PUT CUSIP 847788AH9								
25 Jul 01		50 000 00	51 625 00	-51,156 25	468 75	0 00	0 00	468 75	0 00
26 Apr 02	SPIEKER PPTYS L P INC 6 8	-75 000 00	77 553 00	-77,188 50	364 50	0 00	0 00	364 50	0 00
01 May 02	DUE 05-01-2004 BE0 CUSIP 848503AN8								
22 Mar 02		75 000 00	77 553 00	-77,188 50	364 50	0 00	0 00	364 50	0 00
10 Apr 02	SPRINT CAP CORP GTD NT 6 DUE	-150 000 00	137 520 00	-148,674 00	-11 154 00	0 00	0 00	-11 154 00	0 00
15 Apr 02	01-15-2007/01-14-2007 BE0 CUSIP 852060AM4								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	26 Nov 01	-150 000 00	137 520 00	-148 674 00	-11 154 00	0 00	0 00	11 154 00	0 00
19 Apr 02	SPRINT CAP CORP NT 6 125 DUE	-375 000 00	339,540 00	-364 175 27	24 635 27	0 00	0 00	-24 635 27	0 00
24 Apr 02	11-15-2008 BEO CUSIP 852060AC6								
	11 Dec 01	-175,000 00	158 452 00	-169 490 66	-11 038 66	0 00	0 00	-11 038 66	0 00
	04 Jan 02	-200 000 00	181 088 00	-194,684 61	13,596 61	0 00	0 00	-13 596 61	0 00
12 Apr 02	SPRINT CAP CORP NT 6 125 DUE	-50 000 00	44,829 00	-48 428 65	-3 599 65	0 00	0 00	-3 599 65	0 00
17 Apr 02	11-15-2008 BEO CUSIP 852060AC6								
	11 Dec 01	-50,000 00	44,829 00	-48 428 65	-3 599 65	0 00	0 00	-3 599 65	0 00
16 Apr 02	SPRINT CAP CORP NT 6 125 DUE	-325,000 00	294,521 50	314 786 20	20,264 70	0 00	0 00	-20 264 70	0 00
19 Apr 02	11-15-2008 BEO CUSIP 852060AC6								
	11 Dec 01	-325,000 00	294 521 50	-314 786 20	-20 264 70	0 00	0 00	-20 264 70	0 00
10 Apr 02	SPRINT CAP CORP NT 7 625 DUE	-185 000 00	175 944 25	-181,721 70	-5,777 45	0 00	0 00	-5 777 45	0 00
15 Apr 02	01-30-2011 BEO CUSIP 852060AJ1								
	08 Feb 02	-40 000 00	38 042 00	-39 527 20	-1 485 20	0 00	0 00	-1,485 20	0 00
	06 Feb 02	-40 000 00	36 105 00	-37 698 05	-2 591 05	0 00	0 00	-2 593 05	0 00
	08 Feb 02	-45 000 00	42 797 25	-44 496 45	-1 699 20	0 00	0 00	-1 699 20	0 00
30 Jan 02	SPRINT CAP CORP SPRINT CAP	-175 000 00	158 592 00	-158 101 32	490 68	0 00	0 00	490 68	0 00
04 Feb 02	CORP 6 875 DUE 11-15-2028 BEO CUSIP 852060AD4								
	11 Dec 01	-50,000 00	45 312 00	-45 377 17	-65 17	0 00	0 00	-65 17	0 00
	11 Dec 01	-125 000 00	113 280 00	112 724 15	555 85	0 00	0 00	555 85	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United States</b>										
28 Jun 02	STA CASINOS INC 9 75 DUE	-50 000 00	52 125 00	-50 000 00	0 00	0 00	0 00	0 00	0 00	0 00
19 Jul 02	04-15-2007/04-15-2002 REG CUSIP 857689AF0		*Out of Balance							
	23 Oct 00	-50 000 00	0 00	-50 000 00	0 00	0 00	0 00	0 00	0 00	0 00
28 Jun 02	STA CASINOS INC SR NT DTD	-65 000 00	66 462 50	-67 031 25	0 00	0 00	0 00	0 00	0 00	0 00
18 Jul 02	02/13/2001 8 375 DUE 02-15-2008/02-15-2005 BEO CUSIP 857689AM5		*Out of Balance							
	05 Dec 01	-65 000 00	0 00	-67,031 25	0 00	0 00	0 00	0 00	0 00	0 00
08 Nov 01	STA CASINOS INC SR SUB NT 9 875	-25 000 00	24 375 00	-24 901 50	0 00	-526 50	0 00	0 00	0 00	-526 50
14 Nov 01	DUE 07-01-2010/07-01-2005 BEO CUSIP 857689AK9									
	29 Jun 00	25,000 00	24,375 00	-24,901 50	0 00	-526 50	0 00	0 00	0 00	-526 50
31 Oct 01	STA CASINOS INC SR SUB NT 9 875	-25 000 00	23,906 25	-24 901 50	0 00	995 25	0 00	0 00	0 00	-995 25
05 Nov 01	DUE 07-01-2010/07-01-2005 BEO CUSIP 857689AK9									
	29 Jun 00	-25,000 00	23 906 25	-24 901 50	0 00	995 25	0 00	0 00	0 00	-995 25
14 Jun 02	TCI COMMUNICATIONS INC 7 875	-150 000 00	142,300 50	-138,147 37	4 216 13	0 00	0 00	4 216 13	0 00	0 00
19 Jun 02	DUE 02 15-2026 REG CUSIP 872287AF4									
	04 Jun 02	-150 000 00	142 363 50	-138 147 37	4 216 13	0 00	0 00	4 216 13	0 00	0 00
15 Jan 02	TCI COMMUNICATIONS INC 8 65 DUE	-475,000 00	518,552 75	514,363 84	4,188 91	0 00	0 00	4 188 91	0 00	0 00
18 Jan 02	09-15-2004 REG CUSIP 872287AA5									
	23 Aug 01	-75 000 00	81 876 75	-81,345 00	531 75	0 00	0 00	531 75	0 00	0 00
	16 Nov 01	-275,000 00	300,214 75	-298,355 75	1,859 00	0 00	0 00	1 859 00	0 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	17 Dec 01	-125,000 00	136 461 25	134 663 09	1 798 16	0 00	0 00	1,798 16	0 00
15 Nov 01 20 Nov 01	TELE COMMUNICATIONS INC 9 80 BD DUE 2-1-2012 REG CUSIP 879240AN9	-350,000 00	417,739 00	-416 545 50	1 193 50	0 00	0 00	1 193 50	0 00
	25 Jan 01	-350 000 00	417 739 00	-416 545 50	1 193 50	0 00	0 00	1 193 50	0 00
10 Aug 01 15 Aug 01	TENET HEALTHCARE CORP 7 875 DUE 01-15-2003 REG CUSIP 88033GAE0	-125,000 00	130 156 25	-125 076 25	0 00	5 080 00	0 00	0 00	5 080 00
	08 Apr 99	-125 000 00	130 156 25	125 076 25	0 00	5 080 00	0 00	0 00	5 080 00
15 Aug 01 20 Aug 01	TENET HEALTHCARE CORP 8 DUE 01-15-2005 REG CUSIP 88033GAF7	-300,000 00	322 875 00	302 670 12	0 00	20 204 88	0 00	0 00	20 204 88
	06 Mar 98 21 Jul 00	200,000 00 -100 000 00	215 250 00 107 625 00	-205 000 00 97 670 12	0 00 0 00	10 250 00 9 954 88	0 00 0 00	0 00 0 00	10 250 00 9 954 88
15 Aug 01 20 Aug 01	TENET HEALTHCARE CORP 8 625 SR NT DUE 12-01-2003 CUSIP 88033GAC4	-275 000 00	295 281 25	-284 093 75	11 187 50	0 00	0 00	11,187 50	0 00
	26 Jan 01 09 Jul 01	-125 000 00 -150 000 00	134 218 75 161 062 50	-128 281 25 155 812 50	5 937 50 5 250 00	0 00 0 00	0 00 0 00	5 937 50 5 250 00	0 00 0 00
28 May 02 31 May 02	TENET HEALTHCARE CORP SR NT DTD 11/06/2001 5 375 DUE 11-15-2006 BE0 CUSIP 88033GAR1	-700,000 00	693,322 00	-696 703 00	3,381 00	0 00	0 00	-3 381 00	0 00
	06 Nov 01	-700 000 00	693 322 00	696 703 00	-3 381 00	0 00	0 00	3 381 00	0 00
19 Feb 02 22 Feb 02	TEPPCO PARTNERS L P GTD SR NT 7 625 DUE 02-15-2012 BE0 CUSIP 872384AA0	-250 000 00	251,110 00	-248,902 50	2,207 50	0 00	0 00	2,207 50	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United States</b>										
	14 Feb 02		-250 000 00	251 110 00	-248 902 50	2,207 50	0 00	0 00	2 207 50	0 00
17 Jan 02	TRENWICK CAP TR 1 8 82 DUE		-100 000 00	46 250 00	-100 000 00	0 00	-53 750 00	0 00	0 00	-53 750 00
23 Jan 02	02-01-2037/08-08-1997 REG CUSIP 895287AC4									
	28 Jan 97		-100 000 00	46 250 00	-100 000 00	0 00	-53 750 00	0 00	0 00	-53 750 00
18 Oct 01	TRENWICK CAP TR 1 8 82 DUE		-125 000 00	65,000 00	-125 000 00	0 00	-60,000 00	0 00	0 00	-60 000 00
23 Oct 01	02-01-2037/08-08-1997 REG CUSIP 895287AC4									
	28 Jan 97		-125 000 00	65 000 00	-125 000 00	0 00	-60 000 00	0 00	0 00	-60 000 00
24 Jan 02	TRENWICK CAP TR 1 8 82 DUE		-125,000 00	57 812 50	125 000 00	0 00	-67 187 50	0 00	0 00	-67 187 50
29 Jan 02	02-01 2037/08-08-1997 REG CUSIP 895287AC4									
	28 Jan 97		-125,000 00	57 812 50	125 000 00	0 00	-67 187 50	0 00	0 00	-67 187 50
28 Jun 02	TRICON GLOBAL RESTAURANTS INC		-75 000 00	76,125 00	72 577 38	0 00	0 00	0 00	0 00	0 00
18 Jul 02	7 45 DUE 05-15-2005 REG CUSIP 895953AA5			"Out of Balance"						
	17 Oct 00		-75 000 00	0 00	72 577 38	0 00	0 00	0 00	0 00	0 00
18 Oct 01	TRICON GLOBAL RESTAURANTS INC		-25 000 00	25 250 00	-24 011 79	0 00	1 238 21	0 00	0 00	1 238 21
23 Oct 01	7 45 DUE 05-15-2005 REG CUSIP 895953AA5									
	17 Oct 00		-25 000 00	25 250 00	-24 011 79	0 00	1 238 21	0 00	0 00	1 238 21
30 May 02	TRICON GLOBAL RESTAURANTS INC		-100,000 00	102 375 00	-96,648 06	0 00	5 726 94	0 00	0 00	5 726 94
04 Jun 02	7 45 DUE 05-15-2005 REG CUSIP 895953AA5									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	17 Oct 00	-100 000 00	102,375 00	-96,648 06	0 00	5,726 94	0 00	0 00	5 726 94
28 Jun 02	TRICON GLOBAL RESTAURANTS INC	-100 000 00	101,500 00	-101 500 00	0 00	0 00	0 00	0 00	0 00
18 Jul 02	7 65 DUE 05-15-2008 REG CUSIP 895953AB3		*Out of Balance*						
	30 May 02	-100 000 00	0 00	-101 500 00	0 00	0 00	0 00	0 00	0 00
18 Oct 01	TRICON GLOBAL RESTAURANTS INC	-225 000 00	237,937 50	-229 118 73	8 818 77	0 00	0 00	8,818 77	0 00
23 Oct 01	8 875 DUE 04-15-2011 BEQ CUSIP 895953AD9								
	09 Apr 01	-100 000 00	105 750 00	-112 327 01	-6 577 01	0 00	0 00	-6 577 01	0 00
	26 Jul 01	-125 000 00	132 187 50	-116 791 72	15 395 78	0 00	0 00	15,395 78	0 00
12 Mar 02	TRW INC NT 6 625 DUE 06-01-2004	-50,000 00	50,325 50	-49 127 17	0 00	1,198 33	0 00	0 00	1 198 33
15 Mar 02	BEQ CUSIP 872649BF4								
	27 Oct 99	-50,000 00	50,325 50	-49,127 17	0 00	1 198 33	0 00	0 00	1 198 33
17 Apr 02	TRW INC NT 6 625 DUE 06-01-2004	-25,000 00	25 396 25	-24 579 07	0 00	817 18	0 00	0 00	817 18
22 Apr 02	BEQ CUSIP 872649BF4								
	27 Oct 99	-25 000 00	25 396 25	24 579 07	0 00	817 18	0 00	0 00	817 18
21 Feb 02	TRW INC NT 6 625 DUE 06-01-2004	-50 000 00	50 812 00	-49,188 96	0 00	1 623 04	0 00	0 00	1,623 04
26 Feb 02	BEQ CUSIP 872649BF4								
	18 Oct 99	-50 000 00	50 812 00	-49 188 96	0 00	1 623 04	0 00	0 00	1 623 04
26 Mar 02	TRW INC NT 6 625 DUE 06-01-2004	-100,000 00	100,797 00	-98 254 34	0 00	2,542 66	0 00	0 00	2 542 66
01 Apr 02	BEQ CUSIP 872649BF4								
	27 Oct 99	-100 000 00	100,797 00	-98 254 34	0 00	2,542 66	0 00	0 00	2 542 66



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
18 Apr 02 23 Apr 02	TRW INC NT 6 625 DUE 06-01 2004 BEO CUSIP 872649BF4	-40 000 00	40 698 00	-39 326 52	0 00	1 371 48	0 00	0 00	1 371 48
	27 Oct 99	-40 000 00	40 698 00	-39 326 52	0 00	1 371 48	0 00	0 00	1 371 48
22 Apr 02 25 Apr 02	TRW INC NT 6 625 DUE 06-01 2004 BEO CUSIP 872649BF4	-90,000 00	91 659 60	-88 484 67	0 00	3 174 93	0 00	0 00	3 174 93
	27 Oct 99	-90 000 00	91,659 60	88 484 67	0 00	3 174 93	0 00	0 00	3 174 93
22 Feb 02 27 Feb 02	TRW INC NT 6 625 DUE 06-01 2004 BEO CUSIP 872649BF4	-125 000 00	128,120 00	-122 879 83	0 00	5,240 17	0 00	0 00	5,240 17
	18 Oct 99	-75 000 00	76 872 00	-73 783 44	0 00	3,088 56	0 00	0 00	3 088 56
	27 Oct 99	-50 000 00	51 248 00	-49 096 39	0 00	2,151 61	0 00	0 00	2 151 61
07 Mar 02 12 Mar 02	TRW INC NT 6 625 DUE 06-01-2004 BEO CUSIP 872649BF4	-75 000 00	75,679 50	-73,690 76	0 00	1 988 74	0 00	0 00	1 988 74
	27 Oct 99	-75 000 00	75,679 50	-73,690 76	0 00	1 988 74	0 00	0 00	1,988 74
02 Apr 02 05 Apr 02	TRW INC NT 6 625 DUE 06-01-2004 BEO CUSIP 872649BF4	-20,000 00	20 220 20	-19 663 26	0 00	556 94	0 00	0 00	556 94
	27 Oct 99	20,000 00	20 220 20	-19 663 26	0 00	556 94	0 00	0 00	556 94
02 Apr 02 05 Apr 02	TRW INC NT 6 625 DUE 06-01 2004 BEO CUSIP 872649BF4	-50 000 00	50 446 00	-49 158 15	0 00	1 287 85	0 00	0 00	1 287 85
	27 Oct 99	-50 000 00	50 446 00	-49,158 15	0 00	1 287 85	0 00	0 00	1 287 85
08 Mar 02 13 Mar 02	TRW INC NT 6 625 DUE 06-01 2004 BEO CUSIP 872649BF4	-50 000 00	50 561 00	-49 127 17	0 00	1 433 83	0 00	0 00	1 433 83

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
<b>Fixed income</b>										
<b>Corporate bonds</b>										
<b>United States</b>										
	27 Oct 99	-50,000 00	50,561 00	-49,127 17	0 00	1,433 83	0 00	0 00	1,433 83	
02 Apr 02 05 Apr 02	TRW INC NT 6 625 DUE 06-01-2004 BEO CUSIP 872649BF4	-25,000 00	25,249 25	24,579 07	0 00	670 18	0 00	0 00	670 18	
	27 Oct 99	25,000 00	25,249 25	24,579 07	0 00	670 18	0 00	0 00	670 18	
26 Oct 01 31 Oct 01	TYCO INTL GROUP S A 6 375 BD DUE 06-15-2005 CUSIP 902118AB4	-550,000 00	573,474 00	-564,921 50	8,552 50	0 00	0 00	8,552 50	0 00	
	01 Aug 01	-550,000 00	573,474 00	564,921 50	8,552 50	0 00	0 00	8,552 50	0 00	
24 Jan 02 29 Jan 02	TYCO INTL GROUP S A 6 375 BD DUE 06-15-2005 CUSIP 902118AB4	-175,000 00	176,757 00	-179,747 75	-2,990 75	0 00	0 00	2,990 75	0 00	
	01 Aug 01	-175,000 00	176,757 00	-179,747 75	-2,990 75	0 00	0 00	-2,990 75	0 00	
23 Nov 01 28 Nov 01	UN PAC RES GROUP INC DEB 7 95 DUE 04-15-2029/04-13-1999 BEO CUSIP 907834AJ4	-225,000 00	238,142 25	-240,615 00	-2,472 75	0 00	0 00	-2,472 75	0 00	
	14 Dec 00	-225,000 00	238,142 25	-240,615 00	2,472 75	0 00	0 00	-2,472 75	0 00	
04 Jun 02 07 Jun 02	VALERO ENERGY CORP NEW VALERO ENRGY 6 875 6 875 DUE 04-15-2012/04-14-2012 BEO CUSIP 01913YAD2	-125,000 00	129,166 25	-124,687 50	4,478 75	0 00	0 00	4,478 75	0 00	
	10 Apr 02	125,000 00	129,166 25	-124,687 50	4,478 75	0 00	0 00	4,478 75	0 00	
14 Jan 02 17 Jan 02	VERIZON NEW ENG INC VERIZON NEW ENG INC 8 5 DUE 09-15-2011 BEO CUSIP 92344RAA0	-325,000 00	335,244 00	-330,827 25	4,416 75	0 00	0 00	4,416 75	0 00	

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	11 Dec 01	325 000 00	335 244 00	-330,827 25	4 416 75	0 00	0 00	4 416 75	0 00
16 Jan 02	VERIZON NEW ENG INC VERIZON	175 000 00	180 937 75	178,750 25	2 187 50	0 00	0 00	2,187 50	0 00
22 Jan 02	NEW ENG INC 6 5 DUE 09-15-2011 BEO CUSIP 92344RAA0								
	04 Jan 02	-175 000 00	180 937 75	-178 750 25	2 187 50	0 00	0 00	2 187 50	0 00
09 Aug 01	WASTE MGMT INC DEL SR NT 6 875	125 000 00	125 152 50	-112 591 47	0 00	12 561 03	0 00	0 00	12,561 03
15 Aug 01	DUE 05-15-2009 BEO CUSIP 94106LAE9								
	20 Jul 00	-125 000 00	125 152 50	-112 591 47	0 00	12 561 03	0 00	0 00	12 561 03
09 Oct 01	WASTE MGMT INC DEL SR NT 6 875	-425,000 00	431,400 50	-383,662 50	16 671 98	31 066 02	0 00	16 671 98	31 066 02
10 Oct 01	DUE 05-15-2009 BEO CUSIP 94106LAE9								
	20 Jul 00	-275 000 00	279 141 50	-248 075 48	0 00	31 066 02	0 00	0 00	31 066 02
	14 Nov 00	-150,000 00	152 259 00	-135 587 02	16 671 98	0 00	0 00	16 671 98	0 00
15 Jan 02	WMX TECHNOLOGIES INC 7 1 SR	-150 000 00	155 340 00	-142 410 00	0 00	12,930 00	0 00	0 00	12 930 00
18 Jan 02	NTS DUE 08-01-2026 PUTTABLE 8-1-2003 @ PAR **PUT CUSIP 92929QAQ0								
	30 Jun 00	-150 000 00	155,340 00	-142,410 00	0 00	12,930 00	0 00	0 00	12,930 00
10 Jan 02	WMX TECHNOLOGIES INC 7 1 SR	-50 000 00	51,675 00	-47 470 00	0 00	4 205 00	0 00	0 00	4 205 00
15 Jan 02	NTS DUE 08-01 2026 PUTTABLE 8-1-2003 @ PAR **PUT CUSIP 92929QAQ0								
	30 Jun 00	-50 000 00	51 675 00	-47 470 00	0 00	4 205 00	0 00	0 00	4 205 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
06 Feb 02	WORLDCOM INC GA NEW 7 50000	175,000 00	159,428 50	-181 114 50	-21,686 00	0 00	0 00	-21 686 00	0 00
11 Feb 02	7 5 DUE 05-15-2011 BEO BOND IN DEFAULT CUSIP 98157DAJ5								
	03 Jan 02	-175 000 00	159,428 50	-181 114 50	-21 686 00	0 00	0 00	21 686 00	0 00
30 Apr 02	WORLDCOM INC GA NEW 7 50000	-175,000 00	75 250 00	-181 114 50	-105,864 50	0 00	0 00	-105 864 50	0 00
03 May 02	7 5 DUE 05-15-2011 BEO BOND IN DEFAULT CUSIP 98157DAJ5								
	03 Jan 02	-175 000 00	75 250 00	181 114 50	-105 864 50	0 00	0 00	-105 864 50	0 00
21 Aug 01	WORLDCOM INC GA NEW 7 50000	-425 000 00	428 714 50	-420 342 00	8,372 50	0 00	0 00	8,372 50	0 00
24 Aug 01	7 5 DUE 05-15-2011 BEO BOND IN DEFAULT CUSIP 98157DAJ5								
	09 May 01	-425,000 00	428 714 50	-420,342 00	8,372 50	0 00	0 00	8 372 50	0 00
07 May 02	WORLDCOM INC GA NEW 8 25	-25 000 00	10 500 00	-24 756 00	-14,256 00	0 00	0 00	-14 256 00	0 00
10 May 02	5/16/01 5/15/31 8 25 5-15-2031 BEO BD IN DEFAULT CUSIP 98157DAK2								
	09 May 01	-15 000 00	6 300 00	14 714 70	-8,414 70	0 00	0 00	-8 414 70	0 00
	31 Mar 01	-10,000 00	4,200 00	-10 041 30	-5,841 30	0 00	0 00	5 841 30	0 00
30 Apr 02	WORLDCOM INC GA NEW 8 25	-40 000 00	16,400 00	-39 239 20	-22 839 20	0 00	0 00	-22,839 20	0 00
03 May 02	5/16/01 5/15/31 8 25 5-15-2031 BEO BD IN DEFAULT CUSIP 98157DAK2								
	09 May 01	-40 000 00	16 400 00	-39,239 20	-22 839 20	0 00	0 00	-22 839 20	0 00
07 May 02	WORLDCOM INC GA NEW 8 25	-30 000 00	12 800 00	-30,123 90	-17 223 90	0 00	0 00	-17 223 90	0 00
10 May 02	5/16/01 5/15/31 8 25 5-15-2031 BEO BD IN DEFAULT CUSIP 98157DAK2								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	31 May 01	30 000 00	12 900 00	-30 123 90	-17 223 90	0 00	0 00	-17 223 90	0 00
02 May 02	WORLD COM INC GA NEW 8 25 5/16/01 5/15/31 8 25 5-15-2031	-50 000 00	21 375 00	-49 049 00	-27 674 00	0 00	0 00	27,674 00	0 00
07 May 02	BEO BD IN DEFAULT CUSIP 98157DAK2								
	09 May 01	-50,000 00	21 375 00	-49 049 00	-27 674 00	0 00	0 00	-27 674 00	0 00
07 May 02	WORLD COM INC GA NEW 8 25 5/16/01 5/15/31 8 25 5-15-2031	-15 000 00	6,075 00	-14,714 70	-8 639 70	0 00	0 00	8 639 70	0 00
10 May 02	BEO BD IN DEFAULT CUSIP 98157DAK2								
	09 May 01	-15 000 00	6 075 00	-14 714 70	-8 639 70	0 00	0 00	-8 639 70	0 00
06 May 02	WORLD COM INC GA NEW 8 25 5/16/01 5/15/31 8 25 5-15-2031	-50 000 00	20,000 00	-49 049 00	29 049 00	0 00	0 00	29 049 00	0 00
09 May 02	BEO BD IN DEFAULT CUSIP 98157DAK2								
	09 May 01	-50 000 00	20 000 00	-49 049 00	-29,049 00	0 00	0 00	-29 049 00	0 00
30 Apr 02	WORLD COM INC GA NEW 8 25 5/16/01 5/15/31 8 25 5-15-2031	-35,000 00	14,000 00	-34 334 30	-20,334 30	0 00	0 00	-20 334 30	0 00
03 May 02	BEO BD IN DEFAULT CUSIP 98157DAK2								
	09 May 01	-35 000 00	14 000 00	-34 334 30	20 334 30	0 00	0 00	-20 334 30	0 00
07 May 02	WORLD COM INC GA NEW 8 25 5/16/01 5/15/31 8 25 5-15-2031	-35 000 00	15,050 00	-35 144 55	20 094 55	0 00	0 00	-20 094 55	0 00
10 May 02	BEO BD IN DEFAULT CUSIP 98157DAK2								
	31 May 01	-35,000 00	15 050 00	-35 144 55	-20,094 55	0 00	0 00	-20 094 55	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
03 May 02	WORLDCOM INC GA NEW 8 25	-75 000 00	31,500 00	-73 573 50	-42,073 50	0 00	0 00	-42 073 50	0 00
08 May 02	5/16/01 5/15/31 8 25 5-15-2031 BEO BD IN DEFAULT CUSIP 98157DAK2								
	09 May 01	75,000 00	31 500 00	-73 573 50	-42,073 50	0 00	0 00	-42,073 50	0 00
07 May 02	WORLDCOM INC GA NEW 8 25	25 000 00	10,687 50	-24 524 50	-13,837 00	0 00	0 00	-13 837 00	0 00
10 May 02	5/16/01 5/15/31 8 25 5-15-2031 BEO BD IN DEFAULT CUSIP 98157DAK2								
	09 May 01	-25 000 00	10,687 50	-24 524 50	13 837 00	0 00	0 00	13 837 00	0 00
06 May 02	WORLDCOM INC GA NEW 8 25	-20 000 00	8,150 00	-19 619 60	-11 469 60	0 00	0 00	11,469 60	0 00
09 May 02	5/16/01 5/15/31 8 25 5-15-2031 BEO BD IN DEFAULT CUSIP 98157DAK2								
	09 May 01	20 000 00	8 150 00	19 619 60	-11 469 60	0 00	0 00	-11 469 60	0 00
22 Apr 02	WORLDCOM INC GA NEW IN	50 000 00	36 750 00	-54 282 00	-17,532 00	0 00	0 00	-17,532 00	0 00
25 Apr 02	DEFAULT NT 8 DUE 05-15-2006 BEO CUSIP 98157DAC0								
	14 Jan 02	-50 000 00	36 750 00	-54 282 00	17 532 00	0 00	0 00	-17 532 00	0 00
22 Apr 02	WORLDCOM INC GA NEW IN	-50 000 00	37 000 00	-54 282 00	-17 282 00	0 00	0 00	-17 282 00	0 00
25 Apr 02	DEFAULT NT 8 DUE 05-15-2006 BEO CUSIP 98157DAC0								
	14 Jan 02	-50 000 00	37,000 00	-54 282 00	17 282 00	0 00	0 00	-17,282 00	0 00
23 Apr 02	WORLDCOM INC GA NEW IN	-100 000 00	68 000 00	108,564 00	-40 564 00	0 00	0 00	-40,564 00	0 00
26 Apr 02	DEFAULT NT 8 DUE 05-15-2006 BEO CUSIP 98157DAC0								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
	14 Jan 02	100 000 00	68 000 00	-108 564 00	-40 564 00	0 00	0 00	-40 564 00	0 00
23 Apr 02 28 Apr 02	WORLDCOM INC GA NEW IN DEFAULT NT 8 DUE 05-15-2006 BEO CUSIP 98157DAC0	-25 000 00	16 750 00	-27 141 00	10 391 00	0 00	0 00	-10 391 00	0 00
	14 Jan 02	25,000 00	16 750 00	27,141 00	10 391 00	0 00	0 00	-10 391 00	0 00
29 Apr 02 02 May 02	WORLDCOM INC GA NT 6 4 DUE 08-15-2005 BEO BD IN DEFAULT CUSIP 98155KAH5	-50,000 00	27,250 00	-45 375 00	-18,125 00	0 00	0 00	18,125 00	0 00
	06 Feb 02	-50 000 00	27 250 00	-45,375 00	-18 125 00	0 00	0 00	-18 125 00	0 00
30 Apr 02 03 May 02	WORLDCOM INC GA NT 6 4 DUE 08-15-2005 BEO BD IN DEFAULT CUSIP 98155KAH5	-75,000 00	37 500 00	51,035 01	-13,535 01	0 00	0 00	-13,535 01	0 00
	22 Apr 02	-25 000 00	12 500 00	-18 049 05	-5 549 05	0 00	0 00	-5 549 05	0 00
	23 Apr 02	-25 000 00	12 500 00	16 609 69	-4 109 69	0 00	0 00	-4 109 69	0 00
	23 Apr 02	25,000 00	12 500 00	16 376 27	-3 876 27	0 00	0 00	-3 876 27	0 00
01 May 02 06 May 02	WORLDCOM INC GA NT 6 4 DUE 08-15-2005 BEO BD IN DEFAULT CUSIP 98155KAH5	-75 000 00	33 562 50	-50 244 82	-16 682 32	0 00	0 00	-16,682 32	0 00
	23 Apr 02	-75 000 00	33 562 50	50,244 82	-16 682 32	0 00	0 00	-16 682 32	0 00
29 Apr 02 02 May 02	WORLDCOM INC GA NT 6 4 DUE 08-15-2005 BEO BD IN DEFAULT CUSIP 98155KAH5	-50,000 00	29 000 00	-40 859 29	-11 859 29	0 00	0 00	-11,859 29	0 00
	06 Feb 02	-25 000 00	14 500 00	22 818 41	-8,318 41	0 00	0 00	-8 318 41	0 00
	22 Apr 02	-25 000 00	14 500 00	18 040 88	3,540 88	0 00	0 00	3 540 88	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
29 Apr 02 02 May 02	WORLDCOM INC GA NT 6 4 DUE 08-15-2005 BEO BD IN DEFAULT CUSIP 98155KAH5	-50,000 00	26 000 00	36,000 00	10,000 00	0 00	0 00	-10 000 00	0 00
	22 Apr 02	-50 000 00	26 000 00	36 000 00	-10 000 00	0 00	0 00	-10 000 00	0 00
26 Apr 02 01 May 02	WORLDCOM INC GA NT 6 4 DUE 08-15-2005 BEO BD IN DEFAULT CUSIP 98155KAH5	-75,000 00	47 250 00	-68 452 14	-21,202 14	0 00	0 00	21 202 14	0 00
	06 Feb 02	-75 000 00	47,250 00	-68 452 14	-21 202 14	0 00	0 00	-21 202 14	0 00
26 Apr 02 01 May 02	WORLDCOM INC GA NT 6 4 DUE 08-15-2005 BEO BD IN DEFAULT CUSIP 98155KAH5	25 000 00	15,625 00	-22 817 38	-7 192 38	0 00	0 00	7 192 38	0 00
	06 Feb 02	-25,000 00	15 625 00	-22 817 38	-7 192 38	0 00	0 00	-7 192 38	0 00
<b>Total United States</b>			<b>46,403,311 26</b>	<b>-48,423,705 05</b>	<b>-1,146,343 75</b>	<b>-845,347 76</b>	<b>0 00</b>	<b>-1,146,343 75</b>	<b>-845,347 76</b>

## Fixed income derivatives - options

### United States

05 Dec 01 05 Dec 01	OTC 12M LIBOR 4 07% E CALL SWAPTION EXP 09/25/02 99LIB414 CUSIP 8889990B6	5 000 00	2 525 00	2 500 00	25 00	0 00	0 00	25 00	0 00
25 Apr 02 25 Apr 02	OTC UST-NT 4 625% 5/06 103-078 E-CALL OPEXP 03/13/02 W/STRK PR @103 2421875 CUSIP 8889990B6	-525 000 00	6 480 48	-4 429 69	2,050 79	0 00	0 00	2 050 79	0 00



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - options</b>									
<b>United States</b>									
26 Feb 02	OTC UST-NT 5.00% 8/11 103-015	-350,000.00	10,445.31	-6,562.50	3,882.81	0.00	0.00	3,882.81	0.00
26 Feb 02	E-CALL EXP 03/16/02 W/STRK PR \$103 0048 CUSIP 8889990B6								
<b>Total United States</b>			<b>19,450.79</b>	<b>-13,492.19</b>	<b>5,958.60</b>	<b>0.00</b>	<b>0.00</b>	<b>5,958.60</b>	<b>0.00</b>
<b>Government agencies</b>									
<b>Tunisia</b>									
28 Jun 02	BANQUE CENTRALE DE TUNISIE BD	-135,000.00	129,600.00	-133,240.95	-3,640.95	0.00	0.00	3,640.95	0.00
17 Jul 02	7.375% 25/04/2012 CUSIP 066716AF8								
19 Apr 02		-135,000.00	129,600.00	-133,240.95	-3,640.95	0.00	0.00	-3,640.95	0.00
<b>Total Tunisia</b>			<b>129,600.00</b>	<b>-133,240.95</b>	<b>-3,640.95</b>	<b>0.00</b>	<b>0.00</b>	<b>-3,640.95</b>	<b>0.00</b>
<b>United States</b>									
06 Feb 02	FHLMC DEB DTD 01/07/2000 6.875	-3,925,000.00	4,248,577.00	-4,225,105.50	23,471.50	0.00	0.00	23,471.50	0.00
11 Feb 02	01-15-2005 CUSIP 3134A32S4								
25 Jan 02		-3,925,000.00	4,248,577.00	-4,225,105.50	23,471.50	0.00	0.00	23,471.50	0.00
05 Feb 02	FHLMC DEB DTD 01/07/2000 6.875	-925,000.00	1,000,988.75	-995,725.50	5,263.25	0.00	0.00	5,263.25	0.00
08 Feb 02	01-15-2005 CUSIP 3134A32S4								
25 Jan 02		-925,000.00	1,000,988.75	-995,725.50	5,263.25	0.00	0.00	5,263.25	0.00
24 Jan 02	FHLMC DTD 01/16/2001 5.25	-70,000.00	71,712.90	-71,670.20	42.70	0.00	0.00	42.70	0.00
29 Jan 02	01-15-2006 CUSIP 3134A4CX0								
17 Jan 02		-70,000.00	71,712.90	-71,670.20	42.70	0.00	0.00	42.70	0.00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Government agencies</b>									
<b>United States</b>									
18 Jan 02	FHLMC DTD 01/16/2001 5 25	-330 000 00	339,784 50	-337 873 80	1 910 70	0 00	0 00	1 910 70	0 00
24 Jan 02	01-15-2006 CUSIP 3134A4CX0								
17 Jan 02		-330 000 00	339 784 50	-337 873 80	1 910 70	0 00	0 00	1 910 70	0 00
14 Sep 01	FHLMC DTD 01/16/2001 5 25	-3 850 000 00	3,964,152 50	-3 894 968 00	69,184 50	0 00	0 00	69,184 50	0 00
26 Dec 01	01-15-2006 CUSIP 3134A4CX0								
31 Aug 01		-3 850,000 00	3,964 152 50	3 894 968 00	69 184 50	0 00	0 00	69 184 50	0 00
24 Jan 02	FHLMC DTD 01/16/2001 5 25	270,000 00	276 523 20	-276 442 20	81 00	0 00	0 00	81 00	0 00
29 Jan 02	01-15-2006 CUSIP 3134A4CX0								
17 Jan 02		270,000 00	276 523 20	276 442 20	81 00	0 00	0 00	81 00	0 00
25 Jan 02	FHLMC DTD 01/16/2001 5 25	-5 205 000 00	5 313 576 30	-5 365 450 15	-51 873 85	0 00	0 00	-51 873 85	0 00
30 Jan 02	01-15-2006 CUSIP 3134A4CX0								
07 Jan 02		-1 360 000 00	1 388 369 60	-1 392 449 60	-4 080 00	0 00	0 00	-4,080 00	0 00
09 Jan 02		100,000 00	102 086 00	102 234 00	-148 00	0 00	0 00	-148 00	0 00
10 Jan 02		-335 000 00	341 988 10	-344,152 20	2,164 10	0 00	0 00	-2 164 10	0 00
11 Jan 02		-295,000 00	301 153 70	-305 378 10	-4 224 40	0 00	0 00	-4,224 40	0 00
11 Jan 02		-850 000 00	867 731 00	-875 432 00	-7 701 00	0 00	0 00	-7,701 00	0 00
14 Jan 02		-680 000 00	694,184 80	-704,160 40	9 975 60	0 00	0 00	-9,975 60	0 00
14 Jan 02		-325 000 00	331 779 50	-337,197 25	5,417 75	0 00	0 00	-5 417 75	0 00
14 Jan 02		-200 000 00	204 172 00	-207 150 00	2 978 00	0 00	0 00	-2 978 00	0 00
15 Jan 02		-490,000 00	500,221 40	-507,012 80	-6 791 40	0 00	0 00	-6,791 40	0 00
15 Jan 02		-250 000 00	255,215 00	-258 895 00	-3 680 00	0 00	0 00	-3 680 00	0 00
16 Jan 02		-320,000 00	326 675 20	-331 388 80	-4 713 60	0 00	0 00	-4 713 60	0 00
25 Oct 01	FNMA NT 5 825 05-14-2004 CUSIP	-325 000 00	343 645 25	-343 073 25	572 00	0 00	0 00	572 00	0 00
30 Oct 01	31359MES8								

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Government agencies</b>									
<b>United States</b>									
	09 Oct 01	-325 000 00	343 645 25	-343,073 25	572 00	0 00	0 00	572 00	0 00
30 Oct 01	FNMA NT 5 625 05-14-2004 CUSIP	-500 000 00	530,515 00	-527 653 00	2,862 00	0 00	0 00	2 862 00	0 00
02 Nov 01	31359MES8								
	09 Oct 01	-300 000 00	318,309 00	-316,683 00	1 626 00	0 00	0 00	1,626 00	0 00
	10 Oct 01	-200,000 00	212 206 00	-210,970 00	1 236 00	0 00	0 00	1 236 00	0 00
29 Oct 01	FNMA NT 5 625 05-14-2004 CUSIP	-400 000 00	423,632 00	-422,244 00	1,388 00	0 00	0 00	1 388 00	0 00
01 Nov 01	31359MES8								
	09 Oct 01	-400 000 00	423 632 00	-422 244 00	1,388 00	0 00	0 00	1,388 00	0 00
30 Oct 01	FNMA NTS 5 125 02-13-2004 CUSIP	-600,000 00	628 578 00	-622,812 00	5,766 00	0 00	0 00	5 766 00	0 00
02 Nov 01	31359MEM1								
	28 Sep 01	-600,000 00	628 578 00	622,812 00	5 766 00	0 00	0 00	5 766 00	0 00
30 Oct 01	FNMA NTS 5 125 02-13-2004 CUSIP	-250 000 00	261 772 50	-259 505 00	2,267 50	0 00	0 00	2 267 50	0 00
02 Nov 01	31359MEM1								
	28 Sep 01	-250 000 00	261 772 50	-259 505 00	2 267 50	0 00	0 00	2 267 50	0 00
31 Oct 01	FNMA NTS 5 125 02-13-2004 CUSIP	-1 100 000 00	1 153 625 00	-1 141 822 00	11 803 00	0 00	0 00	11 803 00	0 00
01 Nov 01	31359MEM1								
	28 Sep 01	-1,100 000 00	1 153 625 00	-1 141 822 00	11,803 00	0 00	0 00	11 803 00	0 00
30 Oct 01	FNMA NTS 5 125 02-13-2004 CUSIP	-175 000 00	183 209 25	-181 653 50	1,555 75	0 00	0 00	1,555 75	0 00
02 Nov 01	31359MEM1								
	28 Sep 01	-175,000 00	183 209 25	-181 653 50	1,555 75	0 00	0 00	1 555 75	0 00
<b>Total United States</b>			<b>18,740,292 15</b>	<b>-18,665,998 10</b>	<b>74,294 05</b>	<b>0 00</b>	<b>0 00</b>	<b>74,294 05</b>	<b>0 00</b>

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>Argentina</b>									
05 Oct 01	ARGENTINA REP NT ZERO CPN CL D	-200,000 00	187,000 00	-187,502 69	502 69	0 00	0 00	-502 69	0 00
29 Oct 01	DUE 10-15-2002 BEO CUSIP 040114BJ8								
	17 Sep 01	-200 000 00	187 000 00	-187 502 69	-502 69	0 00	0 00	-502 69	0 00
<b>Total Argentina</b>			<b>187,000 00</b>	<b>-187,502 69</b>	<b>-502 69</b>	<b>0 00</b>	<b>0 00</b>	<b>-502 69</b>	<b>0 00</b>
<b>Brazil</b>									
11 Jul 01	##BRAZIL C SER 20 YR BRAZIL C SER	-123,141 00	86,044 77	-92,718 67	-6,673 90	0 00	0 00	6,673 90	0 00
16 Jul 01	DO NOTUSE SEE FM #4152178 CUSIP 041521782								
	14 Jun 01	-123 141 00	86,044 77	-92,718 67	-6,673 90	0 00	0 00	-6,673 90	0 00
23 May 02	##BRAZIL C SER 20 YR BRAZIL C SER	-289,381 35	214,142 20	-218,608 21	-4,466 01	0 00	0 00	-4,466 01	0 00
29 May 02	DO NOTUSE SEE FM #4152178 CUSIP 041521782								
	15 May 02	-184 711 50	136 686 51	-139 290 12	-2 603 61	0 00	0 00	-2 603 61	0 00
	17 May 02	-104 669 85	77,455 69	-79 318 09	-1 862 40	0 00	0 00	-1 862 40	0 00
24 Jun 02	##BRAZIL C SER 20 YR BRAZIL C SER	-61,570 50	38,404 60	-35,722 88	2,681 72	0 00	0 00	2,681 72	0 00
28 Jun 02	DO NOTUSE SEE FM #4152178 CUSIP 041521782								
	21 Jun 02	-61 570 50	38 404 60	-35 722 88	2 681 72	0 00	0 00	2 681 72	0 00
30 Apr 02	BRAZIL FEDERATIVE REP GLOBAL	-135,000 00	126,225 00	132,416 10	-6,191 10	0 00	0 00	-6,191 10	0 00
14 May 02	BD 12 DUE 04-15-2010 REG CUSIP 105756AV2								
	11 Apr 02	135 000 00	126 225 00	-132 416 10	-6 191 10	0 00	0 00	6 191 10	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>Brazil</b>									
05 Jun 02	BRAZIL FEDERATIVE REP	-195 000 00	181 837 50	-194 512 50	-12 675 00	0 00	0 00	-12 675 00	0 00
10 Jun 02	SOVEREIGN 14 5 DUE10-15-2009 REG CUSIP 105756AJ9								
	23 May 02	-195 000 00	181 837 50	-194 512 50	-12 675 00	0 00	0 00	-12 675 00	0 00
23 Apr 02	BRAZIL FEDERATIVE REP US\$	-235,000 00	180,950 00	-183 759 35	2,809 35	0 00	0 00	-2 809 35	0 00
26 Apr 02	GLOBAL BD 10 125 DUE 05-15-2027 BEO CUSIP 105756AE0								
	03 Jan 02	-160,000 00	123 200 00	-124 415 60	-1,215 60	0 00	0 00	-1 215 60	0 00
	28 Feb 02	-75 000 00	57 750 00	-59 343 75	-1 593 75	0 00	0 00	-1 593 75	0 00
11 Apr 02	BRAZIL FEDERATIVE REP US\$	-115,000 00	91,022 50	-85,972 48	5 050 02	0 00	0 00	5 050 02	0 00
16 Apr 02	GLOBAL BD 10 125 DUE 05-15-2027 BEO CUSIP 105756AE0								
	27 Dec 01	-100,000 00	79 150 00	74,422 48	4,727 52	0 00	0 00	4,727 52	0 00
	03 Jan 02	-15,000 00	11 872 50	-11 550 00	322 50	0 00	0 00	322 50	0 00
08 Mar 02	BRAZIL-EI FLTG RT EURO-CLEAR BD	-39,600 00	36 234 00	-36 061 09	172 91	0 00	0 00	172 91	0 00
13 Mar 02	DUE 4-15-06 REG ISIN#XS0049993636 CUSIP P18166AU5								
	03 Jan 02	-18,000 00	16 470 00	-16 269 60	200 40	0 00	0 00	200 40	0 00
	28 Feb 02	-21 600 00	19 764 00	-19 791 49	-27 49	0 00	0 00	-27 49	0 00
08 Mar 02	BRAZIL-EI FLTG RT EURO-CLEAR BD	-39,600 00	36 258 75	-35 793 13	465 62	0 00	0 00	465 62	0 00
13 Mar 02	DUE 4-15-06 REG ISIN#XS0049993636 CUSIP P18166AU5								
	03 Jan 02	-39 600 00	36,258 75	-35 793 13	465 62	0 00	0 00	465 62	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>Brazil</b>										
30 Apr 02	REP OF BRAZIL ADJ RT 04-15-2009	-69 999 88	56 525 00	59 055 05	-2 530 05	0 00	0 00	-2,530 05	0 00	
06 May 02	REGISIN #XS0049978165 CUSIP P18166AJ0									
08 Mar 02		37,941 17	30,637 55	31 883 86	-1 246 31	0 00	0 00	1 246 31	0 00	
08 Mar 02		-32 058 71	25 887 45	-27 171 19	-1 283 74	0 00	0 00	-1 283 74	0 00	
<b>Total Brazil</b>			<b>1,047,644 32</b>	<b>-1,074,619 46</b>	<b>-26,975 14</b>	<b>0 00</b>	<b>0 00</b>	<b>-26,975 14</b>	<b>0 00</b>	
<b>Bulgaria</b>										
02 Jan 02	##BULGARIA GOVT STEP EURO	-110 000 00	99 687 50	-90 484 26	9 203 24	0 00	0 00	9 203 24	0 00	
08 Jan 02	28/7/12 4042525 CUSIP X08158AW1									
16 Oct 01		-110 000 00	99 687 50	90 484 26	9 203 24	0 00	0 00	9 203 24	0 00	
28 Sep 01	##BULGARIA GOVT STEP EURO	-105,000 00	83,868 75	-85,095 99	-1 227 24	0 00	0 00	-1 227 24	0 00	
03 Oct 01	28/7/12 4042525 CUSIP X08158AW1									
18 Sep 01		-105,000 00	83,868 75	-85 095 99	-1,227 24	0 00	0 00	-1 227 24	0 00	
11 Jul 01	BULGARIA SER PDI 28/07/2011 CUSIP	-105 000 00	78,750 00	-83 106 67	-4 356 67	0 00	0 00	-4 356 67	0 00	
16 Jul 01	X08158AV3									
14 Jun 01		-105 000 00	78 750 00	-83 106 67	-4 356 67	0 00	0 00	-4 356 67	0 00	
<b>Total Bulgaria</b>			<b>262,306 25</b>	<b>-258,686 92</b>	<b>3,619 33</b>	<b>0 00</b>	<b>0 00</b>	<b>3,619 33</b>	<b>0 00</b>	
<b>Chile</b>										
28 Jun 02	CHILE REP BD 7 125 DUE 01-11-2012	-250,000 00	254 500 00	254 425 00	75 00	0 00	0 00	75 00	0 00	
17 Jul 02	REG CUSIP 168863AP3									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>Chile</b>										
	28 Jun 02		-250 000 00	254 500 00	254 425 00	75 00	0 00	0 00	75 00	0 00
<b>Total Chile</b>			<b>254,500 00</b>	<b>-254,425 00</b>	<b>75 00</b>	<b>0 00</b>	<b>0 00</b>	<b>75 00</b>	<b>0 00</b>	
<b>Dominican Republic</b>										
15 Apr 02	DOMINICAN REP BD 144A 9 5 DUE		-75 000 00	79,218 75	-76 668 75	2 550 00	0 00	0 00	2 550 00	0 00
19 Apr 02	09-27-2006REG CUSIP 25714PAA6									
	20 Sep 01		10 000 00	10 562 50	-10 000 00	562 50	0 00	0 00	562 50	0 00
	14 Dec 01		-30 000 00	31,687 50	-30 750 00	937 50	0 00	0 00	937 50	0 00
	17 Dec 01		-35 000 00	36 968 75	-35 918 75	1 050 00	0 00	0 00	1 050 00	0 00
12 Apr 02	DOMINICAN REP BD 144A 9 5 DUE		-65 000 00	68 900 00	-65 000 00	3 900 00	0 00	0 00	3 900 00	0 00
18 Apr 02	09-27-2006REG CUSIP 25714PAA6									
	20 Sep 01		-65,000 00	68 900 00	-65 000 00	3 900 00	0 00	0 00	3 900 00	0 00
<b>Total Dominican Republic</b>			<b>148,118 75</b>	<b>-141,668 75</b>	<b>6,450 00</b>	<b>0 00</b>	<b>0 00</b>	<b>6,450 00</b>	<b>0 00</b>	
<b>Mexico</b>										
29 Oct 01	##MEXICO-UNITED MEXICAN STS BD		-125,000 00	149 687 50	-152,500 00	-2,812 50	0 00	0 00	-2,812 50	0 00
01 Nov 01	11 375 DONOT USE SEE SEC									
	#3-900060 CUSIP 593048BA8									
	23 Aug 01		-125 000 00	149 687 50	-152,500 00	-2 812 50	0 00	0 00	-2 812 50	0 00
17 Aug 01	##JTD MEXICAN STS MEDIUM TERM		-25 000 00	23 787 50	-23 145 50	642 00	0 00	0 00	642 00	0 00
22 Aug 01	NTS BOOK TRANCHE # TR 00007 4 7									
	2-13-04 3997557 CUSIP 91086QAG3									
	06 Aug 01		25,000 00	23 787 50	-23,145 50	642 00	0 00	0 00	642 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>Mexico</b>										
18 Sep 01	##UTD MEXICAN STS MEDIUM TERM	-160 000 00	146 600 00	-148,131 20	-1 531 20	0 00	0 00	-1,531 20	0 00	
21 Sep 01	NTS BOOK TRANCHE # TR 00007 4 7 2-13-04 3997557 CUSIP 91086QAG3									
	06 Aug 01	-160 000 00	146 600 00	-148 131 20	1 531 20	0 00	0 00	1,531 20	0 00	
03 Aug 01	##UTD MEXICAN STS MEDIUM TERM	-200 000 00	202 500 00	-200,900 00	1 600 00	0 00	0 00	1 600 00	0 00	
08 Aug 01	NTS DO NOTUSE SEE SEC #3-997551 CUSIP 91086QAF5									
	30 Jul 01	-200 000 00	202,500 00	-200 900 00	1 600 00	0 00	0 00	1,600 00	0 00	
25 Jul 01	##UTD MEXICAN STS MEDIUM TERM	-275 000 00	279,125 00	-275 525 00	3 600 00	0 00	0 00	3 600 00	0 00	
30 Jul 01	NTS DO NOTUSE SEE SEC #3-997551 CUSIP 91086QAF5									
	17 Jul 01	-200 000 00	203 000 00	-200 000 00	3 000 00	0 00	0 00	3 000 00	0 00	
	19 Jul 01	-75 000 00	76 125 00	-75,525 00	600 00	0 00	0 00	600 00	0 00	
18 Sep 01	MEXICO(UTD MEX ST) 8 125% BDS	-25,000 00	22 906 25	-23,790 78	-884 53	0 00	0 00	-884 53	0 00	
21 Sep 01	30/12/2019USD CUSIP 593048BN0									
	17 Aug 01	-25 000 00	22 906 25	23 790 78	-884 53	0 00	0 00	884 53	0 00	
06 Aug 01	MEXICO(UTD MEX ST) 8 125% BDS	-185,000 00	172,975 00	-169 020 10	3,954 90	0 00	0 00	3 954 90	0 00	
09 Aug 01	30/12/2019USD CUSIP 593048BN0									
	02 Apr 01	-45,000 00	42 075 00	-40,644 52	1,430 48	0 00	0 00	1 430 48	0 00	
	04 Apr 01	-95,000 00	88,825 00	87 220 07	1,604 93	0 00	0 00	1 604 93	0 00	
	16 Apr 01	-45 000 00	42 075 00	-41,155 51	919 49	0 00	0 00	919 49	0 00	
08 May 02	MEXICO-UNITED MEXICAN STS US\$	-255,000 00	335,962 50	-335 325 00	637 50	0 00	0 00	637 50	0 00	
13 May 02	DISC BD 11 5 DUE 05-15-2026 REG CUSIP 593048AX9									



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>Mexico</b>										
	03 May 02	-255,000.00	335,962.50	-335,325.00	637.50	0.00	0.00	637.50	0.00	
24 Jan 02	MEXICO-UNITED MEXICAN STS US\$ DISC BD 11 5 DUE 05-15-2026 REG CUSIP 593048AX9	-100,000.00	129,960.00	-128,500.00	1,460.00	0.00	0.00	1,460.00	0.00	
29 Jan 02										
	14 Jan 02	100,000.00	129,960.00	-128,500.00	1,460.00	0.00	0.00	1,460.00	0.00	
24 Jan 02	MEXICO-UNITED MEXICAN STS US\$ DISC BD 11 5 DUE 05-15-2026 REG CUSIP 593048AX9	-165,000.00	214,500.00	-209,420.50	5,079.50	0.00	0.00	5,079.50	0.00	
29 Jan 02										
	06 Dec 01	-65,000.00	84,500.00	-82,550.00	1,950.00	0.00	0.00	1,950.00	0.00	
	20 Dec 01	-100,000.00	130,000.00	-126,870.50	3,129.50	0.00	0.00	3,129.50	0.00	
04 Jan 02	MEXICO-UNITED MEXICAN STS US\$ DISC BD 11 5 DUE 05-15-2026 REG CUSIP 593048AX9	-85,000.00	109,480.00	-107,950.00	1,530.00	0.00	0.00	1,530.00	0.00	
11 Jan 02										
	06 Dec 01	-85,000.00	109,480.00	-107,950.00	1,530.00	0.00	0.00	1,530.00	0.00	
23 Aug 01	UTD MEXICAN STATES BD 10 375 DUE 02 17-2009 BEO ISIN #US593048BG58 CUSIP 593048BG5	75,000.00	85,050.00	-82,218.75	2,831.25	0.00	0.00	2,831.25	0.00	
28 Aug 01										
	20 Feb 01	-75,000.00	85,050.00	-82,218.75	2,831.25	0.00	0.00	2,831.25	0.00	
28 Jun 02	UTD MEXICAN STS MEDIUM TERM NTS BOOK #TR 00006 8 375 01-14-2011 REG CUSIP 91086QAF5	750,000.00	774,375.00	-777,550.00	-3,175.00	0.00	0.00	-3,175.00	0.00	
17 Jul 02										
	27 Jun 02	-490,000.00	505,925.00	-507,150.00	-1,225.00	0.00	0.00	1,225.00	0.00	
	28 Jun 02	-260,000.00	268,450.00	-270,400.00	-1,950.00	0.00	0.00	1,950.00	0.00	
04 Sep 01	UTD MEXICAN STS MEDIUM TERM NTS BOOK #TR 00006 8 375 01-14-2011 REG CUSIP 91086QAF5	-75,000.00	76,875.00	76,968.75	-93.75	0.00	0.00	-93.75	0.00	
07 Sep 01										

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>Mexico</b>									
30 Aug 01		-75 000 00	76 875 00	-76 968 75	-93 75	0 00	0 00	93 75	0 00
<b>Total Mexico</b>			<b>2,723,783 75</b>	<b>-2,710,945 58</b>	<b>12,838 17</b>	<b>0 00</b>	<b>0 00</b>	<b>12,838 17</b>	<b>0 00</b>
<b>Panama</b>									
20 Jul 01	##REP PANAMA PDI FLTG RT DEB	-114,543 00	95 070 69	-91 804 15	3 266 54	0 00	0 00	3,266 54	0 00
26 Jul 01	DUE 7-17-2016 DO NOT USE SEE SEC #3-990032 CUSIP 051086429								
15 Feb 01		-113 157 00	93,920 31	-90,418 15	3 502 16	0 00	0 00	3 502 16	0 00
17 Jul 01		-1,386 00	1 150 38	1,386 00	-235 62	0 00	0 00	-235 62	0 00
<b>Total Panama</b>			<b>95,070 69</b>	<b>-91,804 15</b>	<b>3,266 54</b>	<b>0 00</b>	<b>0 00</b>	<b>3,266 54</b>	<b>0 00</b>
<b>Peru</b>									
14 Nov 01	PERU 4 STEP-UP NTS DUE	-15 000 00	11,456 25	-10,508 33	947 92	0 00	0 00	947 92	0 00
19 Nov 01	03-07-2017 REG CUSIP P7794GAG7								
10 Oct 01		-15 000 00	11 456 25	-10 508 33	947 92	0 00	0 00	947 92	0 00
14 Nov 01	PERU 4 STEP-UP NTS DUE	85 000 00	65,025 00	-59 433 67	5,591 33	0 00	0 00	5 591 33	0 00
19 Nov 01	03-07-2017 REG CUSIP P7794GAG7								
10 Oct 01		-85 000 00	65 025 00	-59,433 67	5 591 33	0 00	0 00	5 591 33	0 00
09 Apr 02	PERU 4 STEP-UP NTS DUE	-70,290 00	56 671 31	-53 746 51	2 924 80	0 00	0 00	2 924 80	0 00
15 Apr 02	03-07-2017 REG CUSIP P7794GAG7								
29 Nov 01		-42 290 00	34 096 31	31 563 31	2,533 00	0 00	0 00	2 533 00	0 00
04 Jan 02		28,000 00	22 575 00	22 183 20	391 80	0 00	0 00	391 80	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>Peru</b>									
26 Apr 02 07 May 02	PERU(REPUBLIC OF) 9 125 BD 21/02/2012 USD1000 REGS 9 125 DUE 02 21 2012 REG CUSIP P87324AA0	-116 000 00	113 332 00	-109 721 91	3 610 09	0 00	0 00	3 610 09	0 00
	04 Feb 02	-58,000 00	56 666 00	-56 348 50	317 50	0 00	0 00	317 50	0 00
	04 Feb 02	-58 000 00	56 666 00	53 373 41	3 292 59	0 00	0 00	3 292 59	0 00
29 Nov 01 04 Dec 01	PERU FLIRB VAR RT BD DUE 03-07-2017 CPN RATE=3 25 YRS 1-2 3 75 YRS 3-4 4 YRS CUSIP P7794GAF9	-115 000 00	78,775 00	-80,086 63	-1 311 63	0 00	0 00	-1 311 63	0 00
	14 Nov 01	-15,000 00	10,275 00	-10,413 51	-138 51	0 00	0 00	-138 51	0 00
	14 Nov 01	-100,000 00	68,500 00	-69 673 12	-1 173 12	0 00	0 00	1 173 12	0 00
09 Apr 02 15 Apr 02	PERU-FLIRB VAR RT BD DUE 03-07-2017 CPN RATE=3 25 YRS 1-2 3 75 YRS 3-4 4 YRS CUSIP P7794GAF9	-175,000 00	132,343 75	-130 805 04	1 538 71	0 00	0 00	1 538 71	0 00
	28 Feb 02	-150,000 00	113 437 50	-112 118 61	1 318 89	0 00	0 00	1 318 89	0 00
	01 Mar 02	-25 000 00	18,906 25	-18 686 43	219 82	0 00	0 00	219 82	0 00
19 Apr 02 24 Apr 02	PERU-FLIRB VAR RT BD DUE 03-07-2017 CPN RATE=3 25 YRS 1 2 3 75 YRS 3-4 4 YRS CUSIP P7794GAF9	-145 000 00	108,750 00	108 417 81	332 19	0 00	0 00	332 19	0 00
	01 Mar 02	-145 000 00	108,750 00	-108 417 81	332 19	0 00	0 00	332 19	0 00
<b>Total Peru</b>			<b>566,353 31</b>	<b>-552,719 90</b>	<b>13,633 41</b>	<b>0 00</b>	<b>0 00</b>	<b>13,633 41</b>	<b>0 00</b>

### Philippines

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>Philippines</b>									
30 Apr 02 03 May 02	PHILIPPINES REP GLOBAL BD 8 375% 12/03/2009 CUSIP 718286AR8	-175 000 00	177 187 50	173,864 25	3 323 25	0 00	0 00	3,323 25	0 00
	05 Mar 02	-175 000 00	177,187 50	-173 864 25	3 323 25	0 00	0 00	3 323 25	0 00
30 Apr 02 07 May 02	PHILIPPINES REP GLOBAL BD 9 375 DUE 01-18-2017 REG PUT CUSIP 718286AQ0	-150 000 00	156 450 00	149 437 50	7,012 50	0 00	0 00	7 012 50	0 00
	29 Jan 02	-150 000 00	156 450 00	149 437 50	7,012 50	0 00	0 00	7 012 50	0 00
29 Jan 02 15 Feb 02	PHILIPPINES REP GLOBAL BD DTD 03/16/200010 625 DUE 03-18-2025 BEO CUSIP 718286AP2	-175 000 00	173 775 00	169 530 97	4,244 03	0 00	0 00	4 244 03	0 00
	14 Jun 01	-75,000 00	74,475 00	-69 030 97	5 444 03	0 00	0 00	5 444 03	0 00
	08 Jan 02	-100 000 00	99 300 00	-100 500 00	-1 200 00	0 00	0 00	-1 200 00	0 00
<b>Total Philippines</b>			<b>507,412 50</b>	<b>-492,832 72</b>	<b>14,579 78</b>	<b>0 00</b>	<b>0 00</b>	<b>14,579 78</b>	<b>0 00</b>
<b>Poland</b>									
28 Jun 02 17 Jul 02	POLAND(GOVT OF) STEP UP BDS 27/10/14 USD CUSIP X66501AU5	-171,500 00	172 357 50	-170 471 00	1,886 50	0 00	0 00	1,886 50	0 00
	19 Dec 01	171,500 00	172 357 50	-170 471 00	1,886 50	0 00	0 00	1 886 50	0 00
<b>Total Poland</b>			<b>172,357 50</b>	<b>-170,471 00</b>	<b>1,886 50</b>	<b>0 00</b>	<b>0 00</b>	<b>1,886 50</b>	<b>0 00</b>
<b>Russia</b>									
23 Oct 01 30 Oct 01	##RUSSIAN FEDN 8 25 DUE 03-31-201 0 BEO SEE SEC# 3125917 CUSIP X74344DL7	-100 000 00	79,187 50	-76 363 30	2 824 20	0 00	0 00	2 824 20	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>Russia</b>									
	04 Oct 01	100 000 00	79,187 50	-76 363 30	2 824 20	0 00	0 00	2 824 20	0 00
29 Oct 01 01 Nov 01	RUSSIA FEDN EURO BD 5 0% 31/03/2030 CUSIP 783064C97	-165 000 00	77,550 00	78 125 68	575 66	0 00	0 00	-575 66	0 00
	23 Aug 01	165,000 00	77,550 00	-78,125 66	575 66	0 00	0 00	-575 66	0 00
01 May 02 08 May 02	RUSSIA FEDN EURO BD 5 0% 31/03/2030 CUSIP 783064C97	-330 000 00	227,081 25	217,050 96	10 030 29	0 00	0 00	10,030 29	0 00
	14 Feb 02 01 Mar 02	110 000 00 -220 000 00	75,693 75 151,387 50	-69 931 71 -147 119 25	5 762 04 4 268 25	0 00 0 00	0 00 0 00	5 762 04 4 268 25	0 00 0 00
28 Jun 02 17 Jul 02	RUSSIA FEDN EURO BD 5 0% 31/03/2030 CUSIP 783064C97	-225 000 00	154 552 50	150 110 93	4 441 57	0 00	0 00	4 441 57	0 00
	21 Jun 02 26 Jun 02	125 000 00 100 000 00	85 862 50 68 690 00	-82 842 32 -67 268 61	3,020 18 1,421 39	0 00 0 00	0 00 0 00	3 020 18 1 421 39	0 00 0 00
11 Jul 01 16 Jul 01	RUSSIA FEDN EURO BD 5 0% 31/03/2030 CUSIP 783064C97	225 000 00	98 437 50	-96 213 03	2 224 47	0 00	0 00	2 224 47	0 00
	09 Apr 01 17 May 01	-150 000 00 -75 000 00	65 625 00 32 812 50	-62 995 95 -33 217 03	2 629 05 -1 04 58	0 00 0 00	0 00 0 00	2 629 05 -1 04 58	0 00 0 00
20 Mar 02 27 Mar 02	RUSSIAN FEDERATION 12 75% BD 24/6/28 USD REGS CUSIP X7435HAE6	-75,000 00	88 593 75	-75,515 63	13,078 12	0 00	0 00	13 078 12	0 00
	23 Oct 01	-75,000 00	88,593 75	75,515 63	13,078 12	0 00	0 00	13 078 12	0 00
04 Oct 01 12 Oct 01	RUSSIAN FEDERATION 12 75% BD 24/6/28 USD REGS CUSIP X7435HAE6	-75 000 00	72,843 75	-74,812 50	-1 968 75	0 00	0 00	-1 968 75	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>Russia</b>									
	14 Jun 01	-75 000 00	72 843 75	-74 812 50	-1,968 75	0 00	0 00	-1 968 75	0 00
08 Jan 02	RUSSIAN FEDN EUROCLEAR ISIN	-75,000 00	76,078 13	-74 625 00	1 453 13	0 00	0 00	1 453 13	0 00
15 Jan 02	XS00893720638 75 DUE 07 24-2005 BEO CUSIP 055113690								
	29 Nov 01	-75 000 00	76 078 13	-74 625 00	1 453 13	0 00	0 00	1 453 13	0 00
<b>Total Russia</b>			<b>874,324 38</b>	<b>-842,817 01</b>	<b>31,507 37</b>	<b>0 00</b>	<b>0 00</b>	<b>31,507 37</b>	<b>0 00</b>
<b>Ukraine</b>									
20 Mar 02	UKRAINE(REP OF) 11% BDS	-133,500 00	135 502 50	133 630 52	1 871 98	0 00	0 00	1 871 98	0 00
26 Mar 02	15/3/2007 USD REGS CUSIP X9292ZAP9								
	24 Jan 02	-63,000 00	63,945 00	-62 685 00	1 260 00	0 00	0 00	1 260 00	0 00
	28 Feb 02	-70,500 00	71 557 50	70,945 52	611 98	0 00	0 00	611 98	0 00
<b>Total Ukraine</b>			<b>135,502 50</b>	<b>-133,630 52</b>	<b>1,871 98</b>	<b>0 00</b>	<b>0 00</b>	<b>1,871 98</b>	<b>0 00</b>
<b>United States</b>									
10 Jan 02	US TREAS BDS 8 15/11/2021 USD1000	-1 095 000 00	1 385 919 60	-1 417 566 52	-31 646 92	0 00	0 00	31 646 92	0 00
15 Jan 02	8 DUE 11-15-2021/04-29-1999 REG CUSIP 912810EL8								
	30 Nov 01	-1 095 000 00	1 385 919 60	1 417 566 52	31 646 92	0 00	0 00	-31 646 92	0 00
11 Jan 02	US TREAS BDS 8 15/11/2021 USD1000	-2 760 000 00	3 540 454 69	3,447 615 45	92,839 24	0 00	0 00	92,839 24	0 00
16 Jan 02	8 DUE 11 15-2021/04-29-1999 REG CUSIP 912810EL8								
	30 Nov 01	-515,000 00	660 628 32	-666 709 39	-6 081 07	0 00	0 00	-6,081 07	0 00
	17 Dec 01	-2 245 000 00	2 879,826 37	2 780,906 06	98 920 31	0 00	0 00	98 920 31	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
05 Dec 01	US TREAS BDS 8 15/11/2021 USD1000	-2 650 000 00	3 412 082 02	-3,392,889 24	19 192 78	0 00	0 00	19,192 78	0 00
11 Dec 01	8 DUE 11-15-2021/04-29-1999 REG CUSIP 912810EL8								
	27 Nov 01	-2 250 000 00	2 897 050 77	-2 875,056 84	21 993 93	0 00	0 00	21 993 93	0 00
	30 Nov 01	-400 000 00	515 031 25	-517 832 40	2,801 15	0 00	0 00	-2 801 15	0 00
05 Jun 02	US TREAS BDS BD 6 25 DUE	-45 000 00	47,886 33	-48 733 59	-847 26	0 00	0 00	-847 26	0 00
10 Jun 02	05-15-2030 BEO CUSIP 912810FM5								
	11 Jan 02	-45,000 00	47,886 33	-48 733 59	-847 26	0 00	0 00	-847 26	0 00
04 Jan 02	US TREAS BDS BD 6 25 DUE	-350 000 00	375 682 11	-378 805 59	-3,143 48	0 00	0 00	-3 143 48	0 00
09 Jan 02	05-15-2030 BEO CUSIP 912810FM5								
	19 Jan 01	-25 000 00	26 833 01	-27 487 30	-654 29	0 00	0 00	-654 29	0 00
	19 Jan 01	-5 000 00	5 366 60	-5 501 61	-135 01	0 00	0 00	-135 01	0 00
	02 Mar 01	-175 000 00	187 831 05	-184 195 31	3 635 74	0 00	0 00	3 635 74	0 00
	15 Mar 01	100,000 00	107 332 03	-112 363 28	-5 031 25	0 00	0 00	-5 031 25	0 00
	05 Apr 01	-45 000 00	48 299 42	-49 258 09	-958 67	0 00	0 00	-958 67	0 00
31 May 02	US TREAS BDS BD 6 25 DUE	-250 000 00	267,148 44	-270 742 15	-3,593 71	0 00	0 00	3 593 71	0 00
05 Jun 02	05-15-2030 BEO CUSIP 912810FM5								
	09 Jan 02	250 000 00	267 148 44	-270 742 15	-3 593 71	0 00	0 00	-3 593 71	0 00
06 Jun 02	US TREAS BDS BD 6 25 DUE	-665,000 00	707 913 28	-728 462 73	-20 549 45	0 00	0 00	-20 549 45	0 00
11 Jun 02	05-15-2030 BEO CUSIP 912810FM5								
	10 Jan 02	150 000 00	159 679 69	162,445 28	-2 765 59	0 00	0 00	-2,765 59	0 00
	11 Jan 02	-515 000 00	548 233 59	-566 017 45	17 783 86	0 00	0 00	-17 783 86	0 00
21 Dec 01	US TREAS BDS BD 8 25 DUE	-125 000 00	136 210 94	-140 171 50	-3,960 56	0 00	0 00	-3 960 56	0 00
26 Dec 01	05-15-2030 BEO CUSIP 912810FM5								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	05 Jan 01	115 000 00	125 314 06	-129 168 37	-3 854 31	0 00	0 00	-3 854 31	0 00
	19 Jan 01	-10 000 00	10 896 88	-11 003 13	-106 25	0 00	0 00	-106 25	0 00
06 Dec 01 11 Dec 01	US TREAS BDS BD 6 25 DUE 05-15-2030 BEQ CUSIP 912810FM5	-175,000 00	191 160 16	-210 456 94	-2 084 25	-17 212 53	0 00	2 084 25	-17 212 53
	01 Nov 00	-135,000 00	147 466 41	-164,678 94	0 00	-17,212 53	0 00	0 00	-17 212 53
	30 Oct 01	-40 000 00	43 693 75	-45 778 00	-2,084 25	0 00	0 00	-2 084 25	0 00
04 Jan 02 09 Jan 02	US TREAS BDS BD 6 25 DUE 05-15-2030 BEQ CUSIP 912810FM5	-35 000 00	37,443 16	-38 511 31	1,068 15	0 00	0 00	-1,068 15	0 00
	19 Jan 01	-35 000 00	37 443 16	-38 511 31	1 068 15	0 00	0 00	-1 068 15	0 00
09 Oct 01 11 Oct 01	US TREAS BDS BD 6 25 DUE 05-15-2030 BEQ CUSIP 912810FM5	-1 250 000 00	1,403,369 14	-1 466 846 73	-63 477 59	0 00	0 00	-63 477 59	0 00
	13 Oct 01	1 250 000 00	1,403,369 14	-1 466 846 73	-63 477 59	0 00	0 00	63 477 59	0 00
13 Dec 01 18 Dec 01	US TREAS BDS BD 6 25 DUE 05-15-2030 BEQ CUSIP 912810FM5	-75 000 00	80,794 92	-83 826 56	-2 756 24	-275 40	0 00	-2,756 24	275 40
	05 Dec 00	-15 000 00	16,156 96	-16 434 38	0 00	275 40	0 00	0 00	275 40
	05 Jan 01	-60 000 00	64 635 94	-67 392 18	2,756 24	0 00	0 00	2 756 24	0 00
08 Mar 02 13 Mar 02	US TREAS BDS BD 6 25 DUE 05-15-2030 BEQ CUSIP 912810FM5	-450 000 00	476,156 25	-454 154 85	22 001 40	0 00	0 00	22 001 40	0 00
	01 Nov 01	-450 000 00	476 156 25	-454 154 85	22 001 40	0 00	0 00	22 001 40	0 00
03 May 02 08 May 02	US TREAS BDS BD 6 25 DUE 05-15-2030 BEQ CUSIP 912810FM5	-325 000 00	350 898 44	-351 672 85	-774 41	0 00	0 00	-774 41	0 00



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Realized gain/loss
							Short Term	Long Term	Translation	Total
							Short Term	Long Term		

### Sales

### Fixed income

### Government bonds

### United States

01 May 02	200,000 00	215 937 50	-216,843 75	906 25	906 25	0 00	0 00	0 00	0 00	906 25
01 May 02	125 000 00	134 960 94	134 829 10	131 84	131 84	0 00	0 00	0 00	0 00	131 84
12 Dec 01	US TREAS BDS BD 6 25 DUE	-250 000 00	269,375 00	-273 906 25	0 00	-4,531 25	0 00	0 00	0 00	-4 531 25
17 Dec 01	05-15-2030 BEO CUSIP 912810FM5									
05 Dec 00		-250 000 00	269,375 00	273 906 25	0 00	-4,531 25	0 00	0 00	0 00	-4 531 25
15 May 02	US TREAS BDS BD 6 25 DUE	-250 000 00	262 656 25	325,295 48	-62 639 23	0 00	0 00	0 00	0 00	-62 639 23
20 May 02	05-15-2030 BEO CUSIP 912810FM5									
01 Nov 01	-80 000 00	84,050 00	121 108 00	-37 058 00	0 00	0 00	0 00	0 00	0 00	-37 058 00
01 Nov 01	50,000 00	52 531 25	-60 662 11	8,130 86	0 00	0 00	0 00	0 00	0 00	-8 130 86
01 Nov 01	25 000 00	30 505 86	-4 240 24	0 00	0 00	0 00	0 00	0 00	0 00	-4 240 24
02 Nov 01	-50 000 00	52,531 25	-59 089 84	-6 558 59	0 00	0 00	0 00	0 00	0 00	-6 558 59
05 Nov 01	-45 000 00	47 278 13	-53 929 67	-6 651 54	0 00	0 00	0 00	0 00	0 00	-6 651 54
12 Dec 01	US TREAS BDS BD 6 25 DUE	-100 000 00	108,316 41	-109 562 50	0 00	1 246 09	0 00	0 00	0 00	1,246 09
17 Dec 01	05-15-2030 BEO CUSIP 912810FM5									
05 Dec 00		100 000 00	108 316 41	109 562 50	0 00	-1 246 09	0 00	0 00	0 00	-1 246 09
09 Apr 02	US TREAS BDS BD 6 25 DUE	115,000 00	122 079 69	116 061 81	6,017 88	0 00	0 00	0 00	0 00	6,017 88
12 Apr 02	05-15-2030 BEO CUSIP 912810FM5									
01 Nov 01	-115 000 00	-122 079 69	116 061 81	6 017 88	0 00	0 00	0 00	0 00	0 00	6 017 88
19 Nov 01	US TREAS BDS BD 6 25 DUE	100,000 00	112 437 50	-112 122 11	315 39	0 00	0 00	0 00	0 00	315 39
20 Nov 01	05-15-2030 BEO CUSIP 912810FM5									
01 Oct 01	-20 000 00	22 487 50	22,228 35	259 15	56 24	0 00	0 00	0 00	0 00	259 15
10 Oct 01	-80 000 00	89,950 00	-89 893 76	56 24	0 00	0 00	0 00	0 00	0 00	56 24

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
11 Dec 01	US TREAS BDS BD 6 25 DUE	-100 000 00	107 505 00	-109 562 50	0 00	2 057 50	0 00	0 00	2 057 50
14 Dec 01	05-15-2030 BEQ CUSIP 912810FM5								
	05 Dec 00	-100 000 00	107 505 00	-109 562 50	0 00	2 057 50	0 00	0 00	-2 057 50
10 Dec 01	US TREAS BDS BD 6 25 DUE	-300 000 00	319 734 38	-320 536 66	0 00	-802 28	0 00	0 00	-802 28
13 Dec 01	05-15-2030 BEQ CUSIP 912810FM5								
	13 Oct 00	-125 000 00	133 222 66	-132 480 08	0 00	742 58	0 00	0 00	742 58
	20 Oct 00	-175 000 00	186 511 72	-188 056 58	0 00	-1 544 86	0 00	0 00	1 544 86
11 Dec 01	US TREAS BDS BD 6 25 DUE	-85 000 00	92 085 55	91 552 01	0 00	533 54	0 00	0 00	533 54
14 Dec 01	05-15-2030 BEQ CUSIP 912810FM5								
	20 Oct 00	75 000 00	81 251 96	-80 595 76	0 00	656 20	0 00	0 00	656 20
	05 Dec 00	-10 000 00	10 833 59	10 956 25	0 00	-122 66	0 00	0 00	122 66
03 Jan 02	US TREAS BDS BD 6 25 DUE	50 000 00	53 658 20	-55 016 20	-1 358 00	0 00	0 00	-1,358 00	0 00
08 Jan 02	05-15-2030 BEQ CUSIP 912810FM5								
	19 Jan 01	50 000 00	53,658 20	-55 016 20	-1 358 00	0 00	0 00	-1 358 00	0 00
20 Nov 01	US TREAS BDS BD 6 25 DUE	-250 000 00	284 570 31	-281 590 24	2,980 07	0 00	0 00	2,980 07	0 00
21 Nov 01	05-15-2030 BEQ CUSIP 912810FM5								
	10 Oct 01	-95 000 00	108 136 72	-106 748 82	1 387 90	0 00	0 00	1 387 90	0 00
	17 Oct 01	25,000 00	28 457 03	-28 264 72	192 31	0 00	0 00	192 31	0 00
	22 Oct 01	-65 000 00	73 988 28	72 906 64	1,081 64	0 00	0 00	1 081 64	0 00
	23 Oct 01	-20 000 00	22,765 62	-22 369 53	396 09	0 00	0 00	396 09	0 00
	29 Oct 01	-35 000 00	39 839 84	-39 856 00	-16 16	0 00	0 00	-16 16	0 00
	30 Oct 01	10 000 00	11,382 82	-11 444 53	-61 71	0 00	0 00	61 71	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
30 Nov 01	US TREAS BDS BD 6 25 DUE	-1 875,000 00	2,094,714 99	-2,052 388 11	42 326 88	0 00	0 00	42 326 88	0 00
05 Dec 01	05-15-2030 BEO CUSIP 912810FM5								
27 Jun 01		-220,000 00	245 779 89	-237 221 91	8 557 98	0 00	0 00	8 557 98	0 00
28 Jun 01		-200 000 00	223 436 27	-213,750 00	9 686 27	0 00	0 00	9,686 27	0 00
11 Jul 01		-50 000 00	55,859 07	-53 410 16	2 448 91	0 00	0 00	2 448 91	0 00
11 Jul 01		-250 000 00	279,295 33	-268 085 94	11 209 39	0 00	0 00	11 209 39	0 00
12 Jul 01		75 000 00	83 788 60	-80 449 22	3 339 38	0 00	0 00	3 339 38	0 00
15 Aug 01		-50 000 00	55 859 07	-54,640 63	1 218 44	0 00	0 00	1 218 44	0 00
16 Aug 01		-25 000 00	27 929 53	-27 476 56	452 97	0 00	0 00	452 97	0 00
28 Sep 01		-125 000 00	139 647 67	-139 316 41	331 26	0 00	0 00	331 26	0 00
01 Oct 01		-880 000 00	983 119 56	978 037 28	5 082 28	0 00	0 00	5,082 28	0 00
28 May 02	US TREAS BDS BD 6 25 DUE	-665,000 00	706 042 97	724,016 50	-17 973 53	0 00	0 00	-17 973 53	0 00
31 May 02	05-15-2030 BEO CUSIP 912810FM5								
23 Nov 01		-200 000 00	212 343 75	221 889 06	9 545 31	0 00	0 00	9 545 31	0 00
04 Jan 02		-100 000 00	106 171 87	-106 843 75	-671 88	0 00	0 00	-671 88	0 00
10 Jan 02		-365 000 00	387 527 35	-395 283 69	-7 756 34	0 00	0 00	-7 756 34	0 00
18 Sep 01	US TREAS BDS BD 6 25 DUE	-125 000 00	137 031 25	-132 734 38	4,296 87	0 00	0 00	4 296 87	0 00
26 Sep 01	05-15-2030 BEO CUSIP 912810FM5								
13 Oct 00		-125,000 00	137 031 25	-132 734 38	4 296 87	0 00	0 00	4 296 87	0 00
27 Nov 01	US TREAS BDS BD 6 25 DUE	-5,055 000 00	5 594 952 45	-5,459 415 39	121 613 66	13,923 40	0 00	121 613 66	13 923 40
30 Nov 01	05-15-2030 BEO CUSIP 912810FM5								
13 Oct 00		-125,000 00	138 351 94	-132 480 08	0 00	5 871 86	0 00	0 00	5 871 86
20 Oct 00		-250 000 00	276 703 88	-268 652 34	0 00	8 051 54	0 00	0 00	8 051 54
05 Dec 00		-475 000 00	525 737 37	520,421 88	5,315 49	0 00	0 00	5 315 49	0 00
05 Jan 01		-175 000 00	193 692 72	-196 560 55	-2 867 83	0 00	0 00	-2 867 83	0 00
19 Jan 01		-25,000 00	27,670 39	27,487 30	183 09	0 00	0 00	183 09	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
19 Jan 01		-100,000 00	110,681 55	-110 031 25	650 30	0 00	0 00	650 30	0 00
02 Mar 01		-175 000 00	193,692 72	-194 195 31	-502 59	0 00	0 00	-502 59	0 00
15 Mar 01		-100 000 00	110,681 55	-112 363 28	-1,681 73	0 00	0 00	1,681 73	0 00
05 Apr 01		-700 000 00	774 770 86	-763 546 88	11,223 98	0 00	0 00	11 223 98	0 00
05 Apr 01		-200 000 00	221 363 10	-219,062 50	2,300 60	0 00	0 00	2 300 60	0 00
06 Apr 01		-300 000 00	332,044 66	-330 152 34	1 892 32	0 00	0 00	1,892 32	0 00
23 Apr 01		-200 000 00	221 363 10	-210 882 81	10 480 29	0 00	0 00	10,480 29	0 00
02 May 01		-75 000 00	83 011 16	79 980 47	3 030 69	0 00	0 00	3 030 69	0 00
16 May 01		-75 000 00	83 011 16	78 213 87	4,797 29	0 00	0 00	4 797 29	0 00
22 May 01		-25 000 00	27 670 39	26 351 56	1,318 83	0 00	0 00	1 318 83	0 00
24 May 01		-600 000 00	664,089 31	-631,078 12	33 011 19	0 00	0 00	33 011 19	0 00
29 May 01		25 000 00	27,670 39	-26 078 13	1 592 26	0 00	0 00	1 592 26	0 00
04 Jun 01		-75 000 00	83,011 16	-80,144 53	2 866 63	0 00	0 00	2 866 63	0 00
05 Jun 01		125 000 00	138,351 94	-133 945 31	4 406 63	0 00	0 00	4 406 63	0 00
07 Jun 01		175 000 00	193,692 72	-186 156 25	7 536 47	0 00	0 00	7 536 47	0 00
13 Jun 01		225,000 00	249 033 49	241,523 44	7 510 05	0 00	0 00	7 510 05	0 00
19 Jun 01		-225 000 00	249 033 49	240 433 59	8 599 90	0 00	0 00	8 599 90	0 00
20 Jun 01		-350 000 00	387 385 43	374 882 81	12,502 62	0 00	0 00	12 502 62	0 00
21 Jun 01		-125 000 00	138 351 94	134,614 26	3,737 68	0 00	0 00	3 737 68	0 00
27 Jun 01		-130 000 00	143,886 03	-140 176 53	3 709 50	0 00	0 00	3 709 50	0 00
15 May 02	US TREAS BDS BD 6 25 DUE	-165 000 00	173 443 38	-194 296 11	-20 852 75	0 00	0 00	-20,852 75	0 00
22 May 02	05-15-2030 BEO CUSIP 912810FM5								
05 Nov 01		-15,000 00	15 767 58	-17 983 01	-2 215 43	0 00	0 00	2 215 43	0 00
05 Nov 01		-25 000 00	26 279 30	-29 958 98	-3 679 68	0 00	0 00	3 679 68	0 00
05 Nov 01		-40 000 00	42,046 88	-47,937 52	-5 890 64	0 00	0 00	5,890 64	0 00
07 Nov 01		15,000 00	15,767 58	-18,146 48	2 378 90	0 00	0 00	-2 378 90	0 00
14 Nov 01		25,000 00	26 279 30	-29 225 59	2,946 29	0 00	0 00	-2 946 29	0 00
15 Nov 01		-30 000 00	31 535 16	-34,317 19	-2 782 03	0 00	0 00	2 782 03	0 00
23 Nov 01		-15 000 00	15,767 56	-16 727 34	-959 78	0 00	0 00	-959 78	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
03 Apr 02 08 Apr 02	US TREAS BDS BD 6 25 DUE 05-15-2030 BEO CUSIP 912810FM5	-310 000 00	324,507 03	-312 862 54	11 644 49	0 00	0 00	11,644 49	0 00
	01 Nov 01	-310 000 00	324 507 03	-312 862 54	11 644 49	0 00	0 00	11 644 49	0 00
31 May 02 07 Jun 02	US TREAS BDS BD 6 25 DUE 05-15-2030 BEO CUSIP 912810FM5	-150 000 00	160,195 31	-162,445 29	-2,249 98	0 00	0 00	-2 249 98	0 00
	10 Jan 02	-150,000 00	160 195 31	-162,445 29	-2,249 98	0 00	0 00	-2,249 98	0 00
15 May 02 20 May 02	US TREAS BDS BDS 5 375 DUE 02-15-2031 BEO CUSIP 912810FP8	105,000 00	99 405 47	-100,701 57	-1,296 10	0 00	0 00	-1 296 10	0 00
	23 Apr 02	-105 000 00	99 405 47	100 701 57	-1 296 10	0 00	0 00	-1 296 10	0 00
19 Jun 02 24 Jun 02	US TREAS BDS BDS 5 375 DUE 02-15-2031 BEO CUSIP 912810FP8	-105 000 00	104 770 31	-102 567 77	2 202 54	0 00	0 00	2 202 54	0 00
	07 May 02	-105 000 00	104 770 31	-102 567 77	2 202 54	0 00	0 00	2 202 54	0 00
01 Mar 02 06 Mar 02	US TREAS BDS BDS 5 375 DUE 02-15-2031 BEO CUSIP 912810FP8	-155 000 00	152 650 78	-155 678 13	-3 027 35	0 00	0 00	3 027 35	0 00
	05 Dec 01	-155 000 00	152,650 78	155 678 13	-3 027 35	0 00	0 00	-3 027 35	0 00
07 Feb 02 12 Feb 02	US TREAS BDS BDS 5 375 DUE 02-15-2031 BEO CUSIP 912810FP8	-225 000 00	223 523 44	-225 984 38	2 460 94	0 00	0 00	-2 460 94	0 00
	05 Dec 01	-225 000 00	223,523 44	-225 984 38	-2,460 94	0 00	0 00	-2 460 94	0 00
14 Jan 02 17 Jan 02	US TREAS BDS BDS 5 375 DUE 02-15-2031 BEO CUSIP 912810FP8	-705,000 00	704,559 38	708 084 38	-3 525 00	0 00	0 00	-3 525 00	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	05 Dec 01	705,000 00	704 559 38	-708 084 38	-3 525 00	0 00	0 00	-3 525 00	0 00
31 Jan 02	US TREAS BDS BDS 5 375 DUE	-170 000 00	168 698 44	-170 743 75	-2 045 31	0 00	0 00	-2 045 31	0 00
05 Feb 02	02-15-2031 BEO CUSIP 912810FP8								
	05 Dec 01	-170 000 00	168 698 44	-170 743 75	2 045 31	0 00	0 00	-2,045 31	0 00
26 Jun 02	US TREAS BDS BDS 5 375 DUE	-80 000 00	79,350 00	-78 146 88	1 203 12	0 00	0 00	1,203 12	0 00
01 Jul 02	02-15-2031 BEO CUSIP 912810FP8								
	07 May 02	-80 000 00	79 350 00	-78 146 88	1 203 12	0 00	0 00	1 203 12	0 00
24 Jan 02	US TREAS BDS BDS 5 375 DUE	-75 000 00	74,226 56	-75,328 13	1 101 57	0 00	0 00	1 101 57	0 00
29 Jan 02	02-15-2031 BEO CUSIP 912810FP8								
	05 Dec 01	-75,000 00	74 226 56	-75 328 13	-1,101 57	0 00	0 00	-1 101 57	0 00
09 Jan 02	US TREAS BDS BDS 5 375 DUE	-140 000 00	136 543 75	140 612 50	-4 068 75	0 00	0 00	-4 068 75	0 00
14 Jan 02	02 15-2031 BEO CUSIP 912810FP8								
	05 Dec 01	-140 000 00	136 543 75	-140 612 50	-4 068 75	0 00	0 00	-4 068 75	0 00
12 Jun 02	US TREAS BDS BDS 5 375 DUE	1,460 000 00	1 420,135 16	-1 425 588 29	-5 453 13	0 00	0 00	-5,453 13	0 00
17 Jun 02	02-15-2031 BEO CUSIP 912810FP8								
	23 Apr 02	20 000 00	19 453 91	-19 181 25	272 66	0 00	0 00	272 66	0 00
	30 Apr 02	-30,000 00	29 180 86	-29,081 25	99 61	0 00	0 00	99 61	0 00
	03 May 02	-30 000 00	29 180 86	-29 292 19	-111 33	0 00	0 00	-111 33	0 00
	07 May 02	1,380,000 00	1 342 319 53	-1 348 033 60	-5,714 07	0 00	0 00	-5 714 07	0 00
04 Mar 02	US TREAS BDS BDS 5 375 DUE	150 000 00	148 302 73	150,656 24	-4 353 51	0 00	0 00	-4 353 51	0 00
07 Mar 02	02-15-2031 BEO CUSIP 912810FP8								
	05 Dec 01	-150 000 00	146 302 73	-150 656 24	-4,353 51	0 00	0 00	-4 353 51	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
08 Jan 02	US TREAS BDS BDS 5 375 DUE	-650 000 00	637 203 13	-658 835 73	-21 632 60	0 00	0 00	-21 632 60	0 00
09 Jan 02	02-15-2031 BEO CUSIP 912810FP8								
	27 Nov 01	-60 000 00	58 818 75	-60,112 50	-1 293 75	0 00	0 00	-1 293 75	0 00
	28 Nov 01	-40 000 00	39,212 50	-40 089 06	-876 56	0 00	0 00	-876 56	0 00
	28 Nov 01	-25 000 00	24,507 81	-25 067 38	-559 57	0 00	0 00	-559 57	0 00
	28 Nov 01	-45 000 00	44 114 06	-45 244 34	1,130 28	0 00	0 00	-1,130 28	0 00
	28 Nov 01	-55 000 00	53 917 19	-55 461 91	-1,544 72	0 00	0 00	-1 544 72	0 00
	29 Nov 01	-75 000 00	73 523 44	-76,365 23	-2 841 79	0 00	0 00	2,841 79	0 00
	29 Nov 01	-170 000 00	166 653 13	-173 506 25	-6 853 12	0 00	0 00	-6 853 12	0 00
	03 Dec 01	-20 000 00	19 606 25	-20 382 81	-776 56	0 00	0 00	-776 56	0 00
	04 Dec 01	-100 000 00	98,031 25	-102 343 75	-4 312 50	0 00	0 00	-4 312 50	0 00
	05 Dec 01	-60 000 00	58 818 75	-60 262 50	-1 443 75	0 00	0 00	-1 443 75	0 00
28 Feb 02	US TREAS BDS BDS 5 375 DUE	-75 000 00	74 484 38	-75 328 13	-843 75	0 00	0 00	-843 75	0 00
05 Mar 02	02-15-2031 BEO CUSIP 912810FP8								
	05 Dec 01	-75 000 00	74 484 38	-75 328 13	-843 75	0 00	0 00	-843 75	0 00
11 Jan 02	US TREAS BDS BDS 5 375 DUE	-100 000 00	100,046 87	-100 437 50	-390 63	0 00	0 00	390 63	0 00
16 Jan 02	02-15-2031 BEO CUSIP 912810FP8								
	05 Dec 01	-100 000 00	100,046 87	-100 437 50	-390 63	0 00	0 00	390 63	0 00
07 Mar 02	US TREAS BDS BDS 5 375 DUE	-795,000 00	771 212 11	-786 375 00	-15,162 89	0 00	0 00	15,162 89	0 00
12 Mar 02	02-15-2031 BEO CUSIP 912810FP8								
	05 Dec 01	795 000 00	771 212 11	-786 375 00	-15 162 89	0 00	0 00	15,162 89	0 00
30 Jan 02	US TREAS BDS BDS 5 375 DUE	-195 000 00	193,308 98	-195 853 13	-2 544 15	0 00	0 00	-2 544 15	0 00
04 Feb 02	02-15-2031 BEO CUSIP 912810FP8								
	05 Dec 01	-195 000 00	193 308 98	-195,853 13	-2,544 15	0 00	0 00	-2 544 15	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>United States</b>										
19 Feb 02	US TREAS BDS BDS 5 375 DUE	-300 000 00	300 562 50	-301 312 50	-750 00	0 00	0 00	-750 00	0 00	
22 Feb 02	02-15-2031 BEO CUSIP 912810FP8									
	05 Dec 01	-300 000 00	300,562 50	-301 312 50	-750 00	0 00	0 00	750 00	0 00	
17 Dec 01	US TREAS BDS BDS 5 375 DUE	-2 250 000 00	2 163 867 19	2 254 185 93	90 318 74	0 00	0 00	90 318 74	0 00	
20 Dec 01	02-15-2031 BEO CUSIP 912810FP8									
	27 Nov 01	2 215 000 00	2 130,207 03	2 219 153 12	-88 946 09	0 00	0 00	88 946 09	0 00	
	27 Nov 01	-35 000 00	33 660 16	-35 032 81	1 372 65	0 00	0 00	-1 372 65	0 00	
14 Jan 02	US TREAS BDS BDS 5 375 DUE	-125 000 00	125,068 36	-125 546 87	-478 51	0 00	0 00	-478 51	0 00	
17 Jan 02	02-15-2031 BEO CUSIP 912810FP8									
	05 Dec 01	-125,000 00	125 068 36	-125,546 87	-478 51	0 00	0 00	-478 51	0 00	
07 Jan 02	US TREAS BDS BDS 5 375 DUE	-575,000 00	564,847 66	-576 078 13	-11 230 47	0 00	0 00	-11 230 47	0 00	
10 Jan 02	02-15-2031 BEO CUSIP 912810FP8									
	27 Nov 01	-575,000 00	564 847 66	-576 078 13	-11,230 47	0 00	0 00	-11 230 47	0 00	
14 May 02	US TREAS BDS BDS 5 375 DUE	-65,000 00	61 592 58	-62,339 06	-746 48	0 00	0 00	-746 48	0 00	
17 May 02	02-15-2031 BEO CUSIP 912810FP8									
	23 Apr 02	-65 000 00	61 592 58	-62 339 06	-746 48	0 00	0 00	-746 48	0 00	
01 Mar 02	US TREAS BDS BDS 5 375 DUE	-70,000 00	68 643 75	-70 306 25	-1 662 50	0 00	0 00	1 662 50	0 00	
11 Mar 02	02-15-2031 BEO CUSIP 912810FP8									
	05 Dec 01	-70 000 00	68 643 75	-70 306 25	1 662 50	0 00	0 00	-1 662 50	0 00	
06 May 02	US TREAS NTS 4 625 DUE 05-15-2006	-170,000 00	172 550 00	-172,111 73	438 27	0 00	0 00	438 27	0 00	
10 May 02	REG CUSIP 9128276X5									



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Market Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>United States</b>										
	23 Apr 02		-30,000 00	30,450 00	-30 274 22	175 78	0 00	0 00	175 78	0 00
	25 Apr 02		-65,000 00	65 975 00	-65 853 13	121 87	0 00	0 00	121 87	0 00
	25 Apr 02		-75 000 00	76 125 00	-75 984 38	140 62	0 00	0 00	140 62	0 00
28 Mar 02 03 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5		-650 000 00	648,171 88	-647 968 75	203 13	0 00	0 00	203 13	0 00
	26 Mar 02		650,000 00	648,171 88	-647 968 75	203 13	0 00	0 00	203 13	0 00
26 Mar 02 01 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5		-125 000 00	124,716 80	124,531 25	185 55	0 00	0 00	185 55	0 00
	22 Mar 02		-125,000 00	124 716 80	-124,531 25	185 55	0 00	0 00	185 55	0 00
13 Dec 01 18 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5		-130,000 00	131 492 97	132 335 97	-843 00	0 00	0 00	-843 00	0 00
	16 Nov 01		-130 000 00	131 492 97	132 335 97	-843 00	0 00	0 00	-843 00	0 00
17 Dec 01 20 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5		-200 000 00	201 125 00	203 593 00	-2 468 00	0 00	0 00	-2 468 00	0 00
	16 Nov 01		-200,000 00	201 125 00	-203 593 00	-2,468 00	0 00	0 00	2,468 00	0 00
27 Mar 02 03 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5		-525 000 00	523 933 59	523 359 38	574 21	0 00	0 00	574 21	0 00
	26 Mar 02		-525 000 00	523 933 59	-523,359 38	574 21	0 00	0 00	574 21	0 00
08 May 02 09 May 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5		-70 000 00	71,006 25	-70 557 81	448 44	0 00	0 00	448 44	0 00
	19 Apr 02		-70 000 00	71 006 25	-70 557 81	448 44	0 00	0 00	448 44	0 00

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<u>Trade Date</u>		<u>Security Description</u>	<u>Shares/Par</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Market</u>		<u>Translation</u>	<u>Total</u>	
<u>Settle Date</u>	<u>Acquisition Date</u>	<u>Short Term</u>				<u>Long Term</u>	<u>Short Term</u>		<u>Long Term</u>	
<i>Sales</i>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>United States</b>										
12 Dec 01		US TREAS NTS 4 625 DUE 05-15-2006	-125 000 00	126 918 95	128,957 63	-2 038 68	0 00	0 00	2,038 68	0 00
17 Dec 01		REG CUSIP 9128276X5								
	15 Nov 01		-125 000 00	126 918 95	-128 957 63	-2 038 68	0 00	0 00	-2 038 68	0 00
13 Dec 01		US TREAS NTS 4 625 DUE 05-15-2006	-180,000 00	182 974 22	-184,124 45	-1 150 23	0 00	0 00	-1 150 23	0 00
18 Dec 01		REG CUSIP 9128276X5								
	15 Nov 01		-65 000 00	66 074 02	-67,058 01	-983 99	0 00	0 00	-983 99	0 00
	16 Nov 01		-115 000 00	116 900 20	117 066 44	-166 24	0 00	0 00	-166 24	0 00
06 Mar 02		US TREAS NTS 4 625 DUE 05-15-2006	-320,000 00	324,350 00	-327 108 99	-2,758 99	0 00	0 00	-2,758 99	0 00
11 Mar 02		REG CUSIP 9128276X5								
	22 Feb 02		-25,000 00	25,339 84	-25,562 50	-222 66	0 00	0 00	-222 66	0 00
	25 Feb 02		-170 000 00	172,310 94	173,665 63	1,354 69	0 00	0 00	1,354 69	0 00
	27 Feb 02		-125 000 00	126,699 22	127,880 86	1,181 64	0 00	0 00	1 181 64	0 00
28 Mar 02		US TREAS NTS 4 625 DUE 05-15-2006	-50 000 00	49 886 72	-49 812 50	74 22	0 00	0 00	74 22	0 00
01 Apr 02		REG CUSIP 9128276X5								
	22 Mar 02		-50 000 00	49 886 72	-49 812 50	74 22	0 00	0 00	74 22	0 00
01 Mar 02		US TREAS NTS 4 625 DUE 05-15-2006	-130 000 00	132 269 92	-132 930 47	-660 55	0 00	0 00	-660 55	0 00
06 Mar 02		REG CUSIP 9128276X5								
	22 Feb 02		-95 000 00	96 658 79	-97 137 50	-478 71	0 00	0 00	-478 71	0 00
	22 Feb 02		-35,000 00	35,611 13	-35 792 97	-181 84	0 00	0 00	-181 84	0 00
26 Feb 02		US TREAS NTS 4 625 DUE 05-15-2006	-95,000 00	96,755 27	-96,914 84	-159 57	0 00	0 00	159 57	0 00
01 Mar 02		REG CUSIP 9128276X5								
	20 Feb 02		-95 000 00	96 755 27	-96 914 84	159 57	0 00	0 00	159 57	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>United States</b>										
06 Dec 01 11 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-170 000 00	171 912 50	-175 378 80	-3 466 30	0 00	0 00	-3 466 30	0 00	
	15 Nov 01	-170,000 00	171 912 50	-175 378 80	-3,466 30	0 00	0 00	3 466 30	0 00	
30 Apr 02 07 May 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-120,000 00	121 439 06	-120 810 96	628 10	0 00	0 00	628 10	0 00	
	19 Apr 02	-120 000 00	121,439 06	-120 810 96	628 10	0 00	0 00	628 10	0 00	
06 May 02 09 May 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-515 000 00	522 624 42	-518,370 70	4,253 72	0 00	0 00	4,253 72	0 00	
	19 Apr 02	-145 000 00	147,146 68	145 302 74	1 843 94	0 00	0 00	1 843 94	0 00	
	19 Apr 02	-330 000 00	334 885 55	-332 719 92	2 165 63	0 00	0 00	2 165 63	0 00	
	19 Apr 02	-15,000 00	15,222 07	-15 119 53	102 54	0 00	0 00	102 54	0 00	
	23 Apr 02	-25 000 00	25 370 12	-25 228 51	141 61	0 00	0 00	141 61	0 00	
22 Apr 02 25 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	100 000 00	100,875 00	100 635 94	239 06	0 00	0 00	239 06	0 00	
	10 Apr 02	-80 000 00	80 700 00	-80 450 00	250 00	0 00	0 00	250 00	0 00	
	12 Apr 02	-20 000 00	20,175 00	20 185 94	10 94	0 00	0 00	10 94	0 00	
12 Dec 01 17 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	270,000 00	274,355 86	-278 548 74	-4 192 88	0 00	0 00	-4 192 88	0 00	
	15 Nov 01	-270 000 00	274 355 86	278 548 74	-4 192 88	0 00	0 00	-4 192 88	0 00	
26 Mar 02 01 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-400,000 00	399 031 25	-398 718 75	312 50	0 00	0 00	312 50	0 00	
	22 Mar 02	-50 000 00	49,878 91	-49 812 50	66 41	0 00	0 00	66 41	0 00	

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	26 Mar 02	-350,000 00	349 152 34	-348 906 25	246 09	0 00	0 00	246 09	0 00
26 Feb 02	US TREAS NTS 4 625 DUE 05-15-2006	-150,000 00	152,794 92	-153 235 94	-441 02	0 00	0 00	-441 02	0 00
01 Mar 02	REG CUSIP 9128276X5								
	20 Feb 02	-65 000 00	66 211 13	-66,310 16	-99 03	0 00	0 00	-99 03	0 00
	22 Feb 02	-85,000 00	86 583 79	-86 925 78	-341 99	0 00	0 00	-341 99	0 00
20 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006	-100 000 00	101,046 88	-101 492 74	-445 86	0 00	0 00	-445 86	0 00
26 Dec 01	REG CUSIP 9128276X5								
	21 Nov 01	100 000 00	101,046 88	-101,492 74	-445 86	0 00	0 00	-445 86	0 00
10 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006	-275 000 00	276,450 20	-274 570 32	1 879 88	0 00	0 00	1 879 88	0 00
15 Apr 02	REG CUSIP 9128276X5								
	27 Mar 02	-255 000 00	256 344 73	254,601 56	1 743 17	0 00	0 00	1,743 17	0 00
	27 Mar 02	-10 000 00	10 052 73	-9 978 13	74 60	0 00	0 00	74 60	0 00
	02 Apr 02	-10,000 00	10,052 74	-9 990 63	62 11	0 00	0 00	62 11	0 00
11 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006	-70 000 00	70,891 41	-72 216 34	-1 324 93	0 00	0 00	-1 324 93	0 00
14 Dec 01	REG CUSIP 9128276X5								
	15 Nov 01	70 000 00	70,891 41	72 216 34	1 324 93	0 00	0 00	1 324 93	0 00
11 Mar 02	US TREAS NTS 4 625 DUE 05-15-2006	-65 000 00	65 101 56	-65,502 74	-401 18	0 00	0 00	-401 18	0 00
14 Mar 02	REG CUSIP 9128276X5								
	07 Mar 02	-65,000 00	65,101 56	-65,502 74	-401 18	0 00	0 00	-401 18	0 00
08 Mar 02	US TREAS NTS 4 625 DUE 05-15-2006	-75,000 00	75 070 31	76 022 46	952 15	0 00	0 00	-952 15	0 00
13 Mar 02	REG CUSIP 9128276X5								
	06 Mar 02	-75 000 00	75,070 31	-76,022 46	-952 15	0 00	0 00	-952 15	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
19 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006	-170,000 00	171 640 23	172 642 99	-1 002 76	0 00	0 00	1,002 76	0 00
24 Dec 01	REG CUSIP 9128276X5								
	21 Nov 01	170,000 00	171 640 23	172 642 99	-1 002 76	0 00	0 00	1 002 76	0 00
15 May 02	US TREAS NTS 4 625 DUE 05-15-2006	-210 000 00	211 812 89	-213 711 22	-1 898 33	0 00	0 00	-1 898 33	0 00
20 May 02	REG CUSIP 9128276X5								
	02 May 02	-15 000 00	15 129 49	-15,194 63	-65 14	0 00	0 00	-65 14	0 00
	02 May 02	-75 000 00	75,647 46	-76,681 44	-1 033 98	0 00	0 00	-1 033 98	0 00
	06 May 02	-75 000 00	75 647 46	-76 107 42	-459 96	0 00	0 00	-459 96	0 00
	07 May 02	-45 000 00	45,388 48	-45,727 73	-339 25	0 00	0 00	-339 25	0 00
21 Jun 02	US TREAS NTS 4 625 DUE 05-15-2006	-200 000 00	206,203 12	-206,078 13	124 99	0 00	0 00	124 99	0 00
26 Jun 02	REG CUSIP 9128276X5								
	21 Jun 02	-200,000 00	206,203 12	-206 078 13	124 99	0 00	0 00	124 99	0 00
07 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006	-155 000 00	155 920 31	-159 904 20	-3,983 89	0 00	0 00	-3 983 89	0 00
12 Dec 01	REG CUSIP 9128276X5								
	15 Nov 01	-155 000 00	155 920 31	159 904 20	-3 983 89	0 00	0 00	-3 983 89	0 00
10 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006	-600 000 00	607 031 25	618,993 59	-11 962 34	0 00	0 00	-11 962 34	0 00
13 Dec 01	REG CUSIP 9128276X5								
	15 Nov 01	-540 000 00	546 328 12	557 065 08	-10,736 96	0 00	0 00	-10 736 96	0 00
	15 Nov 01	-60 000 00	60 703 13	-61 928 51	-1 225 38	0 00	0 00	1 225 38	0 00
10 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006	120,000 00	120 740 63	119 625 00	1 115 63	0 00	0 00	1 115 63	0 00
15 Apr 02	REG CUSIP 9128276X5								
	26 Mar 02	-120 000 00	120 740 63	119,625 00	1 115 63	0 00	0 00	1,115 63	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
02 May 02 07 May 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-160 000 00	162,056 25	-161 221 85	834 40	0 00	0 00	834 40	0 00
	18 Apr 02	-80,000 00	81,028 12	-80 681 21	346 91	0 00	0 00	346 91	0 00
	19 Apr 02	-80,000 00	81 028 13	-80 540 64	487 49	0 00	0 00	487 49	0 00
11 Dec 01 14 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-300,000 00	304,054 69	-309 480 30	-5 425 61	0 00	0 00	5,425 61	0 00
	15 Nov 01	-300,000 00	304 054 69	-309 480 30	-5 425 61	0 00	0 00	-5 425 61	0 00
07 May 02 10 May 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-1,730 000 00	1 757,369 14	1 752,855 34	4 513 80	0 00	0 00	4 513 80	0 00
	25 Apr 02	-175 000 00	177 768 55	-177 596 87	171 68	0 00	0 00	171 68	0 00
	26 Apr 02	-225 000 00	228,559 57	-228 058 59	500 98	0 00	0 00	500 98	0 00
	26 Apr 02	-110,000 00	111 740 23	-111 491 02	249 21	0 00	0 00	249 21	0 00
	29 Apr 02	-30 000 00	30,474 81	-30,370 31	104 30	0 00	0 00	104 30	0 00
	29 Apr 02	-105 000 00	106,661 13	-106 267 39	393 74	0 00	0 00	393 74	0 00
	29 Apr 02	-30,000 00	30,474 61	-30 370 31	104 30	0 00	0 00	104 30	0 00
	29 Apr 02	-30 000 00	30 474 61	-30,370 31	104 30	0 00	0 00	104 30	0 00
	30 Apr 02	-330,000 00	335 220 70	-333 841 40	1 379 30	0 00	0 00	1 379 30	0 00
	30 Apr 02	-125 000 00	126 977 54	-126 591 80	385 74	0 00	0 00	385 74	0 00
	01 May 02	-130,000 00	132 056 64	-131 868 75	187 89	0 00	0 00	187 89	0 00
	01 May 02	-125 000 00	126 977 54	-126,855 47	122 07	0 00	0 00	122 07	0 00
	01 May 02	-50,000 00	50 791 02	50 736 33	54 69	0 00	0 00	54 69	0 00
	02 May 02	-285,000 00	269,192 39	268 436 79	755 60	0 00	0 00	755 60	0 00
11 Mar 02 14 Mar 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-75 000 00	75,131 84	-75 455 66	-323 82	0 00	0 00	323 82	0 00
	07 Mar 02	-65 000 00	65 114 26	-65 378 32	-264 06	0 00	0 00	-264 06	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
					Short Term	Long Term		Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>United States</b>										
	07 Mar 02		-10 000 00	10,017 58	-10 077 34	-59 76	0 00	0 00	-59 76	0 00
20 Mar 02	US TREAS NTS 4 625 DUE 05-15-2006		-135 000 00	134 599 22	-134 852 34	-253 12	0 00	0 00	-253 12	0 00
25 Mar 02	REG CUSIP 9128276X5									
	20 Mar 02		-135,000 00	134 599 22	134 852 34	-253 12	0 00	0 00	-253 12	0 00
07 Mar 02	US TREAS NTS 4 625 DUE 05-15-2006		-300 000 00	301 992 19	306 914 06	-4 921 87	0 00	0 00	-4 921 87	0 00
12 Mar 02	REG CUSIP 9128276X5									
	27 Feb 02		-300,000 00	301 992 19	306 914 06	-4 921 87	0 00	0 00	-4 921 87	0 00
10 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006		-315,000 00	318 568 36	324 966 92	-6,398 56	0 00	0 00	-6 398 56	0 00
13 Dec 01	REG CUSIP 9128276X5									
	15 Nov 01		-315,000 00	318 568 36	324 966 92	-6 398 56	0 00	0 00	-6,398 56	0 00
08 Feb 02	US TREAS NTS 4 625 DUE 05-15-2006		-80 000 00	81 606 25	-81,625 00	-18 75	0 00	0 00	-18 75	0 00
13 Feb 02	REG CUSIP 9128276X5									
	05 Feb 02		-80,000 00	81,606 25	-81,625 00	-18 75	0 00	0 00	-18 75	0 00
17 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006		-285 000 00	287 091 90	286 903 74	188 16	0 00	0 00	188 16	0 00
22 Apr 02	REG CUSIP 9128276X5									
	08 Apr 02		190 000 00	191 394 60	-191 269 14	125 46	0 00	0 00	125 46	0 00
	10 Apr 02		-95 000 00	95 697 30	-95 634 60	62 70	0 00	0 00	62 70	0 00
07 Mar 02	US TREAS NTS 4 625 DUE 05-15-2006		-750,000 00	758,115 23	-761 224 61	-3,109 38	0 00	0 00	-3 109 38	0 00
12 Mar 02	REG CUSIP 9128276X5									
	27 Feb 02		-100 000 00	101,082 03	-101,718 75	-636 72	0 00	0 00	-636 72	0 00
	27 Feb 02		-75 000 00	75 811 52	-76 728 52	-917 00	0 00	0 00	-917 00	0 00
	04 Mar 02		-525,000 00	530 680 66	-532,095 70	1,415 04	0 00	0 00	1,415 04	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	06 Mar 02	-50 000 00	50 541 02	-50 681 64	-140 62	0 00	0 00	140 62	0 00
24 Apr 02 29 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-300,000 00	303,703 13	302,504 62	1 198 51	0 00	0 00	1 198 51	0 00
	12 Apr 02	-20,000 00	20 246 88	-20,185 94	60 94	0 00	0 00	60 94	0 00
	16 Apr 02	-280 000 00	283 456 25	-282 318 68	1,137 57	0 00	0 00	1 137 57	0 00
10 Apr 02 15 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	170 000 00	171 049 22	-169 600 00	1,449 22	0 00	0 00	1 449 22	0 00
	26 Mar 02	-30 000 00	30,185 16	29 906 25	278 91	0 00	0 00	278 91	0 00
	27 Mar 02	140,000 00	140,864 06	-139 693 75	1,170 31	0 00	0 00	1 170 31	0 00
03 May 02 08 May 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-70 000 00	71,085 55	-70 497 23	588 32	0 00	0 00	588 32	0 00
	19 Apr 02	-20 000 00	20,310 16	20 159 38	150 78	0 00	0 00	150 78	0 00
	19 Apr 02	-50 000 00	50 775 39	50 337 85	437 54	0 00	0 00	437 54	0 00
08 May 02 13 May 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-225,000 00	227 917 97	-227 917 80	0 17	0 00	0 00	0 17	0 00
	02 May 02	225,000 00	227 917 97	227 917 80	0 17	0 00	0 00	0 17	0 00
13 Mar 02 20 Mar 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-220,000 00	220 807 81	220 614 84	192 97	0 00	0 00	192 97	0 00
	07 Mar 02	-10 000 00	10 036 72	-10 058 20	21 48	0 00	0 00	-21 48	0 00
	11 Mar 02	-30 000 00	30,110 16	-30,071 48	38 68	0 00	0 00	38 68	0 00
	13 Mar 02	-180 000 00	180 660 93	-180 485 16	175 77	0 00	0 00	175 77	0 00
08 Mar 02 13 Mar 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-255,000 00	255 757 03	-258,476 37	-2 719 34	0 00	0 00	-2 719 34	0 00



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	06 Mar 02	-255 000 00	255,757 03	-258 476 37	-2 719 34	0 00	0 00	-2 719 34	0 00
28 Feb 02 05 Mar 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-100,000 00	102 031 25	-102 265 63	234 38	0 00	0 00	234 38	0 00
	22 Feb 02	-100 000 00	102 031 25	-102 265 63	234 38	0 00	0 00	-234 38	0 00
07 Mar 02 12 Mar 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-175,000 00	177 187 50	-179 033 20	-1 845 70	0 00	0 00	1 845 70	0 00
	27 Feb 02	-175,000 00	177 187 50	-179 033 20	-1 845 70	0 00	0 00	-1 845 70	0 00
16 Apr 02 19 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-80,000 00	80,550 00	-79,925 00	625 00	0 00	0 00	625 00	0 00
	02 Apr 02	-80 000 00	80 550 00	79 925 00	625 00	0 00	0 00	625 00	0 00
08 Feb 02 13 Feb 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-375 000 00	382 968 75	382 487 70	481 05	0 00	0 00	481 05	0 00
	05 Feb 02	310 000 00	316 587 50	316 296 88	290 62	0 00	0 00	290 62	0 00
	06 Feb 02	-65 000 00	66 381 25	-66 190 82	190 43	0 00	0 00	190 43	0 00
08 Mar 02 13 Mar 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-450 000 00	450 369 14	-454,660 15	-4 291 01	0 00	0 00	-4 291 01	0 00
	06 Mar 02	-200 000 00	200 164 06	-202 726 56	-2 562 50	0 00	0 00	2 562 50	0 00
	07 Mar 02	-250 000 00	250,205 08	251 933 59	-1 728 51	0 00	0 00	-1,728 51	0 00
11 Apr 02 16 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006 REG CUSIP 9128276X5	-125 000 00	125,859 38	-124 882 81	976 57	0 00	0 00	976 57	0 00
	02 Apr 02	-125,000 00	125 859 38	-124 882 81	976 57	0 00	0 00	976 57	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
20 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006	-120 000 00	121 115 63	121 872 62	-756 99	0 00	0 00	-756 99	0 00
26 Dec 01	REG CUSIP 9128276X5								
	21 Nov 01	-110,000 00	111,022 66	-111,710 12	-687 46	0 00	0 00	-687 46	0 00
	28 Nov 01	-10,000 00	10,092 97	-10 162 50	-69 53	0 00	0 00	-69 53	0 00
04 Jan 02	US TREAS NTS 4 625 DUE 05-15-2006	-145,000 00	146 370 70	146,166 80	203 90	0 00	0 00	203 90	0 00
09 Jan 02	REG CUSIP 9128276X5								
	04 Jan 02	-145 000 00	146,370 70	-146 166 80	203 90	0 00	0 00	203 90	0 00
17 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006	130,000 00	131 066 41	132 288 04	-1 221 63	0 00	0 00	1 221 63	0 00
20 Dec 01	REG CUSIP 9128276X5								
	16 Nov 01	-110 000 00	110,902 35	-111,977 10	-1 074 75	0 00	0 00	-1,074 75	0 00
	21 Nov 01	20 000 00	20 164 06	-20 310 94	-146 88	0 00	0 00	-146 88	0 00
05 Feb 02	US TREAS NTS 4 625 DUE 05-15-2006	-70,000 00	71 227 73	70,940 04	287 69	0 00	0 00	287 69	0 00
08 Feb 02	REG CUSIP 9128276X5								
	31 Jan 02	15,000 00	15,263 08	-15 194 53	68 55	0 00	0 00	68 55	0 00
	31 Jan 02	25,000 00	25 438 47	-25,318 36	120 11	0 00	0 00	120 11	0 00
	31 Jan 02	-15 000 00	15 263 08	-15,134 53	68 55	0 00	0 00	68 55	0 00
	01 Feb 02	-15 000 00	15 263 10	15 232 62	30 48	0 00	0 00	30 48	0 00
07 Feb 02	US TREAS NTS 4 625 DUE 05-15-2006	280 000 00	284 790 63	285 687 50	-896 87	0 00	0 00	-896 87	0 00
12 Feb 02	REG CUSIP 9128276X5								
	05 Feb 02	280 000 00	284 790 63	-285 687 50	896 87	0 00	0 00	-896 87	0 00
19 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006	-135 000 00	136 075 78	-135,618 14	457 64	0 00	0 00	457 64	0 00
24 Apr 02	REG CUSIP 9128276X5								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
10 Apr 02		-55 000 00	55 438 28	-55 309 38	128 90	0 00	0 00	128 90	0 00
10 Apr 02		-80 000 00	80 637 50	-80 308 76	328 74	0 00	0 00	328 74	0 00
13 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006	-225 000 00	227 583 99	-229 043 03	-1 459 04	0 00	0 00	-1 459 04	0 00
18 Dec 01	REG CUSIP 9128276X5								
	16 Nov 01	-225 000 00	227,583 99	-229 043 03	-1 459 04	0 00	0 00	1 459 04	0 00
16 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006	-195 000 00	196,645 31	-195 883 60	761 71	0 00	0 00	761 71	0 00
19 Apr 02	REG CUSIP 9128276X5								
	02 Apr 02	-55 000 00	55,464 06	-54 948 44	515 62	0 00	0 00	515 62	0 00
	08 Apr 02	-140 000 00	141,181 25	-140 935 18	246 09	0 00	0 00	246 09	0 00
25 Apr 02	US TREAS NTS 4 625 DUE 05-15-2006	-100 000 00	101,343 75	-100 850 50	493 25	0 00	0 00	493 25	0 00
30 Apr 02	REG CUSIP 9128276X5								
	16 Apr 02	-5,000 00	5 067 19	-5 041 48	25 71	0 00	0 00	25 71	0 00
	18 Apr 02	-95 000 00	96 276 56	-95,809 02	467 54	0 00	0 00	467 54	0 00
17 Dec 01	US TREAS NTS 4 625 DUE 05-15-2006	-325,000 00	327 564 45	-330,839 93	-3 275 48	0 00	0 00	-3 275 48	0 00
20 Dec 01	REG CUSIP 9128276X5								
	16 Nov 01	-325,000 00	327,564 45	-330,839 93	-3 275 48	0 00	0 00	3 275 48	0 00
07 Feb 02	US TREAS NTS 4 625 DUE 05-15-2006	-300 000 00	305 132 81	-306,093 75	-960 94	0 00	0 00	-960 94	0 00
12 Feb 02	REG CUSIP 9128276X5								
	05 Feb 02	-300 000 00	305 132 81	-306 093 75	-960 94	0 00	0 00	960 94	0 00
25 Feb 02	US TREAS NTS 4 625 DUE 05-15-2006	-245,000 00	250 282 81	-250,005 27	277 54	0 00	0 00	277 54	0 00
28 Feb 02	REG CUSIP 9128276X5								
	19 Feb 02	-245,000 00	250 282 81	-250 005 27	277 54	0 00	0 00	277 54	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
16 Aug 01 21 Aug 01	US TREAS NTS 5 125 DUE 12-31-2002 REG CUSIP 9128276Q0	-75 000 00	76,558 59	-75 999 00	559 59	0 00	0 00	559 59	0 00
	22 May 01	-75 000 00	76 558 59	-75 999 00	559 59	0 00	0 00	559 59	0 00
17 Sep 01 24 Sep 01	US TREAS NTS 5 125 DUE 12-31-2002 REG CUSIP 9128276Q0	-75 000 00	77,162 11	-76 127 93	1 034 18	0 00	0 00	1,034 18	0 00
	31 May 01	-75 000 00	77,162 11	-76 127 93	1 034 18	0 00	0 00	1,034 18	0 00
09 Jul 01 09 Jul 01	US TREAS NTS 5 125 DUE 12-31-2002 REG CUSIP 9128276Q0	1 000,000 00	1 015 937 50	1 013 320 31	2 617 19	0 00	0 00	2,617 19	0 00
	22 May 01	-1 000 000 00	1 015 937 50	-1 013 320 31	2 617 19	0 00	0 00	2 617 19	0 00
14 Nov 01 15 Nov 01	US TREAS NTS 5 125 DUE 12-31-2002 REG CUSIP 9128276Q0	-1 870 000 00	1 931,140 23	-1 905 236 72	25 903 51	0 00	0 00	25 903 51	0 00
	04 Jun 01	-250 000 00	258,173 83	-253 710 93	4 462 90	0 00	0 00	4 462 90	0 00
	25 Jun 01	-250,000 00	258 173 83	254 804 69	3,369 14	0 00	0 00	3 369 14	0 00
	12 Jul 01	-625 000 00	645 434 57	-635 375 98	10 058 59	0 00	0 00	10 058 59	0 00
	10 Aug 01	-125,000 00	129,086 91	-127 675 78	1 411 13	0 00	0 00	1 411 13	0 00
	15 Aug 01	-275,000 00	263,991 21	-260 637 42	3 353 79	0 00	0 00	3,353 79	0 00
	17 Aug 01	-300,000 00	309 808 59	-306 492 19	3 316 40	0 00	0 00	3 316 40	0 00
	08 Nov 01	-45 000 00	46,471 29	-46 569 73	98 44	0 00	0 00	-98 44	0 00
03 Jan 02 08 Jan 02	US TREAS NTS 5 125 DUE 12-31-2002 REG CUSIP 9128276Q0	-150,000 00	154,283 20	-154 583 98	-300 78	0 00	0 00	-300 78	0 00
	20 Nov 01	125,000 00	128,569 33	-128 784 18	-214 85	0 00	0 00	-214 85	0 00
	03 Dec 01	25,000 00	25,713 87	-25 799 80	-85 93	0 00	0 00	-85 93	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>United States</b>										
09 Jul 01	US TREAS NTS 5 125 DUE 12-31-2002	-150 000 00	152,384 77	-151 998 05	386 72	0 00	0 00	386 72	0 00	
12 Jul 01	REG CUSIP 9128276Q0									
	22 May 01	150,000 00	152 384 77	151,998 05	386 72	0 00	0 00	386 72	0 00	
14 Aug 01	US TREAS NTS 5 125 DUE 12-31-2002	-125 000 00	127 675 78	-126 665 13	1 010 65	0 00	0 00	1 010 65	0 00	
17 Aug 01	REG CUSIP 9128276Q0									
	22 May 01	-125 000 00	127,675 78	-126 665 13	1,010 65	0 00	0 00	1 010 65	0 00	
23 Oct 01	US TREAS NTS 5 125 DUE 12 31-2002	-475 000 00	489,843 75	-482 138 77	7 704 98	0 00	0 00	7 704 98	0 00	
26 Oct 01	REG CUSIP 9128276Q0									
	31 May 01	-450 000 00	464,062 50	-456,767 67	7 294 83	0 00	0 00	7 294 83	0 00	
	04 Jun 01	-25,000 00	25 781 25	25,371 10	410 15	0 00	0 00	410 15	0 00	
14 Sep 01	US TREAS NTS 5 125 DUE 12 31 2002	-725 000 00	745 730 47	-735 516 50	10 213 97	0 00	0 00	10 213 97	0 00	
19 Sep 01	REG CUSIP 9128276Q0									
	22 May 01	-225 000 00	231 433 59	-227,997 00	3,436 59	0 00	0 00	3 436 59	0 00	
	31 May 01	-500,000 00	514 296 88	507,519 50	6,777 38	0 00	0 00	6 777 38	0 00	
09 Jan 02	US TREAS NTS 5 125 DUE 12-31-2002	-100 000 00	102 933 59	-103 096 69	163 10	0 00	0 00	-163 10	0 00	
14 Jan 02	REG CUSIP 9128276Q0									
	19 Nov 01	-75 000 00	77 200 19	-77 296 88	-96 69	0 00	0 00	-96 69	0 00	
	03 Dec 01	25 000 00	25 733 40	25 799 81	-66 41	0 00	0 00	-66 41	0 00	
17 Sep 01	US TREAS NTS 5 125 DUE 12-31 2002	-175 000 00	180,058 59	-177 631 83	2 428 76	0 00	0 00	2 428 76	0 00	
24 Sep 01	REG CUSIP 9128276Q0									
	31 May 01	-175 000 00	180,058 59	-177 631 83	2,428 76	0 00	0 00	2 428 76	0 00	

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>United States</b>										
23 Oct 01	US TREAS NTS 5 125 DUE 12-31-2002	-1,000 000 00	1,031,250 00	-1 015,039 00	16,211 00	0 00	0 00	16 211 00	0 00	
23 Oct 01	REG CUSIP 9128276Q0									
	31 May 01	-1 000 000 00	1 031 250 00	-1 015 039 00	16 211 00	0 00	0 00	16 211 00	0 00	
12 Dec 01	US TREAS NTS 6 75 15/5/2005	-430 000 00	469,338 29	-478 626 95	-9,288 66	0 00	0 00	-9 288 66	0 00	
17 Dec 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9									
18 Apr 02	US TREAS NTS 6 75 15/5/2005	-135,000 00	145,536 33	-145 544 68	8 35	0 00	0 00	-8 35	0 00	
23 Apr 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9									
	07 Mar 02	-135 000 00	145 536 33	-145 544 68	-8 35	0 00	0 00	8 35	0 00	
20 Jun 02	US TREAS NTS 6 75 15/5/2005	-45,000 00	49 139 65	-49 201 17	-61 52	0 00	0 00	-61 52	0 00	
25 Jun 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9									
	19 Jun 02	-45 000 00	49 139 65	-49 201 17	-61 52	0 00	0 00	-61 52	0 00	
20 Mar 02	US TREAS NTS 6 75 15/5/2005	-45 000 00	48,104 30	-49 166 01	-1 061 71	0 00	0 00	-1 061 71	0 00	
25 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9									
	06 Feb 02	-45 000 00	48 104 30	-49 166 01	-1 061 71	0 00	0 00	-1 061 71	0 00	
18 Mar 02	US TREAS NTS 6 75 15/5/2005	-115 000 00	123 364 45	-125 646 49	2 282 04	0 00	0 00	-2 282 04	0 00	
21 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9									
	06 Feb 02	-115 000 00	123 364 45	-125 646 49	-2 282 04	0 00	0 00	-2 282 04	0 00	

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
08 Aug 01	US TREAS NTS 6 75 15/5/2005	-250 000 00	269 316 41	267,779 30	1 537 11	0 00	0 00	1,537 11	0 00
13 Aug 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
05 Jun 01		125,000 00	134 658 20	-133 623 05	1,035 15	0 00	0 00	1,035 15	0 00
13 Jun 01		50 000 00	53,863 28	-53 525 39	337 89	0 00	0 00	337 89	0 00
20 Jun 01		-50,000 00	53,863 28	-53 740 23	123 05	0 00	0 00	123 05	0 00
21 Jun 01		-25 000 00	26 931 65	-26 890 63	41 02	0 00	0 00	41 02	0 00
18 Mar 02	US TREAS NTS 6 75 15/5/2005	-75,000 00	80,460 94	-81 943 36	-1 482 42	0 00	0 00	-1 482 42	0 00
21 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
06 Feb 02		-75,000 00	80,460 94	-81 943 36	-1,482 42	0 00	0 00	-1 482 42	0 00
12 Dec 01	US TREAS NTS 6 75 15/5/2005	-190 000 00	207 270 70	-211,733 40	-4,462 70	0 00	0 00	-4 462 70	0 00
17 Dec 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
11 Feb 02	US TREAS NTS 6 75 15/5/2005	90 000 00	98 335 55	-98 332 03	3 52	0 00	0 00	3 52	0 00
13 Feb 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
06 Feb 02		-90 000 00	98 335 55	98 332 03	3 52	0 00	0 00	3 52	0 00
15 May 02	US TREAS NTS 6 75 15/5/2005	-140,000 00	150 817 19	151,090 63	-273 44	0 00	0 00	-273 44	0 00
20 May 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
09 May 02		-140 000 00	150 817 19	151 090 63	-273 44	0 00	0 00	-273 44	0 00
21 Jun 02	US TREAS NTS 6 75 15/5/2005	-275 000 00	300 244 14	-300 686 33	-442 19	0 00	0 00	-442 19	0 00
26 Jun 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total	Realized gain/loss
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### Sales

### Fixed Income

### Government bonds

### United States

19 Jun 02	US TREAS NTS & 75 15/5/2005 REG	19 Jun 02	19 Jun 02	21 835 94	-21 879 69	-278 806 64	-43 75	0.00	0.00	0.00	0.00	0.00	-43 75	0.00
20 Mar 02	US TREAS NTS & 75 15/5/2005 REG	20 Mar 02	20 Mar 02	112 280 27	112 280 27	-114 720 70	-2 440 43	0.00	0.00	0.00	0.00	0.00	-2 440 43	0.00
06 Feb 02	US TREAS NTS & 75 15/5/2005 REG	06 Feb 02	11 Mar 02	112 280 27	112 280 27	-114 720 70	-2 440 43	0.00	0.00	0.00	0.00	0.00	-2 440 43	0.00
11 Mar 02	US TREAS NTS & 75 15/5/2005 REG	11 Mar 02	14 Mar 02	107,445 31	107,445 31	-109,257 81	-1,812 50	0.00	0.00	0.00	0.00	0.00	-1,812 50	0.00
06 Feb 02	US TREAS NTS & 75 15/5/2005 REG	06 Feb 02	09 Apr 02	107 445 31	107 445 31	-109 257 81	-1 812 50	0.00	0.00	0.00	0.00	0.00	-1 812 50	0.00
04 Apr 02	US TREAS NTS & 75 15/5/2005 REG	04 Apr 02	09 Apr 02	53 693 36	53 693 36	-54 617 19	-923 83	0.00	0.00	0.00	0.00	0.00	-923 83	0.00
11 Feb 02	US TREAS NTS & 75 15/5/2005 REG	11 Feb 02	05 Jun 02	53 693 36	53 693 36	-54 617 19	-923 83	0.00	0.00	0.00	0.00	0.00	-923 83	0.00
05 Jun 02	US TREAS NTS & 75 15/5/2005 REG	05 Jun 02	10 Jun 02	244,204 10	244,204 10	243 175 73	1 028 37	0.00	0.00	0.00	0.00	0.00	1 028 37	0.00
20 May 02	US TREAS NTS & 75 15/5/2005 REG	20 May 02	20 May 02	174 812 43	174 812 43	-124 488 82	525 61	0.00	0.00	0.00	0.00	0.00	525 61	0.00
28 May 02	US TREAS NTS & 75 15/5/2005 REG	28 May 02	15 May 02	119 388 67	119 388 67	-118 885 91	502 76	0.00	0.00	0.00	0.00	0.00	502 76	0.00
15 May 02	US TREAS NTS & 75 15/5/2005 REG	15 May 02	20 May 02	1 614 960 94	1 614 960 94	1 618 828 05	-3 867 11	0.00	0.00	0.00	0.00	0.00	-3 867 11	0.00
09 May 02	US TREAS NTS & 75 15/5/2005 REG	09 May 02	21 May 02	1 614 960 94	1 614 960 94	-1 618 828 05	3 867 11	0.00	0.00	0.00	0.00	0.00	3 867 11	0.00
29 May 02	US TREAS NTS & 75 15/5/2005 REG	29 May 02	29 May 02	243 246 09	243 246 09	-242 885 70	360 39	0.00	0.00	0.00	0.00	0.00	360 39	0.00

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 07 Apr 03



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Sales</b>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>United States</b>										
	20 May 02		-225 000 00	243 246 09	-242 885 70	360 39	0 00	0 00	360 39	0 00
31 Aug 01 06 Sep 01	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9		-50 000 00	54,250 00	-54 046 87	203 13	0 00	0 00	203 13	0 00
	27 Aug 01		-50 000 00	54,250 00	-54 046 87	203 13	0 00	0 00	203 13	0 00
11 Mar 02 14 Mar 02	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9		-140 000 00	150,368 75	-152 960 94	2 592 19	0 00	0 00	-2 592 19	0 00
	08 Feb 02		-140,000 00	150 368 75	-152 960 94	2,592 19	0 00	0 00	2 592 19	0 00
04 Sep 01 07 Sep 01	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9		-25,000 00	26 971 68	-27 023 44	-51 76	0 00	0 00	51 76	0 00
	27 Aug 01		-25,000 00	26 971 68	-27 023 44	-51 76	0 00	0 00	-51 76	0 00
15 May 02 20 May 02	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9		-100 000 00	107 695 31	-107 921 89	-226 58	0 00	0 00	-226 58	0 00
	09 May 02		-100,000 00	107,695 31	-107 921 89	-226 58	0 00	0 00	-226 58	0 00
17 May 02 22 May 02	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9		230 000 00	247,860 94	-247 789 05	71 89	0 00	0 00	71 89	0 00
	14 May 02		-230 000 00	247,860 94	-247 789 05	71 89	0 00	0 00	71 89	0 00
18 Jun 02 21 Jun 02	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9		270,000 00	294 373 83	-292 860 76	1,513 07	0 00	0 00	1 513 07	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	06 Jun 02	-145 000 00	158 089 65	-157 001 38	1 088 27	0 00	0 00	1 088 27	0 00
	12 Jun 02	-125 000 00	136 284 18	135 859 38	424 80	0 00	0 00	424 80	0 00
22 Mar 02	US TREAS NTS 6 75 15/5/2005	-315 000 00	336 607 03	344 088 28	7,481 25	0 00	0 00	-7 481 25	0 00
27 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	11 Feb 02	315 000 00	336 607 03	344 088 28	7,481 25	0 00	0 00	-7 481 25	0 00
22 Feb 02	US TREAS NTS 6 75 15/5/2005	-75 000 00	81,993 16	-81 943 36	49 80	0 00	0 00	49 80	0 00
27 Feb 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	06 Feb 02	-75 000 00	81,993 16	-81 943 36	49 80	0 00	0 00	49 80	0 00
22 Oct 01	US TREAS NTS 6 75 15/5/2005	-230 000 00	253 961 33	-254 380 08	-418 75	0 00	0 00	-418 75	0 00
25 Oct 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	18 Oct 01	-60 000 00	66 250 78	-66,382 03	131 25	0 00	0 00	131 25	0 00
	18 Oct 01	-70 000 00	77,292 58	-77 451 17	-158 59	0 00	0 00	-158 59	0 00
	19 Oct 01	-100 000 00	110 417 97	-110 546 88	-128 91	0 00	0 00	-128 91	0 00
11 Jun 02	US TREAS NTS 6 75 15/5/2005	-190 000 00	205,957 03	-206 236 73	-279 70	0 00	0 00	-279 70	0 00
14 Jun 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	05 Jun 02	-175 000 00	189 697 26	-189 957 03	259 77	0 00	0 00	259 77	0 00
	06 Jun 02	-15 000 00	16,259 77	-16 279 70	-19 93	0 00	0 00	19 93	0 00
12 Mar 02	US TREAS NTS 6 75 15/5/2005	-70 000 00	75 233 59	-76 480 47	-1 246 88	0 00	0 00	-1 246 88	0 00
15 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	06 Feb 02	70 000 00	75 233 59	76 480 47	-1,246 88	0 00	0 00	1 246 88	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
31 Aug 01 06 Sep 01	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9	-25 000 00	27 125 00	-27 023 44	101 56	0 00	0 00	101 56	0 00
	27 Aug 01	-25 000 00	27 125 00	-27 023 44	101 56	0 00	0 00	101 56	0 00
08 May 02 13 May 02	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9	-230,000 00	248 687 50	251,601 60	2,914 10	0 00	0 00	-2 914 10	0 00
	07 May 02	230,000 00	248 687 50	251 601 60	2 914 10	0 00	0 00	-2 914 10	0 00
17 May 02 22 May 02	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9	-100 000 00	107 824 22	107 734 37	89 85	0 00	0 00	89 85	0 00
	14 May 02	-100 000 00	107 824 22	107,734 37	89 85	0 00	0 00	89 85	0 00
14 May 02 17 May 02	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9	-1 305,000 00	1 405,321 88	-1 403 740 35	1,581 53	0 00	0 00	1 581 53	0 00
	07 May 02	295 000 00	317 678 12	-312 806 40	4,871 72	0 00	0 00	4,871 72	0 00
	08 May 02	-375 000 00	403 828 12	-405 629 88	-1 801 76	0 00	0 00	-1,801 76	0 00
	09 May 02	-635 000 00	683 815 64	-685 304 07	-1 488 43	0 00	0 00	-1 488 43	0 00
22 Mar 02 27 Mar 02	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9	-175 000 00	187 003 91	-191 160 16	-4,156 25	0 00	0 00	-4 156 25	0 00
	11 Feb 02	-175 000 00	187 003 91	-191 160 16	-4 156 25	0 00	0 00	-4 156 25	0 00
14 Sep 01 19 Sep 01	US TREAS NTS 6 75 15/5/2005 USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9	-525 000 00	579 694 34	-567,730 91	11,983 43	0 00	0 00	11 983 43	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>United States</b>										
	15 Aug 01		-50 000 00	55 208 98	-54,753 67	455 31	0 00	0 00	455 31	0 00
	27 Aug 01		100 000 00	110,417 97	-108 093 75	2,324 22	0 00	0 00	2 324 22	0 00
	04 Sep 01		-150 000 00	165 626 95	-161 917 97	3,708 98	0 00	0 00	3 708 98	0 00
	05 Sep 01		-225 000 00	248,440 44	242,965 52	5 474 92	0 00	0 00	5 474 92	0 00
16 Apr 02		US TREAS NTS 6 75 15/5/2005	-1 500 000 00	1,615 605 47	1,634,503 22	-18 897 75	0 00	0 00	18 897 75	0 00
19 Apr 02		USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	11 Feb 02		-900,000 00	969 363 28	-983 064 74	13 701 46	0 00	0 00	-13 701 46	0 00
	14 Feb 02		-65,000 00	70 009 57	-70 768 75	-759 18	0 00	0 00	-759 18	0 00
	14 Feb 02		160,000 00	172,331 25	-174 087 50	-1 756 25	0 00	0 00	-1,756 25	0 00
	14 Feb 02		-45 000 00	48 468 16	-49 000 78	-532 62	0 00	0 00	-532 62	0 00
	15 Feb 02		65,000 00	70 009 57	71 004 88	-995 31	0 00	0 00	-995 31	0 00
	06 Mar 02		-130,000 00	140 019 14	141 029 69	1 010 55	0 00	0 00	-1 010 55	0 00
	07 Mar 02		-135 000 00	145,404 50	-145 546 88	-142 38	0 00	0 00	-142 38	0 00
05 Sep 01		US TREAS NTS 6 75 15/5/2005	-75 000 00	80 956 05	-80 958 98	2 93	0 00	0 00	2 93	0 00
10 Sep 01		USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	04 Sep 01		-75 000 00	80 956 05	-80,958 98	2 93	0 00	0 00	-2 93	0 00
30 Oct 01		US TREAS NTS 6 75 15/5/2005	-90 000 00	100 360 55	-99,952 73	407 82	0 00	0 00	407 82	0 00
02 Nov 01		USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	29 Oct 01		-90 000 00	100,360 55	-99 952 73	407 82	0 00	0 00	407 82	0 00
01 Nov 01		US TREAS NTS 6 75 15/5/2005	-50,000 00	55 867 19	-55,710 94	156 25	0 00	0 00	156 25	0 00
06 Nov 01		USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	31 Oct 01		-50 000 00	55 867 19	-55 710 94	156 25	0 00	0 00	156 25	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
20 Jun 02	US TREAS NTS 6 75 15/5/2005	-100 000 00	109 304 69	109 335 94	31 25	0 00	0 00	-31 25	0 00
25 Jun 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	19 Jun 02	-100 000 00	109 304 69	-109 335 94	31 25	0 00	0 00	31 25	0 00
14 Jun 02	US TREAS NTS 6 75 15/5/2005	-250 000 00	272 753 91	-270 693 82	2 060 09	0 00	0 00	2,060 09	0 00
19 Jun 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	28 May 02	-140 000 00	152,742 19	-151 309 50	1 432 69	0 00	0 00	1 432 69	0 00
	06 Jun 02	-110 000 00	120 011 72	-119 384 32	627 40	0 00	0 00	627 40	0 00
08 May 02	US TREAS NTS 6 75 15/5/2005	-1,940 000 00	2 097 928 13	-2 092,371 12	5 557 01	0 00	0 00	5,557 01	0 00
13 May 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	11 Mar 02	750 000 00	811 054 69	-806 029 64	5 025 05	0 00	0 00	5 025 05	0 00
	02 Apr 02	-260 000 00	281,165 62	278,159 38	3 006 24	0 00	0 00	3 006 24	0 00
	07 May 02	-630 000 00	681 285 95	-682 869 60	-1 583 65	0 00	0 00	1 583 65	0 00
	07 May 02	-300 000 00	324 421 87	-325 312 50	-890 63	0 00	0 00	-890 63	0 00
23 May 02	US TREAS NTS 6 75 15/5/2005	-300 000 00	324 457 03	323 475 57	981 46	0 00	0 00	981 46	0 00
29 May 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	14 May 02	-80,000 00	86 521 87	-86 187 49	334 38	0 00	0 00	334 38	0 00
	17 May 02	-205 000 00	221,712 30	-221 095 70	616 60	0 00	0 00	616 60	0 00
	20 May 02	-15 000 00	16 222 86	-16 192 38	30 48	0 00	0 00	30 48	0 00
21 Mar 02	US TREAS NTS 6 75 15/5/2005	-370 000 00	395 784 38	-404 253 90	-8 469 52	0 00	0 00	-8 469 52	0 00
26 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	06 Feb 02	-170 000 00	181,846 88	-185 739 42	-3 892 54	0 00	0 00	-3 892 54	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	11 Feb 02	-200 000 00	213,937 50	218 514 48	-4 576 98	0 00	0 00	-4,576 98	0 00
17 May 02	US TREAS NTS 6 75 15/5/2005	270 000 00	291 220 31	-291 154 61	65 70	0 00	0 00	65 70	0 00
22 May 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	09 May 02	-145 000 00	156 396 09	156,486 61	-90 52	0 00	0 00	90 52	0 00
	14 May 02	-125 000 00	134 824 22	134 668 00	156 22	0 00	0 00	156 22	0 00
22 Mar 02	US TREAS NTS 6 75 15/5/2005	-45,000 00	48 083 20	-49 155 47	-1 072 27	0 00	0 00	-1 072 27	0 00
27 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	11 Feb 02	-45 000 00	48 083 20	-49 155 47	-1 072 27	0 00	0 00	-1 072 27	0 00
13 Mar 02	US TREAS NTS 6 75 15/5/2005	-375,000 00	403 593 75	-409,716 80	-6 123 05	0 00	0 00	6 123 05	0 00
18 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	06 Feb 02	-375 000 00	403 593 75	-409 716 80	-6 123 05	0 00	0 00	-6 123 05	0 00
14 Feb 02	US TREAS NTS 6 75 15/5/2005	-225 000 00	244 898 44	245,830 08	-931 64	0 00	0 00	-931 64	0 00
20 Feb 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	06 Feb 02	225 000 00	244,898 44	245,830 08	-931 64	0 00	0 00	-931 64	0 00
05 Jun 02	US TREAS NTS 6 75 15/5/2005	-45 000 00	48 817 97	-48,635 15	182 82	0 00	0 00	182 82	0 00
10 Jun 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	28 May 02	-45 000 00	48 817 97	-48 635 15	182 82	0 00	0 00	182 82	0 00
08 Mar 02	US TREAS NTS 6 75 15/5/2005	90 000 00	96 641 02	98 332 03	-1 691 01	0 00	0 00	-1 691 01	0 00
13 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	06 Feb 02	-90 000 00	96,641 02	-98 332 03	-1 691 01	0 00	0 00	-1 691 01	0 00
28 May 02	US TREAS NTS 6 75 15/5/2005	-95 000 00	102 748 44	102,551 74	196 70	0 00	0 00	196 70	0 00
31 May 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	20 May 02	95 000 00	102 748 44	102 551 74	196 70	0 00	0 00	196 70	0 00
25 Oct 01	US TREAS NTS 6 75 15/5/2005	-40 000 00	44,373 44	-44 168 75	204 69	0 00	0 00	204 69	0 00
30 Oct 01	USD1000 6 75DUE 05-15 2005 REG CUSIP 9128276D9								
	22 Oct 01	-40 000 00	44 373 44	-44 168 75	204 69	0 00	0 00	204 69	0 00
19 Jul 01	US TREAS NTS 6 75 15/5/2005	-50,000 00	53 730 47	53 460 94	269 53	0 00	0 00	269 53	0 00
24 Jul 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	30 Apr 01	50 000 00	53 730 47	-53 460 94	269 53	0 00	0 00	269 53	0 00
21 Mar 02	US TREAS NTS 6 75 15/5/2005	-205,000 00	219,061 72	-223 978 51	-4 916 79	0 00	0 00	-4,916 79	0 00
26 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	06 Feb 02	-205,000 00	219 061 72	-223 978 51	-4 916 79	0 00	0 00	-4 916 79	0 00
01 Aug 01	US TREAS NTS 6 75 15/5/2005	-675 000 00	728 525 39	722 601 57	5,923 82	0 00	0 00	5,923 82	0 00
06 Aug 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	30 Apr 01	-550,000 00	593 813 28	-588 070 32	5 542 96	0 00	0 00	5 542 96	0 00
	07 May 01	-125 000 00	134 912 11	-134 531 25	380 86	0 00	0 00	380 86	0 00
04 Sep 01	US TREAS NTS 6 75 15/5/2005	-50,000 00	53 933 59	-53 972 66	-39 07	0 00	0 00	-39 07	0 00
07 Sep 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term

### Sales

#### Fixed income

#### Government bonds

##### United States

	04 Sep 01		-50 000 00	53,933 59	-53 972 66	39 07	0 00	0 00	-39 07	0 00
07 Feb 02	US TREAS NTS 6 75 15/5/2005		-350 000 00	381,500 00	-382 402 34	-902 34	0 00	0 00	-902 34	0 00
12 Feb 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9									
	06 Feb 02		-350 000 00	381 500 00	-382 402 34	-902 34	0 00	0 00	902 34	0 00
05 Jun 02	US TREAS NTS 6 75 15/5/2005		160 000 00	173 587 50	-172 924 96	662 54	0 00	0 00	662 54	0 00
10 Jun 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9									
	28 May 02		-160 000 00	173 587 50	-172 924 96	662 54	0 00	0 00	662 54	0 00
28 May 02	US TREAS NTS 6 75 15/5/2005		-15 000 00	16,195 31	-16,192 38	2 93	0 00	0 00	2 93	0 00
31 May 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9									
	20 May 02		-15 000 00	16 195 31	-16 192 38	2 93	0 00	0 00	2 93	0 00
08 Feb 02	US TREAS NTS 6 75 15/5/2005		-235 000 00	256 847 66	-256 755 85	91 81	0 00	0 00	91 81	0 00
13 Feb 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9									
	06 Feb 02		-235,000 00	256 847 66	-256 755 85	91 81	0 00	0 00	91 81	0 00
10 Sep 01	US TREAS NTS 6 75 15/5/2005		-100 000 00	108,683 59	107,974 84	708 75	0 00	0 00	708 75	0 00
13 Sep 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9									
	04 Sep 01		-25,000 00	27 170 90	-26 986 33	184 57	0 00	0 00	184 57	0 00
	05 Sep 01		-75,000 00	81 512 69	80,988 51	524 18	0 00	0 00	524 18	0 00
21 Mar 02	US TREAS NTS 6 75 15/5/2005		-1,000 000 00	1 068,476 56	-1 092,578 10	-24 101 54	0 00	0 00	-24 101 54	0 00
22 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9									



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	06 Feb 02	-1 000,000 00	1 068 476 56	-1 092 578 10	24,101 54	0 00	0 00	24 101 54	0 00
13 Mar 02	US TREAS NTS 6 75 15/5/2005	-100,000 00	107,617 19	-109 257 81	1,640 62	0 00	0 00	-1,640 62	0 00
20 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	06 Feb 02	-100 000 00	107,617 19	109 257 81	-1 640 62	0 00	0 00	1 640 62	0 00
26 Apr 02	US TREAS NTS 6 75 15/5/2005	-160 000 00	173 137 50	171 722 72	1 414 78	0 00	0 00	1,414 78	0 00
01 May 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	11 Mar 02	160 000 00	173 137 50	-171 722 72	1 414 78	0 00	0 00	1 414 78	0 00
29 Nov 01	US TREAS NTS 6 75 15/5/2005	-65 000 00	71 175 00	-72 754 68	-1 579 68	0 00	0 00	1 579 68	0 00
04 Dec 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	07 Nov 01	-35 000 00	38 325 00	39 227 34	902 34	0 00	0 00	-902 34	0 00
	08 Nov 01	-30 000 00	32 850 00	-33 527 34	-677 34	0 00	0 00	-677 34	0 00
09 May 02	US TREAS NTS 6 75 15/5/2005	-465 000 00	502 617 77	-508 672 80	6 055 03	0 00	0 00	-6 055 03	0 00
14 May 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	07 May 02	-465,000 00	502 617 77	-508 672 80	6 055 03	0 00	0 00	-6 055 03	0 00
14 Aug 01	US TREAS NTS 6 75 15/5/2005	-100 000 00	108 230 47	-107 609 38	621 09	0 00	0 00	621 09	0 00
17 Aug 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	21 Jun 01	50,000 00	54,115 23	-53 781 25	333 98	0 00	0 00	333 98	0 00
	22 Jun 01	-50 000 00	54,115 24	-53 828 13	287 11	0 00	0 00	287 11	0 00
08 Mar 02	US TREAS NTS 6 75 15/5/2005	-125 000 00	134,233 40	-136,572 27	-2,338 87	0 00	0 00	-2,338 87	0 00
13 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	06 Feb 02	125 000 00	134 233 40	-136 572 27	2,338 87	0 00	0 00	-2 338 87	0 00
31 May 02	US TREAS NTS 6 75 15/5/2005	-300,000 00	325 160 16	-323 847 75	1 312 41	0 00	0 00	1 312 41	0 00
07 Jun 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	20 May 02	-300,000 00	325 160 16	323 847 75	1 312 41	0 00	0 00	1 312 41	0 00
04 Oct 01	US TREAS NTS 6 75 15/5/2005	-200 000 00	221 898 44	-221 406 25	492 19	0 00	0 00	492 19	0 00
10 Oct 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	27 Sep 01	200 000 00	221 898 44	-221 406 25	492 19	0 00	0 00	492 19	0 00
29 May 02	US TREAS NTS 6 75 15/5/2005	-80 000 00	86 643 75	-86 359 36	284 39	0 00	0 00	284 39	0 00
03 Jun 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	20 May 02	-80 000 00	86 643 75	-86 359 36	284 39	0 00	0 00	284 39	0 00
09 Jul 01	US TREAS NTS 6 75 15/5/2005	-100 000 00	106 695 31	106 921 88	-226 57	0 00	0 00	-226 57	0 00
09 Jul 01	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	30 Apr 01	-100 000 00	106 695 31	-106 921 88	226 57	0 00	0 00	-226 57	0 00
18 Apr 02	US TREAS NTS 6 75 15/5/2005	-140 000 00	151 008 59	-150 423 43	585 16	0 00	0 00	585 16	0 00
23 Apr 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	11 Mar 02	-140,000 00	151,008 59	-150 423 43	585 16	0 00	0 00	585 16	0 00
18 Mar 02	US TREAS NTS 6 75 15/5/2005	-90 000 00	96 546 09	-98 332 03	-1,785 94	0 00	0 00	1,785 94	0 00
21 Mar 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	06 Feb 02	90 000 00	96 546 09	98 332 03	-1 785 94	0 00	0 00	-1 785 94	0 00
15 Feb 02	US TREAS NTS 6 75 15/5/2005	-110 000 00	120 144 92	-120 183 59	-38 67	0 00	0 00	-38 67	0 00
21 Feb 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	06 Feb 02	-110 000 00	120 144 92	-120 183 59	-38 67	0 00	0 00	-38 67	0 00
21 Jun 02	US TREAS NTS 6 75 15/5/2005	-145 000 00	158 225 59	-158 537 11	311 52	0 00	0 00	-311 52	0 00
26 Jun 02	USD1000 6 75DUE 05-15-2005 REG CUSIP 9128276D9								
	19 Jun 02	145 000 00	158 225 59	-158 537 11	-311 52	0 00	0 00	-311 52	0 00
28 Jun 02	US TREAS NTS DTD 00004 3 25 DUE	250,000 00	251,689 45	252 656 25	-966 80	0 00	0 00	-966 80	0 00
03 Jul 02	05-31 2004 REG CUSIP 912828AD2								
	26 Jun 02	-250 000 00	251 689 45	252 656 25	-966 80	0 00	0 00	-966 80	0 00
07 Jun 02	US TREAS NTS DTD 00004 3 25 DUE	-60,000 00	60 466 41	-60 637 50	-171 09	0 00	0 00	-171 09	0 00
02 Jul 02	05-31-2004 REG CUSIP 912828AD2								
	26 Jun 02	-60 000 00	60 466 41	-60 637 50	-171 09	0 00	0 00	171 09	0 00
27 Jun 02	US TREAS NTS DTD 00004 3 25 DUE	60 000 00	60 492 19	-60 637 50	145 31	0 00	0 00	-145 31	0 00
02 Jul 02	05-31-2004 REG CUSIP 912828AD2								
	26 Jun 02	-60 000 00	60 492 19	-60 637 50	-145 31	0 00	0 00	145 31	0 00
26 Jun 02	US TREAS NTS DTD 00004 3 25 DUE	-1 075 000 00	1 084,784 18	-1 086,421 88	-1 637 70	0 00	0 00	1,637 70	0 00
02 Jul 02	05-31-2004 REG CUSIP 912828AD2								
	26 Jun 02	-1 075 000 00	1,084 784 18	-1 086 421 88	1 637 70	0 00	0 00	-1 637 70	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
26 Jun 02 02 Jul 02	US TREAS NTS DTD 00004 3 25 DUE 05-31-2004 REG CUSIP 912828AD2	-275 000 00	277 578 13	-277 921 88	-343 75	0 00	0 00	-343 75	0 00
	26 Jun 02	-275,000 00	277 578 13	-277 921 88	-343 75	0 00	0 00	343 75	0 00
26 Jun 02 02 Jul 02	US TREAS NTS DTD 00004 3 25 DUE 05-31-2004 REG CUSIP 912828AD2	-345 000 00	348 099 61	-348 665 63	566 02	0 00	0 00	-566 02	0 00
	26 Jun 02	-345 000 00	348 099 61	-348,665 63	-566 02	0 00	0 00	-566 02	0 00
26 Jun 02 02 Jul 02	US TREAS NTS DTD 00004 3 25 DUE 05-31-2004 REG CUSIP 912828AD2	-110 000 00	110,988 28	11 284 76	99 703 52	0 00	0 00	99,703 52	0 00
	26 Jun 02	-110,000 00	110 988 28	-11,284 76	99,703 52	0 00	0 00	99 703 52	0 00
28 Jun 02 03 Jul 02	US TREAS NTS DTD 00004 3 25 DUE 05-31-2004 REG CUSIP 912828AD2	-150,000 00	151 154 30	-151 593 75	-439 45	0 00	0 00	-439 45	0 00
	26 Jun 02	-150 000 00	151 154 30	-151 593 75	-439 45	0 00	0 00	-439 45	0 00
27 Jun 02 02 Jul 02	US TREAS NTS DTD 00004 3 25 DUE 05-31-2004 REG CUSIP 912828AD2	-260 000 00	262 132 81	-262 762 50	-629 69	0 00	0 00	-629 69	0 00
	26 Jun 02	-260 000 00	262 132 81	262 762 50	629 69	0 00	0 00	-629 69	0 00
04 Jan 02 09 Jan 02	US TREAS NTS DTD 00894 2 75 DUE 10-31 2003 REG CUSIP 9128277E6	-40 000 00	39,837 50	39 769 49	68 01	0 00	0 00	68 01	0 00
	10 Dec 01	-40,000 00	39,837 50	-39 769 49	68 01	0 00	0 00	68 01	0 00
07 Jan 02 10 Jan 02	US TREAS NTS DTD 00894 2 75 DUE 10-31-2003 REG CUSIP 9128277E6	-500,000 00	498 808 59	-497,126 62	1 681 97	0 00	0 00	1,681 97	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	10 Dec 01	-500,000.00	498,808.59	-497,126.62	1,681.97	0.00	0.00	1,681.97	0.00
07 Jan 02	US TREAS NTS DTD 00894 2 75 DUE	-125,000.00	124,575.20	-124,281.65	293.55	0.00	0.00	293.55	0.00
10 Jan 02	10-31-2003 REG CUSIP 9128277E6								
	10 Dec 01	-125,000.00	124,575.20	-124,281.65	293.55	0.00	0.00	293.55	0.00
30 Apr 02	US TREAS NTS DTD 00894 2 75 DUE	-235,000.00	234,807.23	-234,415.24	391.99	0.00	0.00	391.99	0.00
03 May 02	10-31-2003 REG CUSIP 9128277E6								
	10 Dec 01	-35,000.00	34,971.29	-34,852.74	118.55	0.00	0.00	118.55	0.00
	11 Dec 01	-200,000.00	199,835.94	-199,562.50	273.44	0.00	0.00	273.44	0.00
03 Jan 02	US TREAS NTS DTD 00894 2 75 DUE	-350,000.00	348,523.44	-347,983.10	540.34	0.00	0.00	540.34	0.00
08 Jan 02	10-31-2003 REG CUSIP 9128277E6								
	10 Dec 01	-350,000.00	348,523.44	-347,983.10	540.34	0.00	0.00	540.34	0.00
10 Dec 01	US TREAS NTS DTD 00894 2 75 DUE	-220,000.00	218,702.34	-218,676.56	25.78	0.00	0.00	25.78	0.00
26 Dec 01	10-31-2003 REG CUSIP 9128277E6								
	10 Dec 01	220,000.00	218,702.34	-218,676.56	25.78	0.00	0.00	25.78	0.00
03 Jan 02	US TREAS NTS DTD 00894 2 75 DUE	-225,000.00	223,962.89	-223,703.41	259.48	0.00	0.00	259.48	0.00
08 Jan 02	10-31-2003 REG CUSIP 9128277E6								
	10 Dec 01	225,000.00	223,962.89	-223,703.41	259.48	0.00	0.00	259.48	0.00
02 Jan 02	US TREAS NTS DTD 00894 2 75 DUE	-175,000.00	174,118.16	-173,988.77	129.39	0.00	0.00	129.39	0.00
07 Jan 02	10-31-2003 REG CUSIP 9128277E6								
	10 Dec 01	175,000.00	174,118.16	-173,988.77	129.39	0.00	0.00	129.39	0.00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
17 Dec 01 20 Dec 01	US TREAS NTS DTD 00894 2 75 DUE 10-31-2003 REG CUSIP 9128277E6	-150,000 00	148 863 28	-149 123 88	-260 60	0 00	0 00	-260 60	0 00
	10 Dec 01	-150,000 00	148 863 28	149 123 88	-260 60	0 00	0 00	-260 60	0 00
10 Jan 02 15 Jan 02	US TREAS NTS DTD 00894 2 75 DUE 10-31 2003 REG CUSIP 9128277E6	-80,000 00	79,950 00	-79 542 79	407 21	0 00	0 00	407 21	0 00
	10 Dec 01	-80 000 00	79,950 00	79 542 79	407 21	0 00	0 00	407 21	0 00
17 Dec 01 20 Dec 01	US TREAS NTS DTD 00894 2 75 DUE 10-31-2003 REG CUSIP 9128277E6	-150 000 00	148,839 84	-149 123 88	-284 04	0 00	0 00	284 04	0 00
	10 Dec 01	150 000 00	148 839 84	-149,123 88	-284 04	0 00	0 00	-284 04	0 00
21 Feb 02 25 Feb 02	US TREAS NTS DTD 00894 2 75 DUE 10-31 2003 REG CUSIP 9128277E6	-75 000 00	74,956 05	74 598 65	357 40	0 00	0 00	357 40	0 00
	10 Dec 01	-75 000 00	74 956 05	74 598 65	357 40	0 00	0 00	357 40	0 00
05 Feb 02 08 Feb 02	US TREAS NTS DTD 00894 2 75 DUE 10-31-2003 REG CUSIP 9128277E6	75 000 00	74 917 97	74 587 97	330 00	0 00	0 00	330 00	0 00
	10 Dec 01	-75 000 00	74 917 97	74 587 97	330 00	0 00	0 00	330 00	0 00
08 Jan 02 11 Jan 02	US TREAS NTS DTD 00894 2 75 DUE 10-31-2003 REG CUSIP 9128277E6	-100 000 00	99,792 97	-99 425 32	367 65	0 00	0 00	367 65	0 00
	10 Dec 01	-100,000 00	99,792 97	-99 425 32	367 65	0 00	0 00	367 65	0 00
04 Jan 02 09 Jan 02	US TREAS NTS DTD 00894 2 75 DUE 10-31-2003 REG CUSIP 9128277E6	-200 000 00	199,093 75	-198 847 49	246 26	0 00	0 00	246 26	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	10 Dec 01	-200 000 00	199 093 75	-198,847 49	246 26	0 00	0 00	246 26	0 00
20 Jul 01	US TREAS NTS DTD 08/15/2000 5 75	100 000 00	104 765 63	104,511 72	253 91	0 00	0 00	253 91	0 00
25 Jul 01	DUE 08-15-2010 REG CUSIP 9128276J6								
	19 Jul 01	-100 000 00	104 765 63	-104 511 72	253 91	0 00	0 00	253 91	0 00
17 Jul 01	US TREAS NTS DTD 08/15/2000 5 75	-95 000 00	98 785 16	-98 098 63	686 53	0 00	0 00	686 53	0 00
20 Jul 01	DUE 08-15-2010 REG CUSIP 9128276J6								
	12 Jul 01	-95 000 00	98 785 16	-98 098 63	686 53	0 00	0 00	686 53	0 00
14 Aug 01	US TREAS NTS DTD 08/15/2000 5 75	-100,000 00	105 144 53	-104 878 91	265 62	0 00	0 00	265 62	0 00
17 Aug 01	DUE 08-15-2010 REG CUSIP 9128276J6								
	01 Aug 01	-100 000 00	105 144 53	-104 878 91	265 62	0 00	0 00	265 62	0 00
25 Jun 02	US TREAS NTS DTD 08/15/2000 5 75	-230 000 00	245 192 58	-245 974 22	781 64	0 00	0 00	-781 64	0 00
28 Jun 02	DUE 08-15-2010 REG CUSIP 9128276J6								
	24 Jun 02	-230 000 00	245,192 58	245 974 22	-781 64	0 00	0 00	-781 64	0 00
24 Aug 01	US TREAS NTS DTD 08/15/2000 5 75	-225 000 00	236,891 60	236 204 11	687 49	0 00	0 00	687 49	0 00
29 Aug 01	DUE 08-15-2010 REG CUSIP 9128276J6								
	02 Aug 01	-125 000 00	131,606 44	130 668 95	937 49	0 00	0 00	937 49	0 00
	21 Aug 01	100 000 00	105,285 16	105,535 16	250 00	0 00	0 00	-250 00	0 00
08 Aug 01	US TREAS NTS DTD 08/15/2000 5 75	-500 000 00	524,394 53	-522,113 27	2 281 26	0 00	0 00	2 281 26	0 00
13 Aug 01	DUE 08-15-2010 REG CUSIP 9128276J6								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
19 Jul 01		200,000 00	209 757 81	-208 937 50	820 31	0 00	0 00	820 31	0 00
19 Jul 01		-25 000 00	26 219 73	-26,149 41	70 32	0 00	0 00	70 32	0 00
25 Jul 01		-250 000 00	262 197 26	-260 957 03	1 240 23	0 00	0 00	1 240 23	0 00
26 Jul 01		-25,000 00	26 219 73	-26 069 33	150 40	0 00	0 00	150 40	0 00
15 Aug 01	US TREAS NTS DTD 08/15/2000 5 75	-75 000 00	78 615 23	-78 659 18	-43 95	0 00	0 00	-43 95	0 00
20 Aug 01	DUE 08-15-2010 REG CUSIP 9128276J6								
01 Aug 01		-75 000 00	78 615 23	-78 659 18	-43 95	0 00	0 00	-43 95	0 00
12 Jul 01	US TREAS NTS DTD 08/15/2000 5 75	-625,000 00	644 970 71	-643 451 38	1,519 33	0 00	0 00	1 519 33	0 00
17 Jul 01	DUE 08-15-2010 REG CUSIP 9128276J6								
19 Jun 01		-45 000 00	46 437 89	-46 455 47	-17 58	0 00	0 00	17 58	0 00
22 Jun 01		-175,000 00	180 591 80	-182 485 35	-1 893 55	0 00	0 00	-1 893 55	0 00
26 Jun 01		-50 000 00	51,597 66	-51 828 13	-230 47	0 00	0 00	-230 47	0 00
29 Jun 01		-355,000 00	366 343 36	-362 682 43	3 660 93	0 00	0 00	3 660 93	0 00
25 Oct 01	US TREAS NTS DTD 08/15/2000 5 75	-90 000 00	98 128 13	-97 857 42	270 71	0 00	0 00	270 71	0 00
30 Oct 01	DUE 08-15-2010 REG CUSIP 9128276J6								
17 Oct 01		-90 000 00	98 128 13	97 857 42	270 71	0 00	0 00	270 71	0 00
10 Aug 01	US TREAS NTS DTD 08/15/2000 5 75	-200 000 00	210 210 94	-209 757 81	453 13	0 00	0 00	453 13	0 00
15 Aug 01	DUE 08-15-2010 REG CUSIP 9128276J6								
01 Aug 01		-200 000 00	210 210 94	-209,757 81	453 13	0 00	0 00	453 13	0 00
30 Jul 01	US TREAS NTS DTD 08/15/2000 5 75	-150,000 00	157 341 80	156,832 03	509 77	0 00	0 00	509 77	0 00
02 Aug 01	DUE 08-15-2010 REG CUSIP 9128276J6								



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
19 Jul 01		-75,000 00	78,670 90	-78 448 24	222 66	0 00	0 00	222 66	0 00
19 Jul 01		-75 000 00	78 670 90	-78 383 79	287 11	0 00	0 00	287 11	0 00
30 Aug 01	US TREAS NTS DTD 08/15/2000 5 75 DUE 08-15-2010 REG CUSIP 9128276J6	-50 000 00	53,351 56	52 767 58	583 98	0 00	0 00	583 98	0 00
04 Sep 01									
21 Aug 01		-50 000 00	53 351 56	-52 767 58	583 98	0 00	0 00	583 98	0 00
17 Sep 01	US TREAS NTS DTD 08/15/2000 5 75 DUE 08-15-2010 REG CUSIP 9128276J6	-350,000 00	377 644 53	-369 519 53	8 125 00	0 00	0 00	8 125 00	0 00
24 Sep 01									
21 Aug 01		-250 000 00	269 746 09	-263 837 88	5 908 21	0 00	0 00	5 908 21	0 00
29 Aug 01		-50,000 00	53 949 22	-53,166 02	783 20	0 00	0 00	783 20	0 00
04 Sep 01		-50 000 00	53 949 22	-52 515 63	1 433 59	0 00	0 00	1 433 59	0 00
10 Aug 01	US TREAS NTS DTD 08/15/2000 5 75 DUE 08-15-2010 REG CUSIP 9128276J6	150 000 00	157 646 48	-158 566 41	1 080 07	0 00	0 00	1 080 07	0 00
05 Aug 01									
26 Jul 01		125,000 00	131,372 07	130 346 68	1,025 39	0 00	0 00	1 025 39	0 00
01 Aug 01		-25 000 00	26 274 41	26 219 73	54 68	0 00	0 00	54 68	0 00
01 Aug 01	US TREAS NTS DTD 08/15/2000 5 75 DUE 08-15-2010 REG CUSIP 9128276J6	25 000 00	26,219 73	26 149 42	70 31	0 00	0 00	70 31	0 00
06 Aug 01									
19 Jul 01		-25 000 00	26,219 73	-26 149 42	70 31	0 00	0 00	70 31	0 00
13 Jul 01	US TREAS NTS DTD 08/15/2000 5 75 DUE 08-15-2010 REG CUSIP 9128276J6	-150 000 00	155 126 95	-153 975 79	1 151 16	0 00	0 00	1 151 16	0 00
18 Jul 01									
29 Jun 01		-20 000 00	20 683 59	-20 432 81	250 78	0 00	0 00	250 78	0 00
02 Jul 01		-25,000 00	25 854 49	25 648 44	206 05	0 00	0 00	206 05	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	03 Jul 01	-75,000 00	77,563 48	-76 916 02	647 46	0 00	0 00	647 46	0 00
	12 Jul 01	-30 000 00	31 025 39	-30,978 52	46 87	0 00	0 00	46 87	0 00
17 Aug 01	US TREAS NTS DTD 08/15/2000 5 75	-400 000 00	423 000 00	-419 515 62	3 484 38	0 00	0 00	3 484 38	0 00
22 Aug 01	DUE 08-15-2010 REG CUSIP 9128276J6								
	01 Aug 01	-400,000 00	423 000 00	-419 515 62	3 484 38	0 00	0 00	3 484 38	0 00
11 Jul 01	US TREAS NTS DTD 08/15/2000 5 75	-75,000 00	77,355 47	-77,482 03	-126 56	0 00	0 00	126 56	0 00
18 Jul 01	DUE 08-15-2010 REG CUSIP 9128276J6								
	18 Jun 01	20 000 00	20 628 13	-20 703 12	74 99	0 00	0 00	-74 99	0 00
	19 Jun 01	55 000 00	56 727 34	-56 778 91	-51 57	0 00	0 00	-51 57	0 00
19 Nov 01	US TREAS NTS DTD 08/15/2000 5 75	-150 000 00	159 333 98	-167 138 67	-7 804 69	0 00	0 00	-7 804 69	0 00
20 Nov 01	DUE 08-15-2010 REG CUSIP 9128276J6								
	07 Nov 01	-150 000 00	159 333 98	-167 138 67	-7 804 69	0 00	0 00	-7 804 69	0 00
18 Jun 02	US TREAS NTS DTD 09/30/2001 2 75	160,000 00	160,868 75	-160 450 00	418 75	0 00	0 00	418 75	0 00
21 Jun 02	DUE 09-30-2003 REG CUSIP 9128277D8								
	11 Jun 02	-160,000 00	160 868 75	-160 450 00	418 75	0 00	0 00	418 75	0 00
25 Jun 02	US TREAS NTS DTD 09/30/2001 2 75	1 100 000 00	1 106 746 09	-1 103 093 75	3 652 34	0 00	0 00	3 652 34	0 00
26 Jun 02	DUE 09-30-2003 REG CUSIP 9128277D8								
	11 Jun 02	-1 100 000 00	1 106 746 09	-1 103 093 75	3 652 34	0 00	0 00	3 652 34	0 00
18 Jun 02	US TREAS NTS DTD 09/30/2001 2 75	100 000 00	100,523 44	-100 281 25	242 19	0 00	0 00	242 19	0 00
21 Jun 02	DUE 09-30-2003 REG CUSIP 9128277D8								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total		
					Short Term	Long Term		Short Term	Long Term	
<i>Sales</i>										
<b>Fixed income</b>										
<b>Government bonds</b>										
<b>United States</b>										
	11 Jun 02		-100 000 00	100 523 44	-100 281 25	242 19	0 00	0 00	242 19	0 00
25 Jun 02	US TREAS NTS DTD 09/30/2001 2 75		-110,000 00	110 588 67	-110,309 38	279 29	0 00	0 00	279 29	0 00
28 Jun 02	DUE 09-30-2003 REG CUSIP 9128277D8									
	11 Jun 02		110,000 00	110 588 67	-110 309 38	279 29	0 00	0 00	279 29	0 00
28 Jun 02	US TREAS NTS DTD 09/30/2001 2 75		-3 575 000 00	3 599 596 00	-3 588 425 98	11 170 02	0 00	0 00	11 170 02	0 00
03 Jul 02	DUE 09-30-2003 REG CUSIP 9128277D8									
	11 Jun 02		-2 580 000 00	2 597 750 40	2 587 256 25	10 494 15	0 00	0 00	10 494 15	0 00
	19 Jun 02		-35 000 00	35 240 80	-35,244 73	3 93	0 00	0 00	-3 93	0 00
	19 Jun 02		-960 000 00	966 604 80	-965 925 00	679 80	0 00	0 00	679 80	0 00
18 Jun 02	US TREAS NTS DTD 09/30/2001 2 75		-80,000 00	80 440 62	-80 225 00	215 62	0 00	0 00	215 62	0 00
Jun 02	DUE 09-30-2003 REG CUSIP 9128277D8									
	11 Jun 02		-80,000 00	80,440 62	-80 225 00	215 62	0 00	0 00	215 62	0 00
18 Jun 02	US TREAS NTS DTD 09/30/2001 2 75		-80,000 00	80,443 75	-80 225 00	218 75	0 00	0 00	218 75	0 00
21 Jun 02	DUE 09-30-2003 REG CUSIP 9128277D8									
	11 Jun 02		-80 000 00	80,443 75	-80 225 00	218 75	0 00	0 00	218 75	0 00
21 Feb 02	US TREAS NTS DTD 11-30-01 3 DUE		-100 000 00	100 207 03	-100 234 40	27 37	0 00	0 00	-27 37	0 00
25 Feb 02	11-30-2003 REG CUSIP 9128277G1									
	22 Jan 02		-100 000 00	100 207 03	-100 234 40	27 37	0 00	0 00	27 37	0 00
30 Apr 02	US TREAS NTS DTD 11-30-01 3 DUE		-3 840 000 00	3 844,500 02	3 818 449 90	26 050 12	0 00	0 00	26 050 12	0 00
03 May 02	11-30-2003 REG CUSIP 9128277G1									

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>United States</b>									
	22 Jan 02	-565 000 00	565 662 11	-566 324 14	-662 03	0 00	0 00	-662 03	0 00
	22 Jan 02	-125 000 00	125 146 48	-125 327 15	-180 67	0 00	0 00	-180 67	0 00
	21 Mar 02	3 150 000 00	3 153 691 43	-3 126 798 61	26 892 82	0 00	0 00	26,892 82	0 00
08 Feb 02	US TREAS NTS DTD 11-30-01 3 DUE	-410 000 00	411 633 60	-411 008 85	624 75	0 00	0 00	624 75	0 00
13 Feb 02	11-30-2003 REG CUSIP 9128277G1								
	22 Jan 02	-235 000 00	235 936 33	235 550 84	385 49	0 00	0 00	385 49	0 00
	22 Jan 02	175,000 00	175 697 27	175 458 01	239 26	0 00	0 00	239 26	0 00
15 May 02	US TREAS NTS DTD 6/30/01 3 875	1 040,000 00	1 054 868 76	-1 055 112 50	-243 74	0 00	0 00	243 74	0 00
20 May 02	DUE 06-30-2003 REG CUSIP 9128278Z0								
	14 May 02	-1 040,000 00	1 054 868 76	-1 055 112 50	-243 74	0 00	0 00	-243 74	0 00
<b>Total United States</b>			<b>93,780,160 71</b>	<b>-93,797,533 47</b>	<b>-5,704 65</b>	<b>-11,668 11</b>	<b>0 00</b>	<b>-5,704 65</b>	<b>-11,668 11</b>

## Government mortgage backed securities

### United States

17 Sep 01	FHLMC GOLD C43700 7 10-01-2030	-647,081 27	661,033 96	-631,915 30	29,118 66	0 00	0 00	29 118 66	0 00
08 Feb 02	CUSIP 31298LDD8								
	27 Sep 00	-647 081 27	661 033 96	-631 915 30	29 118 66	0 00	0 00	29 118 66	0 00
09 Oct 01	FNMA 30 YR PASS-THROUGHS 6 5 30	-650,000 00	662 441 41	656,804 69	5 636 72	0 00	0 00	5,636 72	0 00
17 Oct 01	YEARS SETTLES OCT CUSIP 01F0626A4								
	14 Sep 01	-650 000 00	662 441 41	-656 804 69	5 636 72	0 00	0 00	5 636 72	0 00

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
09 Oct 01 17 Oct 01	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES OCT CUSIP 01F0626A4	-1 675 000 00	1 707 060 56	-1,691 750 00	15,310 56	0 00	0 00	15 310 56	0 00
	14 Sep 01	-1 675 000 00	1 707 060 56	-1 691 750 00	15 310 56	0 00	0 00	15 310 56	0 00
28 Sep 01 17 Oct 01	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES OCT CUSIP 01F0626A4	-2 200 000 00	2 235,062 50	-2 223 210 94	11 851 56	0 00	0 00	11 851 56	0 00
	14 Sep 01	-2 200 000 00	2 235,062 50	-2,223 210 94	11 851 56	0 00	0 00	11 851 56	0 00
09 Oct 01 15 Oct 01	FNMA BD POOL # 600754 6 DUE 08-01-2031 REG CUSIP 31388CMB3	98 821 45	98 697 92	-96 682 89	2 015 03	0 00	0 00	2 015 03	0 00
	08 Aug 01	-98 821 45	98 697 92	-96 682 89	2 015 03	0 00	0 00	2,015 03	0 00
09 Oct 01 07 Oct 01	FNMA BD POOL # 600758 6 DUE 08-01-2031 REG CUSIP 31388CMF4	362 224 60	361 771 82	-354 385 83	7 385 99	0 00	0 00	7 385 99	0 00
	08 Aug 01	362 224 60	361 771 82	-354 385 83	7 385 99	0 00	0 00	7 385 99	0 00
31 Aug 01 17 Sep 01	FNMA POOL # 253884 6 5 DUE 08-01 2016 REG CUSIP 31371J6V1	-1 975 477 19	2 010 511 04	1 993 997 29	16 513 75	0 00	0 00	16,513 75	0 00
	15 Jun 01	-1 975 477 19	2 010 511 04	1 993 997 29	16 513 75	0 00	0 00	16 513 75	0 00
27 Sep 01 27 Sep 01	FNMA POOL # 323348 8 5 DUE 06-01-2012 REG CUSIP 31374TEV7	-0 02	0 02	-0 02	0 00	0 00	0 00	0 00	0 00
	12 Nov 98	-0 02	0 02	-0 02	0 00	0 00	0 00	0 00	0 00
31 Aug 01 18 Sep 01	FNMA POOL # 323348 8 5 DUE 39 06-01-2012 REG CUSIP 31374TEV7	-373 697 03	4 250 37	-388 644 90	0 00	5,605 47	0 00	0 00	5,605 47

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
	12 Nov 98	-373 697 03	394 250 37	-388,644 90	0 00	5 605 47	0 00	0 00	5 605 47
31 Aug 01 17 Sep 01	FNMA POOL # 535533 8 DUE 10-01-2030 REG CUSIP 31384V4S8	-656,219 33	682,314 30	-678,469 76	3,844 54	0 00	0 00	3 844 54	0 00
	24 May 01	-656,219 33	682 314 30	-678,469 76	3 844 54	0 00	0 00	3 844 54	0 00
31 Aug 01 17 Sep 01	FNMA POOL # 563869 8 DUE 01-01-2031 REG CUSIP 31386HMS7	-98,012 46	101 909 99	-100 784 36	1 125 63	0 00	0 00	1 125 63	0 00
	01 Mar 01	-98,012 46	101,909 99	100,784 36	1,125 63	0 00	0 00	1 125 63	0 00
09 Oct 01 15 Oct 01	FNMA POOL # 581952 6 DUE 07-01-2031 REG CUSIP 31387EQD2	-635 321 08	634 526 93	-621 572 34	12,954 59	0 00	0 00	12 954 59	0 00
	08 Aug 01	635 321 08	634 526 93	-621 572 34	12 954 59	0 00	0 00	12 954 59	0 00
Aug 01 18 Sep 01	FNMA POOL # 598249 6 5 DUE 27 07-01-2016 REG CUSIP 31387YTE3	-269 344 83	4 121 49	-271 869 94	2 251 55	0 00	0 00	2,251 55	0 00
	15 Jun 01	269 344 83	274,121 49	271,869 94	2 251 55	0 00	0 00	2,251 55	0 00
19 Jun 00 16 Aug 00	FNMA TBA POOL #9999999 8 5 DUE 06-01-2029 REG CUSIP 01F062687	-2 500 000 00	2,543 359 38	-2 511 328 13	32 031 25	0 00	0 00	32 031 25	0 00
	25 May 00	2 500 000 00	2 543 359 38	2 511 328 13	32 031 25	0 00	0 00	32,031 25	0 00
08 Aug 01 13 Aug 01	FNMA TBA POOL 6 30 YR AUG CUSIP 01F060683	-1,100 000 00	1 076,195 32	1,076 360 75	-165 43	0 00	0 00	-165 43	0 00
	08 Aug 01	-1 100,000 00	1 076 195 32	-1 076 360 75	-165 43	0 00	0 00	165 43	0 00
<b>Total United States</b>			<b>13,443,257 01</b>	<b>-13,297,777 14</b>	<b>139,874 40</b>	<b>5,605 47</b>	<b>0 00</b>	<b>139,874 40</b>	<b>5,605 47</b>

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Fixed income</b>									
<b>Index linked government bonds</b>									
<b>United States</b>									
16 Nov 01 20 Nov 01	US TREAS INFL INDEXED BONDS 3 375 DUE 04-15-2032 AR12 DUE 04-15-32 REG CUSIP 912810FQ6	-650,000 00	656,741 40	-678 071 88	21 330 48	0 00	0 00	21 330 48	0 00
	31 Oct 01	-650 000 00	656,741 40	-678 071 88	-21 330 48	0 00	0 00	-21 330 48	0 00
19 Jun 02 24 Jun 02	US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2007 REG CUSIP 9128272M3	-825 000 00	970 532 18	-969 566 19	965 99	0 00	0 00	965 99	0 00
	30 Apr 02	-825 000 00	970 532 18	-969 566 19	965 99	0 00	0 00	965 99	0 00
19 Jun 02 24 Jun 02	US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2007 REG CUSIP 9128272M3	-925 000 00	1 090 793 36	-1 087 089 36	3 704 00	0 00	0 00	3 704 00	0 00
	30 Apr 02	-925,000 00	1 090 793 36	-1 087 089 36	3,704 00	0 00	0 00	3 704 00	0 00
18 Jun 02 1 Jul 02	US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2007 REG CUSIP 9128272M3	2 800 000 00	3,314 116 65	-3 287,122 55	26 994 10	0 00	0 00	26 994 10	0 00
	30 Apr 02	-100,000 00	118,361 31	-117 670 17	691 14	0 00	0 00	691 14	0 00
	15 May 02	-2 700 000 00	3 195 755 34	-3 169 452 38	26 302 96	0 00	0 00	26 302 96	0 00
11 Jun 02 14 Jun 02	US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2007 REG CUSIP 9128272M3	-3 000 000 00	4 200 740 02	-4 213 815 27	5 056 65	0 00	0 00	-5 066 65	0 00
	11 Apr 02	-1 200,000 00	1 402 916 21	-1 397 859 37	5 056 84	0 00	0 00	5 056 84	0 00
	22 Apr 02	-600,000 00	701,458 10	-703 562 77	2 104 67	0 00	0 00	-2 104 67	0 00
	30 Apr 02	-1 800,000 00	2 104 374 31	2 112 393 13	-8 018 82	0 00	0 00	-8 018 82	0 00
<b>Total United States</b>			<b>10,240,932 21</b>	<b>-10,235,665 25</b>	<b>5,266 96</b>	<b>0 00</b>	<b>0 00</b>	<b>5,266 96</b>	<b>0 00</b>

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Fixed income</b>									
<b>Municipal/provincial bonds</b>									
<b>Mexico</b>									
27 Jun 02 02 Jul 02	UTD MEXICAN STS MEDIUM TERM NTS BOOK 8 3DUE 08-15-2031 BEO CUSIP 91086QAG3	-255 000 00	247 987 50	257 580 00	9,592 50	0 00	0 00	-9 592 50	0 00
	24 Jan 02	-210 000 00	204 225 00	-211 050 00	-6 825 00	0 00	0 00	-6 825 00	0 00
	28 Feb 02	-45 000 00	43 762 50	-46,530 00	2,767 50	0 00	0 00	-2 767 50	0 00
28 Jun 02 03 Jul 02	UTD MEXICAN STS MEDIUM TERM NTS BOOK 8 3DUE 08-15-2031 BEO CUSIP 91086QAG3	-170 000 00	165 750 00	172 070 00	-6,320 00	0 00	0 00	-6 320 00	0 00
	28 Feb 02	-30 000 00	29 250 00	-31 020 00	-1,770 00	0 00	0 00	-1 770 00	0 00
	08 May 02	-140,000 00	136 500 00	141 050 00	-4 550 00	0 00	0 00	-4,550 00	0 00
16 Oct 01 19 Oct 01	UTD MEXICAN STS MEDIUM TERM NTS BOOK 8 3DUE 08-15-2031 BEO CUSIP 91086QAG3	-95 000 00	88,540 00	-84 316 26	4 223 74	0 00	0 00	4 223 74	0 00
	28 Sep 01	-95 000 00	88,540 00	-84 316 26	4 223 74	0 00	0 00	4 223 74	0 00
<b>Total Mexico</b>			<b>502,277 50</b>	<b>-513,966 26</b>	<b>-11,688 76</b>	<b>0 00</b>	<b>0 00</b>	<b>-11,688 76</b>	<b>0 00</b>
<b>Total S/T translation gain/loss for fixed income</b>							<b>0 00</b>		
<b>Total L/T translation gain/loss for fixed income</b>							<b>0 00</b>		
<b>Total realized gains for fixed income</b>					<b>1,669,132 63</b>	<b>656,336 96</b>	<b>0 00</b>	<b>1,669,132 63</b>	<b>656,336 96</b>
<b>Total realized losses for fixed income</b>					<b>-2,845,313 62</b>	<b>-1,850,155 06</b>	<b>0 00</b>	<b>-2,845,313 62</b>	<b>-1,850,155 06</b>
<b>Total Fixed Income</b>			<b>208,359,091 75</b>	<b>-210,532,358 39</b>	<b>-1,176,180 79</b>	<b>-991,816 08</b>	<b>0 00</b>	<b>-1,176,180 79</b>	<b>-991,816 08</b>

### Cash and cash equivalents

### Cash & cash equivalent deriv. - options



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Cash and cash equivalents</b>									
<b>Cash &amp; cash equivalent deriv. - options</b>									
<b>United States</b>									
01 Aug 01	OTC UST-NT 5 75% 11/05 102 223	-20 250 00	19 142 59	12,656 25	6 486 34	0 00	0 00	6 486 34	0 00
01 Aug 01	ECALL OPTEXP 11/20/01 W/STRK PR @102 6953125 CUSIP 8889990B6								
	30 May 01	-20 250 00	19 142 59	-12 656 25	6 486 34	0 00	0 00	6 486 34	0 00
<b>Total United States</b>			<b>19,142 59</b>	<b>-12,656 25</b>	<b>6,486 34</b>	<b>0 00</b>	<b>0 00</b>	<b>6,486 34</b>	<b>0 00</b>
<b>Commercial paper</b>									
<b>United States</b>									
07 Jan 02	AT&T CO DISC CPN 02-27-2002	-700,000 00	694 196 22	-694,196 22	0 00	0 00	0 00	0 00	0 00
10 Jan 02	CUSIP 03018BBT5								
	14 Nov 01	-700 000 00	694,196 22	694 196 22	0 00	0 00	0 00	0 00	0 00
07 Jan 02	FORD MTR CR CO DISC COML	-700 000 00	696 002 41	-696 002 41	0 00	0 00	0 00	0 00	0 00
07 Jan 02	PAPER 3/A3 YRS 3&4 CPN 01-31-2002 CUSIP 34539UAX0								
	14 Nov 01	-700 000 00	696 002 41	-696 002 41	0 00	0 00	0 00	0 00	0 00
03 Jan 02	GEN MTRS ACCEP CORP-DISC COML	-700 000 00	697,246 47	-697 246 47	0 00	0 00	0 00	0 00	0 00
03 Jan 02	PAPER 3/A3 YRS 3&4 CPN 01-03-2002 CUSIP 37042EA35		*Out of Balance*						
	14 Nov 01	-700 000 00	0 00	-697 246 47	0 00	0 00	0 00	0 00	0 00
<b>Total United States</b>			<b>2,087,445 10</b>	<b>-2,087,445 10</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>

### Short term bills and notes

United States

The Northern Trust Company

\*Generated by The Northern Trust Company from periodic data on 07 Apr 03

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Sales</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
25 Feb 02	FHCB DISC NT 02-25-2002 CUSIP	-120,000 00	119,977 60	-119,977 60	0 00	0 00	0 00	0 00	0 00
25 Feb 02	313313TN8								
	19 Feb 02	-120 000 00	119 977 60	-119 977 60	0 00	0 00	0 00	0 00	0 00
08 Mar 01	FHLB DISC NT 05-02-2001 CUSIP	2 000 000 00	1 975 448 89	-1,974,115 56	1 333 33	0 00	0 00	1,333 33	0 00
29 Oct 01	313385FB7								
	31 Jan 01	2 000 000 00	1 975 448 89	1 974 115 56	1 333 33	0 00	0 00	1 333 33	0 00
06 Mar 01	FHLB DISC NT 05-02-2001 CUSIP	2 000 000 00	1 985 120 00	1 974 115 56	0 00	0 00	0 00	0 00	0 00
12 Jul 01	313385FB7								
19 Nov 01	FHLMC DISC NT 02-14-2002 CUSIP	-400 000 00	398 098 44	-398 109 22	-10 78	0 00	0 00	-10 78	0 00
20 Nov 01	313397TB7								
	14 Nov 01	-400 000 00	398,098 44	-398 109 22	10 78	0 00	0 00	-10 78	0 00
18 Oct 01	FHLMC DISC NT 10-18-2001 CUSIP	-675,000 00	674 735 62	-674 735 62	0 00	0 00	0 00	0 00	0 00
18 Oct 01	313397NC1								
	11 Oct 01	-675,000 00	674 735 62	-674 735 62	0 00	0 00	0 00	0 00	0 00
23 Oct 01	FHLMC DISC NT 10-23-2001 CUSIP	-525,000 00	524,861 75	-524 861 75	0 00	0 00	0 00	0 00	0 00
23 Oct 01	313397NH0								
	18 Oct 01	-525,000 00	524 861 75	-524 861 75	0 00	0 00	0 00	0 00	0 00
13 Dec 01	FHLMC DISC NT 12-13-2001 CUSIP	-50 000 00	49,647 17	-49 647 17	0 00	0 00	0 00	0 00	0 00
13 Dec 01	313397QL8								
	14 Sep 01	-50,000 00	49 647 17	-49 647 17	0 00	0 00	0 00	0 00	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
13 Feb 02	FNMA DISC NT 02 13-2002 CUSIP	-809,000 00	807 887 63	-807,887 63	0 00	0 00	0 00	0 00	0 00
13 Feb 02	313589TA1								
	04 Jan 02	-809 000 00	807 887 63	-807,887 63	0 00	0 00	0 00	0 00	0 00
15 Mar 02	FNMA DISC NT 03-15-2002 CUSIP	-100 000 00	99 575 33	-99 575 33	0 00	0 00	0 00	0 00	0 00
15 Mar 02	313589UG6								
	13 Dec 01	-100,000 00	99 575 33	-99 575 33	0 00	0 00	0 00	0 00	0 00
12 Jun 02	FNMA DISC NT 06-12-2002 CUSIP	-100,000 00	99 542 64	-99 542 64	0 00	0 00	0 00	0 00	0 00
12 Jun 02	313589XZ1								
	15 Mar 02	-100 000 00	99 542 64	-99 542 64	0 00	0 00	0 00	0 00	0 00
18 Jul 01	FNMA DISC NT 07-18-2001 CUSIP	-2 300,000 00	2 293 291 66	-2 293 291 66	0 00	0 00	0 00	0 00	0 00
18 Jul 01	313589JG9								
	18 Jun 01	-2 300 000 00	2 293 291 66	-2 293 291 66	0 00	0 00	0 00	0 00	0 00
13 Sep 01	FNMA DISC NT 09-13-2001 CUSIP	-100 000 00	99 177 50	-99 177 50	0 00	0 00	0 00	0 00	0 00
13 Sep 01	313589LR2								
	21 Jun 01	-50 000 00	49 588 75	-49,588 75	0 58	0 00	0 00	0 58	0 00
	21 Jun 01	50,000 00	49,588 75	-49,589 33	-0 58	0 00	0 00	-0 58	0 00
04 Oct 01	FNMA DISC NT 10-15-2001 CUSIP	-400 000 00	399,520 22	-399,520 22	0 00	0 00	0 00	0 00	0 00
10 Oct 01	313589MZ3								
	27 Sep 01	-400,000 00	399 520 22	-399 520 22	0 00	0 00	0 00	0 00	0 00
09 Oct 01	FNMA DISC NT 10-15-2001 CUSIP	-2,800,000 00	2 796 641 57	-2,796 641 57	0 00	0 00	0 00	0 00	0 00
10 Oct 01	313589MZ3								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<b>Sales</b>									
<b>Cash and cash equivalents</b>									
<b>Short term bills and notes</b>									
<b>United States</b>									
27 Sep 01		-2 800 000 00	2 796,641 57	2 796 641 57	0 00	0 00	0 00	0 00	0 00
15 Oct 01	FNMA DISC NT 10-15-2001 CUSIP	-1 535 000 00	1 533 158 86	-1,533 158 86	0 00	0 00	0 00	0 00	0 00
15 Oct 01	313589MZ3								
27 Sep 01		-1 535 000 00	1,533,158 86	1,533,158 86	0 00	0 00	0 00	0 00	0 00
<b>Total United States</b>			<b>9,886,444 88</b>	<b>-9,896,126 77</b>	<b>1,322 55</b>	<b>0 00</b>	<b>0 00</b>	<b>1,322 55</b>	<b>0 00</b>
<b>Total S/T translation gain/loss for cash and cash eq</b>							<b>0 00</b>		
<b>Total L/T translation gain/loss for cash and cash eq</b>							<b>0 00</b>		
<b>Total realized gains for cash and cash equivalents</b>					<b>7,820 25</b>	<b>0 00</b>	<b>0 00</b>	<b>7,820 25</b>	<b>0 00</b>
<b>Total realized losses for cash and cash equivalents</b>					<b>-11 36</b>	<b>0 00</b>	<b>0 00</b>	<b>-11 36</b>	<b>0 00</b>
<b>Total Cash and Cash Equivalents</b>			<b>11,993,032 57</b>	<b>-11,996,228 12</b>	<b>7,808 89</b>	<b>0 00</b>	<b>0 00</b>	<b>7,808 89</b>	<b>0 00</b>
<b>Total Sales</b>			<b>223,729,382 42</b>	<b>-226,208,418 40</b>	<b>-1,155,886 41</b>	<b>-1,310,674 29</b>	<b>0 00</b>	<b>-1,155,886 41</b>	<b>-1,310,674 29</b>

## Mark-to-Markets

### Fixed income

#### Fixed income derivatives - futures

##### United States

05 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-108,281 25	0 00	-43 312 50	-64,968 75	0 00	-43,312 50	-64 968 75
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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
08 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-8,750 00	0 00	-3,500 00	-5,250 00	0 00	-3 500 00	5 250 00
05 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	3,062 36	0 00	1 224 94	1 837 42	0 00	1 224 94	1 837 42
03 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	1,750 00	0 00	700 00	1 050 00	0 00	700 00	1 050 00
31 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	2 625 00	0 00	1,050 00	1 575 00	0 00	1,050 00	1 575 00
27 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-57 890 15	0 00	-23,156 06	34 734 09	0 00	23 156 06	-34,734 09
09 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-18 984 78	0 00	-7 593 91	11,390 87	0 00	7 593 91	-11,390 87
22 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	3 500 00	0 00	1 400 00	2 100 00	0 00	1,400 00	2 100 00
31 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-4,375 00	0 00	-1 750 00	-2 625 00	0 00	1 750 00	-2 625 00
03 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-2 156 25	0 00	-862 50	-1,293 75	0 00	-862 50	-1,293 75

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	Total	
					Short Term	Long Term		Short Term	Long Term
Value Date	Acquisition Date						Translation		

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

07 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	500 00	0 00	-200 00	-300 00	0 00	-200 00	-300 00
12 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	10 500 00	0 00	4 200 00	6,300 00	0 00	4,200 00	6 300 00
07 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	106 766 04	0 00	42 706 42	64 059 62	0 00	42 706 42	64 059 62
07 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-74,265 14	0 00	-29 706 06	-44 559 08	0 00	29 706 06	-44,559 08
May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-25 375 00	0 00	-10 150 00	-15 225 00	0 00	-10 150 00	-15 225 00
06 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-2 843 68	0 00	1 137 47	1 706 21	0 00	-1 137 47	-1,706 21
17 Jan 02	mark to markets USD CUSIP 999599GH0	0 00	21 875 00	0 00	-8 750 00	13 125 00	0 00	8,750 00	13 125 00
04 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-16 562 50	0 00	-6 625 00	-9 937 50	0 00	6 625 00	-9 937 50

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term
28 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-34,874 64	0 00	13 949 86	-20 924 78	0 00	-13 949 86	-20 924 78
16 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	1,750 00	0 00	-700 00	1 050 00	0 00	700 00	-1 050 00
25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	3 891 04	0 00	1 556 42	2 334 62	0 00	1 556 42	2,334 62
17 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	25,718 75	0 00	10 287 50	15 431 25	0 00	10 287 50	15 431 25
26 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	19 093 75	0 00	7,637 50	11 456 25	0 00	7 637 50	11 456 25
31 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	13,781 25	0 00	5 512 50	8 268 75	0 00	5,512 50	8 268 75
05 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	23 625 00	0 00	9 450 00	14,175 00	0 00	9 450 00	14 175 00
01 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-2 187 56	0 00	-875 02	-1 312 54	0 00	-875 02	-1 312 54
23 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-21 562 50	0 00	-8 625 00	-12 937 50	0 00	-8 625 00	12 937 50

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

05 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	1,000 00	0 00	400 00	600 00	0 00	400 00	600 00
24 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-10,062 50	0 00	-4 025 00	-6 037 50	0 00	-4,025 00	-6 037 50
12 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-4 781 25	0 00	-1 912 50	-2 868 75	0 00	-1 912 50	-2 868 75
02 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-14,375 00	0 00	-5 750 00	-8 625 00	0 00	-5 750 00	8 625 00
01 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	7 906 25	0 00	3 162 50	4 743 75	0 00	3 162 50	4,743 75
17 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	39 233 91	0 00	15,693 56	23 540 35	0 00	15,693 56	23 540 35
18 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-39,531 25	0 00	-15 812 50	23,718 75	0 00	-15 812 50	-23 718 75
07 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-92 812 50	0 00	-37,125 00	-55 687 50	0 00	-37 125 00	-55 687 50



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	Total	
					Short Term	Long Term		Short Term	Long Term
Value Date	Acquisition Date						Translation		

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

04 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	2,500 00	0 00	1,000 00	1 500 00	0 00	1 000 00	1 500 00
14 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	9 843 82	0 00	3 937 53	5 906 29	0 00	3 937 53	5,906 29
12 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	1,125 00	0 00	450 00	675 00	0 00	450 00	675 00
26 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	25,156 25	0 00	10 062 50	15 093 75	0 00	10 062 50	15 093 75
04 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	15 562 50	0 00	6,225 00	9 337 50	0 00	6,225 00	9 337 50
30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	9 625 00	0 00	3,850 00	5,775 00	0 00	3,850 00	5 775 00
23 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	9,343 75	0 00	3,737 50	5 606 25	0 00	3 737 50	5 606 25
25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-15 125 00	0 00	-6,050 00	-9,075 00	0 00	-6 050 00	-9 075 00
15 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-55 766 04	0 00	22 306 42	-33,459 62	0 00	22,306 42	-33 459 62

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	Total	
					Short Term	Long Term		Short Term	Long Term
Value Date	Acquisition Date								

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

05 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	12 750 00	0 00	5 100 00	7,650 00	0 00	5 100 00	7,650 00
22 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	3,796 47	0 00	1,518 59	2 277 88	0 00	1,518 59	2,277 88
20 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	7 578 61	0 00	3 031 44	4 547 17	0 00	3 031 44	4 547 17
27 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	34 781 25	0 00	13,912 50	20 868 75	0 00	13 912 50	20 868 75
Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	53,437 50	0 00	21 375 00	32,062 50	0 00	21 375 00	32 062 50
11 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-59 109 86	0 00	-23 643 94	-35,465 92	0 00	-23 643 94	35 465 92
08 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	23 718 75	0 00	9,487 50	14 231 25	0 00	9 487 50	14 231 25
10 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-14 375 00	0 00	5 750 00	-8 625 00	0 00	-5 750 00	-8 625 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

21 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-46 000 00	0 00	-18 400 00	-27 600 00	0 00	18 400 00	-27 600 00
24 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	38 187 50	0 00	15 275 00	22 912 50	0 00	15,275 00	22 912 50
13 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	2 875 00	0 00	1,150 00	1 725 00	0 00	1 150 00	1 725 00
25 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1 625 00	0 00	-650 00	-975 00	0 00	-650 00	-975 00
27 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	12 250 00	0 00	4 900 00	7,350 00	0 00	4 900 00	7 350 00
17 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	875 00	0 00	350 00	525 00	0 00	350 00	525 00
28 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-8 156 25	0 00	-3,262 50	-4,893 75	0 00	-3 262 50	-4 893 75
10 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	69 562 50	0 00	27 825 00	41 737 50	0 00	27 825 00	41 737 50
12 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-75,781 25	0 00	-30 312 50	-45,468 75	0 00	-30 312 50	-45 468 75

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
Value Date	Acquisition Date							Total	

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

27 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	64 843 75	0 00	-25,937 50	-38 906 25	0 00	25 937 50	-38 906 25
01 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	62 250 00	0 00	24,900 00	37 350 00	0 00	24 900 00	37 350 00
02 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	17 718 75	0 00	7 087 50	10 631 25	0 00	7 087 50	10 631 25
23 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-9,562 50	0 00	-3 825 00	-5,737 50	0 00	-3,825 00	-5 737 50
Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-25 171 83	0 00	10 068 73	-15 103 10	0 00	-10 068 73	-15,103 10
08 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-29,125 00	0 00	-11 650 00	-17,475 00	0 00	-11 650 00	-17,475 00
06 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	72 093 31	0 00	28 837 32	43 255 99	0 00	28 837 32	43 255 99
14 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-73 312 50	0 00	-29 325 00	-43 987 50	0 00	29 325 00	-43 987 50

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

05 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	13 750 00	0 00	5 500 00	8 250 00	0 00	5,500 00	8 250 00
03 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	452 98	0 00	181 19	271 79	0 00	181 19	271 79
03 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	4,500 00	0 00	1,800 00	2 700 00	0 00	1 800 00	2 700 00
31 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	9 625 44	0 00	3,850 18	5,775 26	0 00	3 850 18	5 775 26
14 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	86,062 50	0 00	34,425 00	51,637 50	0 00	34,425 00	51 637 50
27 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-11,500 00	0 00	-4 600 00	-6 900 00	0 00	-4 600 00	-6 900 00
24 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	6 125 00	0 00	2 450 00	3 675 00	0 00	2 450 00	3,675 00
03 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	3 656 25	0 00	1,462 50	2 193 75	0 00	1 462 50	2,193 75
24 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	5 750 00	0 00	2 300 00	3 450 00	0 00	2 300 00	3 450 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

02 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	23 750 00	0 00	9 500 00	14 250 00	0 00	9 500 00	14 250 00
07 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-13 875 00	0 00	-5 550 00	-8,325 00	0 00	-5 550 00	-8 325 00
12 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-23,374 56	0 00	-9 349 82	-14 024 74	0 00	-9 349 82	-14 024 74
28 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	17 968 75	0 00	7 187 50	10 781 25	0 00	7 187 50	10,781 25
Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	35,000 00	0 00	14 000 00	21,000 00	0 00	14 000 00	21 000 00
06 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-19 296 40	0 00	-7,718 56	-11 577 84	0 00	-7 718 56	-11 577 84
26 Nov 01	mark to markets USD CUSIP 999599GH0	0 00	-5 750 00	0 00	-2 300 00	-3,450 00	0 00	-2 300 00	3 450 00
28 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-10 124 64	0 00	-4,049 86	-6,074 78	0 00	-4 049 86	-6 074 78

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

17 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	86 52	0 00	34 61	51 91	0 00	34 61	51 91
25 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	1 437 50	0 00	575 00	862 50	0 00	575 00	862 50
20 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	43,031 25	0 00	17 212 50	25 818 75	0 00	17,212 50	25 818 75
26 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-26 156 25	0 00	-10 462 50	15 693 75	0 00	-10 462 50	-15,693 75
05 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 125 00	0 00	450 00	675 00	0 00	450 00	675 00
05 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	2,312 50	0 00	-925 00	-1,387 50	0 00	925 00	-1 387 50
06 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-4,812 36	0 00	-1,924 94	2,887 42	0 00	-1 924 94	2,887 42
12 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-5 000 00	0 00	-2 000 00	-3 000 00	0 00	-2 000 00	-3 000 00
28 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	437 36	0 00	174 94	262 42	0 00	174 94	262 42

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

10 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-20,983 98	0 00	-8,393 59	12,590 39	0 00	8 393 59	12 590 39
17 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-19 250 00	0 00	7,700 00	-11 550 00	0 00	7 700 00	11 550 00
15 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	12 375 00	0 00	4 950 00	7 425 00	0 00	4 950 00	7 425 00
15 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-103 500 00	0 00	-41,400 00	-62 100 00	0 00	-41 400 00	-62 100 00
Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	7 968 75	0 00	3 187 50	4,781 25	0 00	3 187 50	4 781 25
07 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	56 656 25	0 00	22 662 50	33 993 75	0 00	22 662 50	33 993 75
03 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 218 75	0 00	487 50	731 25	0 00	487 50	731 25
14 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-58 937 50	0 00	23 575 00	-35 362 50	0 00	-23 575 00	35 362 50



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

01 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	17,000 00	0 00	6 800 00	10 200 00	0 00	6 800 00	10 200 00
31 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	29 953 48	0 00	11,981 39	17 972 09	0 00	11,981 39	17 972 09
04 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1 968 68	0 00	-787 47	-1,181 21	0 00	-787 47	1 181 21
30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 750 00	0 00	700 00	1,050 00	0 00	700 00	1 050 00
23 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-10 124 64	0 00	4 049 86	-6 074 78	0 00	-4 049 86	-6 074 78
27 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 625 00	0 00	650 00	975 00	0 00	650 00	975 00
25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	546 84	0 00	218 74	328 10	0 00	218 74	-328 10
13 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	89,421 39	0 00	35 768 56	53,652 83	0 00	35 768 56	53 652 83
05 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-9 343 75	0 00	-3 737 50	5,606 25	0 00	-3 737 50	-5 606 25

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Value Date	Acquisition Date							Total	

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

22 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-656 32	0 00	-262 53	-393 79	0 00	-262 53	-393 79
25 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-5 937 50	0 00	-2 375 00	-3 562 50	0 00	-2,375 00	3,562 50
02 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-75 031 25	0 00	-30 012 50	-45,018 75	0 00	-30 012 50	-45 018 75
20 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-843 75	0 00	-337 50	506 25	0 00	-337 50	506 25
07 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-4 281 25	0 00	-1 712 50	-2,568 75	0 00	-1 712 50	-2 568 75
27 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	63 656 25	0 00	-25 462 50	-38 193 75	0 00	25 462 50	-38,193 75
13 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-28 750 00	0 00	-11 500 00	-17 250 00	0 00	-11 500 00	17 250 00
08 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-61,718 75	0 00	24 687 50	-37 031 25	0 00	-24 687 50	-37 031 25

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

02 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	33 219 09	0 00	13 287 64	19 931 45	0 00	13 287 64	19 931 45
13 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-17,281 25	0 00	6,912 50	10 368 75	0 00	6 912 50	-10 368 75
17 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-2 500 00	0 00	1 000 00	-1 500 00	0 00	-1 000 00	-1,500 00
28 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-7 266 09	0 00	-2 906 44	-4 359 65	0 00	-2,906 44	-4 359 65
18 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	2,625 00	0 00	1 050 00	1,575 00	0 00	1,050 00	1 575 00
14 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-13 562 36	0 00	-5 424 94	8 137 42	0 00	-5 424 94	-8 137 42
05 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-14 000 00	0 00	-5 600 00	-8 400 00	0 00	5 600 00	-8 400 00
26 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	10 625 00	0 00	-4 250 00	-6 375 00	0 00	-4 250 00	6 375 00
08 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	20 812 50	0 00	8 325 00	12 487 50	0 00	8 325 00	12,487 50

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

03 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	18 281 25	0 00	7 312 50	10 968 75	0 00	7 312 50	10,968 75
31 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	875 00	0 00	350 00	525 00	0 00	350 00	525 00
14 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-9 406 32	0 00	-3 762 53	-5,643 79	0 00	-3 762 53	-5 643 79
24 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-18 890 16	0 00	7 556 06	11 334 10	0 00	-7 556 06	-11 334 10
14 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-9 562 84	0 00	-3 825 14	-5 737 70	0 00	3 825 14	-5 737 70
13 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	15 562 50	0 00	6,225 00	9 337 50	0 00	6 225 00	9,337 50
12 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-4,812 64	0 00	1 925 06	-2,887 58	0 00	-1,925 06	2 887 58
20 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	69 766 10	0 00	27,906 44	41 859 66	0 00	27 906 44	41 859 66

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

09 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	11 500 00	0 00	4 600 00	6 900 00	0 00	4,600 00	6 900 00
28 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	285 69	0 00	114 28	171 41	0 00	114 28	171 41
21 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	21,125 00	0 00	8 450 00	12 675 00	0 00	8,450 00	12 675 00
15 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	28 750 00	0 00	11,500 00	17 250 00	0 00	11,500 00	17 250 00
27 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	13 656 25	0 00	5 462 50	8 193 75	0 00	5 462 50	8 193 75
04 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	70 875 00	0 00	28 350 00	42 525 00	0 00	28 350 00	42 525 00
25 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-12,796 56	0 00	-5 118 62	7 677 94	0 00	-5 118 62	-7 677 94
20 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-29 250 00	0 00	-11 700 00	-17 550 00	0 00	-11 700 00	-17 550 00
26 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	8 000 00	0 00	3 200 00	4 800 00	0 00	3 200 00	4 800 00

# Manager Mix Reports

30 Jun 01 - 30 Jun 02

Account number 2600351

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
19 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	2,250 00	0 00	900 00	1 350 00	0 00	900 00	1 350 00
21 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	12,250 00	0 00	4 900 00	7 350 00	0 00	4,900 00	7 350 00
05 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-46 828 53	0 00	-18,731 41	-28,097 12	0 00	18 731 41	-28 097 12
09 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-43 031 25	0 00	-17 212 50	25 818 75	0 00	-17,212 50	25 818 75
Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-4 437 50	0 00	-1,775 00	-2 662 50	0 00	-1 775 00	-2 662 50
20 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	1,375 00	0 00	550 00	825 00	0 00	550 00	825 00
06 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	22 000 00	0 00	-8,800 00	-13 200 00	0 00	-8 800 00	-13 200 00
28 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	27,000 00	0 00	10 800 00	16 200 00	0 00	10 800 00	16 200 00

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Mark-to-Markets</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
10 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	10 125 00	0 00	4 050 00	6 075 00	0 00	4,050 00	6 075 00
15 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-16 452 72	0 00	-6 581 09	-9,871 63	0 00	-6,581 09	-9 871 63
30 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	4 922 19	0 00	1 968 88	2 953 31	0 00	1 968 88	2 953 31
17 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	31 20	0 00	12 48	18 72	0 00	12 48	18 72
04 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	218 82	0 00	-87 53	-131 29	0 00	-87 53	131 29
03 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	21 375 00	0 00	8,550 00	12 825 00	0 00	8 550 00	12 825 00
01 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	5 750 00	0 00	-2 300 00	-3 450 00	0 00	2 300 00	-3 450 00
31 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-6,249 92	0 00	-2 499 97	-3,749 95	0 00	2,499 97	-3 749 95
04 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-4 125 00	0 00	-1 650 00	-2 475 00	0 00	-1 650 00	-2 475 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Total	
								Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

09 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	1,968 68	0 00	787 47	1 181 21	0 00	787 47	1,181 21
04 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	4,375 00	0 00	1 750 00	2,625 00	0 00	1 750 00	2 625 00
27 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 125 00	0 00	450 00	675 00	0 00	450 00	675 00
11 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	8 687 44	0 00	3,474 98	5 212 46	0 00	3 474 98	5 212 46
07 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-7,875 00	0 00	-3,150 00	-4 725 00	0 00	-3 150 00	-4 725 00
24 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	11 812 50	0 00	4 725 00	7 087 50	0 00	4 725 00	7 087 50
20 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-4,968 75	0 00	-1 987 50	-2,981 25	0 00	-1 987 50	2,981 25
06 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-281 25	0 00	-112 50	168 75	0 00	-112 50	-168 75



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
12 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	13 656 25	0 00	5 462 50	8 193 75	0 00	5 462 50	8 193 75
08 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	3 031 25	0 00	1 212 50	1 818 75	0 00	1 212 50	1 818 75
27 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	7 875 00	0 00	3,150 00	4 725 00	0 00	3,150 00	4 725 00
24 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-49 406 25	0 00	-19 762 50	-29 643 75	0 00	-19 762 50	29 643 75
22 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	5 062 52	0 00	2,025 01	3 037 51	0 00	2 025 01	3 037 51
27 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	34 125 00	0 00	-13 650 00	-20,475 00	0 00	-13 650 00	-20,475 00
01 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-7 875 00	0 00	-3,150 00	-4 725 00	0 00	-3 150 00	-4 725 00
08 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	6 562 50	0 00	2 625 00	3,937 50	0 00	2 625 00	3,937 50
29 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	22 000 00	0 00	8 800 00	13 200 00	0 00	8 800 00	13,200 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
10 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	10,062 50	0 00	4,025 00	6,037 50	0 00	4 025 00	6 037 50
03 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-21 797 34	0 00	-8,718 94	-13,078 40	0 00	-8 718 94	-13 078 40
26 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-718 75	0 00	-287 50	-431 25	0 00	287 50	-431 25
12 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	42 797 29	0 00	17 118 92	25,678 37	0 00	17,118 92	25 678 37
Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	5 249 92	0 00	2,099 97	3,149 95	0 00	2,099 97	3 149 95
03 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-22,000 00	0 00	-8 800 00	-13,200 00	0 00	-8 800 00	-13 200 00
14 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-48 375 00	0 00	-19 350 00	-29 025 00	0 00	-19 350 00	-29 025 00
22 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-27,234 79	0 00	-10 893 92	16 340 87	0 00	10 893 92	-16 340 87

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

11 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	46 250 40	0 00	18 500 16	27 750 24	0 00	18 500 16	27 750 24
20 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-60,375 00	0 00	-24 150 00	-36,225 00	0 00	-24 150 00	-36,225 00
09 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-12 750 00	0 00	-5 100 00	-7,650 00	0 00	-5,100 00	7 650 00
07 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-12 906 18	0 00	-5 162 47	-7,743 71	0 00	5 162 47	-7 743 71
15 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	890 53	0 00	356 21	534 32	0 00	356 21	534 32
04 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	40 781 25	0 00	16 312 50	24 468 75	0 00	16,312 50	24,468 75
27 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-26 562 84	0 00	-10 625 14	-15,937 70	0 00	10 625 14	-15 937 70
29 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-12 171 78	0 00	-4 868 71	-7 303 07	0 00	-4 868 71	7,303 07
05 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	3 593 75	0 00	1 437 50	2 156 25	0 00	1 437 50	2 156 25

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

04 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-37 375 00	0 00	14 950 00	-22,425 00	0 00	14 950 00	-22 425 00
03 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 265 58	0 00	506 23	759 35	0 00	506 23	759 35
21 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	12 375 00	0 00	4 950 00	7 425 00	0 00	4 950 00	7 425 00
20 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-5 031 18	0 00	-2 012 47	-3,018 71	0 00	-2 012 47	-3 018 71
16 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-7 500 00	0 00	-3 000 00	-4 500 00	0 00	-3 000 00	-4 500 00
19 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	53,000 00	0 00	21 200 00	31,800 00	0 00	21 200 00	31,800 00
16 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	14 000 00	0 00	5 600 00	8 400 00	0 00	5 600 00	8 400 00
21 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-31 968 75	0 00	-12 787 50	-19,181 25	0 00	-12 787 50	-19 181 25

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Mark-to-Markets</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
20 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	749 92	0 00	299 97	449 95	0 00	299 97	449 95
09 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	11 375 00	0 00	4 550 00	6 825 00	0 00	4,550 00	6 825 00
25 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-31 250 40	0 00	-12 500 16	-18 750 24	0 00	-12 500 16	-18 750 24
16 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	22 781 25	0 00	9 112 50	13 668 75	0 00	9 112 50	13 668 75
26 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	5 968 88	0 00	2 387 55	3 581 33	0 00	2 387 55	3 581 33
10 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	46 86	0 00	18 74	28 12	0 00	18 74	28 12
21 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	14 625 00	0 00	5 850 00	8 775 00	0 00	5 850 00	8 775 00
30 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-3 593 75	0 00	1 437 50	-2 156 25	0 00	-1 437 50	-2,156 25
17 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	23 156 25	0 00	9 262 50	13 893 75	0 00	9 262 50	13 893 75

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

03 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-45 562 50	0 00	-18,225 00	-27,337 50	0 00	-18 225 00	-27 337 50
22 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	3 374 64	0 00	1 349 86	2 024 78	0 00	1 349 86	2,024 78
12 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-9,421 90	0 00	-3 768 76	-5 653 14	0 00	-3 768 76	-5 653 14
26 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-33,468 75	0 00	-13,387 50	-20 081 25	0 00	13 387 50	-20 081 25
Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-12 718 75	0 00	-5,087 50	-7 631 25	0 00	-5 087 50	-7 631 25
09 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	8 906 25	0 00	3 562 50	5 343 75	0 00	3,562 50	5 343 75
29 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	37 968 75	0 00	15 187 50	22 781 25	0 00	15,187 50	22 781 25
27 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	6 328 53	0 00	-2 531 41	-3 797 12	0 00	-2 531 41	3 797 12

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

13 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-5,906 25	0 00	-2 362 50	3,543 75	0 00	-2 362 50	-3 543 75
11 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	18 687 50	0 00	7,475 00	11 212 50	0 00	7 475 00	11,212 50
11 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	26,593 75	0 00	10 637 50	15 956 25	0 00	10 637 50	15,956 25
24 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	3,593 75	0 00	1 437 50	2,156 25	0 00	1 437 50	2 156 25
28 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	5 343 75	0 00	2 137 50	3 206 25	0 00	2 137 50	3 206 25
20 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	27,000 00	0 00	10 800 00	16 200 00	0 00	10 800 00	16 200 00
09 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	281 25	0 00	112 50	168 75	0 00	112 50	168 75
07 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	3 703 52	0 00	1 481 41	2 222 11	0 00	1,481 41	2,222 11
01 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	3 375 00	0 00	1,350 00	2 025 00	0 00	1 350 00	2 025 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
25 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-6 562 10	0 00	-2 624 84	3,937 26	0 00	2,624 84	-3,937 26
12 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-24 437 84	0 00	-9 775 14	-14 662 70	0 00	-9 775 14	-14 662 70
08 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-3 312 50	0 00	-1,325 00	1 987 50	0 00	-1 325 00	-1 987 50
27 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	35,750 00	0 00	14 300 00	21,450 00	0 00	14 300 00	21 450 00
09 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	20 843 75	0 00	8 337 50	12 506 25	0 00	8 337 50	12 506 25
10 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-69 718 75	0 00	-27,887 50	-41 831 25	0 00	-27 887 50	-41 831 25
13 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-55 125 00	0 00	22,050 00	-33 075 00	0 00	22 050 00	-33 075 00
01 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-48 125 00	0 00	-19 250 00	28 875 00	0 00	19 250 00	-28 875 00



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

17 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	48 64	0 00	19 46	29 18	0 00	19 46	29 18
08 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	72 734 85	0 00	29 093 94	43,640 91	0 00	29 093 94	43 640 91
29 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-3,718 68	0 00	-1 487 47	-2 231 21	0 00	-1 487 47	-2 231 21
24 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	44 625 00	0 00	17,850 00	26 775 00	0 00	17 850 00	26 775 00
06 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-47,812 50	0 00	-19,125 00	28 687 50	0 00	19 125 00	-28 687 50
10 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	29 750 00	0 00	-11 900 00	-17 850 00	0 00	-11 900 00	17 850 00
07 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	2 000 00	0 00	800 00	1 200 00	0 00	800 00	1 200 00
03 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-5 500 00	0 00	2 200 00	-3 300 00	0 00	2 200 00	-3 300 00
30 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-3,265 72	0 00	-1 306 29	-1,959 43	0 00	-1,306 29	1 959 43

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
12 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-5 000 00	0 00	2 000 00	-3,000 00	0 00	-2,000 00	3 000 00
08 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-27 734 73	0 00	-11,093 89	-16 640 84	0 00	-11 093 89	16,640 84
15 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	16 046 48	0 00	6 418 59	9 627 89	0 00	6,418 59	9 627 89
11 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	6,125 00	0 00	2 450 00	3 675 00	0 00	2 450 00	3 675 00
01 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	875 00	0 00	350 00	525 00	0 00	350 00	525 00
13 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-2 249 92	0 00	-899 97	-1 349 95	0 00	-899 97	-1 349 95
16 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	11,500 00	0 00	4 600 00	6,900 00	0 00	4 600 00	6,900 00
23 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	8 562 50	0 00	3 425 00	5 137 50	0 00	3 425 00	5 137 50

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Mark-to-Markets</b>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>United States</b>										
16 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	97 968 75	0 00	39 187 50	58 781 25	0 00	39 187 50	58,781 25	
07 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-72 875 00	0 00	29 150 00	-43 725 00	0 00	29 150 00	-43 725 00	
20 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	26 577 81	0 00	10 631 12	15 946 69	0 00	10 631 12	15 946 69	
15 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	28 797 36	0 00	11 518 94	-17 278 42	0 00	11 518 94	-17 278 42	
04 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	3,750 00	0 00	1 500 00	2,250 00	0 00	1,500 00	2 250 00	
25 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	2 937 50	0 00	1 175 00	1 762 50	0 00	1 175 00	1 762 50	
29 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-120,781 35	0 00	-48 312 54	-72 468 81	0 00	-48 312 54	-72 468 81	
02 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 265 61	0 00	506 24	759 37	0 00	506 24	759 37	
01 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	218 82	0 00	87 53	131 29	0 00	87 53	131 29	

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Account number 2600351

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
08 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	14 422 23	0 00	5 768 89	8,653 34	0 00	5 768 89	8,653 34
28 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	7 578 61	0 00	3 031 44	4,547 17	0 00	3 031 44	4,547 17
19 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	2 625 00	0 00	1 050 00	1 575 00	0 00	1,050 00	1 575 00
20 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	53 594 10	0 00	21 437 64	32 156 46	0 00	21 437 64	32 156 46
Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	21 531 25	0 00	8,612 50	12,918 75	0 00	8 612 50	12 918 75
26 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-656 32	0 00	-262 53	-393 79	0 00	-262 53	-393 79
25 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1 750 00	0 00	-700 00	-1 050 00	0 00	-700 00	1,050 00
19 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-60,625 00	0 00	24 250 00	-36 375 00	0 00	-24,250 00	-36 375 00

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

16 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-49,406 25	0 00	-19 762 50	29,643 75	0 00	-19 762 50	29 643 75
20 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-3 890 21	0 00	-1 556 08	-2 334 13	0 00	-1 556 08	-2 334 13
09 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-29 062 50	0 00	-11 625 00	-17 437 50	0 00	-11 625 00	-17 437 50
25 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	3,718 68	0 00	1 487 47	2 231 21	0 00	-1 487 47	2 231 21
30 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	140 64	0 00	56 26	84 38	0 00	56 26	84 38
23 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	5,750 00	0 00	2 300 00	3 450 00	0 00	2,300 00	3,450 00
16 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-14 625 00	0 00	-5 850 00	-8 775 00	0 00	5 850 00	-8,775 00
28 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-3 250 00	0 00	1,300 00	-1 950 00	0 00	-1,300 00	-1 950 00
06 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	15 562 50	0 00	6 225 00	9 337 50	0 00	6,225 00	9 337 50

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Value Date	Acquisition Date							Total	

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

10 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-9 000 00	0 00	3,600 00	-5 400 00	0 00	-3,600 00	5 400 00
07 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	5 687 50	0 00	-2 275 00	3,412 50	0 00	-2 275 00	-3 412 50
08 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	18,984 78	0 00	7 593 91	11 390 87	0 00	7 593 91	11 390 87
22 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	2 156 25	0 00	862 50	1 293 75	0 00	862 50	1 293 75
03 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	338 56	0 00	135 42	203 14	0 00	135 42	203 14
13 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-49 687 50	0 00	19,875 00	-29,812 50	0 00	19 875 00	-29 812 50
11 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	3 234 42	0 00	1,293 77	1 940 65	0 00	1,293 77	1 940 65
11 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-60 046 56	0 00	-24,018 62	36 027 94	0 00	24 018 62	-36 027 94

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Total	
								Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-4,358 91	0 00	1,743 56	2 615 35	0 00	-1 743 56	2,615 35
19 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	31 500 00	0 00	12 600 00	18 900 00	0 00	12 600 00	18 900 00
14 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	2,500 00	0 00	1 000 00	1 500 00	0 00	1 000 00	1,500 00
05 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-1 093 68	0 00	-437 47	-656 21	0 00	-437 47	-656 21
26 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	40 202 71	0 00	16 081 08	24 121 63	0 00	16 081 08	24,121 63
23 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	24,702 66	0 00	9 881 06	14 821 60	0 00	9,881 06	14 821 60
18 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	66 250 00	0 00	26 500 00	39 750 00	0 00	26 500 00	39 750 00
28 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	2,390 67	0 00	956 27	1,434 40	0 00	956 27	1 434 40
20 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-10 781 25	0 00	-4 312 50	-6 468 75	0 00	-4 312 50	-6 468 75

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Total	
Value Date	Acquisition Date							Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

01 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	17,625 00	0 00	7 050 00	10 575 00	0 00	7 050 00	10 575 00
09 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	6,625 00	0 00	2,650 00	3 975 00	0 00	2 650 00	3,975 00
07 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-1,437 50	0 00	-575 00	-862 50	0 00	575 00	-862 50
01 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1,265 22	0 00	-506 09	-759 13	0 00	-506 09	-759 13
01 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	5,343 75	0 00	2,137 50	3,206 25	0 00	2 137 50	3,206 25
13 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	10,500 00	0 00	4 200 00	6 300 00	0 00	4,200 00	6 300 00
28 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	23,343 75	0 00	9 337 50	14,006 25	0 00	9 337 50	14,006 25
08 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	140 67	0 00	-56 27	-84 40	0 00	56 27	-84 40



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Mark-to-Markets</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
22 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-4 375 00	0 00	1,750 00	-2 625 00	0 00	1 750 00	-2 625 00
10 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	19 125 00	0 00	7 650 00	11 475 00	0 00	7 650 00	11 475 00
06 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	52 171 56	0 00	-20 868 62	-31 302 94	0 00	20,868 62	-31 302 94
18 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-4,094 10	0 00	-1 637 64	2,456 46	0 00	-1,637 64	2,456 46
30 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	2,312 50	0 00	-925 00	-1 387 50	0 00	-925 00	1,387 50
13 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-2 156 25	0 00	-862 50	-1 293 75	0 00	-862 50	-1 293 75
17 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	19 406 25	0 00	7 762 50	11,643 75	0 00	7,762 50	11,643 75
08 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	57 702 68	0 00	23 081 07	34,621 61	0 00	23 081 07	34,621 61
08 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-47 875 00	0 00	-19 150 00	-28,725 00	0 00	-19 150 00	-28 725 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

29 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	26,249 60	0 00	10 499 84	-15 749 76	0 00	-10 499 84	-15 749 76
24 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-3 500 00	0 00	-1,400 00	-2 100 00	0 00	-1 400 00	2,100 00
08 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-5,484 42	0 00	-2 193 77	-3 290 65	0 00	-2 193 77	-3 290 65
07 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	562 50	0 00	225 00	337 50	0 00	225 00	337 50
Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-2 625 00	0 00	-1 050 00	-1,575 00	0 00	1 050 00	-1 575 00
30 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-12 891 00	0 00	-5 156 40	-7 734 60	0 00	-5 156 40	-7,734 60
12 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-33,000 00	0 00	-13 200 00	19,800 00	0 00	-13 200 00	-19,800 00
13 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	3 593 75	0 00	1 437 50	2,156 25	0 00	1 437 50	2 156 25

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

08 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	91 547 34	0 00	36 618 94	54 928 40	0 00	36 618 94	54,928 40
28 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	1 406 25	0 00	562 50	843 75	0 00	562 50	843 75
15 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-2 875 00	0 00	1 150 00	-1 725 00	0 00	1 150 00	-1 725 00
03 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	23 375 00	0 00	9 350 00	14,025 00	0 00	9,350 00	14 025 00
05 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	8,250 00	0 00	3,300 00	4,950 00	0 00	3,300 00	4 950 00
11 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-43,031 25	0 00	-17,212 50	-25 818 75	0 00	17 212 50	-25,818 75
24 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	15,859 34	0 00	6,343 74	9 515 60	0 00	6 343 74	9 515 60
13 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-5 500 00	0 00	-2 200 00	-3 300 00	0 00	-2 200 00	-3 300 00
02 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-34,000 00	0 00	-13,600 00	-20,400 00	0 00	13 600 00	-20,400 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	Total	
					Short Term	Long Term		Translation	Short Term
Value Date	Acquisition Date								
<b>Mark-to-Markets</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
20 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	17 500 00	0 00	7 000 00	10 500 00	0 00	7 000 00	10 500 00
16 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	27 625 00	0 00	-11 050 00	-16 575 00	0 00	-11 050 00	-16 575 00
31 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	7,187 50	0 00	2 875 00	4 312 50	0 00	2,875 00	4 312 50
16 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-61 812 50	0 00	24 725 00	37 087 50	0 00	-24 725 00	37 087 50
Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 031 25	0 00	412 50	618 75	0 00	412 50	618 75
20 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	20 843 75	0 00	-8 337 50	-12,506 25	0 00	-8 337 50	12 506 25
13 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	58 125 00	0 00	23 250 00	34 875 00	0 00	23 250 00	34,875 00
24 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	8 750 00	0 00	3 500 00	5 250 00	0 00	3 500 00	5 250 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>United States</b>										
04 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	37,124 56	0 00	-14 849 82	-22,274 74	0 00	14,849 82	-22 274 74	
17 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	30,515 94	0 00	12,206 38	18,309 56	0 00	12,206 38	18,309 56	
02 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	33,750 00	0 00	13,500 00	20,250 00	0 00	13,500 00	20,250 00	
01 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	38 656 25	0 00	15 462 50	23 193 75	0 00	15,462 50	23 193 75	
05 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-10,828 44	0 00	-4 331 38	-6 497 06	0 00	-4 331 38	-6 497 06	
06 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-15 031 25	0 00	-6 012 50	-9 018 75	0 00	6 012 50	9 018 75	
28 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-140 67	0 00	-56 27	-84 40	0 00	-56 27	84 40	
13 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	4 375 00	0 00	1,750 00	2 625 00	0 00	1 750 00	2 625 00	
17 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	21 000 00	0 00	-8 400 00	12 600 00	0 00	-8,400 00	-12 600 00	

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>United States</b>										
19 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	33,750 40	0 00	13,500 16	20 250 24	0 00	13 500 16	20 250 24	
06 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	14 000 00	0 00	5 600 00	8 400 00	0 00	5 600 00	8 400 00	
10 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	14 875 00	0 00	5 950 00	8 925 00	0 00	5 950 00	8 925 00	
21 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	500 00	0 00	200 00	300 00	0 00	200 00	300 00	
01 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	18,062 50	0 00	7 225 00	10,837 50	0 00	7 225 00	10 837 50	
18 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-296 78	0 00	-118 71	178 07	0 00	-118 71	-178 07	
23 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	42 000 00	0 00	16 800 00	25,200 00	0 00	16 800 00	25 200 00	
30 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	16 156 25	0 00	6 462 50	9 693 75	0 00	6 462 50	9 693 75	

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

15 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	33 468 75	0 00	13 387 50	20 081 25	0 00	13 387 50	20 081 25
23 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-8 500 00	0 00	-3,400 00	5,100 00	0 00	-3 400 00	5 100 00
16 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-515 61	0 00	-206 24	-309 37	0 00	-206 24	-309 37
21 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	11 500 00	0 00	4 600 00	6 900 00	0 00	4 600 00	6,900 00
06 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1,093 82	0 00	-437 53	-656 29	0 00	-437 53	-656 29
21 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	437 50	0 00	175 00	262 50	0 00	175 00	262 50
08 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	2,156 25	0 00	-862 50	-1,293 75	0 00	-862 50	-1 293 75
07 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	54,922 35	0 00	21 968 94	32 953 41	0 00	21 968 94	32 953 41
30 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	30,000 00	0 00	12,000 00	18 000 00	0 00	12 000 00	18 000 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
08 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-13,500 00	0 00	-5 400 00	-8 100 00	0 00	5 400 00	-8,100 00
07 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	12 937 50	0 00	5 175 00	7,762 50	0 00	5,175 00	7,762 50
31 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	4,640 67	0 00	1 856 27	2,784 40	0 00	1 856 27	2 784 40
30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-6 796 73	0 00	-2 718 69	-4,078 04	0 00	-2 718 69	-4 078 04
01 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-61 250 00	0 00	24,500 00	-36,750 00	0 00	-24 500 00	36 750 00
14 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	28,875 00	0 00	11 550 00	17 325 00	0 00	11 550 00	17 325 00
05 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-4,781 25	0 00	-1 912 50	-2 868 75	0 00	-1 912 50	-2 868 75
26 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-35 750 00	0 00	-14 300 00	21 450 00	0 00	-14,300 00	-21,450 00



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

23 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-14,000 00	0 00	-5 600 00	-8,400 00	0 00	-5 600 00	-8 400 00
18 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	3,234 33	0 00	1,293 73	1 940 60	0 00	1 293 73	1 940 60
28 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	10,922 25	0 00	4 368 90	6 553 35	0 00	4 368 90	6 553 35
01 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	656 25	0 00	262 50	393 75	0 00	262 50	393 75
09 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-3,031 25	0 00	1,212 50	-1 818 75	0 00	1 212 50	-1 818 75
01 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-187 50	0 00	-75 00	-112 50	0 00	-75 00	-112 50
18 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	18,375 00	0 00	7,350 00	11 025 00	0 00	7,350 00	11 025 00
13 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-6,125 00	0 00	2 450 00	-3 675 00	0 00	-2 450 00	-3 675 00
28 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-3 062 50	0 00	-1 225 00	-1 837 50	0 00	-1 225 00	-1 837 50

# Manager Mix Reports

30 Jun 01 - 30 Jun 02

Account number 2600351

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

22 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1,781 25	0 00	-712 50	-1,068 75	0 00	-712 50	-1 068 75
10 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	437 50	0 00	175 00	262 50	0 00	175 00	262 50
10 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	11 375 00	0 00	4,550 00	6,825 00	0 00	4 550 00	6 825 00
18 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-2,187 36	0 00	-874 94	-1 312 42	0 00	-874 94	-1 312 42
01 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-2 218 75	0 00	887 50	-1 331 25	0 00	-887 50	-1 331 25
21 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	3 593 75	0 00	1 437 50	2,156 25	0 00	1 437 50	2 156 25
19 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-9,843 75	0 00	3,937 50	-5 906 25	0 00	-3,937 50	-5 906 25
08 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	68 64	0 00	27 46	41 18	0 00	27 46	41 18

# Manager Mix Reports

30 Jun 01 - 30 Jun 02

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
18 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	4 781 25	0 00	1 912 50	2 868 75	0 00	1 912 50	2 868 75
24 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-31 249 60	0 00	-12,499 84	-18,749 76	0 00	-12 499 84	-18 749 76
03 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-875 00	0 00	-350 00	-525 00	0 00	-350 00	525 00
18 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	1,968 82	0 00	787 53	1,181 29	0 00	787 53	1 181 29
10 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	2,531 25	0 00	1,012 50	1 518 75	0 00	1 012 50	1 518 75
30 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-9 843 75	0 00	3,937 50	-5 906 25	0 00	-3 937 50	5 906 25
13 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-1 062 16	0 00	-424 86	-637 30	0 00	-424 86	-637 30
03 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-15 125 00	0 00	-6,050 00	9 075 00	0 00	6 050 00	-9 075 00
01 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	18 500 00	0 00	7 400 00	11 100 00	0 00	7 400 00	11 100 00

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

31 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	124,000 00	0 00	49 600 00	74 400 00	0 00	49 600 00	74 400 00
05 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	2,593 75	0 00	1 037 50	1 556 25	0 00	1 037 50	1,556 25
20 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-42 140 16	0 00	-16 856 06	-25 284 10	0 00	-16 856 06	25,284 10
29 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	37 781 25	0 00	15 112 50	22 668 75	0 00	15 112 50	22 668 75
Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-23 375 00	0 00	-9 350 00	-14 025 00	0 00	-9 350 00	-14 025 00
23 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1 452 66	0 00	-581 06	-871 60	0 00	-581 06	-871 60
17 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	1 062 16	0 00	424 86	637 30	0 00	424 86	637 30
12 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	12,375 00	0 00	4 950 00	7 425 00	0 00	4 950 00	7 425 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

13 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-28 875 00	0 00	11 550 00	-17 325 00	0 00	-11 550 00	-17,325 00
25 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	421 86	0 00	168 74	253 12	0 00	168 74	253 12
09 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	3,937 50	0 00	1 575 00	2 362 50	0 00	1 575 00	2 362 50
17 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-16 531 25	0 00	-6 612 50	-9 918 75	0 00	-6 612 50	-9,918 75
02 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-49,359 78	0 00	-19 743 91	-29,615 87	0 00	-19 743 91	29 615 87
02 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	80 328 61	0 00	32 131 44	48 197 17	0 00	32 131 44	48 197 17
06 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1,249 92	0 00	-499 97	-749 95	0 00	-499 97	749 95
22 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	15 750 00	0 00	6 300 00	9 450 00	0 00	6 300 00	9,450 00
28 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-24,843 75	0 00	-9 937 50	14 906 25	0 00	-9 937 50	-14 906 25

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
13 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	9 000 00	0 00	3 600 00	5 400 00	0 00	3,600 00	5 400 00
19 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-27,093 75	0 00	10 837 50	16 258 25	0 00	-10 837 50	16,258 25
20 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	12 250 00	0 00	4 900 00	7 350 00	0 00	4,900 00	7,350 00
03 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	25 766 11	0 00	-10 306 44	-15 459 67	0 00	-10 306 44	-15 459 67
01 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-49 406 25	0 00	-19,762 50	-29 643 75	0 00	-19 762 50	-29 643 75
21 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-5 187 50	0 00	-2 075 00	-3,112 50	0 00	-2 075 00	-3 112 50
01 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-421 92	0 00	-168 77	-253 15	0 00	-168 77	253 15
16 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-3 250 00	0 00	-1 300 00	-1 950 00	0 00	-1 300 00	-1 950 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

23 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-8 312 50	0 00	-3 325 00	-4 987 50	0 00	-3 325 00	-4,987 50
07 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	23,375 44	0 00	9 350 18	14,025 26	0 00	9,350 18	14 025 26
26 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	31,827 64	0 00	12,731 06	19 096 58	0 00	12 731 06	19 096 58
28 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	5 781 25	0 00	2 312 50	3 468 75	0 00	2 312 50	3,468 75
04 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	5 625 00	0 00	2 250 00	3,375 00	0 00	2 250 00	3,375 00
05 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	42 875 00	0 00	17 150 00	25 725 00	0 00	17 150 00	25,725 00
30 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-10 171 41	0 00	-4 068 56	-6,102 85	0 00	-4 068 56	-6 102 85
15 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-4 375 00	0 00	-1 750 00	-2,625 00	0 00	-1 750 00	-2 625 00
21 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-23,625 00	0 00	-9 450 00	-14 175 00	0 00	-9 450 00	-14 175 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

06 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-24,750 00	0 00	-9 900 00	-14,850 00	0 00	-9 900 00	-14 850 00
21 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-16 452 72	0 00	6 581 09	-9,871 63	0 00	-6,581 09	-9 871 63
17 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	34 859 86	0 00	13 943 94	20 915 92	0 00	13 943 94	20 915 92
08 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-4 937 50	0 00	-1,975 00	-2 962 50	0 00	1,975 00	2 962 50
07 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	281 25	0 00	112 50	168 75	0 00	112 50	168 75
30 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-5,250 00	0 00	-2 100 00	-3 150 00	0 00	-2,100 00	3 150 00
08 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-140 64	0 00	56 26	84 38	0 00	56 26	-84 38
15 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	27 000 00	0 00	10 800 00	16 200 00	0 00	10 800 00	16 200 00



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss					
					Market		Translation	Total		
					Short Term	Long Term			Short Term	Long Term
<i>Mark-to-Markets</i>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>United States</b>										
07 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-31,500 00	0 00	-12,600 00	-18,900 00	0 00	-12,600 00	-18 900 00	
25 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	17 750 00	0 00	7 100 00	10 650 00	0 00	7 100 00	10 650 00	
09 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-2 875 00	0 00	1 150 00	-1,725 00	0 00	-1,150 00	-1 725 00	
04 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-15,125 44	0 00	-6 050 18	-9,075 26	0 00	-6 050 18	-9,075 26	
Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-10,625 00	0 00	-4 250 00	-6 375 00	0 00	-4,250 00	-6 375 00	
27 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	3 374 64	0 00	1,349 86	2 024 78	0 00	1 349 86	2 024 78	
20 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	3 187 84	0 00	1 275 14	1,912 70	0 00	1,275 14	1 912 70	
31 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	53 000 00	0 00	21 200 00	31 800 00	0 00	21 200 00	31 800 00	
11 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	9 500 00	0 00	3,800 00	5 700 00	0 00	3,800 00	5,700 00	

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>United States</b>										
30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-28,188 16	0 00	-11,275 26	-16,912 90	0 00	11 275 26	-16,912 90	
19 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-16 625 00	0 00	-6 650 00	-9 975 00	0 00	-6 650 00	-9 975 00	
14 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-23 343 75	0 00	-9 337 50	-14 006 25	0 00	-9 337 50	-14 006 25	
05 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-5 000 00	0 00	-2,000 00	-3 000 00	0 00	-2 000 00	-3 000 00	
Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-4 375 00	0 00	-1 750 00	-2 625 00	0 00	-1 750 00	-2,625 00	
29 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	35 843 75	0 00	14 337 50	21 506 25	0 00	14 337 50	21 506 25	
18 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-74 266 11	0 00	29 706 44	-44 559 67	0 00	-29,706 44	-44 559 67	
21 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	30 312 50	0 00	12 125 00	18,187 50	0 00	12 125 00	18 187 50	

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

02 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	37 781 25	0 00	15 112 50	22 668 75	0 00	15 112 50	22 668 75
01 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-23,250 00	0 00	-9,300 00	-13 950 00	0 00	-9 300 00	-13,950 00
14 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	8 625 00	0 00	3 450 00	5 175 00	0 00	3 450 00	5 175 00
18 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-23 375 00	0 00	-9,350 00	-14 025 00	0 00	-9 350 00	-14 025 00
13 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-27 500 00	0 00	11,000 00	-16,500 00	0 00	-11 000 00	16 500 00
14 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	51,531 25	0 00	20 612 50	30,918 75	0 00	20,612 50	30,918 75
28 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-17 875 00	0 00	-7 150 00	-10,725 00	0 00	7 150 00	-10,725 00
27 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	57 500 00	0 00	23 000 00	34 500 00	0 00	23,000 00	34,500 00
24 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	33 343 75	0 00	13 337 50	20,006 25	0 00	13 337 50	20 006 25

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
10 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-6 250 40	0 00	2 500 16	-3,750 24	0 00	-2 500 16	-3 750 24
11 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	13 500 00	0 00	5 400 00	8 100 00	0 00	5 400 00	8 100 00
29 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	23 250 00	0 00	9,300 00	13 950 00	0 00	9 300 00	13 950 00
10 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-13 750 00	0 00	5 500 00	-8 250 00	0 00	-5 500 00	-8 250 00
01 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-5,624 64	0 00	-2,249 86	-3 374 78	0 00	-2 249 86	-3 374 78
19 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-1,437 50	0 00	-575 00	-862 50	0 00	-575 00	-862 50
17 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-44 359 77	0 00	-17 743 91	-26,615 86	0 00	17 743 91	26,615 86
18 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-656 32	0 00	-262 53	-393 79	0 00	-262 53	-393 79

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Mark-to-Markets</i>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>United States</b>										
14 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 187 50	0 00	475 00	712 50	0 00	475 00	712 50	
19 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	13 921 47	0 00	5,568 59	8 352 88	0 00	5,568 59	8,352 88	
07 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-10,172 34	0 00	-4 068 94	-6 103 40	0 00	-4 068 94	-6,103 40	
18 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	19 125 00	0 00	7 650 00	11 475 00	0 00	7 650 00	11 475 00	
10 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	22 500 00	0 00	9 000 00	13 500 00	0 00	9 000 00	13 500 00	
03 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	2,874 90	0 00	-1 149 96	1 724 94	0 00	-1 149 96	-1 724 94	
01 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	5 000 00	0 00	2,000 00	3,000 00	0 00	2 000 00	3 000 00	
31 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-71 250 40	0 00	-28 500 16	-42 750 24	0 00	-28,500 16	-42,750 24	
28 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-8,531 25	0 00	3,412 50	5,118 75	0 00	-3 412 50	-5 118 75	

# Manager Mix Reports

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Account number 2600351

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
05 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-437 50	0 00	-175 00	-262 50	0 00	-175 00	-262 50
04 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	3 031 25	0 00	1 212 50	1 818 75	0 00	1,212 50	1 818 75
29 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	57 656 25	0 00	23 062 50	34,593 75	0 00	23 062 50	34 593 75
23 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-140 64	0 00	-56 26	-84 38	0 00	-56 26	-84 38
Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	6 249 92	0 00	2 499 97	3 749 95	0 00	2 499 97	3 749 95
17 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	2 875 00	0 00	1 150 00	1 725 00	0 00	1 150 00	1 725 00
12 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-32 906 25	0 00	-13,162 50	19 743 75	0 00	13 162 50	-19 743 75
24 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-22 750 00	0 00	-9 100 00	-13 650 00	0 00	-9 100 00	-13 650 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
Value Date	Acquisition Date					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>										
<b>Fixed income</b>										
<b>Fixed income derivatives - futures</b>										
<b>United States</b>										
25 Apr 02		Mark to Markets USD CUSIP 999599GH0	0 00	-13,078 59	0 00	-5,231 44	-7 847 15	0 00	-5 231 44	-7 847 15
03 May 02		Mark to Markets USD CUSIP 999599GH0	0 00	937 50	0 00	375 00	562 50	0 00	375 00	562 50
11 Jun 02		Mark to Markets USD CUSIP 999599GH0	0 00	17,500 00	0 00	7 000 00	10,500 00	0 00	7 000 00	10 500 00
09 Oct 01		Mark to Markets USD CUSIP 999599GH0	0 00	41,250 40	0 00	16 500 16	24 750 24	0 00	16 500 16	24 750 24
29 May 02		Mark to Markets USD CUSIP 999599GH0	0 00	14 875 00	0 00	5 950 00	8,925 00	0 00	5,950 00	8 925 00
02 Jan 02		Mark to Markets USD CUSIP 999599GH0	0 00	-5 625 00	0 00	-2 250 00	-3 375 00	0 00	-2 250 00	3 375 00
22 May 02		Mark to Markets USD CUSIP 999599GH0	0 00	-34,875 00	0 00	13 950 00	-20,925 00	0 00	-13,950 00	-20 925 00
13 Mar 02		Mark to Markets USD CUSIP 899599GH0	0 00	-32,906 25	0 00	-13 162 50	-19 743 75	0 00	-13 162 50	19 743 75
01 Oct 01		Mark to Markets USD CUSIP 999599GH0	0 00	-19,922 25	0 00	-7 968 90	-11,953 35	0 00	7 968 90	-11,953 35

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

16 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-734 23	0 00	-293 69	-440 54	0 00	-293 69	-440 54
14 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	7 406 25	0 00	2 962 50	4,443 75	0 00	2 962 50	4 443 75
07 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	3,937 36	0 00	1 574 94	2,362 42	0 00	1 574 94	2 362 42
26 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-18,218 75	0 00	-7 287 50	-10 931 25	0 00	-7 287 50	-10 931 25
01 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-2 218 75	0 00	-887 50	-1 331 25	0 00	-887 50	-1 331 25
30 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	5 750 00	0 00	2 300 00	3,450 00	0 00	2,300 00	3 450 00
04 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1 265 22	0 00	-506 09	-759 13	0 00	-506 09	759 13
05 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-3 062 50	0 00	-1 225 00	-1 837 50	0 00	-1 225 00	-1 837 50



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Value Date	Acquisition Date							Total	

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

15 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-40 000 00	0 00	-16 000 00	-24 000 00	0 00	-16 000 00	-24 000 00
26 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	39 233 97	0 00	15 693 59	23 540 38	0 00	-15 693 59	-23 540 38
17 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-984 33	0 00	-393 73	-590 60	0 00	393 73	-590 60
22 Apr 02	Mark to Markets USD CUSIP 899599GH0	0 00	8 062 50	0 00	3 225 00	4 837 50	0 00	3,225 00	4 837 50
17 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-31 250 00	0 00	-12 500 00	-18 750 00	0 00	12,500 00	-18 750 00
19 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	93 75	0 00	37 50	56 25	0 00	37 50	56 25
30 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-45,000 00	0 00	-18 000 00	-27 000 00	0 00	-18 000 00	-27 000 00
26 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-71,250 40	0 00	-28 500 16	-42 750 24	0 00	-28 500 16	-42 750 24
15 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	1,750 00	0 00	700 00	1 050 00	0 00	700 00	1 050 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

06 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	7 906 25	0 00	3 162 50	4 743 75	0 00	3,162 50	4,743 75
25 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 875 00	0 00	750 00	1 125 00	0 00	750 00	1 125 00
02 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	70 359 36	0 00	28 143 74	42 215 62	0 00	28 143 74	42 215 62
29 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-3,265 74	0 00	-1 308 30	-1,959 44	0 00	1,308 30	1 959 44
Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-5 250 00	0 00	2,100 00	-3,150 00	0 00	-2 100 00	-3 150 00
20 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	2,875 00	0 00	-1,150 00	-1,725 00	0 00	-1 150 00	-1 725 00
11 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-2 437 50	0 00	-16 975 00	-25,462 50	0 00	-16 975 00	-25 462 50
19 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	10 375 00	0 00	4 150 00	6 225 00	0 00	4 150 00	6,225 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Mark-to-Markets</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
31 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-59 109 86	0 00	-23 643 94	35 465 92	0 00	23 643 94	35,465 92
11 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	29 968 75	0 00	11 987 50	17 981 25	0 00	11 987 50	17 981 25
30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-437 36	0 00	174 94	262 42	0 00	174 94	-262 42
25 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	32 937 84	0 00	13 175 14	19 762 70	0 00	13 175 14	19 762 70
21 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-984 33	0 00	-393 73	-590 60	0 00	393 73	-590 60
02 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-656 25	0 00	-262 50	-393 75	0 00	-262 50	393 75
14 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-32,484 69	0 00	-12 993 88	-19 490 81	0 00	12 993 88	-19 490 81
14 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-2,671 92	0 00	-1,068 77	-1 603 15	0 00	-1 068 77	-1,603 15
28 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	44 37	0 00	17 75	26 62	0 00	17 75	26 62

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

09 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	25 921 48	0 00	10 368 59	15 552 89	0 00	10 368 59	15 552 89
14 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	280 43	0 00	112 17	168 26	0 00	112 17	168 26
24 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-1 687 50	0 00	-675 00	-1,012 50	0 00	-675 00	-1,012 50
30 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	566 65	0 00	222 66	333 99	0 00	222 66	333 99
Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	328 14	0 00	131 26	196 88	0 00	131 26	196 88
29 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	14,375 00	0 00	5,750 00	8 625 00	0 00	5,750 00	8,625 00
29 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-11,750 00	0 00	-4 700 00	7 050 00	0 00	-4,700 00	-7 050 00
10 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-875 00	0 00	-350 00	-525 00	0 00	-350 00	-525 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Market Long Term	Translation	Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

11 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-1 062 16	0 00	-424 86	-637 30	0 00	-424 86	637 30
02 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-22 468 75	0 00	-8 987 50	13,481 25	0 00	-8,987 50	-13 481 25
27 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	23 202 90	0 00	9 281 16	13,921 74	0 00	9 281 16	13 921 74
18 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	9 406 25	0 00	3,762 50	5 643 75	0 00	3 762 50	5 643 75
05 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	159 500 00	0 00	63 800 00	95 700 00	0 00	63,800 00	95,700 00
18 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-3 750 40	0 00	-1,500 16	-2 250 24	0 00	-1 500 16	-2 250 24
09 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	10 125 00	0 00	4 050 00	6 075 00	0 00	4 050 00	6,075 00
14 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-7,577 64	0 00	-3 031 06	-4,546 58	0 00	-3 031 06	-4 546 58
19 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1 093 82	0 00	-437 53	-656 29	0 00	-437 53	-656 29

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

18 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-27,843 75	0 00	11,137 50	-16 706 25	0 00	-11 137 50	16 706 25
10 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-25 765 14	0 00	10 306 06	-15 459 08	0 00	-10,306 06	-15 459 08
21 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-40,469 10	0 00	-16,187 64	-24,281 46	0 00	-16,187 64	-24 281 46
07 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	64 593 75	0 00	25 837 50	38,756 25	0 00	25,837 50	38,756 25
Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-5,906 32	0 00	-2 362 53	-3 543 79	0 00	-2 362 53	-3 543 79
08 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-984 39	0 00	-393 76	-590 63	0 00	-393 76	590 63
18 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	22,281 25	0 00	8 912 50	13 368 75	0 00	8 912 50	13 368 75
03 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-13 968 75	0 00	-5 587 50	-8 381 25	0 00	5 587 50	-8 381 25

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Mark-to-Markets</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
17 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	44 625 00	0 00	17,850 00	26 775 00	0 00	17 850 00	26 775 00
29 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	13 80	0 00	5 52	8 28	0 00	5 52	8 28
04 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	30 062 50	0 00	12 025 00	18 037 50	0 00	12,025 00	18 037 50
16 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	15,937 50	0 00	6 375 00	9 562 50	0 00	6 375 00	9 562 50
25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	7 218 64	0 00	2 887 46	4,331 18	0 00	2 887 46	4 331 18
25 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	7,593 75	0 00	3 037 50	4,556 25	0 00	3 037 50	4 556 25
03 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	26,437 50	0 00	10,575 00	15,862 50	0 00	10 575 00	15 862 50
19 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	60,375 00	0 00	24,150 00	36,225 00	0 00	24,150 00	36 225 00
11 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-31 625 44	0 00	-12 650 18	-18 975 26	0 00	-12 650 18	18 975 26

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

29 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-40 687 50	0 00	-16,275 00	-24,412 50	0 00	-16 275 00	-24 412 50
02 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-74 531 25	0 00	-29 812 50	-44,718 75	0 00	-29 812 50	-44 718 75
25 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	25,125 00	0 00	10 050 00	15 075 00	0 00	10 050 00	15 075 00
28 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	7 500 00	0 00	3 000 00	4 500 00	0 00	3 000 00	4 500 00
Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-1,437 50	0 00	-575 00	-862 50	0 00	-575 00	-862 50
23 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-35 875 00	0 00	-14 350 00	-21,525 00	0 00	14 350 00	-21 525 00
07 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-15 750 00	0 00	-6 300 00	-9 450 00	0 00	-6 300 00	-9 450 00
15 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	421 86	0 00	168 74	253 12	0 00	168 74	253 12



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

26 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-1,968 75	0 00	-787 50	-1,181 25	0 00	-787 50	-1 181 25
30 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-8 500 00	0 00	-3 400 00	-5 100 00	0 00	-3,400 00	-5,100 00
04 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-46 86	0 00	-18 74	-28 12	0 00	-18 74	-28 12
15 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	155 859 85	0 00	62,343 94	93 515 91	0 00	62 343 94	93 515 91
07 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	103,062 50	0 00	41,225 00	61 837 50	0 00	41 225 00	61 837 50
05 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-38,593 75	0 00	-15 437 50	-23 156 25	0 00	-15 437 50	23 156 25
16 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	10,781 25	0 00	4 312 50	6 468 75	0 00	4 312 50	6 468 75
17 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-24 843 75	0 00	-9,937 50	-14 906 25	0 00	-9 937 50	-14 906 25
22 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-18,891 09	0 00	7,556 44	11 334 65	0 00	-7 556 44	-11,334 65

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

19 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	12,093 75	0 00	4 837 50	7,256 25	0 00	4 837 50	7,256 25
15 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	6 749 92	0 00	2 699 97	4,049 95	0 00	2 699 97	4,049 95
26 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-18,375 00	0 00	7,350 00	-11 025 00	0 00	7 350 00	-11,025 00
19 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	14,875 00	0 00	5 950 00	8,925 00	0 00	5 950 00	8 925 00
01 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-27 625 00	0 00	-11,050 00	-16 575 00	0 00	-11 050 00	-16 575 00
02 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	5 031 18	0 00	2 012 47	3,018 71	0 00	2 012 47	3 018 71
29 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-30 375 00	0 00	-12 150 00	-18 225 00	0 00	-12,150 00	18,225 00
11 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1 500 00	0 00	-600 00	-900 00	0 00	-600 00	-900 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term
Realized gain/loss									
<b>Mark-to-Markets</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
19 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-13 750 00	0 00	-5 500 00	-8,250 00	0 00	-5 500 00	-8 250 00
06 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	54 56	0 00	21 82	32 74	0 00	21 82	32 74
21 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	16,562 50	0 00	-6 625 00	-9 937 50	0 00	-6 625 00	-9 937 50
02 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-24 968 75	0 00	-9,987 50	-14 981 25	0 00	-9 987 50	-14,981 25
15 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	7,000 00	0 00	2,800 00	4 200 00	0 00	2,800 00	4 200 00
11 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	656 18	0 00	262 47	393 71	0 00	262 47	393 71
14 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-39,750 00	0 00	-15 900 00	23 850 00	0 00	15 900 00	-23 850 00
09 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-6 468 75	0 00	-2 587 50	-3 881 25	0 00	-2,587 50	-3,881 25
12 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	3 375 00	0 00	1,350 00	2,025 00	0 00	1,350 00	2 025 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
23 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	11 249 60	0 00	4 499 84	6 749 76	0 00	4,499 84	6 749 76
14 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	36 750 00	0 00	14,700 00	22,050 00	0 00	14 700 00	22 050 00
24 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-21 531 25	0 00	-8 612 50	12 918 75	0 00	-8 612 50	-12 918 75
30 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	4,312 50	0 00	1 725 00	2 587 50	0 00	1 725 00	2 587 50
Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	17 968 75	0 00	7,187 50	10,781 25	0 00	7,187 50	10 781 25
11 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	12 656 25	0 00	-5 062 50	-7 593 75	0 00	-5 062 50	-7 593 75
29 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-421 89	0 00	-168 76	-253 13	0 00	168 76	-253 13
11 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	5 750 00	0 00	-2 300 00	-3 450 00	0 00	-2 300 00	-3 450 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

22 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	6,375 00	0 00	2,550 00	3 825 00	0 00	2 550 00	3 825 00
02 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-3 062 50	0 00	-1 225 00	-1 837 50	0 00	1 225 00	1 837 50
18 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	187 50	0 00	75 00	112 50	0 00	75 00	112 50
09 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	515 64	0 00	206 26	309 38	0 00	206 26	309 38
22 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	19 250 00	0 00	7 700 00	11 550 00	0 00	7 700 00	11 550 00
14 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-8,625 00	0 00	-3 450 00	-5 175 00	0 00	-3 450 00	-5 175 00
19 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-12,375 00	0 00	-4 950 00	7 425 00	0 00	-4,950 00	-7,425 00
31 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-452 98	0 00	-181 19	-271 79	0 00	-181 19	-271 79
03 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	8 640 23	0 00	3 456 09	5 184 14	0 00	3 456 09	5 184 14

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
07 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	13 312 50	0 00	5,325 00	7 987 50	0 00	5 325 00	7 987 50
21 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-8 750 00	0 00	3 500 00	5,250 00	0 00	-3 500 00	5 250 00
07 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	4,781 25	0 00	1 912 50	2,868 75	0 00	1 912 50	2 868 75
01 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	26 625 00	0 00	-10 650 00	-15,975 00	0 00	-10 650 00	15 975 00
05 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-41,125 00	0 00	-16 450 00	-24 675 00	0 00	-16 450 00	-24 675 00
18 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-53,125 00	0 00	-21 250 00	-31 875 00	0 00	-21 250 00	-31 875 00
14 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	56,671 41	0 00	22 668 56	34 002 85	0 00	22 668 56	34 002 85
06 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	7 656 25	0 00	3 062 50	4 593 75	0 00	3 062 50	4 593 75

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

##### United States

24 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-4 750 00	0 00	-1 900 00	-2 850 00	0 00	-1,900 00	-2 850 00
17 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-8 906 25	0 00	-3,562 50	-5,343 75	0 00	-3 562 50	-5 343 75
04 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-140 58	0 00	-56 23	-84 35	0 00	-56 23	-84 35
04 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-45 484 73	0 00	-18,193 89	-27 290 84	0 00	-18 193 89	-27 290 84
16 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-17 500 00	0 00	7 000 00	-10 500 00	0 00	7 000 00	-10 500 00
25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	9,078 54	0 00	3 631 42	5 447 12	0 00	3 631 42	5 447 12
17 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	5 687 36	0 00	2 274 94	3,412 42	0 00	2 274 94	3 412 42
26 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	421 89	0 00	168 76	253 13	0 00	168 76	253 13
25 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	3 375 00	0 00	1 350 00	2 025 00	0 00	1 350 00	2 025 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

03 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-40,687 50	0 00	-16,275 00	-24,412 50	0 00	-16,275 00	-24 412 50
19 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-93,516 10	0 00	-37 406 44	-56 109 66	0 00	-37 406 44	-56 109 66
11 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-7 437 36	0 00	-2,974 94	-4,462 42	0 00	-2 974 94	-4 462 42
29 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-8 156 25	0 00	-3 262 50	-4 893 75	0 00	3,262 50	-4,893 75
Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	32 656 25	0 00	13,062 50	19 593 75	0 00	13 062 50	19 593 75
24 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	11 250 00	0 00	4 500 00	6 750 00	0 00	4 500 00	6 750 00
20 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-28 000 00	0 00	-11,200 00	-16 800 00	0 00	-11 200 00	-16 800 00
12 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-2 625 00	0 00	1,050 00	-1 575 00	0 00	-1 050 00	1 575 00



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

18 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	41 343 75	0 00	16,537 50	24,806 25	0 00	16 537 50	24,806 25
15 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	3 500 00	0 00	1,400 00	2,100 00	0 00	1 400 00	2 100 00
07 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-4 218 75	0 00	-1,687 50	-2,531 25	0 00	1 687 50	-2,531 25
14 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	96 483 90	0 00	38,593 56	57,890 34	0 00	38 593 56	57,890 34
12 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	2 406 32	0 00	962 53	1 443 79	0 00	962 53	1 443 79
16 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-30,858 98	0 00	12 343 59	18 515 39	0 00	12 343 59	-18 515 39
17 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-281 25	0 00	112 50	168 75	0 00	-112 50	-168 75
25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 000 00	0 00	-400 00	-600 00	0 00	-400 00	-600 00
19 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-11 625 00	0 00	-4 650 00	-6,975 00	0 00	-4 650 00	-6 975 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Mark-to-Markets</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
15 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	37 125 00	0 00	14,850 00	22,275 00	0 00	14 850 00	22,275 00
26 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	26 812 50	0 00	10,725 00	16 087 50	0 00	10 725 00	16 087 50
15 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-29 108 97	0 00	-11 643 59	-17,465 38	0 00	11 643 59	-17 465 38
19 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-3,593 75	0 00	-1 437 50	-2 156 25	0 00	-1 437 50	-2 156 25
Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-5,031 25	0 00	-2 012 50	-3 018 75	0 00	-2,012 50	-3 018 75
19 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-249 92	0 00	-99 97	-149 95	0 00	-99 97	149 95
06 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	11 625 00	0 00	4,650 00	6 975 00	0 00	4,650 00	6 975 00
27 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	4 218 75	0 00	1 687 50	2 531 25	0 00	1 687 50	2 531 25

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<b>Mark-to-Markets</b>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
13 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	4 375 00	0 00	1 750 00	2 625 00	0 00	1 750 00	2 625 00
29 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-55 468 75	0 00	-22 187 50	-33,281 25	0 00	22,187 50	33 281 25
25 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-16 531 25	0 00	-6 612 50	-9 918 75	0 00	-6 612 50	-9 918 75
10 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	16,734 06	0 00	6,693 62	10,040 44	0 00	6,693 62	10 040 44
15 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-24,702 66	0 00	9 881 06	-14,821 60	0 00	-9 881 06	-14 821 60
11 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-1 125 00	0 00	-450 00	-675 00	0 00	-450 00	-675 00
21 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	69 765 15	0 00	27,906 06	41,859 09	0 00	27,906 06	41,859 09
24 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	1 171 89	0 00	468 76	703 13	0 00	468 76	703 13
17 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	19,125 00	0 00	7 650 00	11 475 00	0 00	7 650 00	11,475 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Mark-to-Markets

#### Fixed income

#### Fixed income derivatives - futures

#### United States

28 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-875 00	0 00	-350 00	-525 00	0 00	-350 00	-525 00
10 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	4 203 22	0 00	1 681 29	2 521 93	0 00	1 681 29	2 521 93
12 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	53 000 00	0 00	21 200 00	31 800 00	0 00	21 200 00	31 800 00
23 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	437 50	0 00	175 00	262 50	0 00	175 00	262 50
May 02	Mark to Markets USD CUSIP 999599GH0	0 00	21 797 34	0 00	8,718 94	13,078 40	0 00	8 718 94	13 078 40
27 Sep 01	Mark to Markets USD CUSIP 999599GH0	0 00	-28,547 19	0 00	-11 418 88	-17,128 31	0 00	-11,418 88	17 128 31
29 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-26 156 61	0 00	-10 462 64	-15 693 97	0 00	-10 462 64	-15,693 97
22 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-5 000 00	0 00	-2 000 00	-3,000 00	0 00	-2,000 00	-3,000 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Mark-to-Markets</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
18 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-8 718 75	0 00	-3 487 50	-5 231 25	0 00	3 487 50	-5,231 25
<b>Total United States</b>			<b>-484,174 78</b>	<b>0 00</b>	<b>-193,669 89</b>	<b>-290,504 89</b>	<b>0 00</b>	<b>-193,669 89</b>	<b>-290,504 89</b>
<b>Total S/T translation gain/loss for fixed income</b>							<b>0 00</b>		
<b>Total L/T translation gain/loss for fixed income</b>							<b>0 00</b>		
<b>Total realized gains for fixed income</b>					<b>2,571,924 46</b>	<b>3,857,886 63</b>	<b>0 00</b>	<b>2,571,924 46</b>	<b>3,857,886 63</b>
<b>Total realized losses for fixed income</b>					<b>-2,765,594 35</b>	<b>-4,148,391 52</b>	<b>0 00</b>	<b>-2,765,594 35</b>	<b>-4,148,391 52</b>
<b>Total Fixed Income</b>			<b>-484,174 78</b>	<b>0 00</b>	<b>-193,669 89</b>	<b>-290,504 89</b>	<b>0 00</b>	<b>-193,669 89</b>	<b>-290,504 89</b>
<b>Total Mark-to-Markets</b>			<b>-484,174 78</b>	<b>0 00</b>	<b>-193,669 89</b>	<b>-290,504 89</b>	<b>0 00</b>	<b>-193,669 89</b>	<b>-290,504 89</b>

## *Future Commissions*

### Fixed income

#### Fixed income derivatives - futures

##### United States

14 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-217 50	0 00	-87 00	-130 50	0 00	87 00	130 50
03 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-562 50	0 00	225 00	-337 50	0 00	-225 00	-337 50

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
29 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-67 50	0 00	-27 00	-40 50	0 00	-27 00	-40 50
02 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-82 50	0 00	33 00	-49 50	0 00	-33 00	-49 50
01 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-90 00	0 00	-36 00	-54 00	0 00	-36 00	54 00
15 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-22 50	0 00	-9 00	-13 50	0 00	-9 00	-13 50
30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-210 00	0 00	-84 00	126 00	0 00	-84 00	-126 00
02 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-22 50	0 00	-9 00	-13 50	0 00	-9 00	-13 50
29 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-142 50	0 00	-57 00	-85 50	0 00	-57 00	-85 50
01 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-90 00	0 00	-36 00	-54 00	0 00	-36 00	-54 00
25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-622 50	0 00	-249 00	-373 50	0 00	-249 00	-373 50

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
Value Date	Acquisition Date								

### Future Commissions

#### Fixed income

#### Fixed income derivatives - futures

##### United States

30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-660 00	0 00	-264 00	-396 00	0 00	-264 00	-396 00
27 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-337 50	0 00	-135 00	202 50	0 00	-135 00	-202 50
07 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-45 00	0 00	-18 00	-27 00	0 00	-18 00	27 00
29 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-150 00	0 00	-60 00	90 00	0 00	-60 00	-90 00
Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-172 50	0 00	-69 00	-103 50	0 00	-69 00	-103 50
01 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	82 50	0 00	33 00	-49 50	0 00	-33 00	-49 50
16 Jan 02	mark to markets USD CUSIP 999599GH0	0 00	-135 00	0 00	-54 00	81 00	0 00	54 00	81 00
01 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	112 50	0 00	-45 00	-67 50	0 00	-45 00	-67 50

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Future Commissions</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-622 50	0 00	-249 00	-373 50	0 00	-249 00	-373 50
12 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-37 50	0 00	15 00	-22 50	0 00	-15 00	22 50
30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-210 00	0 00	-84 00	-126 00	0 00	-84 00	-126 00
25 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-67 50	0 00	-27 00	-40 50	0 00	-27 00	-40 50
25 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-75 00	0 00	-30 00	-45 00	0 00	-30 00	-45 00
28 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-217 50	0 00	-87 00	-130 50	0 00	-87 00	-130 50
10 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-75 00	0 00	-30 00	-45 00	0 00	30 00	-45 00
27 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-345 00	0 00	-138 00	-207 00	0 00	-138 00	-207 00
16 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-142 50	0 00	-57 00	-85 50	0 00	-57 00	-85 50



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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Future Commissions

#### Fixed income

#### Fixed income derivatives - futures

##### United States

15 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-82 50	0 00	33 00	-49 50	0 00	-33 00	-49 50
25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-105 00	0 00	-42 00	63 00	0 00	-42 00	-63 00
30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-210 00	0 00	-84 00	-126 00	0 00	84 00	-126 00
25 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-142 50	0 00	-57 00	-85 50	0 00	57 00	-85 50
May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-30 00	0 00	-12 00	-18 00	0 00	-12 00	-18 00
18 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-30 00	0 00	-12 00	-18 00	0 00	12 00	-18 00
03 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-45 00	0 00	18 00	-27 00	0 00	18 00	27 00
01 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-67 50	0 00	-27 00	-40 50	0 00	27 00	-40 50

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Future Commissions</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
16 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-75 00	0 00	-30 00	-45 00	0 00	-30 00	-45 00
25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-330 00	0 00	132 00	-198 00	0 00	-132 00	-198 00
03 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-45 00	0 00	-18 00	-27 00	0 00	-18 00	-27 00
25 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-97 50	0 00	-39 00	58 50	0 00	-39 00	-58 50
25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-120 00	0 00	-48 00	72 00	0 00	-48 00	-72 00
11 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-52 50	0 00	-21 00	-31 50	0 00	-21 00	-31 50
08 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-22 50	0 00	-9 00	-13 50	0 00	-9 00	-13 50
06 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-67 50	0 00	-27 00	-40 50	0 00	-27 00	-40 50
17 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-52 50	0 00	-21 00	-31 50	0 00	-21 00	-31 50

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Future Commissions

#### Fixed income

#### Fixed income derivatives - futures

##### United States

25 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-330 00	0 00	-132 00	-198 00	0 00	-132 00	-198 00
17 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-90 00	0 00	-36 00	54 00	0 00	-36 00	-54 00
11 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-60 00	0 00	-24 00	-36 00	0 00	-24 00	36 00
01 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-172 50	0 00	-69 00	-103 50	0 00	-69 00	103 50
01 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-30 00	0 00	-12 00	-18 00	0 00	-12 00	18 00
03 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-112 50	0 00	-45 00	-67 50	0 00	-45 00	-67 50
02 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-82 50	0 00	-33 00	-49 50	0 00	-33 00	-49 50
08 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-22 50	0 00	-9 00	13 50	0 00	-9 00	-13 50

# Manager Mix Reports

30 Jun 01 - 30 Jun 02

Account number 2600351

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Future Commissions

#### Fixed income

#### Fixed income derivatives - futures

##### United States

24 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-52 50	0 00	-21 00	-31 50	0 00	-21 00	-31 50
28 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-540 00	0 00	216 00	-324 00	0 00	-216 00	-324 00
11 Feb 02	Mark to Markets USD CUSIP 999599GH0	0 00	-90 00	0 00	-36 00	-54 00	0 00	-36 00	-54 00
17 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-52 00	0 00	-20 80	-31 20	0 00	-20 80	-31 20
07 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-172 50	0 00	-69 00	-103 50	0 00	-69 00	103 50
03 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-45 00	0 00	18 00	-27 00	0 00	18 00	27 00
28 Nov 01	Mark to Markets USD CUSIP 999599GH0	0 00	-292 50	0 00	117 00	175 50	0 00	-117 00	-175 50
23 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-30 00	0 00	-12 00	-18 00	0 00	-12 00	-18 00
28 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-540 00	0 00	-216 00	-324 00	0 00	-216 00	-324 00

# Manager Mix Reports

30 Jun 01 - 30 Jun 02

ACCOUNT NUMBER 260035 i

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term

### Future Commissions

#### Fixed income

#### Fixed income derivatives - futures

##### United States

20 Jun 02	Mark to Markets USD CUSIP 999599GH0	0 00	-15 00	0 00	-6 00	9 00	0 00	-6 00	-9 00
26 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-90 00	0 00	-36 00	-54 00	0 00	-36 00	-54 00
17 Apr 02	Mark to Markets USD CUSIP 999599GH0	0 00	-52 50	0 00	-21 00	-31 50	0 00	-21 00	31 50
30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-697 50	0 00	-279 00	-418 50	0 00	-279 00	-418 50
Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	-120 00	0 00	-48 00	-72 00	0 00	-48 00	-72 00
03 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-517 50	0 00	207 00	-310 50	0 00	-207 00	310 50
05 Dec 01	Mark to Markets USD CUSIP 999599GH0	0 00	-112 50	0 00	-45 00	-67 50	0 00	-45 00	-67 50
08 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-97 50	0 00	-39 00	-58 50	0 00	-39 00	-58 50

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Total	
								Short Term	Long Term
<i>Future Commissions</i>									
<b>Fixed income</b>									
<b>Fixed income derivatives - futures</b>									
<b>United States</b>									
03 Jul 01	Mark to Markets USD CUSIP 999599GH0	0 00	-127 50	0 00	-51 00	-76 50	0 00	51 00	-76 50
28 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-172 50	0 00	-69 00	-103 50	0 00	-69 00	-103 50
02 Aug 01	Mark to Markets USD CUSIP 999599GH0	0 00	-82 50	0 00	-33 00	-49 50	0 00	-33 00	-49 50
30 May 02	Mark to Markets USD CUSIP 999599GH0	0 00	-217 50	0 00	-87 00	-130 50	0 00	-87 00	-130 50
11 Jan 02	Mark to Markets USD CUSIP 999599GH0	0 00	52 50	0 00	-21 00	31 50	0 00	-21 00	-31 50
02 Oct 01	Mark to Markets USD CUSIP 999599GH0	0 00	-82 50	0 00	33 00	-49 50	0 00	-33 00	-49 50
08 Mar 02	Mark to Markets USD CUSIP 999599GH0	0 00	-60 00	0 00	-24 00	-36 00	0 00	-24 00	-36 00
<b>Total United States</b>			<b>-12,404 50</b>	<b>0 00</b>	<b>-4,961 80</b>	<b>-7,442 70</b>	<b>0 00</b>	<b>-4,961 80</b>	<b>-7,442 70</b>

# Manager Mix Reports

30 Jun 01 - 30 Jun 02

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Value Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Future Commissions</i>									
Total S/T translation gain/loss for fixed income							0 00		
Total L/T translation gain/loss for fixed income							0 00		
Total realized gains for fixed income							0 00	0 00	0 00
Total realized losses for fixed income							-4,961 80	-7,442 70	-4,961 80
Total Fixed Income							-12,404 50	0 00	-4,961 80
Total Future Commissions							-12,404 50	0 00	-4,961 80

## Principal Paydowns

### Fixed income

#### Asset backed securities

##### United States

25 Apr 02	EQCC AST BACKED CORP 2002-1	-24 068 07	24 068 07	24,068 07	0 00	0 00	0 00	0 00	0 00
25 Apr 02	AST BKD CTF CL 2-A FLTG RATE 11-25-2031 BEO CUSIP 29439PAB0								
	20 Mar 02	-24 068 07	24,068 07	-24 068 07	0 00	0 00	0 00	0 00	0 00
Jul 01	FDIC REMIC TR SER 1994-C1 CL II-C	-42,345 88	42,345 88	-44,794 00	0 00	2,448 12	0 00	0 00	2 448 12
25 Jul 01	COML MTG PASSTHRU 8 45 CTF DUE 09-25-2025 REG CUSIP 301936AG5								
	15 Nov 95	-42,345 88	42,345 88	-44,794 00	0 00	2,448 12	0 00	0 00	-2 448 12
25 Oct 01	FDIC REMIC TR SER 1994-C1 CL II-C	-31,450 81	31,450 81	-33,269 06	0 00	1,818 25	0 00	0 00	-1 818 25
25 Oct 01	COML MTG PASSTHRU 8 45 CTF DUE 09-25-2025 REG CUSIP 301936AG5								
	15 Nov 95	-31 450 81	31 450 81	-33 269 06	0 00	1 818 25	0 00	0 00	-1 818 25
26 Nov 01	FDIC REMIC TR SER 1994-C1 CL II-C	-78 382 39	78 382 39	-82 913 87	0 00	-4 531 48	0 00	0 00	-4 531 48
26 Nov 01	COML MTG PASSTHRU 8 45 CTF DUE 09-25-2025 REG CUSIP 301936AG5								

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term

### Principal Paydowns

#### Fixed income

#### Asset backed securities

##### United States

	15 Nov 95	-78,382.39	78,382.39	-82,913.87	0.00	-4,531.48	0.00	0.00	-4,531.48
25 Sep 01 25 Sep 01	FDIC REMIC TR SER 1994-C1 CL II-C COML MTG PASSTHRU 8 45 CTF DUE 09-25-2025 REG CUSIP 301936AG5	-74,821.13	74,821.13	-79,146.73	0.00	-4,325.60	0.00	0.00	-4,325.60
	15 Nov 95	-74,821.13	74,821.13	-79,146.73	0.00	-4,325.60	0.00	0.00	-4,325.60
27 Aug 01 27 Aug 01	FDIC REMIC TR SER 1994-C1 CL II-C COML MTG PASSTHRU 8 45 CTF DUE 09-25-2025 REG CUSIP 301936AG5	103,407.28	103,407.28	-109,385.52	0.00	-5,978.24	0.00	0.00	-5,978.24
	15 Nov 95	-103,407.28	103,407.28	-109,385.52	0.00	-5,978.24	0.00	0.00	-5,978.24
<b>Total United States</b>			<b>354,475.56</b>	<b>-373,577.25</b>	<b>0.00</b>	<b>-19,101.69</b>	<b>0.00</b>	<b>0.00</b>	<b>-19,101.69</b>

#### Commercial mortgage-backed

##### United States

12 Apr 02 12 Apr 02	CMO DLJ COML MTG CORP 1998-CF2 CL A-1A 5 88 DUE 11-12-2031 BEO CUSIP 23322BCY2	1,675.01	1,675.01	-1,729.97	-54.96	0.00	0.00	-54.96	0.00
	21 Feb 02	-1,675.01	1,675.01	-1,729.97	-54.96	0.00	0.00	54.96	0.00
13 Jun 02 13 Jun 02	CMO DLJ COML MTG CORP 1998-CF2 CL A-1A 5 88 DUE 11-12-2031 BEO CUSIP 23322BCY2	-2,684.49	2,684.49	-2,772.57	-88.08	0.00	0.00	-88.08	0.00
	21 Feb 02	-2,684.49	2,684.49	-2,772.57	-88.08	0.00	0.00	-88.08	0.00



# Manager Mix Reports

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Account number 2600351

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Principal Paydowns</b>										
<b>Fixed income</b>										
<b>Commercial mortgage-backed</b>										
<b>United States</b>										
15 Mar 02	CMO DLJ COML MTG CORP 1998-CF2	2,057.79	2,057.79	-2,125.31	-67.52	0.00	0.00	-67.52	0.00	
15 Mar 02	CL A-1A 5.88 DUE 11-12-2031 BEO CUSIP 23322BCY2									
	21 Feb 02	2,057.79	2,057.79	2,125.31	-67.52	0.00	0.00	-67.52	0.00	
13 May 02	CMO DLJ COML MTG CORP 1998-CF2	1,935.97	1,935.97	-1,999.49	63.52	0.00	0.00	-63.52	0.00	
13 May 02	CL A-1A 5.88 DUE 11-12-2031 BEO CUSIP 23322BCY2									
	21 Feb 02	-1,935.97	1,935.97	-1,999.49	-63.52	0.00	0.00	-63.52	0.00	
26 Dec 01	CMO FDIC REMIC TR 1994-C1 CL II-D	-108,515.76	108,515.76	-108,956.61	0.00	-440.85	0.00	0.00	-440.85	
26 Dec 01	8.7 DUE 09-25-2025 BEO CUSIP 301936AH3									
	14 Jun 00	108,515.76	108,515.76	-108,956.61	0.00	-440.85	0.00	0.00	-440.85	
15 Feb 02	CMO FDIC REMIC TR 1994-C1 CL II-D	-12,067.83	12,067.83	-12,116.86	0.00	-49.03	0.00	0.00	-49.03	
15 Feb 02	8.7 DUE 09-25-2025 BEO CUSIP 301936AH3									
	14 Jun 00	-12,067.83	12,067.83	-12,116.86	0.00	-49.03	0.00	0.00	-49.03	
25 Jun 02	CMO FDIC REMIC TR 1994-C1 CL II-D	-10,137.49	10,137.49	-10,178.67	0.00	-41.18	0.00	0.00	-41.18	
25 Jun 02	8.7 DUE 09-25-2025 BEO CUSIP 301936AH3									
	14 Jun 00	-10,137.49	10,137.49	-10,178.67	0.00	-41.18	0.00	0.00	-41.18	
25 Mar 02	CMO FDIC REMIC TR 1994-C1 CL II-D	-13,157.04	13,157.04	-13,210.49	0.00	-53.45	0.00	0.00	-53.45	
25 Mar 02	8.7 DUE 09-25-2025 BEO CUSIP 301936AH3									
	14 Jun 00	-13,157.04	13,157.04	-13,210.49	0.00	-53.45	0.00	0.00	-53.45	

**Wuinger Mix Reports**

30 Jun 01 - 30 Jun 02

\*SURDNA - STANDISH AYER -SL

Account number 2605551

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◆ Realized Gain/Loss Detail - Taxlots

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total
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Realized gain/loss

*Principal Paydowns*

Fixed income

Commercial mortgage-backed

United States

28 May 02	CMO FDIC REMIC TR 1994-C1 CL II-D 8 7 DUE 09-25-2025 BEO CUSIP 301936AH3	28 May 02	12 927 34	12 927 34	-12 979 86		0 00	-52 52	0 00	0 00	-52 52	-52 52
25 Jan 02	CMO FDIC REMIC TR 1994-C1 CL II-D 8 7 DUE 09-25-2025 BEO CUSIP 301936AH3	25 Jan 02	-81 082 86	81,082.86	-81 412 26		0 00	-329 40	0 00	0 00	-329 40	-329 40
25 Apr 02	CMO FDIC REMIC TR 1994-C1 CL II-D 8 7 DUE 09-25-2025 BEO CUSIP 301936AH3	25 Apr 02	-8 500 65	8 500 65	-8 535 18		0 00	-34 53	0 00	0 00	-34 53	-34 53
14 Jun 00		14 Jun 00	-81 082 86	81 082 86	-81 412 26		0 00	-329 40	0 00	0 00	-329 40	-329 40
25 Apr 02	CMO LB COM CONDUIT MTG TR SER 1999-C1 CL A1 6 41 DUE 06-15-2031 BEO CUSIP 501773CR4	25 Apr 02	-8 500 65	8 500 65	-8 535 18		0 00	-34 53	0 00	0 00	-34 53	-34 53
14 Jun 00		14 Jun 00	-8 500 65	8 500 65	-8 535 18		0 00	-34 53	0 00	0 00	-34 53	-34 53
28 May 02	CMO LB COM CONDUIT MTG TR SER 1999-C1 CL A1 6 41 DUE 06-15-2031 BEO CUSIP 501773CR4	28 May 02	564 24	564 24	-589 85		0 00	25 61	0 00	0 00	-25 61	0 00
05 Feb 02		05 Feb 02	-564 24	564 24	589 85		0 00	25 61	0 00	0 00	25 61	0 00
15 Apr 02	CMO LB COM CONDUIT MTG TR SER 1999-C1 CL A1 6 41 DUE 06-15-2031 BEO CUSIP 501773CR4	15 Apr 02	-466 80	466 80	-487 99		0 00	21 19	0 00	0 00	-21 19	0 00
05 Feb 02		05 Feb 02	-466 80	466 80	-487 99		0 00	21 19	0 00	0 00	-21 19	0 00
17 Jun 02	CMO LB COM CONDUIT MTG TR SER 1999-C1 CL A1 6 41 DUE 06-15-2031 BEO CUSIP 501773CR4	17 Jun 02	-473 41	473 41	-494 90		0 00	-21 49	0 00	0 00	-21 49	0 00
05 Feb 02		05 Feb 02	-473 41	473 41	-494 90		0 00	-21 49	0 00	0 00	-21 49	0 00

Generated by The Northern Trust Company from periodic data on 07 Apr 03

The Northern Trust Company

# Manager Mix Reports

30 Jun 01 - 30 Jun 02

Account number 2600351

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Commercial mortgage-backed</b>									
<b>United States</b>									
15 Mar 02	CMO LB COML CONDUIT MTG TR	746 08	746 08	-779 95	33 87	0 00	0 00	33 87	0 00
15 Mar 02	SER 1999-C1 CL A1 6 41 DUE 06-15-2031 BEO CUSIP 501773CR4								
	05 Feb 02	746 08	746 08	-779 95	-33 87	0 00	0 00	-33 87	0 00
22 Apr 02	CMO LB-UBS COML MTG TR 2001-C3	-611 76	611 78	-620 83	-9 05	0 00	0 00	-9 05	0 00
22 Apr 02	MTG PASSTHRU CTF CL A-1 6 058 12-15-10BEO CUSIP 52108HFK5								
	11 Dec 01	-611 76	611 78	620 83	9 05	0 00	0 00	-9 05	0 00
15 Feb 02	CMO LB-UBS COML MTG TR 2001-C3	-325 29	325 29	-330 26	-4 97	0 00	0 00	-4 97	0 00
15 Feb 02	MTG PASSTHRU CTF CL A-1 6 058 12-15-10BEO CUSIP 52108HFK5								
	11 Dec 01	-325 29	325 29	-330 26	-4 97	0 00	0 00	-4 97	0 00
17 Jan 02	CMO LB-UBS COML MTG TR 2001-C3	-323 23	323 23	-328 17	-4 94	0 00	0 00	-4 94	0 00
17 Jan 02	MTG PASSTHRU CTF CL A-1 6 058 12-15-10BEO CUSIP 52108HFK5								
	11 Dec 01	323 23	323 23	-328 17	-4 94	0 00	0 00	-4 94	0 00
17 May 02	CMO LB-UBS COML MTG TR SER	1 639 83	1,639 83	-1 647 98	-8 15	0 00	0 00	8 15	0 00
17 May 02	2002-C CL A1 5 401 DUE 01-01-2012 BEO CUSIP 52108HJE5								
	22 Mar 02	-1 639 83	1 639 83	-1 647 98	8 15	0 00	0 00	8 15	0 00
17 Jun 02	CMO LB-UBS COML MTG TR SER	-1 302 74	1 302 74	-1 309 22	-6 48	0 00	0 00	-6 48	0 00
17 Jun 02	2002-C CL A1 5 401 DUE 01-01 2012 BEO CUSIP 52108HJE5								
	22 Mar 02	-1 302 74	1,302 74	-1 309 22	-6 48	0 00	0 00	-6 48	0 00

# Manager Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Commercial mortgage-backed</b>									
<b>United States</b>									
17 Apr 02	CMO LB-UBS COML MTG TR SER	-1 284 67	1 284 67	-1 291 06	-6 39	0 00	0 00	-6 39	0 00
17 Apr 02	2002-C CL A1 5 401 DUE 01-01-2012 BEO CUSIP 52108HJE5								
	22 Mar 02	1 284 67	1 284 67	-1 291 06	-6 39	0 00	0 00	-6 39	0 00
15 May 02	CMO MSDW CAP I TR SER 2001-PPM	-930 89	930 89	-910 72	20 17	0 00	0 00	20 17	0 00
15 May 02	CL A2 6 4DUE 02-15-2031 BEO CUSIP 61746WES5								
	18 Jan 02	-930 89	930 89	-910 72	20 17	0 00	0 00	20 17	0 00
17 Jun 02	CMO MSDW CAP I TR SER 2001-PPM	-936 42	936 42	-984 85	-48 43	0 00	0 00	-48 43	0 00
17 Jun 02	CL A2 6 4DUE 02 15-2031 BEO CUSIP 61746WES5								
	18 Jan 02	-936 42	936 42	-984 85	-48 43	0 00	0 00	-48 43	0 00
Apr 02	CMO MSDW CAP I TR SER 2001 PPM	923 74	923 74	-903 72	20 02	0 00	0 00	20 02	0 00
Apr 02	CL A2 6 4DUE 02-15-2031 BEO CUSIP 61746WES5								
	18 Jan 02	-923 74	923 74	-903 72	20 02	0 00	0 00	20 02	0 00
15 Mar 02	CMO MSDW CAP I TR SER 2001-PPM	-915 76	915 76	-895 91	19 85	0 00	0 00	19 85	0 00
15 Mar 02	CL A2 6 4DUE 02-15-2031 BEO CUSIP 61746WES5								
	18 Jan 02	-915 76	915 76	-895 91	19 85	0 00	0 00	19 85	0 00
15 Feb 02	CMO MSDW CAP I TR SER 2001-PPM	-911 56	911 56	-891 80	19 76	0 00	0 00	19 76	0 00
15 Feb 02	CL A2 6 4DUE 02 15-2031 BEO CUSIP 61746WES5								
	18 Jan 02	911 56	911 56	-891 80	19 76	0 00	0 00	19 76	0 00

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Account number 2500351

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Commercial mortgage-backed</b>									
<b>Total United States</b>			267,098 67	-268,484 48	-384 85	-1,000 96	0 00	-384 85	-1,000 96
<b>Corporate bonds</b>									
<b>United States</b>									
05 Oct 01	GUANGDONG ASSETS MGMT LTD	-2,241 06	2,241 06	-1 745 34	0 00	495 72	0 00	0 00	495 72
05 Oct 01	GTD NT 144A 5 DUE 01-01-2005 BEO CUSIP 40065PAA0								
	08 Jun 00	2 241 06	2 241 06	-1 745 34	0 00	495 72	0 00	0 00	495 72
30 Jul 01	GUANGDONG ASSETS MGMT LTD	-747 02	747 02	577 25	0 00	169 77	0 00	0 00	169 77
30 Jul 01	GTD NT 144A 5 DUE 01-01-2005 BEO CUSIP 40065PAA0								
	08 Jun 00	-747 02	747 02	-577 25	0 00	169 77	0 00	0 00	169 77
18 Sep 01	GUANGDONG ASSETS MGMT LTD	-1 494 04	1 494 04	-1,154 68	0 00	339 36	0 00	0 00	339 36
18 Sep 01	GTD NT 144A 5 DUE 01-01-2005 BEO CUSIP 40065PAA0								
	08 Jun 00	1 494 04	1 494 04	-1,154 68	0 00	339 36	0 00	0 00	339 36
15 Aug 01	GUANGDONG ASSETS MGMT LTD	-2,241 06	2,241 06	-1 729 08	0 00	511 98	0 00	0 00	511 98
15 Aug 01	GTD NT 144A 5 DUE 01-01-2005 BEO CUSIP 40065PAA0								
	08 Jun 00	-2 241 06	2 241 06	1,729 08	0 00	511 98	0 00	0 00	511 98
20 Jul 01	GUANGDONG ASSETS MGMT LTD	-1 494 04	1 494 04	-1 154 50	0 00	339 54	0 00	0 00	339 54
20 Jul 01	GTD NT 144A 5 DUE 01-01-2005 BEO CUSIP 40065PAA0								
	08 Jun 00	-1 494 04	1 494 04	-1 154 50	0 00	339 54	0 00	0 00	339 54

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term
----- Realized gain/loss -----									
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Corporate bonds</b>									
<b>United States</b>									
26 Feb 02	PVTPL GUANDONG ALLIANCE 8 DUE	-15 913 64	2 040 16	0 00	2 040 16	0 00	0 00	2 040 16	0 00
26 Feb 02	12-22-2005BEO CUSIP 0603844U5								
	25 Feb 02	-15 913 64	2 040 16	0 00	2 040 16	0 00	0 00	2 040 16	0 00
26 Feb 02	PVTPL GUANDONG ALLIANCE 8 DUE	-3,759 13	481 93	0 00	481 93	0 00	0 00	481 93	0 00
26 Feb 02	12-22-2005BEO CUSIP 0603844U5								
	25 Feb 02	-3,759 13	481 93	0 00	481 93	0 00	0 00	481 93	0 00
26 Feb 02	PVTPL GUANDONG ALLIANCE 8 DUE	-5 012 16	642 57	0 00	642 57	0 00	0 00	642 57	0 00
26 Feb 02	12-22-2005BEO CUSIP 0603844U5								
	25 Feb 02	-5 012 16	642 57	0 00	642 57	0 00	0 00	642 57	0 00
26 Feb 02	PVTPL GUANDONG ALLIANCE 8 DUE	31,326 04	4 016 05	0 00	4 016 05	0 00	0 00	4,016 05	0 00
26 Feb 02	12-22-2005BEO CUSIP 0603844U5								
	25 Feb 02	-31 326 04	4 016 05	0 00	4 016 05	0 00	0 00	4 016 05	0 00
26 Feb 02	PVTPL GUANDONG ALLIANCE 8 DUE	-9 147 20	1,172 69	0 00	1 172 69	0 00	0 00	1,172 69	0 00
26 Feb 02	12 22-2005BEO CUSIP 0603844U5								
	25 Feb 02	-9 147 20	1 172 69	0 00	1 172 69	0 00	0 00	1 172 69	0 00
26 Feb 02	PVTPL GUANDONG ALLIANCE 8 DUE	31,325 91	4 013 57	0 00	4 013 57	0 00	0 00	4 013 57	0 00
26 Feb 02	12-22 2005BEO CUSIP 0603844U5								
	25 Feb 02	-31 325 91	4,013 57	0 00	4 013 57	0 00	0 00	4,013 57	0 00
<b>Total United States</b>			<b>20,584 19</b>	<b>-6,360 85</b>	<b>12,366 97</b>	<b>1,856 37</b>	<b>0 00</b>	<b>12,366 97</b>	<b>1,856 37</b>

## Government bonds

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Principal Paydowns</b>									
<b>Fixed income</b>									
<b>Government bonds</b>									
<b>Brazil</b>									
16 Apr 02	REP OF BRAZIL ADJ RT 04-15-2009	-4 999 99	4,999 99	-4,224 99	775 00	0 00	0 00	775 00	0 00
16 Apr 02	REGISIN #XS0049978165 CUSIP P18166AJ0								
	08 Mar 02	-4 999 99	4,999 99	-4 224 99	775 00	0 00	0 00	775 00	0 00
<b>Total Brazil</b>			<b>4,999 99</b>	<b>-4,224 99</b>	<b>775 00</b>	<b>0 00</b>	<b>0 00</b>	<b>775 00</b>	<b>0 00</b>
<b>Peru</b>									
07 Mar 02	PERU 4 STEP-UP NTS DUE	-710 00	710 00	542 87	167 13	0 00	0 00	167 13	0 00
07 Mar 02	03-07-2017 REG CUSIP P7794GAG7								
	29 Nov 01	-710 00	710 00	-542 87	167 13	0 00	0 00	167 13	0 00
<b>Total Peru</b>			<b>710 00</b>	<b>-542 87</b>	<b>167 13</b>	<b>0 00</b>	<b>0 00</b>	<b>167 13</b>	<b>0 00</b>
<b>Poland</b>									
01 May 02	##REP OF POLAND 6 DUE 10-27-2014	-1 750 00	1 750 00	1 739 50	10 50	0 00	0 00	10 50	0 00
01 May 02	REG DO NOT USE SEE SEC #3128685 CUSIP 046681813								
	19 Dec 01	-1 750 00	1 750 00	-1 739 50	10 50	0 00	0 00	10 50	0 00
<b>Total Poland</b>			<b>1,750 00</b>	<b>-1,739 50</b>	<b>10 50</b>	<b>0 00</b>	<b>0 00</b>	<b>10 50</b>	<b>0 00</b>
<b>Ukraine</b>									
19 Mar 02	UKRAINE(REP OF) 11% BDS	-7 500 00	7 500 00	-7,462 50	37 50	0 00	0 00	37 50	0 00
19 Mar 02	15/3/2007 USD REGS' CUSIP X9292ZAP9								
	24 Jan 02	-7,500 00	7 500 00	-7,462 50	37 50	0 00	0 00	37 50	0 00
<b>Total Ukraine</b>			<b>7,500 00</b>	<b>-7,462 50</b>	<b>37 50</b>	<b>0 00</b>	<b>0 00</b>	<b>37 50</b>	<b>0 00</b>

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
16 Jul 01	FHLMC GOLD C43700 7 10-01-2030	-570 41	570 41	557 04	13 37	0 00	0 00	13 37	0 00
16 Jul 01	CUSIP 31298CDD8								
	27 Sep 00	-570 41	570 41	-557 04	13 37	0 00	0 00	13 37	0 00
15 Aug 01	FHLMC GOLD C43700 7 10-01-2030	-546 32	546 32	-533 52	12 80	0 00	0 00	12 80	0 00
15 Aug 01	CUSIP 31298CDD8								
	27 Sep 00	-546 32	546 32	-533 52	12 80	0 00	0 00	12 80	0 00
17 Sep 01	FHLMC GOLD C43700 7 10-01-2030	-558 01	558 01	-544 94	13 07	0 00	0 00	13 07	0 00
17 Sep 01	CUSIP 31298CDD8								
	27 Sep 00	-558 01	558 01	-544 94	13 07	0 00	0 00	13 07	0 00
25 Oct 01	FNMA BD POOL # 600754 6 DUE	-1 059 93	1 059 93	-1 036 99	22 94	0 00	0 00	22 94	0 00
25 Oct 01	08-01-2031 REG CUSIP 31388CMB3								
	08 Aug 01	-1 059 93	1,059 93	1 036 99	22 94	0 00	0 00	22 94	0 00
25 Sep 01	FNMA BD POOL # 600754 6 DUE	-108 62	108 62	106 27	2 35	0 00	0 00	2 35	0 00
25 Sep 01	08-01-2031 REG CUSIP 31388CMB3								
	08 Aug 01	-108 62	108 62	-106 27	2 35	0 00	0 00	2 35	0 00
25 Oct 01	FNMA BD POOL # 600758 6 DUE	-355 88	355 88	-348 18	7 70	0 00	0 00	7 70	0 00
25 Oct 01	08-01-2031 REG CUSIP 31388CMF4								
	08 Aug 01	-355 88	355 88	-348 18	7 70	0 00	0 00	7 70	0 00
25 Sep 01	FNMA BD POOL # 600758 6 DUE	397 52	397 52	-388 92	8 60	0 00	0 00	8 60	0 00
25 Sep 01	08-01-2031 REG CUSIP 31388CMF4								



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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
	08 Aug 01	-397 52	397 52	-388 92	8 60	0 00	0 00	8 60	0 00
25 Sep 01	FNMA POOL # 253884 6 5 DUE	-15 030 52	15 030 52	-15 171 43	-140 91	0 00	0 00	-140 91	0 00
25 Sep 01	08-01-2016 REG CUSIP 31371J6V1								
	15 Jun 01	-15 030 52	15 030 52	-15 171 43	-140 91	0 00	0 00	-140 91	0 00
27 Aug 01	FNMA POOL # 253884 6 5 DUE	9,692 29	9,692 29	-9 783 16	90 87	0 00	0 00	-90 87	0 00
27 Aug 01	08-01-2016 REG CUSIP 31371J6V1								
	15 Jun 01	9,692 29	9,692 29	-9 783 16	-90 87	0 00	0 00	-90 87	0 00
27 Aug 01	FNMA POOL # 323348 8 5 DUE	-12,593 14	12 593 14	-13 096 87	0 00	-503 73	0 00	0 00	-503 73
27 Aug 01	06-01 2012 REG CUSIP 31374TEV7								
	12 Nov 98	-12,593 14	12 593 14	-13 096 87	0 00	503 73	0 00	0 00	-503 73
25 Sep 01	FNMA POOL # 323348 8 5 DUE	-10 033 43	10 033 43	-10,434 77	0 00	-401 34	0 00	0 00	-401 34
25 Sep 01	06-01-2012 REG CUSIP 31374TEV7								
	12 Nov 98	-10 033 43	10 033 43	-10 434 77	0 00	-401 34	0 00	0 00	-401 34
25 Jul 01	FNMA POOL # 323348 8 5 DUE	-21 184 88	21 184 88	22,032 27	0 00	-847 39	0 00	0 00	-847 39
25 Jul 01	06-01-2012 REG CUSIP 31374TEV7								
	12 Nov 98	-21,184 88	21 184 88	-22 032 27	0 00	847 39	0 00	0 00	-847 39
25 Sep 01	FNMA POOL # 535533 8 DUE	-50 959 33	50 959 33	52 686 64	1 727 31	0 00	0 00	-1 727 31	0 00
25 Sep 01	10-01-2030 REG CUSIP 31384V4S8								
	24 May 01	-50 959 33	50 959 33	-52 686 64	-1 727 31	0 00	0 00	1 727 31	0 00
25 Jul 01	FNMA POOL # 535533 8 DUE	-54 632 21	54 632 21	56 484 58	-1 852 37	0 00	0 00	-1 852 37	0 00
25 Jul 01	10-01-2030 REG CUSIP 31384V4S8								

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Government mortgage backed securities</b>									
<b>United States</b>									
	24 May 01	-54 632 21	54 632 21	56 484 58	-1 852 37	0 00	0 00	-1 852 37	0 00
27 Aug 01	FNMA POOL # 535533 8 DUE	-49 519 96	49 519 96	51 199 04	-1 679 08	0 00	0 00	-1 679 08	0 00
27 Aug 01	10-01-2030 REG CUSIP 31384V4S8								
	24 May 01	-49 519 96	49,519 96	51 199 04	-1 679 08	0 00	0 00	-1 679 08	0 00
25 Jul 01	FNMA POOL # 563869 8 DUE	-8 637 75	8,637 75	-8 882 04	244 29	0 00	0 00	-244 29	0 00
25 Jul 01	01-01-2031 REG CUSIP 31386HMS7								
	01 Mar 01	-8 637 75	8 637 75	-8 882 04	-244 29	0 00	0 00	-244 29	0 00
25 Sep 01	FNMA POOL # 563869 8 DUE	-8,033 36	8 033 36	-8 260 55	-227 19	0 00	0 00	-227 19	0 00
25 Sep 01	01-01-2031 REG CUSIP 31386HMS7								
	01 Mar 01	-8,033 36	8,033 36	-8 260 55	-227 19	0 00	0 00	-227 19	0 00
27 Aug 01	FNMA POOL # 563869 8 DUE	-5 946 23	5 946 23	-6 114 40	-168 17	0 00	0 00	-168 17	0 00
27 Aug 01	01-01-2031 REG CUSIP 31386HMS7								
	01 Mar 01	-5 946 23	5 946 23	-6,114 40	168 17	0 00	0 00	168 17	0 00
25 Sep 01	FNMA POOL # 581952 6 DUE	-898 68	898 68	-879 23	19 45	0 00	0 00	19 45	0 00
25 Sep 01	07-01-2031 REG CUSIP 31387EQD2								
	08 Aug 01	-898 68	898 68	879 23	19 45	0 00	0 00	19 45	0 00
25 Oct 01	FNMA POOL # 581952 6 DUE	-703 16	703 16	-687 94	15 22	0 00	0 00	15 22	0 00
25 Oct 01	07-01-2031 REG CUSIP 31387EQD2								
	08 Aug 01	-703 16	703 16	-687 94	15 22	0 00	0 00	15 22	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<b>Principal Payouts</b>										
<b>Fixed income</b>										
<b>Government mortgage backed securities</b>										
<b>United States</b>										
27 Aug 01	FNMA POOL # 598249 6 5 DUE	-2 370 28	2,370 28	-2 392 50	-22 22	0 00	0 00	22 22	0 00	
27 Aug 01	07 01-2016 REG CUSIP 31387YTE3									
	15 Jun 01	2 370 28	2 370 28	-2 392 50	22 22	0 00	0 00	-22 22	0 00	
25 Sep 01	FNMA POOL # 598249 6 5 DUE	-3 311 89	3 311 89	-3 342 94	-31 05	0 00	0 00	-31 05	0 00	
25 Sep 01	07-01 2016 REG CUSIP 31387YTE3									
	15 Jun 01	-3 311 89	3,311 89	-3 342 94	-31 05	0 00	0 00	31 05	0 00	
26 Oct 01	RESOLUTION TR CORP MTG SECS	-1 438 88	1,438 88	-1 315 39	0 00	123 49	0 00	0 00	123 49	
26 Oct 01	INC SER 94-C2 CL G 8% COML PASS THRU CTF 4 25-25 CUSIP 76116NWX1									
	17 Oct 96	1 438 88	1 438 88	-1 315 39	0 00	123 49	0 00	0 00	123 49	
28 Aug 01	RESOLUTION TR CORP MTG SECS	1 492 55	1 492 55	-1 364 46	0 00	128 09	0 00	0 00	128 09	
28 Aug 01	INC SER 94-C2 CL G 8% COML PASS THRU CTF 4-25-25 CUSIP 76116NWX1									
	17 Oct 96	1 492 55	1 492 55	1 364 46	0 00	128 09	0 00	0 00	128 09	
26 Jul 01	RESOLUTION TR CORP MTG SECS	1 520 83	1 520 83	1 390 31	0 00	130 52	0 00	0 00	130 52	
26 Jul 01	INC SER 94-C2 CL G 8% COML PASS THRU CTF 4 25-25 CUSIP 76116NWX1									
	17 Oct 96	-1 520 83	1,520 83	-1 390 31	0 00	130 52	0 00	0 00	130 52	
29 Nov 01	RESOLUTION TR CORP MTG SECS	-1 387 86	1 387 86	-1 268 75	0 00	119 11	0 00	0 00	119 11	
29 Nov 01	INC SER 94-C2 CL G 8% COML PASS THRU CTF 4-25-25 CUSIP 76116NWX1									

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term

### Principal Paydowns

#### Fixed income

#### Government mortgage backed securities

##### United States

	17 Oct 96	-1 387 86	1 387 86	-1 268 75	0 00	119 11	0 00	0 00	119 11
08 Jan 02	RESOLUTION TR CORP MTG SECS INC SER 94-C2 CL G 8% COML PASS THRU CTF 4-25-25 CUSIP 76116NWG1	-1,394 04	1 394 04	1,274 40	0 00	119 64	0 00	0 00	119 64
08 Jan 02									
	17 Oct 96	-1 394 04	1 394 04	-1 274 40	0 00	119 64	0 00	0 00	119 64
27 Sep 01	RESOLUTION TR CORP MTG SECS INC SER 94-C2 CL G 8% COML PASS THRU CTF 4-25-25 CUSIP 76116NWG1	-1 457 83	1 457 83	-1 332 72	0 00	125 11	0 00	0 00	125 11
27 Sep 01									
	17 Oct 96	1 457 83	1 457 83	-1 332 72	0 00	125 11	0 00	0 00	125 11
<b>Total United States</b>			<b>265,835 79</b>	<b>-272,910 25</b>	<b>-6,067 96</b>	<b>-1,006 50</b>	<b>0 00</b>	<b>-6,067 96</b>	<b>-1,006 50</b>

#### Non-government backed c.m.o.s

##### United States

06 May 02	B STEARNS MTG SECS INC SER 1998-2 CL B 6 75 PASSTHRU CTF 4-30-30 BEO CUSIP 073914C27	-9,598 53	9 598 53	9,652 52	-53 99	0 00	0 00	-53 99	0 00
06 May 02									
	21 Feb 02	-9 598 53	9 598 53	-9,652 52	-53 99	0 00	0 00	-53 99	0 00
05 Jun 02	B STEARNS MTG SECS INC SER 1998-2 CL B 6 75 PASSTHRU CTF 4-30-30 BEO CUSIP 073914C27	-4 773 58	4 773 58	-4 800 43	-26 85	0 00	0 00	26 85	0 00
05 Jun 02									
	21 Feb 02	-4 773 58	4 773 58	-4 800 43	-26 85	0 00	0 00	-26 85	0 00

# Wülfel Mix Reports

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## ◆ Realized Gain/Loss Detail - Taxlots

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Account number 7600351

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Translation	Short Term	Long Term	Total	Realized gain/loss
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### Principal Paydowns

#### Fixed income

non-government backed c.m.o.s.

#### United States

02 Apr 02	B STEARNS MTG SECS INC SER 1998-2 CL B 6 75 PASSTRHU CTF	02 Apr 02	4-30-30 BEO CUSIP 073914C27	-7 054 83	7 054 83	-7 094 51		-39 68	0 00	0 00	-39 68	0 00	-39 68	0 00
21 Feb 02				-7 054 83	7 054 83	7 094 51		-39 68	0 00	0 00	-39 68	0 00	-39 68	0 00
18 Apr 02	CMO MORGAN STANLEY DEAN WITTER CAP I TR 4 57 EXP 07-18-06 FINAL 12-18-32 BEO CUSIP 61746WJG6	18 Apr 02		-3,180 01	3 180 01	3 187 20		-7 19	0 00	0 00	-7 19	0 00	-7 19	0 00
18 Apr 02	CMO MORGAN STANLEY DEAN WITTER CAP I TR 4 57 EXP 07-18-06 FINAL 12-18-32 BEO CUSIP 61746WJG6	18 Jan 02		-3 120 25	3 120 25	-3 127 31		-7 06	0 00	0 00	-7 06	0 00	-7 06	0 00
18 Mar 02	CMO MORGAN STANLEY DEAN WITTER CAP I TR 4 57 EXP 07-18-06 FINAL 12-18-32 BEO CUSIP 61746WJG6	17 Oct 01		3 207 44	3,207 44	3 214 70		-7 26	0 00	0 00	-7 26	0 00	-7 26	0 00
21 Nov 01	CMO MORGAN STANLEY DEAN WITTER CAP I TR 4 57 EXP 07-18-06 FINAL 12-18-32 BEO CUSIP 61746WJG6	17 Oct 01		-3,207 44	1 207 44	-3 214 70		7 26	0 00	0 00	7 26	0 00	-7 20	0 00
21 Nov 01	CMO MORGAN STANLEY DEAN WITTER CAP I TR 4 57 EXP 07-18-06 FINAL 12-18-32 BEO CUSIP 61746WJG6	17 Oct 01		-2,225 26	2 225 26	2 230 29		-5 03	0 00	0 00	-5 03	0 00	-5 03	0 00

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term
Realized gain/loss									
<i>Principal Paydowns</i>									
<b>Fixed income</b>									
<b>Non-government backed c.m.o.s</b>									
<b>United States</b>									
20 Dec 01	CMO MORGAN STANLEY DEAN	2 250 81	2 250 81	-2 255 90	-5 09	0 00	0 00	-5 09	0 00
20 Dec 01	WITTER CAP I TR 4 57 EXP 07-18-06 FINAL 12-18-32 BEO CUSIP 61746WJG6								
	17 Oct 01	-2 250 81	2 250 81	-2 255 90	-5 09	0 00	0 00	-5 09	0 00
20 May 02	CMO MORGAN STANLEY DEAN	-3 215 94	3,215 94	-3 223 21	-7 27	0 00	0 00	-7 27	0 00
20 May 02	WITTER CAP I TR 4 57 EXP 07-18-06 FINAL 12 18-32 BEO CUSIP 61746WJG6								
	17 Oct 01	-3 215 94	3 215 94	3,223 21	-7 27	0 00	0 00	-7 27	0 00
19 Feb 02	CMO MORGAN STANLEY DEAN	-3 139 94	3 139 94	3 147 04	-7 10	0 00	0 00	-7 10	0 00
19 Feb 02	WITTER CAP I TR 4 57 EXP 07-18-06 FINAL 12-18-32 BEO CUSIP 61746WJG6								
	17 Oct 01	-3 139 94	3 139 94	3 147 04	-7 10	0 00	0 00	7 10	0 00
18 Jun 02	CMO MORGAN STANLEY DEAN	-3 220 38	3 220 38	3 227 66	-7 28	0 00	0 00	-7 28	0 00
18 Jun 02	WITTER CAP I TR 4 57 EXP 07-18-06 FINAL 12-18-32 BEO CUSIP 61746WJG6								
	17 Oct 01	-3 220 38	3 220 38	3 227 66	7 28	0 00	0 00	7 28	0 00
<b>Total United States</b>			<b>44,986 97</b>	<b>-45,160 77</b>	<b>-173 80</b>	<b>0 00</b>	<b>0 00</b>	<b>-173 80</b>	<b>0 00</b>
<b>Total S/T translation gain/loss for fixed income</b>							<b>0 00</b>		
<b>Total L/T translation gain/loss for fixed income</b>							<b>0 00</b>		
<b>Total realized gains for fixed income</b>					<b>13,552 40</b>	<b>2,602 33</b>	<b>0 00</b>	<b>13,552 40</b>	<b>2,602 33</b>
<b>Total realized losses for fixed income</b>					<b>-6,821 91</b>	<b>-21,855 11</b>	<b>0 00</b>	<b>-6,821 91</b>	<b>-21,855 11</b>
<b>Total Fixed Income</b>			<b>967,941 17</b>	<b>-980,463 46</b>	<b>6,730 49</b>	<b>-19,252 78</b>	<b>0 00</b>	<b>6,730 49</b>	<b>-19,252 78</b>

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Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Total Principal Paydowns</b>			967,941 17	-980,463 46	6,730 49	-19,252 78	0 00	6,730 49	-19,252 78

## Expiration of Options

### Fixed income

#### Fixed income derivatives - options

##### United States

28 Mar 02	OTC UST NT 4 625% 5/06 100-198	-5 250 00	0 00	3 281 25	3 281 25	0 00	0 00	3 281 25	0 00
28 Mar 02	E-PUT OPTEXP 03/13/02 W/STRK PR @100 6171875**INC CUSIP 8889990B6								
28 Mar 02	OTC UST-NT 4 625% 5/06 103-078	-5 250 00	0 00	-4 429 69	-4 429 69	0 00	0 00	-4,429 69	0 00
28 Mar 02	E-CALL OPEXP 03/13/02 W/STRK PR @103 2421875 CUSIP 8889990B6								
13 Mar 02	OTC UST-NT 4 625% 5/06 105-278	-5,250 00	0 00	1 148 44	1,148 44	0 00	0 00	1 148 44	0 00
28 Mar 02	E-CALL OPEXP 03/13/02 W/STRK PR @105 8671875 CUSIP 8889990B6								
<b>Total United States</b>			<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>
<b>Total S/T translation gain/loss for fixed income</b>							<b>0 00</b>		
<b>Total L/T translation gain/loss for fixed income</b>							<b>0 00</b>		
<b>Total realized gains for fixed income</b>					<b>4,429 69</b>	<b>0 00</b>	<b>0 00</b>	<b>4,429 69</b>	<b>0 00</b>
<b>Total realized losses for fixed income</b>					<b>-4,429 69</b>	<b>0 00</b>	<b>0 00</b>	<b>-4,429 69</b>	<b>0 00</b>
<b>Total Fixed Income</b>			<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>
<b>Total Expiration of Options</b>			<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>

## Other Gain/Loss

### Equities

# Manager Mix Reports

30 Jun 01 - 30 Jun 02

Account number 2000351

\*SURDNA - STANDISH AYER -SL

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss			
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Other Gain/Loss</i>										
<b>Equities</b>										
<b>Convertible equity</b>										
<b>United States</b>										
12 Jun 02	EQTY OFFICE PPTYS TR PFD CONV	0 00	174 35	0 00	174 35	0 00	0 00	174 35	0 00	
12 Jun 02	SER B 5 25 CUSIP 294741509									
12 Jun 02	EQTY OFFICE PPTYS TR PFD CONV	0 00	1,131 48	0 00	1 131 48	0 00	0 00	1 131 48	0 00	
12 Jun 02	SER B 5 25 CUSIP 294741509									
12 Jun 02	EQTY OFFICE PPTYS TR PFD CONV	0 00	1 131 48	0 00	1,131 48	0 00	0 00	1,131 48	0 00	
12 Jun 02	SER B 5 25 CUSIP 294741509									
12 Jun 02	EQTY OFFICE PPTYS TR PFD CONV	0 00	174 35	0 00	174 35	0 00	0 00	174 35	0 00	
12 Jun 02	SER B 5 25 CUSIP 294741509									
<b>Total United States</b>			<b>2,611 66</b>	<b>0 00</b>	<b>2,611 66</b>	<b>0 00</b>	<b>0 00</b>	<b>2,611 66</b>	<b>0 00</b>	
<b>Total S/T translation gain/loss for equities</b>							<b>0 00</b>			
<b>Total L/T translation gain/loss for equities</b>							<b>0 00</b>			
<b>Total realized gains for equities</b>						<b>2,611 66</b>	<b>0 00</b>	<b>0 00</b>	<b>2,611 66</b>	<b>0 00</b>
<b>Total realized losses for equities</b>						<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>
<b>Total Equities</b>			<b>2,611 66</b>	<b>0 00</b>	<b>2,611 66</b>	<b>0 00</b>	<b>0 00</b>	<b>2,611 66</b>	<b>0 00</b>	
<b>Total Other Gain/Loss</b>			<b>2,611 66</b>	<b>0 00</b>	<b>2,611 66</b>	<b>0 00</b>	<b>0 00</b>	<b>2,611 66</b>	<b>0 00</b>	

## Capital Changes

Fixed income



# Manager Mix Reports

30 Jun 01 - 30 Jun 02

Account number 2600351

\*SURDNA - STANDISH AYER -SL

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss Translation	Total	
					Short Term	Long Term		Short Term	Long Term
<b>Capital Changes</b>									
<b>Fixed income</b>									
<b>Asset backed securities</b>									
<b>United States</b>									
26 Dec 01	FDIC REMIC TR SER 1994-C1 CL II-C	92 652 63	92,652 63	-98 009 11	0 00	-5 356 48	0 00	0 00	-5 356 48
26 Dec 01	COML MTG PASSTHRU 8 45 CTF DUE 09-25-2025 REG CUSIP 301936AG5								
15 Nov 95		-92 652 63	92 652 63	-98 009 11	0 00	-5 356 48	0 00	0 00	-5 356 48
<b>Total United States</b>			<b>92,652 63</b>	<b>-98,009 11</b>	<b>0 00</b>	<b>-5,356 48</b>	<b>0 00</b>	<b>0 00</b>	<b>-5,356 48</b>
<b>Corporate bonds</b>									
<b>United States</b>									
15 Jan 02	WEBB DEL CORP 9 75 DUE	-125 000 00	131,093 75	-131 562 50	-468 75	0 00	0 00	-468 75	0 00
15 Jan 02	01-15-2008/01 15-2003 REG CUSIP 947423AG4								
14 Aug 01		-125 000 00	131,093 75	-131 562 50	-468 75	0 00	0 00	-468 75	0 00
<b>Total United States</b>			<b>131,093 75</b>	<b>-131,562 50</b>	<b>-468 75</b>	<b>0 00</b>	<b>0 00</b>	<b>-468 75</b>	<b>0 00</b>
<b>Government mortgage backed securities</b>									
<b>United States</b>									
18 Mar 02	RESOLUTION TR CORP MTG SECS	-267,723 11	267 723 11	-244,746 90	0 00	22 976 21	0 00	0 00	22,976 21
18 Mar 02	INC SEP 94 C2 CL G 8% COML PASS THRU CTF 4-25-25 CUSIP 76116NWG1								
17 Oct 96		-267,723 11	267 723 11	244 746 90	0 00	22 976 21	0 00	0 00	22 976 21
<b>Total United States</b>			<b>267,723 11</b>	<b>-244,746 90</b>	<b>0 00</b>	<b>22,976 21</b>	<b>0 00</b>	<b>0 00</b>	<b>22,976 21</b>

# Manager Mix Reports

30 Jun 01 - 30 Jun 02

Account number 2600351

\*SURDNA - STANDISH AYER -SL

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## ◆ Realized Gain/Loss Detail - Taxlots

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
<i>Capital Changes</i>									
Total S/T translation gain/loss for fixed income							0 00		
Total L/T translation gain/loss for fixed income							0 00		
Total realized gains for fixed income					0 00	22,976 21	0 00	0 00	22,976 21
Total realized losses for fixed income					-468 75	-5,356 48	0 00	-468 75	-5,356 48
<b>Total Fixed Income</b>			491,469 49	-474,318 51	-468 75	17,619 73	0 00	-468 75	17,619 73
<b>Total Capital Changes</b>			491,469 49	-474,318 51	-468 75	17,619 73	0 00	-468 75	17,619 73
Total S/T translation gain/loss							0 00		
Total L/T translation gain/loss							0 00		
Total realized gains					4,331,293 62	5,004,066 95	0 00	4,331,293 62	5,004,066 95
Total realized losses					-5,649,015 65	-6,614,321 88	0 00	-5,649,015 65	-6,614,321 88
<b>Total realized gain/loss</b>			224,632,403 26	-227,572,855 50	-1,317,722 03	-1,610,254 93	0 00	-1,317,722 03	-1,610,254 93

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02211 ACCOUNT NO 26-10198  
 SS870 AAB

SRUDNA FOUNDATION  
 OCH-ZIFF OVERSEAS FUND, LTD

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CF OZ OVERSEAS FUND FOR SURDNA	SOLD 07-01-01 ACQUIRED 07-01-01	8,255 00	8,260 00	5 00-
CF OZ OVERSEAS FUND FOR SURDNA	SOLD 10-01-01 ACQUIRED 07-01-01	5,570.00	5,600 00	30.00-
CF OZ OVERSEAS FUND FOR SURDNA	SOLD 12-03-01 ACQUIRED 07-01-01	86,118 68	85,780 00	338 68
CF OZ OVERSEAS FUND FOR SURDNA	SOLD 01-02-02 ACQUIRED 07-01-01	3,161 07	3,130 00	31 07

SHORT TERM CAPITAL GAINS AND LOSSES

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02211 ACCOUNT NO 26-10198  
 SS870 AAB

SRUDNA FOUNDATION  
 OCH-ZIFF OVERSEAS FUND, LTD

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	CF OZ OVERSEAS FUND FOR SRUDNA		END OF SALES SCHEDULE	
					UNITS	7 98	UNITS	7 98
SOLD 03-02-02	ACQUIRED 07-01-01	9,651 66	9,500 00	151 66	9 50			
ACQUIRED 07-01-01								
SOLD 04-02-02	ACQUIRED 07-01-01	8,202 89	7,980 00	222 89	7 98			
ACQUIRED 07-01-01								
<b>SUB-TOTAL</b>					709 30			
<b>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</b>					120,250 00			
					120,959 30			
					120,250 00			
					709 30			

**The Northern Trust Company**  
50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02211 ACCOUNT NO 26-10198  
AAB

SS870

SRDNA FOUNDATION  
OCH-ZIFF OVERSEAS FUND, LTD

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
07-01-01 THROUGH 06-30-02

\*\*\* SUMMARY REPORT \*\*\*

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 709 30

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 709 30

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02211 ACCOUNT NO 26-69319  
 SS870 AAB

SURDNA FOUNDATION, INC -  
 MFS ASSET MANAGEMENT GROUP

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY ACQUIRED DATE SOLD/ SALES PROCEEDS COST BASIS GAIN/LOSS 28% RATE GAIN/LOSS

DESCRIPTION OF PROPERTY	ACQUIRED	DATE SOLD/ SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SYBASE INC COM	20%	3,303 83	3,303 83		
LEARNING TREE INTL INC COM	20%	3,349 84	3,349 84		
SYBASE INC COM	20%	124 73	124 73		
FINE HOST CORP COM	20%	8,946 24	8,946 24		
ADR DANKA BUSINESS SYS PLC SPONSORED	20%	21 96	21 96		
DYNAMEX INC COM	20%	21 55	21 55		
##CLASS ACTION PROCEEDS FROM COMMON STOCK FOR CLASS ACTION USE ONLY	20%	1,162 91	1,162 91		
<b>SUB-TOTAL</b>		16,931 06	16,931 06		0 00
<b>TOTAL LONG TERM CAPITAL GAIN/LOSS-</b>		16,931 06	16,931 06		0 00

END OF SALES SCHEDULE

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02211 ACCOUNT NO 26-69319  
 AAB -  
 SS870

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

SURDNA FOUNDATION, INC -  
 MFS ASSET MANAGEMENT GROUP

\*\*\* SUMMARY REPORT \*\*\*

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 16,931 06

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 16,931 06

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 16,931 06

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

SURDNA FOUNDATION - NEUBERGER &  
 BERMAN PENSION MANAGEMENT

02281 ACCOUNT NO 26-69329  
 AAB SSB70

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
<hr/>				
EGL INC COM	SOLD 07-02-01	1,534 70	2,450 00	915 30-
SHARES	ACQUIRED 12-29-00			
POWER INTEGRATIONS INC COM	SOLD 07-11-01	6,559 78	3,904 00	2,655 78
SHARES	ACQUIRED 10-17-00			
HCC INS HLDGS INC COM	SOLD 07-16-01	4,697 82	4,342 70	355 12
SHARES	ACQUIRED 08-18-00			
HCC INS HLDGS INC COM	SOLD 07-17-01	4,604 98	4,342 70	262 28
SHARES	ACQUIRED 08-18-00			
HCC INS HLDGS INC COM	SOLD 07-17-01	2,302 49	2,154 40	148.09
SHARES	ACQUIRED 08-21-00			
HCC INS HLDGS INC COM	SOLD 07-18-01	4,732.82	4,308 80	424 02
SHARES	ACQUIRED 08-21-00			



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SURDNA FOUNDATION - NEUBERGER &  
 BERMAN PENSION MANAGEMENT

02281 ACCOUNT NO 26-69329  
 SS870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	07-18-01 SOLD	4,732 82	4,309 10	423 72
SHARES	07-18-01 SOLD	9,465 64	8,617 20	848 44
LEARN CORP COM STK PAR \$0 01	07-18-01 SOLD	300 00	300 00	
SHARES	07-18-01 SOLD	11,908 37	6,022 41	5,885 96
SHARES	07-18-01 SOLD	3,969 45	2,071 88	1,897 57
SHARES	07-18-01 SOLD	3,969 46	2,045 80	1,923 66
HCC INS HLDS INC COM	07-19-01 SOLD	100 00	100 00	
SHARES	07-19-01 SOLD	2,390 16	2,154 30	235 86
SHARES	07-19-01 SOLD	2,390 16	2,118 81	271 35
LEARN CORP COM STK PAR \$0 01	07-19-01 SOLD	300 00	300 00	
SHARES	07-19-01 SOLD	11,963 81	6,137 40	5,826 41

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SURDNA FOUNDATION - NEUBERGER &  
 BERMAN PENSION MANAGEMENT

02281 ACCOUNT NO 26-69329  
 SS870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 07-19-01 ACQUIRED 10-11-00	3,987.93	2,121.79	1,866.19
LEAR CORP COM STK PAR \$0.01	SOLD 07-20-01 ACQUIRED 10-11-00	11,891.27	6,365.22	5,526.05
SHARES	SOLD 07-20-01 ACQUIRED 10-13-00	3,963.76	2,054.23	1,909.53
POWER INTEGRATIONS INC COM	SOLD 07-20-01 ACQUIRED 10-17-00	11,441.74	5,856.00	5,585.74
SHARES	SOLD 07-20-01 ACQUIRED 10-18-00	7,627.82	4,486.68	3,141.14
POWER INTEGRATIONS INC COM	SOLD 07-25-01 ACQUIRED 10-19-00	3,884.51	2,410.72	1,473.79
SHARES	SOLD 07-25-01 ACQUIRED 10-20-00	3,884.51	2,472.92	1,411.59
SHARES	SOLD 07-25-01 ACQUIRED 10-20-00	1,942.26	1,250.00	692.26

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SURDNA FOUNDATION - NEUBERGER &  
 BERMAN PENSION MANAGEMENT

02281 ACCOUNT NO 26-69329  
 55870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 07-25-01 ACQUIRED 10-23-00	1,942 25	1,268 75	673 50
SHARES	SOLD 07-25-01 ACQUIRED 10-24-00	1,942 26	1,175 00	767.26
SHARES	SOLD 07-25-01 ACQUIRED 10-25-00	3,884.51	2,129 18	1,755 33
SHARES	SOLD 07-25-01 ACQUIRED 10-26-00	3,884 51	2,100.00	1,784 51
SHARES	SOLD 07-25-01 ACQUIRED 10-30-00	1,942 25	1,200 57	741 68
SHARES	SOLD 07-25-01 ACQUIRED 10-31-00	1,942 26	1,288.75	653 51
SHARES	SOLD 07-25-01 ACQUIRED 11-02-00	5,826.76	4,171 89	1,654 87
SHARES	SOLD 07-25-01 ACQUIRED 11-14-00	1,942 26	1,531 25	411 01
SHARES	SOLD 07-25-01 ACQUIRED 11-16-00	1,942 25	1,550.00	392 25
SHARES	SOLD 07-25-01 ACQUIRED 12-22-00	1,942 26	1,957 81	984 45

**The Northern Trust Company**  
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SURDNA FOUNDATION - NEUBERGER &  
 BERMAN PENSION MANAGEMENT

02281 ACCOUNT NO 26-69329  
 SS870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	07-25-01 SOLD	1,942.25	969.71	972.54
SHARES	12-26-00 ACQUIRED			
SHARES	07-25-01 SOLD	7,769.02	4,291.08	3,477.94
SHARES	12-28-00 ACQUIRED			
SHARES	07-25-01 SOLD	3,884.51	2,353.00	1,531.51
SHARES	12-29-00 ACQUIRED			
SHARES	07-25-01 SOLD	5,826.77	3,228.57	2,598.20
SHARES	07-25-01 ACQUIRED			
POWER INTEGRATIONS INC COM				
SHARES	07-26-01 SOLD	1,978.70	1,073.05	905.65
SHARES	01-03-01 ACQUIRED			
SHARES	07-26-01 SOLD	1,978.71	1,191.67	787.04
SHARES	01-05-01 ACQUIRED			
SHARES	07-26-01 SOLD	1,978.70	1,160.71	817.99
SHARES	01-08-01 ACQUIRED			
HCC INS HLDS INC COM				
SHARES	08-03-01 SOLD	2,332.12	2,118.81	213.31
SHARES	08-24-00 ACQUIRED			
SHARES	08-03-01 SOLD	2,332.12	2,115.14	216.98
SHARES	08-03-01 ACQUIRED			
LEAR CORP COM STK PAR #0 01				
SHARES	08-03-01 SOLD	2,332.12		
SHARES	09-01-00 ACQUIRED			

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02281 ACCOUNT NO 26-69329  
 SS870 AAB  
 SURDNA FOUNDATION - NEUBERGER &  
 BERMAN PENSION MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 08-03-01 ACQUIRED 10-24-00	7,989 73	4,327 56	3,662 17
LEAR CORP COM STK PAR \$0.01				
SHARES	SOLD 08-03-01 ACQUIRED 10-20-00	3,956 10	2,080 00	1,876 10
LEAR CORP COM STK PAR \$0.01				
SHARES	SOLD 08-06-01 ACQUIRED 11-14-00	4,045 61	2,267 50	1,778 11
LEAR CORP COM STK PAR \$0.01				
SHARES	SOLD 08-07-01 ACQUIRED 11-14-00	4,104 69	2,267 50	1,837 19
LEAR CORP COM STK PAR \$0.01				
SHARES	SOLD 08-08-01 ACQUIRED 11-14-00	8,239 72	4,535 00	3,704 72
LEAR CORP COM STK PAR \$0.01				
SHARES	SOLD 08-09-01 ACQUIRED 11-17-00	12,208 51	6,824.01	5,384 50
LEAR CORP COM STK PAR \$0.01				
SHARES	SOLD 08-09-01 ACQUIRED 11-21-00	12,208 51	6,698 34	5,510 17
LEAR CORP COM STK PAR \$0.01				

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02281 ACCOUNT NO 26-69329 SURDNA FOUNDATION - NEUBERGER & BERMAN PENSION MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	08-15-01 SOLD	4,143 14	2,232.78	1,910 36
NEW YORK CMNTY BANCORP INC COM	08-17-01 SOLD	4,644.78	1,762 50	2,882 28
SHARES	08-17-01 SOLD	19,173.68	10,087.50	9,086 18
UCBH HLDGS INC COM	08-20-01 SOLD	3,192 39	1,681 25	1,511 14
SHARES	08-23-01 SOLD	2,266 90	1,168 75	1,098 15
POWER INTEGRATIONS INC COM	08-23-01 SOLD	2,266 90	1,179 34	1,087 56
SHARES	08-24-01 SOLD	2,235 25	1,179 34	1,055 91
LEAR CORP COM STK PAR #0 01	01-10-01 ACQUIRED			

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SURDNA FOUNDATION - NEUBERGER &  
 BERMAN PENSION MANAGEMENT

02281 ACCOUNT NO 26-69329  
 AAB  
 SSB70

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
LEAR CORP COM STK PAR #0 01				
SHARES	SOLD 10-26-01	6,569.28	4,465.56	2,103.72
SHARES	ACQUIRED 11-21-00			1,090.79
LEAR CORP COM STK PAR #0 01				
SHARES	SOLD 10-30-01	6,169.95	4,561.38	1,608.57
SHARES	ACQUIRED 11-27-00			
LEAR CORP COM STK PAR #0 01				
SHARES	SOLD 10-31-01	3,092.74	2,280.69	812.05
SHARES	ACQUIRED 11-27-00			
LEAR CORP COM STK PAR #0 01				
SHARES	SOLD 10-31-01	3,092.73	2,186.34	906.39
SHARES	ACQUIRED 11-29-00			
LEAR CORP COM STK PAR #0 01				
SHARES	SOLD 11-01-01	9,292.85	6,559.02	2,733.83
SHARES	ACQUIRED 11-29-00			
LEAR CORP COM STK PAR #0 01				
SHARES	SOLD 11-01-01	3,097.61	2,180.00	917.61
SHARES	ACQUIRED 11-30-00			

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

02281 ACCOUNT NO 26-69329

AAB

SS870

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 11-02-01	3,160.99	2,180.00	980.99
SHARES	ACQUIRED 11-30-00			
SHARES	SOLD 11-02-01	3,160.99	2,205.00	955.99
SHARES	ACQUIRED 12-04-00			
SHARES	SOLD 11-02-01	3,161.00	2,180.00	981.00
SHARES	ACQUIRED 12-06-00			
SHARES	SOLD 11-02-01	3,160.99	2,472.58	688.41
SHARES	ACQUIRED 12-28-00			
MICHAELS STORES INC COM				
SHARES	SOLD 11-05-01	5,219.82	2,579.04	2,640.78
SHARES	ACQUIRED 12-01-00			
MICHAELS STORES INC COM				
SHARES	SOLD 11-06-01	15,691.72	7,478.73	8,212.99
SHARES	ACQUIRED 12-04-00			
HILB ROGAL & HAMILTON CO COM				
SHARES	SOLD 11-12-01	5,863.90	3,623.75	2,240.15
SHARES	ACQUIRED 01-16-01			



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02281 ACCOUNT NO 26-69329  
 SSS870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
HILB ROGAL & HAMILTON CO COM SHARES: 300 00	SOLD 11-15-01 ACQUIRED 01-16-01	17,650 88	10,871 25	6,769 63
HILB ROGAL & HAMILTON CO COM SHARES: 200 00	SOLD 11-14-01 ACQUIRED 01-16-01	11,818.44	7,247.50	4,570 94
HILB ROGAL & HAMILTON CO COM SHARES 100 00	SOLD 11-15-01 ACQUIRED 01-16-01	5,846 12	3,623 75	2,222.37
HILB ROGAL & HAMILTON CO COM SHARES: 200 00	SOLD 11-16-01 ACQUIRED 01-16-01	11,582.13	7,247 50	4,334 63
HILB ROGAL & HAMILTON CO COM SHARES: 100 00	SOLD 11-26-01 ACQUIRED 01-16-01	6,171 87	3,623 75	2,548 12
HILB ROGAL & HAMILTON CO COM SHARES 100 00	SOLD 11-27-01 ACQUIRED 01-16-01	6,187 31	3,623 75	2,563 56

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, HILB ROGAL & HAMILTON CO COM	11-28-01 SOLD 01-16-01 ACQUIRED	6,070 54	3,623 75	2,446.79
SHARES, HILB ROGAL & HAMILTON CO COM	11-29-01 SOLD 01-16-01 ACQUIRED	6,080 37	3,623 75	2,456 62
SHARES, UCBH HLDGS INC COM	01-14-02 SOLD 03-22-01 ACQUIRED	5,983 91	4,455 00	1,528 91
SHARES, WHOLE FOODS MKT INC COM	01-16-02 SOLD 02-14-01 ACQUIRED	3,966 61	2,382 51	1,584.10
SHARES, HILB ROGAL & HAMILTON CO COM	02-07-02 SOLD 02-07-01 ACQUIRED	11,293 18	5,359 75	5,933 43
SHARES, UCBH HLDGS INC COM	02-26-02 SOLD 03-22-01 ACQUIRED	3,353 44	2,227 50	1,125 94

#REGORG DAL-TILE INC CASH & STK MGR TO  
 MOHAWK IND INC 2581839 EFF 3/21/02

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 3,000 00	SOLD 03-22-02 ACQUIRED 05-16-01	76,143 54	41,250.00	34,893 54
SHARES 700 00	SOLD 03-22-02 ACQUIRED 05-17-01	17,766 83	10,097.71	7,669.12
SHARES 600 00	SOLD 03-22-02 ACQUIRED 09-18-01	15,228 71	8,847 78	6,380 93
SHARES 100 00	SOLD 03-22-02 ACQUIRED 09-20-01	2,538 11	1,265 14	1,272 97
SHARES 200 00	SOLD 03-22-02 ACQUIRED 09-21-01	5,076 24	2,360 32	2,715 92
SHARES 1,900 00	SOLD 03-22-02 ACQUIRED 11-20-01	48,224 24	41,097 95	7,126 29
SHARES 700 00	SOLD 03-22-02 ACQUIRED 11-26-01	17,766 83	15,183 77	2,583 06
MOHAWK INDS INC COMMON STOCK				
SHARES 0 36	SOLD 03-25-02 ACQUIRED 05-16-01	22 59	62 13	39 54-
COM CLARK/BARDES INC				
SHARES 200 00	SOLD 04-19-02 ACQUIRED 11-15-01	5,954 64	3,800 00	2,154 64
SUB-TOTAL				
TOTAL SHORT TERM CAPITAL GAIN/LOSS-				
		630,472 38	395,183.82	235,288 56
		630,472 38	395,183.82	235,288 56

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

28% RATE GAIN/LOSS COST BASIS PROCEEDS SALES DATE SOLD/ACQUIRED DESCRIPTION OF PROPERTY LONG TERM CAPITAL GAINS AND LOSSES

28% RATE	GAIN/LOSS	COST	BASIS	PROCEEDS	SALES	DATE SOLD/ACQUIRED	DESCRIPTION OF PROPERTY	LONG TERM CAPITAL GAINS AND LOSSES
0 00	2,564 85	1,800 00	4,364 85	9,564 85	100 00	SOLD 07-10-01 ACQUIRED 10-24-96	SHARES CACI INTL INC CL A	
0 00	5,115 88	3,600 00	8,715 88	8,715 88	200 00	SOLD 07-12-01 ACQUIRED 10-24-96	SHARES CACI INTL INC CL A	
0 00	2,669 43	1,800 00	4,469.43	4,469.43	100 00	SOLD 07-13-01 ACQUIRED 10-24-96	SHARES CACI INTL INC CL A	
0 00	2,703 40	1,800.00	4,503 40	4,503 40	100 00	SOLD 07-16-01 ACQUIRED 10-24-96	SHARES CACI INTL INC CL A	
0 00	6,764 44	6,823 34	13,587 78	13,587 78	200 00	SOLD 07-17-01 ACQUIRED 01-25-00	SHARES FAIR ISAAC & CO INC COM	
0 00	6,764 44	6,823 34	13,587 78	13,587 78	200 00	SOLD 07-17-01 ACQUIRED 01-25-00	SHARES FAIR ISAAC & CO INC COM	

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

28% RATE GAIN/LOSS

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
07-18-01 SOLD 01-25-00 ACQUIRED	3,331.00	1,705.83	1,625.17	0.00	SHARES 50.00
07-18-01 SOLD 01-27-00 ACQUIRED	9,993.01	4,875.12	5,117.89	0.00	SHARES 150.00
07-18-01 SOLD 01-28-00 ACQUIRED	9,993.02	4,868.44	5,124.58	0.00	SHARES 150.00
07-18-01 SOLD 02-03-00 ACQUIRED	3,331.00	1,590.02	1,740.98	0.00	SHARES 50.00
07-19-01 SOLD 10-24-96 ACQUIRED	4,398.68	1,800.00	2,598.68	0.00	SHARES 100.00 CACI INTL INC CL A FAIR ISAAC & CO INC COM
07-19-01 SOLD 02-03-00 ACQUIRED	6,523.26	3,180.04	3,343.22	0.00	SHARES 100.00 CACI INTL INC CL A
07-20-01 SOLD 10-24-96 ACQUIRED	4,317.89	1,800.00	2,517.89	0.00	SHARES 100.00 FAIR ISAAC & CO INC COM

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY      DATE SOLD/  
 ACQUIRED      SALES      PROCEEDS      COST      BASIS      GAIN/LOSS      28% RATE      GAIN/LOSS

SHARES	100 00	07-26-01	6,534 78	3,068 31	3,466 47	0 00	
ANNUITY AND LIFE RE HOLDINGS		ACQUIRED					
COM STOCK							

SHARES	400 00	08-03-01	14,817.18	7,971 92	6,845 26	0.00	
ANNUITY AND LIFE RE HOLDINGS		ACQUIRED					
COM STOCK							

SHARES	100 00	08-03-01	3,704 30	1,812 50	1,891 80	0 00	
ANNUITY AND LIFE RE HOLDINGS		ACQUIRED					
COM STOCK							

SHARES	200 00	08-13-01	7,179 76	3,625.00	3,554.76	0 00	
ANNUITY AND LIFE RE HOLDINGS		ACQUIRED					
COM STOCK							

SHARES	200 00	08-14-01	7,309 88	3,625 00	3,684.88	0 00	
ANNUITY AND LIFE RE HOLDINGS		ACQUIRED					
COM STOCK							

SHARES	200 00	08-14-01	7,309 87	3,645 84	3,664 03	0 00	
ANNUITY AND LIFE RE HOLDINGS		ACQUIRED					
COM STOCK							

SHARES	200 00	08-14-01	7,309 87	3,645 84	3,664 03	0 00	
ANNUITY AND LIFE RE HOLDINGS		ACQUIRED					
COM STOCK							

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SS870 ACCOUNT NO 26-69329  
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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES ANNUITY AND LIFE RE HOLDINGS COM STOCK	08-15-01 ACQUIRED 10-09-98	7,351 67	3,645 84	3,705 83	0 00
SHARES ANNUITY AND LIFE RE HOLDINGS COM STOCK	08-16-01 SOLD 10-09-98	3,693 55	1,822 92	1,870 63	0 00
SHARES ANNUITY AND LIFE RE HOLDINGS COM STOCK	08-16-01 SOLD 10-09-98	3,693 55	1,822 92	1,870 63	0 00
SHARES ANNUITY AND LIFE RE HOLDINGS COM STOCK	08-17-01 SOLD 12-11-98	7,379.19	4,850 00	2,529.19	0 00
SHARES ANNUITY AND LIFE RE HOLDINGS COM STOCK	08-20-01 SOLD 10-09-98	7,367 89	3,645 84	3,722 05	0 00

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02281 ACCOUNT NO 26-69329  
 AAB SSB70

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY DATE SOLD/ACQUIRED SALES PROCEEDS COST BASIS GAIN/LOSS 28% RATE

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE
SHARES	08-22-01 SOLD	3,555 02	1,862 50	1,692 52	0 00
ALLIANT TECHSYSTEMS INC COM	09-17-01 SOLD	4,001 55	1,422.48	2,579 07	0 00
SHARES	09-17-01 SOLD	450 00	13,003 98	23,009 93	0 00
SHARES	09-17-01 SOLD	50 00	1,422.48	2,579 07	0 00
ALLIANT TECHSYSTEMS INC COM	05-26-98 ACQUIRED				
SHARES	09-17-01 SOLD	36,013 91	13,003 98	23,009 93	0 00
SHARES	09-17-01 SOLD	450 00	13,003 98	23,009 93	0 00
AAR CORP COM	09-18-01 SOLD	6,733 15	9,041.00	2,307 85-	0.00
SHARES	09-18-01 SOLD	600.00	9,041.00	2,307 85-	0.00
ALLIANT TECHSYSTEMS INC COM	09-16-96 ACQUIRED				
SHARES	09-18-01 SOLD	15,340 98	5,689 90	9,651 08	0 00
SHARES	09-18-01 SOLD	200 00	5,689 90	9,651 08	0 00
CACI INTL INC CL A	05-26-98 ACQUIRED				
SHARES	09-18-01 SOLD	5,163 95	1,800 00	3,363 95	0 00
SHARES	09-18-01 SOLD	100 00	1,800 00	3,363 95	0 00
REGORG NEWPORT NEWS SHIPBUILDING IN C	10-24-96 ACQUIRED				

#REGORG NEWPORT NEWS SHIPBUILDING IN C  
 CASH & STK MERGER TO NORTHROP GRUMMAN  
 CORP 2666351 EFF 1/18/02



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02281 ACCOUNT NO 26-69329  
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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
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09-18-01 SOLD	13,199 76	5,071 70	8,128 06	0 00
08-07-98 ACQUIRED				
09-18-01 SOLD	6,599 88	2,379 02	4,220 86	0 00
09-01-98 ACQUIRED				
09-18-01 SOLD	32,999 39	14,054 95	18,944 44	0.00
09-18-01 SOLD	32,999 40	14,381 25	18,618.15	0 00
03-05-99 ACQUIRED				
09-18-01 SOLD	19,799 64	8,336 34	11,463 30	0 00
09-18-01 SOLD				
04-12-99 ACQUIRED				
AAR CORP COM				
09-19-01 SOLD	952 05	1,506 83	554 78-	0 00
09-19-01 ACQUIRED				
09-19-01 SOLD	2,856 14	4,556 00	1,699 86-	0 00
10-02-96 ACQUIRED				
ALLIANT TECHSYSTEMS INC COM				
09-19-01 SOLD	7,579 95	2,844 95	4,735 00	0 00
09-19-01 SOLD				
05-26-98 ACQUIRED				

#REORG NEWPORT NEWS SHIPBUILDING IN C  
 CASH & STK MERGER TO NORTHRUP GRUMAN  
 CUMPL 2666351 EFF 1/18/02

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

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28% RATE GAIN/LOSS	COST BASIS	SALES PROCEEDS	DATE SOLD/ ACQUIRED	DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	28% RATE GAIN/LOSS
0 00	2,778.78	6,560.67	09-19-01 SOLD	SHARES	09-19-01 SOLD	100 00	3,781.89	0 00
0 00	2,618.00	6,560.67	09-19-01 SOLD	SHARES	09-19-01 SOLD	100 00	3,942.67	0 00
0 00	2,679.25	6,560.67	09-19-01 SOLD	SHARES	09-19-01 SOLD	100 00	3,886.42	0 00
0.00	2,605.50	6,560.67	09-19-01 SOLD	SHARES	09-19-01 SOLD	100 00	3,955.17	0.00
0 00	6,834.00	3,615.72	09-20-01 SOLD	AAR CORP COM SHARES	09-20-01 SOLD	450 00	3,218.28	0 00
0 00	5,665.33	2,812.22	09-20-01 SOLD	SHARES	09-20-01 SOLD	350 00	2,853.11	0 00
0 00	2,844.95	8,080.30	09-20-01 SOLD	ALLIANT TECHSYSTEMS INC COM SHARES	09-20-01 SOLD	100 00	5,235.35	0 00
#REGORG NEWPORT NEWS SHIPBUILDING IN C CASH & STK MERGER TO NORTHROP GRUMMAN COMP 2666351 EFF 1/18/02								

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY  
 DATE SOLD/  
 ACQUIRED

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
09-20-01 ACQUIRED	6,570 14	2,513 67	4,056.47	0.00
09-20-01 SOLD	100 00			
09-20-01 SOLD	200 00			
12-20-99 ACQUIRED	13,140 28	5,097 50	8,042 78	0.00
09-20-01 SOLD	200 00			
12-20-99 ACQUIRED	6,223.95	4,365.31	1,858 64	0.00
09-20-01 SOLD	200 00			
11-15-99 ACQUIRED	3,111 97	2,182 66	929 31	0.00
09-20-01 SOLD	100 00			
04-05-00 ACQUIRED				
09-21-01 SOLD	1,810 71	4,046 67	2,235 96-	0.00
09-21-01 SOLD	250 00			
10-07-96 ACQUIRED	1,086 43	2,453 00	1,366 57-	0.00
09-21-01 SOLD	150 00			
10-08-96 ACQUIRED	1,448 57	3,465 15	2,016 58-	0.00
09-21-01 SOLD	200 00			
03-07-97 ACQUIRED	8,425 07	2,889 77	5,535 30	0.00
09-21-01 SOLD	100 00			
06-02-98 ACQUIRED				

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	09-24-01 SOLD	1,995 37	9,331.43	2,336 06-	0 00
SHARES	09-24-01 SOLD	399 08	861.30	462 22-	0 00
ALLIANT TECHSYSTEMS INC COM					
SHARES	09-24-01 SOLD	16,287 83	5,779 55	10,508 28	0 00
SHARES	09-24-01 SOLD	5,309 60	1,800 00	3,509 60	0 00
AAR CORP COM					
SHARES	09-25-01 SOLD	803.16	1,722 59	919 43-	0 00
ALLIANT TECHSYSTEMS INC COM					
SHARES	09-25-01 SOLD	8,330 47	2,889 77	5,440 70	0 00
AAR CORP COM					
SHARES	09-26-01 SOLD	790.63	1,722 59	931 96-	0.00
ALLIANT TECHSYSTEMS INC COM					

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 09-26-01 ACQUIRED 06-02-98	8,398.12	2,889.77	5,508.35	0.00
ALLIANT TECHSYSTEMS INC COM					
SHARES	SOLD 09-27-01 ACQUIRED 06-02-98	8,487.21	2,889.78	5,597.43	0.00
CACI INTL INC CL A					
SHARES	SOLD 09-27-01 ACQUIRED 10-24-96	5,620.56	1,800.00	3,820.56	0.00
AAR CORP COM					
SHARES	SOLD 09-28-01 ACQUIRED 03-10-97	395.82	861.30	465.48-	0.00
SHARES	SOLD 09-28-01 ACQUIRED 03-11-97	1,979.08	4,288.05	2,308.97-	0.00
ALLIANT TECHSYSTEMS INC COM					
SHARES	SOLD 09-28-01 ACQUIRED 06-02-98	6,533.88	2,167.33	4,366.55	0.00
SHARES	SOLD 09-28-01 ACQUIRED 09-14-98	2,177.96	703.21	1,474.75	0.00
BERKLEY W R CORP COM					

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SURDNA FOUNDATION - NEUBERGER &  
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02281 ACCOUNT NO 26-69329  
 55870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY ACQUIRED DATE SOLD/SALES PROCEEDS COST BASIS GAIN/LOSS 28% RATE

SHARES	300 00	SOLD 09-28-01	19,574 26	7,980.99	6,593 27	0 00
CACI INTL INC CL A		ACQUIRED 02-17-99				
SHARES	100 00	SOLD 09-28-01	5,580 91	1,769 84	3,811.07	0 00
AAR CORP COM		ACQUIRED 10-25-96				
SHARES	200 00	SOLD 10-01-01	1,624 04	3,430.44	1,806 40-	0 00
AAR CORP COM		ACQUIRED 03-11-97				
SHARES	100 00	SOLD 10-02-01	833.82	1,715 22	881 40-	0 00
ALLIANT TECHSYSTEMS INC COM		ACQUIRED 03-11-97				
SHARES	100 00	SOLD 10-02-01	8,569 30	2,812.83	5,756 47	0 00
CACI INTL INC CL A		ACQUIRED 09-14-98				
SHARES	100 00	SOLD 10-02-01	5,870 62	1,769 84	4,100 78	0 00
BERKLEY W R CORP COM		ACQUIRED 10-25-96				

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

02281 ACCOUNT NO 26-69329  
 SS870 AAB

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-03-01	9,789.67	5,320.66	4,469.01	0.00
ACQUIRED	02-17-99				
AAR CORP COM					
SHARES	SOLD 10-03-01	404.39	857.61	453.22	0.00
ACQUIRED	03-11-97				
ALLIANT TECHSYSTEMS INC COM					
SHARES	SOLD 10-03-01	404.38	854.62	450.24	0.00
ACQUIRED	03-12-97				
ANALYSTS INTL CORP COM					
SHARES	SOLD 10-05-01	8,968.82	2,812.83	6,155.99	0.00
ACQUIRED	09-14-98				
ANALYSTS INTL CORP COM					
SHARES	SOLD 10-05-01	816.48	4,612.50	3,796.02	0.00
ACQUIRED	10-21-98				
ANALYSTS INTL CORP COM					
SHARES	SOLD 10-05-01	1,632.97	9,225.00	7,592.03	0.00
ACQUIRED	10-22-98				
ANALYSTS INTL CORP COM					
SHARES	SOLD 10-05-01	1,632.96	10,125.00	8,492.04	0.00
ACQUIRED	10-27-98				

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02281 ACCOUNT NO 26-69329  
 SSB70 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

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28% RATE	GAIN/LOSS	COST BASIS	SALES PROCEEDS	DATE SOLD/ ACQUIRED	DESCRIPTION OF PROPERTY	28% RATE	GAIN/LOSS
0 00	14,087 60-	16,875 00	2,787 90	SOLD 10-09-01 ACQUIRED 10-27-98	SHARES 1,000 00	0 00	14,087 60-
					ANALYSTS INTL CORP COM		
					SHARES 100.00		
				SOLD 10-10-01 ACQUIRED 10-27-98	ANALYSTS INTL CORP COM		
					SHARES 100.00		
					ANALYSTS INTL CORP COM		
0 00	2,846 14-	3,375 00	528 86	SOLD 10-10-01 ACQUIRED 10-27-98	SHARES 200 00	0 00	2,846 14-
					SHARES 100 00		
				SOLD 10-10-01 ACQUIRED 02-08-99	SHARES 100 00	0 00	1,010 57-
					SHARES 100 00		
				SOLD 10-10-01 ACQUIRED 02-09-99	SHARES 100 00	0 00	998 07-
					SHARES 700 00		
				SOLD 10-10-01 ACQUIRED 02-10-99	SHARES 700 00	0 00	7,073 98-
					SHARES 300 00		
				SOLD 10-10-01 ACQUIRED 04-13-99	SHARES 300 00	0 00	2,206.71-
					SHARES 800 00		
				SOLD 10-10-01 ACQUIRED 04-14-99	SHARES 800 00	0 00	5,884 56-
					SHARES 300 00		
				SOLD 10-10-01 ACQUIRED 04-19-99	SHARES 300 00	0 00	2,262 77-
					SHARES 300 00		
					AVIALL INC NEW COM		



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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-10-01 ACQUIRED	2,592 39	4,123 20	1,530 81-	0 00
SHARES	10-10-01 SOLD	7,777 18	11,908 44	4,131 26-	0 00
AVIALL INC NEW COM SHARES	10-10-01 SOLD	658 97	1,030 80	371 83-	0.00
AVIALL INC NEW COM SHARES	10-11-01 SOLD	9,874 61	14,885 55	5,010 94-	0 00
AVIALL INC NEW COM SHARES	10-12-01 SOLD	652.47	992 37	339 90-	0 00
AVIALL INC NEW COM SHARES	10-12-01 SOLD	15,491 95	23,816 88	8,324 93-	0 00
AVIALL INC NEW COM SHARES	10-15-01 SOLD	657 34	992 37	335 03-	0 00
AVIALL INC NEW COM ACQUIRED	12-02-96				

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
AAR CORP COM SHARES	10-15-01 ACQUIRED	1,972 01	3,467.40	1,495.39-	0 00
AAR CORP COM SHARES	10-15-01 SOLD	2,629 35	4,523 20	1,893 85-	0 00
AAR CORP COM SHARES	10-16-01 SOLD	1,767 50	3,418.46	1,650 96-	0 00
AAR CORP COM SHARES	10-17-01 SOLD	427 20	854 62	427.42-	0 00
AAR CORP COM SHARES	10-17-01 SOLD	1,281 60	3,030 60	1,749 00-	0 00
AAR CORP COM SHARES	10-18-01 SOLD	832 46	2,020 40	1,187 94-	0 00
AAR CORP COM SHARES	10-19-01 SOLD	813 79	2,020 40	1,206 61-	0 00

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-23-01 ACQUIRED 05-21-97	1,511.16	9,040.80	2,529.64-	0 00
AAR CORP COM	SOLD 10-25-01 ACQUIRED 05-21-97	3,957.01	10,102.00	6,144.99-	0 00
SHARES	SOLD 10-26-01 ACQUIRED 06-04-97	1,200.69	3,130.60	1,929.91-	0 00
AAR CORP COM	SOLD 10-26-01 ACQUIRED 06-04-97	1,200.69	3,130.60	1,929.91-	0 00
SHARES	SOLD 10-26-01 ACQUIRED 06-05-97	1,200.69	3,130.60	1,929.91-	0 00
BROWN & BROWN INC COM	SOLD 10-26-01 ACQUIRED 11-24-99	12,040.91	3,805.00	8,235.91	0 00
SHARES	SOLD 10-29-01 ACQUIRED 06-05-97	2,427.21	6,261.20	3,833.99-	0 00
AAR CORP COM	SOLD 11-02-01 ACQUIRED 02-19-99	5,749.12	2,750.00	2,999.12	0 00
BERKLEY W R CORP COM	SOLD 11-02-01 ACQUIRED 02-19-99	5,749.12	2,750.00	2,999.12	0 00

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

28% RATE GAIN/LOSS

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
11-02-01 SOLD	11,498 23	5,575 00	5,923 23	0 00	SHARES
02-22-99 ACQUIRED					
11-02-01 SOLD	5,749 12	2,755 36	2,993 76	0 00	SHARES
11-02-01 ACQUIRED					
11-02-01 SOLD	5,749 12	2,725 00	3,024 12	0 00	SHARES
11-02-01 ACQUIRED					
11-02-01 SOLD	5,749 11	2,859 82	2,889 29	0 00	SHARES
11-02-01 ACQUIRED					
11-02-01 SOLD	5,749 12	2,809 38	2,939 74	0 00	SHARES
11-02-01 ACQUIRED					
11-02-01 SOLD	5,749 12	2,775 00	2,974 12	0 00	SHARES
11-02-01 ACQUIRED					
11-05-01 SOLD	17,889 99	5,707 50	12,182 49	0 00	SHARES
11-05-01 ACQUIRED					
11-05-01 SOLD	5,963 33	1,903 01	4,060 32	0 00	SHARES
11-05-01 ACQUIRED					
11-05-01 SOLD	23,488 25	15,298 40	8,189 85	0 00	SHARES
11-05-01 ACQUIRED					

BROWN & BROWN INC COM

HILB ROGAL & HAMILTON CO COM

BROWN & BROWN INC COM

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

28% RATE	GAIN/LOSS	COST BASIS	SALES PROCEEDS	DATE SOLD/ ACQUIRED	DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE
0 00	8,173 80	3,806 02	11,979 82	11-06-01 ACQUIRED 11-24-99	SHARES	11-06-01 ACQUIRED 11-24-99	11,979 82	3,806 02	8,173 80	0 00
					HILB ROGAL & HAMILTON CO COM					
0 00	6,429 15	11,473 80	17,902 95	11-06-01 ACQUIRED 10-13-00	SHARES	11-06-01 ACQUIRED 10-13-00	17,902 95	11,473 80	6,429 15	0 00
					AAR CORP COM					
0 00	2,049 72	3,130 60	1,080 88	11-07-01 ACQUIRED 06-05-97	SHARES	11-07-01 ACQUIRED 06-05-97	1,080 88	3,130 60	2,049 72	0 00
					AAR CORP COM					
0 00	50 00	1,043 53	360 29	11-07-01 ACQUIRED 06-06-97	SHARES	11-07-01 ACQUIRED 06-06-97	360 29	1,043 53	683 24	0 00
					BROWN & BROWN INC COM					
0 00	4,054 22	1,903 01	5,957 23	11-07-01 ACQUIRED 11-24-99	SHARES	11-07-01 ACQUIRED 11-24-99	5,957 23	1,903 01	4,054 22	0 00
					HILB ROGAL & HAMILTON CO COM					
0 00	4,283.64	7,649 20	11,932 84	11-07-01 ACQUIRED 10-13-00	SHARES	11-07-01 ACQUIRED 10-13-00	11,932 84	7,649 20	4,283.64	0 00
					AAR CORP COM					
0 00	2,739 10	4,174 13	1,435 03	11-08-01 ACQUIRED 06-06-97	SHARES	11-08-01 ACQUIRED 06-06-97	1,435 03	4,174 13	2,739 10	0 00
					BROWN & BROWN INC COM					

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES · HILB ROGAL & HAMILTON CO COM	SOLD 11-08-01 ACQUIRED 11-24-99	11,817 88	3,806.02	8,011 86	0 00
SHARES AAR CORP COM	SOLD 11-09-01 ACQUIRED 06-06-97	1,439 37	4,174.13	2,734 76-	0 00
SHARES AAR CORP COM	SOLD 11-12-01 ACQUIRED 06-06-97	703 29	2,087.07	1,383 78-	0 00
SHARES HILB ROGAL & HAMILTON CO COM	SOLD 11-12-01 ACQUIRED 10-18-00	5,863 90	3,864.88	1,999 02	0 00
SHARES BROWN & BROWN INC COM	SOLD 11-13-01 ACQUIRED 11-24-99	11,576.03	3,806 02	7,770 01	0 00
SHARES AAR CORP COM	SOLD 11-08-01 ACQUIRED 10-18-00	6,004 71	3,864 88	2,139 83	0 00
SHARES AAR CORP COM	SOLD 11-09-01 ACQUIRED 06-06-97	1,439 37	4,174.13	2,734 76-	0 00
SHARES AAR CORP COM	SOLD 11-12-01 ACQUIRED 06-06-97	703 29	2,087.07	1,383 78-	0 00
SHARES HILB ROGAL & HAMILTON CO COM	SOLD 11-12-01 ACQUIRED 10-18-00	5,863 90	3,864.88	1,999 02	0 00
SHARES BROWN & BROWN INC COM	SOLD 11-13-01 ACQUIRED 11-24-99	11,576.03	3,806 02	7,770 01	0 00

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
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28% RATE	GAIN/LOSS	COST BASIS	SALES PROCEEDS	DATE SOLD/ ACQUIRED	DESCRIPTION OF PROPERTY	QUANTITY	UNIT COST	28% RATE
0 00	1,361 33-	2,087 07	725 74	11-14-01 SOLD	BROWN & BROWN INC COM	100 00	11-14-01	0 00
0 00	7,819 77	3,806 02	11,625 79	11-14-01 SOLD	HAEMONETICS CORP MASS COM	200 00	11-14-01	0 00
0 00	10,655 73	5,734 84	16,390 57	11-14-01 SOLD	KRONOS INC COM	400 00	11-14-01	0 00
0 00	10,202 66	27,009 36	37,212 02	11-14-01 SOLD	AAR CORP COM	600 00	11-14-01	0 00
0 00	1,360.46-	2,080 07	719 61	11-15-01 SOLD	BARKLEY W R CORP COM	100 00	11-15-01	0 00
0 00	2,572 11	2,673 75	5,245 86	11-15-01 SOLD	BERKLEY W R CORP COM	100 00	11-15-01	0 00
0 00	2,498.49	2,747 37	5,245 86	11-15-01 SOLD	BROWN & BROWN INC COM	100 00	11-15-01	0 00
				03-08-99 ACQUIRED			03-08-99	

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY ACQUIRED DATE SOLD/ SALES PROCEEDS COST BASIS GAIN/LOSS 28% RATE

SHARES	100 00	SOLD 11-15-01	5,886.19	1,903.01	3,983.18	0 00
ACQUIRED		11-24-99				
CACI INTL INC CL A						
SHARES	100 00	SOLD 11-15-01	6,577.98	1,769.84	4,808.14	0 00
ACQUIRED		10-25-96				
HAEMONETICS CORP MASS COM						
SHARES	100 00	SOLD 11-15-01	4,049.89	1,433.71	2,616.18	0 00
ACQUIRED		12-04-97				
KRONOS INC COM						
SHARES	200 00	SOLD 11-15-01	12,615.50	9,003.12	3,612.38	0 00
ACQUIRED		03-23-00				
AAR CORP COM						
SHARES	100 00	SOLD 11-16-01	721.16	2,087.07	1,365.91	0 00
ACQUIRED		06-06-97				
BROWN & BROWN INC COM						
SHARES	100 00	SOLD 11-16-01	5,918.19	1,903.01	4,015.18	0 00
ACQUIRED		11-24-99				
HAEMONETICS CORP MASS COM						



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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

28% RATE	GAIN/LOSS	COST BASIS	SALES PROCEEDS	DATE SOLD/ACQUIRED	DESCRIPTION OF PROPERTY
0 00	2,570 43	1,430.50	4,000 93	11-16-01 SOLD 12-11-97 ACQUIRED	SHARES KRONOS INC COM
0 00	2,391 06	6,002 08	8,393 14	11-16-01 SOLD 03-23-00 ACQUIRED	SHARES; AAR CORP COM
0 00	1,345 03-	2,080 07	735 04	11-19-01 SOLD 06-06-97 ACQUIRED	SHARES HAEMONETICS CORP MASS COM
0 00	2,565.99	1,429 97	3,995 96	11-19-01 SOLD 12-12-97 ACQUIRED	SHARES KRONOS INC COM
0 00	2,351 18	6,002 08	8,353 26	11-19-01 SOLD 03-23-00 ACQUIRED	SHARES AAR CORP COM
0 00	1,316 94-	2,087 07	770 13	11-20-01 SOLD 06-06-97 ACQUIRED	SHARES WHOLE FOODS MKT INC COM

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	11-20-01 SOLD 04-05-00 ACQUIRED	4,253 86	2,190 93	2,062 93	0 00
SHARES	11-20-01 SOLD 04-06-00 ACQUIRED	8,507 71	4,381 85	4,125 86	0 00
AAR CORP COM SHARES	11-21-01 SOLD 06-06-97 ACQUIRED	1,640 26	4,174.13	2,533 87-	0 00
WHOLE FOODS MKT INC COM SHARES	11-21-01 SOLD 05-03-00 ACQUIRED	8,456.48	4,081 25	4,375 23	0 00
AAR CORP COM SHARES	11-26-01 SOLD 06-06-97 ACQUIRED	794.41	2,087 07	1,292 66-	0.00
HAEMONETICS CORP MASS COM SHARES.	11-26-01 SOLD 12-12-97 ACQUIRED	8,233 42	2,859 94	5,373 48	0 00
NORTHEAST PA FINL CORP COM SHARES	11-26-01 SOLD 06-23-99 ACQUIRED	11,618 00	7,896 00	3,722 00	0 00

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 11-26-01 ACQUIRED 06-24-99	44,812 29	30,523 50	14,288 79	0 00
SHARES	SOLD 11-26-01 ACQUIRED 08-20-99	1,659.71	1,118 00	541 71	0 00
SHARES	SOLD 11-26-01 ACQUIRED 09-07-99	4,979 15	3,391.50	1,587.65	0.00
SHARES	SOLD 11-26-01 ACQUIRED 09-08-99	9,958 28	6,633 00	3,325 28	0 00
SHARES	SOLD 11-26-01 ACQUIRED 03-29-00	74,687 15	42,975 00	31,712 15	0 00
SHARES	SOLD 11-26-01 ACQUIRED 03-30-00	21,576 29	12,415 00	9,161 29	0 00
WHOLE FOODS MKT INC COM SHARES	SOLD 11-26-01 ACQUIRED 06-20-00	8,657 01	3,755 80	4,901 21	0 00
AAR CORP COM SHARES	SOLD 11-27-01 ACQUIRED 06-30-97	819 25	2,137.00	1,317.75-	0.00
CACI INTL INC CL A					

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES ·	SOLD 11-27-01 ACQUIRED 10-25-96	7,329 11	1,769 84	5,559 27	0 00
WHOLE FOODS MKT INC COM					
SHARES	SOLD 11-27-01 ACQUIRED 06-20-00	8,549 81	3,755 80	4,794 01	0.00
AAR CORP COM					
SHARES	SOLD 11-28-01 ACQUIRED 06-30-97	409 67	1,068.50	658 83-	0 00
SHARES	SOLD 11-28-01 ACQUIRED 04-29-98	409 66	1,303 10	893 44-	0 00
CACI INTL INC CL A					
SHARES ·	SOLD 11-28-01 ACQUIRED 10-25-96	7,425.28	1,769 84	5,655 44	0 00
KRONOS INC COM					
SHARES	SOLD 11-28-01 ACQUIRED 03-23-00	12,315 63	9,003 12	3,312 51	0 00
WHOLE FOODS MKT INC COM					
SHARES	SOLD 11-28-01 ACQUIRED 06-20-00	8,385.00	3,755 80	4,629 20	0 00
AAR CORP COM					

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
11-29-01 SOLD	400 87	1,303 09	902 22-	0 00	SHARES
11-29-01 ACQUIRED					SHARES
11-29-01 SOLD	801 74	2,628 38	1,826 64-	0 00	SHARES
11-29-01 ACQUIRED					SHARES
11-29-01 SOLD	400.87	974 63	573 76-	0 00	SHARES
11-29-01 ACQUIRED					SHARES
11-29-01 SOLD	13,269 13	8,369.60	4,899 53	0 00	SHARES
11-29-01 ACQUIRED					SHARES
11-29-01 SOLD	2,211 52	1,500 52	711 00	0 00	SHARES
11-29-01 ACQUIRED					SHARES
11-29-01 SOLD	2,211 52	897 17	1,314 35	0 00	SHARES
11-29-01 ACQUIRED					SHARES
11-30-01 SOLD	806 60	1,949 25	1,142 65-	0 00	SHARES
11-30-01 ACQUIRED					SHARES
11-30-01 SOLD	4,320 85	1,794 33	2,526 52	0 00	SHARES
11-30-01 ACQUIRED					SHARES

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02281 ACCOUNT NO 26-69329  
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
AAR CORP COM SHARES	SOLD 11-30-01 ACQUIRED 03-31-00	8,712 34	3,588 67	5,123.67	0 00
AAR CORP COM SHARES	SOLD 12-03-01 ACQUIRED 05-05-98	1,584.28	5,481 84	3,897 56-	0 00
KRONOS INC COM SHARES	SOLD 12-03-01 ACQUIRED 03-31-00	4,325.04	1,794 33	2,530.71	0 00
AAR CORP COM SHARES	SOLD 12-04-01 ACQUIRED 09-17-98	790 97	1,949 25	1,158 28-	0.00
KRONOS INC COM SHARES	SOLD 12-04-01 ACQUIRED 03-31-00	4,409 81	1,803.40	2,606 41	0 00
CACI INTL INC CL A SHARES	SOLD 12-05-01 ACQUIRED 10-25-96	7,991 77	1,769 84	6,221 93	0 00
AAR CORP COM SHARES	SOLD 12-05-01 ACQUIRED 10-25-96	7,991 77	1,769 84	6,221 93	0 00

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28% RATE  
 GAIN/LOSS

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
12-10-01 ACQUIRED 09-17-98	866 72	1,949 25	1,082 53-	0 00	SHARES · FBL FINL GROUP INC CL A
12-11-01 SOLD 02-05-97	29,332 09	19,451 14	9,880 95	0 00	SHARES 1,634 00
12-11-01 SOLD 07-25-97	14,360 88	12,422 00	1,938 88	0 00	SHARES 800 00
12-11-01 SOLD 12-11-01	7,180.44	6,470.94	709 50	0 00	SHARES 400 00
12-11-01 SOLD 09-04-97	28,721 76	25,444 00	3,277 76	0 00	SHARES 1,600 00
12-11-01 SOLD 06-20-00	8,718 64	3,755 80	4,962 84	0 00	SHARES 200 00
12-12-01 SOLD 10-25-96	4,089 08	884.92	3,204 16	0 00	SHARES · 100 00
					UCBH HLDGS INC COM
					CACI INTL INC CL A
					WHOLE FOODS MKT INC COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 12-12-01 ACQUIRED 10-25-00	7,751 92	5,043 75	2,708 17	0 00
UCBH HLDGS INC COM					
SHARES	SOLD 12-13-01 ACQUIRED 10-25-00	7,904.73	5,043.75	2,860 98	0.00
AAR CORP COM					
SHARES	SOLD 12-13-01 ACQUIRED 09-17-98	898 70	1,949 25	1,050 55-	0 00
CACI INTL INC CL A					
SHARES	SOLD 12-13-01 ACQUIRED 10-25-96	3,950 15	884 92	3,065 23	0 00
KRONOS INC COM					
SHARES	SOLD 12-13-01 ACQUIRED 03-31-00	4,768 91	1,803.40	2,965 51	0.00
UCBH HLDGS INC COM					
SHARES	SOLD 12-13-01 ACQUIRED 10-25-00	13,130 06	8,406 25	4,723 81	0 00
AAR CORP COM					



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DATE SOLD/ ACQUIRED SALES PROCEEDS COST BASIS GAIN/LOSS 28% RATE

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE
KRONOS INC COM SHARES	12-14-01 SOLD	1,860.65	3,898.50	2,057.85-	0.00
	09-17-98 ACQUIRED				
UCBH HLDGS INC COM SHARES	12-14-01 SOLD	4,911.58	1,803.40	3,108.18	0.00
	03-31-00 ACQUIRED				
UCBH HLDGS INC COM SHARES	12-14-01 SOLD	13,200.45	8,406.25	4,794.20	0.00
	10-25-00 ACQUIRED				
AAR CORP COM SHARES	12-17-01 SOLD	905.58	1,949.25	1,043.67-	0.00
	09-17-98 ACQUIRED				
CACI INTL INC CL A SHARES	12-17-01 SOLD	4,097.53	884.92	3,212.61	0.00
	10-25-96 ACQUIRED				
UCBH HLDGS INC COM SHARES	12-18-01 SOLD	8,248.55	5,043.75	3,204.80	0.00
	10-25-00 ACQUIRED				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
12-19-01 ACQUIRED	2,744 07	1,681 25	1,062 82	0 00	SHARES KRONOS INC COM
12-20-01 ACQUIRED	4,955 04	1,803 40	3,151 64	0.00	SHARES AAR CORP COM
12-21-01 ACQUIRED	456 29	974 63	518.34-	0 00	SHARES, AAR CORP COM
12-21-01 ACQUIRED	909 29	974 63	518.34-	0 00	SHARES, AAR CORP COM
12-21-01 ACQUIRED	11,407.24	21,605 12	10,197 88-	0 00	SHARES, AAR CORP COM
12-24-01 ACQUIRED	3,166 09	5,380 51	2,214 42-	0 00	SHARES AAR CORP COM
12-24-01 ACQUIRED	904 60	1,586 75	682 15-	0 00	SHARES AAR CORP COM
12-24-01 ACQUIRED	904 60	1,530.50	625 90-	0 00	SHARES AAR CORP COM
12-24-01 ACQUIRED	452 30	763.40	311 10-	0 00	SHARES AAR CORP COM

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28% RATE GAIN/LOSS	GAIN/LOSS	COST BASIS	SALES PROCEEDS	DATE SOLD/ ACQUIRED	DESCRIPTION OF PROPERTY	SHARES	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
0.00	311.65-	763.39	451.74	12-26-01 ACQUIRED	SHARES	50.00	02-18-99 ACQUIRED	451.74	763.39	311.65-	0.00
0.00	460.88-	2,267.84	1,806.96	12-26-01 SOLD	SHARES	200.00	12-26-01 SOLD	1,806.96	2,267.84	460.88-	0.00
0.00	605.16-	2,412.12	1,806.96	12-26-01 SOLD	SHARES	200.00	12-26-01 SOLD	1,806.96	2,412.12	605.16-	0.00
0.00	283.45-	1,186.93	903.48	12-26-01 SOLD	SHARES	100.00	12-26-01 SOLD	903.48	1,186.93	283.45-	0.00
0.00	1,452.68	901.70	2,354.38	01-02-02 SOLD	SHARES	50.00	03-31-00 ACQUIRED	2,354.38	901.70	1,452.68	0.00
0.00	4,495.63	2,567.50	7,063.13	01-02-02 SOLD	SHARES	150.00	01-02-02 SOLD	7,063.13	2,567.50	4,495.63	0.00
0.00	2,182.43	3,362.50	5,544.93	01-02-02 SOLD	SHARES	200.00	10-25-00 ACQUIRED	5,544.93	3,362.50	2,182.43	0.00
0.00	3,205.17	1,716.67	4,921.84	01-03-02 SOLD	SHARES	100.00	04-13-00 ACQUIRED	4,921.84	1,716.67	3,205.17	0.00

UCBH HLDS INC COM

KRONOS INC COM

UCBH HLDS INC COM

KRONOS INC COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES KRONOS INC COM	SOLD 01-07-02 ACQUIRED 04-13-00	5,368 40	1,716 67	3,651 73	0 00
SHARES KRONOS INC COM	SOLD 01-07-02 ACQUIRED 04-13-00	5,436 91	1,716 67	3,720 24	0 00
SHARES CACI INTL INC CL A	SOLD 01-11-02 ACQUIRED 10-25-96	3,970 49	884 92	3,085 57	0 00
SHARES UCBH HLDGS INC COM	SOLD 01-11-02 ACQUIRED 10-25-00	2,922 95	1,681 25	1,241 70	0 00
SHARES UCBH HLDGS INC COM	SOLD 01-11-02 ACQUIRED 10-25-00	2,950 95	1,681 25	1,269 70	0 00
SHARES CACI INTL INC CL A	SOLD 01-03-02 ACQUIRED 10-25-00	5,546 97	3,362 50	2,184 47	0 00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
KRONOS INC COM SHARES	01-14-02 SOLD 01-14-02 ACQUIRED	3,884 05	884 92	2,999 13	0.00
KRONOS INC COM SHARES	01-14-02 SOLD 04-13-00 ACQUIRED	5,610 19	1,716 66	3,893 53	0.00
UCBH HLDGS INC COM SHARES	01-14-02 SOLD 10-25-00 ACQUIRED	2,991 95	1,681 25	1,310 70	0.00
KRONOS INC COM SHARES	01-15-02 SOLD 04-13-00 ACQUIRED	5,448 00	1,716 67	3,731 33	0.00
KRONOS INC COM SHARES.	01-16-02 SOLD 04-13-00 ACQUIRED	5,549 72	1,716.66	3,833 06	0.00
KRONOS INC COM SHARES	01-17-02 SOLD 04-14-00 ACQUIRED	5,713 66	1,741 67	3,971.99	0.00

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
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28% RATE	GAIN/LOSS	COST BASIS	SALES PROCEEDS	DATE SOLD/ACQUIRED	DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE
0 00	3,940 33	1,741 67	5,682 00	01-24-02 SOLD 04-14-00 ACQUIRED	SHARES KRONOS INC COM	01-28-02 SOLD 04-14-00 ACQUIRED	10,489 62	3,483 33	7,006 29	0 00
0 00	3,460 19	1,741 67	5,201 86	01-29-02 SOLD 04-14-00 ACQUIRED	SHARES KRONOS INC COM	01-30-02 SOLD 04-14-00 ACQUIRED	5,120.55	1,741 66	3,378 89	0 00
0 00	5,319 47	2,612 50	7,931 97	01-31-02 SOLD 04-14-00 ACQUIRED	SHARES KRONOS INC COM	02-06-02 SOLD 11-24-99 ACQUIRED	17,803.88	4,757 53	13,046 35	0 00
					SHARES BROWN & BROWN INC COM					
					SHARES HILB ROGAL & HAMILTON CO COM					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	02-06-02 ACQUIRED 01-16-01	7,514.70	3,623.75	3,890.95	0.00
FAIR ISAAC & CO INC COM					
SHARES	02-07-02 SOLD 02-04-00	2,998.27	1,534.15	1,464.12	0.00
SHARES	02-07-02 SOLD 02-10-00	14,991.37	7,636.65	7,354.72	0.00
HILB ROGAL & HAMILTON CO COM					
SHARES	02-07-02 SOLD 01-16-01	7,528.78	3,623.75	3,905.03	0.00
HILB ROGAL & HAMILTON CO COM					
SHARES	02-08-02 SOLD 02-07-01	3,696.22	1,786.59	1,909.63	0.00
BROWN & BROWN INC COM					
SHARES	02-13-02 SOLD 11-24-99	6,954.95	1,903.01	5,051.94	0.00
HILB ROGAL & HAMILTON CO COM					
SHARES	02-13-02 SOLD 02-07-01	7,423.00	3,573.17	3,849.83	0.00
BROWN & BROWN INC COM					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES,	SOLD 02-26-02 ACQUIRED 11-24-99	3,445 94	951 50	2,494 44	0 00
FAIR ISAAC & CO INC COM					
SHARES	SOLD 02-26-02 ACQUIRED 02-10-00	6,001 85	3,054 66	2,947 19	0.00
HILB ROGAL & HAMILTON CO COM					
SHARES	SOLD 02-26-02 ACQUIRED 02-07-01	21,632 85	10,719 51	10,913 34	0.00
WEBSTER FINANCIAL CORP WATERBURY CONN COMMON STOCK					
SHARES	SOLD 03-05-02 ACQUIRED 01-09-97	39,527.02	19,662 50	19,864 52	0 00
OCEANFIRST FINL CORP COM					
SHARES	SOLD 03-11-02 ACQUIRED 01-27-97	5,593 54	2,837 50	2,756 04	0 00
SHARES	SOLD 03-11-02 ACQUIRED 01-28-97	5,593 53	2,837 50	2,756 03	0 00
SHARES,	SOLD 03-11-02 ACQUIRED 02-06-97	16,780 61	8,850 00	7,930 61	0 00



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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	03-11-02 SOLD 02-19-97 ACQUIRED	16,780 61	9,018 75	7,761 86	0 00
SHARES	03-11-02 SOLD 02-20-97 ACQUIRED	11,187 07	6,012 50	5,174 57	0 00
MICHAELS STORES INC COM					
SHARES	03-15-02 SOLD 12-04-00 ACQUIRED	15,200 09	4,985 82	10,214.27	0 00
WHOLE FOODS MKT INC COM					
SHARES	03-20-02 SOLD 02-14-01 ACQUIRED	9,389 47	4,765.01	4,624 46	0 00
WHOLE FOODS MKT INC COM					
SHARES	03-21-02 SOLD 02-14-01 ACQUIRED	9,428.37	4,765 01	4,663 36	0 00
NEW YORK CMNTY BANCORP INC COM					
SHARES	03-26-02 SOLD 09-07-00 ACQUIRED	13,518 04	5,875 00	7,643 04	0 00
WHOLE FOODS MKT INC COM					
SHARES	03-26-02 SOLD 02-14-01 ACQUIRED	4,644 93	2,382 50	2,262 43	0.00
FAIR ISAAC & CO INC COM					

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DESCRIPTION OF PROPERTY DATE SOLD/  
 ACQUIRED SALES PROCEEDS BASIS COST  
 28% RATE GAIN/LOSS

SHARES	100 00	04-02-02	04-02-02	6,239 37	3,054 66	3,184 71	0 00
		ACQUIRED					
SHARES	100 00	02-10-00	02-10-00	6,239 37	3,054 66	3,184 71	0 00
		ACQUIRED					
SHARES	100 00	04-02-02	04-02-02	6,239 37	3,048 15	3,191 22	0 00
		SOLD					
		ACQUIRED					
		02-14-00					
SHARES	500 00	04-30-02	04-30-02	50,116 29	10,878.90	39,237 39	0 00
		SOLD					
		ACQUIRED					
		08-14-97					
SHARES	100 00	05-01-02	05-01-02	10,196 87	2,180 50	8,016 37	0 00
		SOLD					
		ACQUIRED					
		08-15-97					
SHARES	100 00	05-01-02	05-01-02	10,196 87	2,505 50	7,691 37	0 00
		SOLD					
		ACQUIRED					
		11-17-97					
SHARES	100 00	05-02-02	05-02-02	10,385 11	2,505.50	7,879 61	0.00
		SOLD					
		ACQUIRED					
		11-17-97					

#REORG/TRIGON HEALTHCARE CASH & STK MGR  
 TO ANTHEM INC SEC #2021821 EFF 7/31/02

#REORG/TRIGON HEALTHCARE CASH & STK MGR  
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	05-03-02 SOLD 11-17-97 ACQUIRED	10,480 79	2,505 50	7,975 29	0 00
ALLIANT TECHSYSTEMS INC COM					
SHARES	05-07-02 SOLD 09-14-98 ACQUIRED	21,982 95	5,625 66	16,357 29	0 00
ALLIANT TECHSYSTEMS INC COM					
SHARES	05-09-02 SOLD 09-14-98 ACQUIRED	43,873 87	11,251 33	32,622 54	0 00
REORG/TRIGON HEALTHCARE CASH & STK MGR TO ANTHEM INC SEC #2021821 EFF 7/31/02					
SHARES	05-15-02 SOLD 11-17-97 ACQUIRED	19,499 75	5,011 00	14,488 75	0.00
SHARES	05-15-02 SOLD 01-09-98 ACQUIRED	29,249 63	7,216.50	22,033 13	0 00
BERKLEY W R CORP COM					
SHARES	05-16-02 SOLD 03-22-99 ACQUIRED	17,812 05	7,237 50	10,574 55	0 00
REORG/TRIGON HEALTHCARE CASH & STK MGR TO ANTHEM INC SEC #2021821 EFF 7/31/02					

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TABLE DURING THE PERIOD  
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28% RATE GAIN/LOSS

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
05-16-02 SOLD 01-09-98 ACQUIRED	10,006 40	2,405 50	7,600.90	0 00	SHARES ALLIANT TECHSYSTEMS INC COM
05-22-02 SOLD 09-14-98 ACQUIRED	10,840.56	2,812.83	8,027.73	0 00	SHARES ALLIANT TECHSYSTEMS INC COM
05-23-02 SOLD 09-14-98 ACQUIRED	10,748.07	2,812.83	7,935.24	0 00	SHARES ALLIANT TECHSYSTEMS INC COM
05-24-02 SOLD 01-09-98 ACQUIRED	10,006.78	2,405.50	7,601.28	0 00	SHARES #REORG/TRIGON HEALTHCARE CASH & STK MGR TO ANTHEM INC SEC #2021821 EFF 7/31/02
05-28-02 SOLD 10-01-99 ACQUIRED	9,903.91	2,274.08	7,629.83	0.00	SHARES NEW YORK CMNTY BANACORP INC COM
05-31-02 SOLD 09-07-00 ACQUIRED	5,739.82	2,350.00	3,389.82	0 00	SHARES NEW YORK CMNTY BANACORP INC COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 06-03-02 ACQUIRED 09-07-00	2,862 25	1,175.00	1,687.25	0 00
NEW YORK CNTY BANCORP INC COM					
SHARES	SOLD 06-04-02 ACQUIRED 09-07-00	10,918 79	4,700 00	6,218 79	0 00
#REORG/TRIGON HEALTHCARE CASH & STK MGR TO ANTHEM INC SEC #2021821 EFF 7/31/02					
SHARES	SOLD 06-06-02 ACQUIRED 10-01-99	10,496 50	2,274 08	8,222 42	0 00
WEBSTER FINANCIAL CORP WATERBURY COMM COMMON STOCK					
SHARES	SOLD 06-06-02 ACQUIRED 01-09-97	19,141 37	8,937 50	10,203 87	0 00
#REORG/TRIGON HEALTHCARE CASH & STK MGR TO ANTHEM INC SEC #2021821 EFF 7/31/02					
SHARES	SOLD 06-07-02 ACQUIRED 10-01-99	10,567 47	2,274 08	8,293 39	0 00
MICHAELS STORES INC COM					
SHARES	SOLD 06-10-02 ACQUIRED 12-04-00	9,026.40	2,492 91	6,533 49	0 00
#REORG/TRIGON HEALTHCARE CASH & STK MGR TO ANTHEM INC SEC #2021821 EFF 7/31/02					

**The Northern Trust Company**  
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 (312) 630-6000

02281 ACCOUNT NO 26-69329  
 SURDNA FOUNDATION - NEUBERGER &  
 BERMAN PENSION MANAGEMENT  
 SS870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES ·	06-10-02 SOLD 300 00 11-04-99 ACQUIRED	31,741 47	8,743 14	22,998.33	0.00
SHARES	06-10-02 SOLD 100 00 01-06-00 ACQUIRED	10,580.49	2,753 12	7,827 37	0.00
ALLIANT TECHSYSTEMS INC COM SHARES ·	06-25-02 SOLD 0 50 09-14-98 ACQUIRED	33 69	9 38	24 31	0.00
SUB-TOTAL		2,224,331.59	1,259,060.95	965,270.64	0.00
TOTAL LONG TERM CAPITAL GAIN/LOSS-		2,224,331.59	1,259,060.95	965,270.64	0.00

END OF SALES SCHEDULE

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02281 ACCOUNT NO 26-69329 AAB

SURDNA FOUNDATION - NEUBERGER & BERMAN PENSION MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

\*\*\* SUMMARY REPORT \*\*\*

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 235,288 56

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 235,288 56

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 965,270 64

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 965,270 64

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 965,270 64

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02211 ACCOUNT NO. 26-69321  
 SS870 AAB

SURDNA FOUNDATION, INC. -  
 MORGAN STANLEY INTERNATIONAL

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

PAGE 1

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
------------------------	-------------------	---------------	-----------	-----------------------	-------------------------

LONG TERM CAPITAL GAINS AND LOSSES

CAPITAL GAIN DIVIDENDS

MFO MORGAN STANLEY INSTL FD INTL EQTY  
 PORT CL A

20%

192,468 17

0 00

192,468 17

0.00

TOTAL LONG TERM CAPITAL GAIN/LOSS-

END OF SALES SCHEDULE



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02211 ACCOUNT NO 26-69321  
SS870 AAB

SURDNA FOUNDATION, INC -  
MORGAN STANLEY INVESTMENT ON RL

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
07-01-01 THROUGH 06-30-02

\*\*\* SUMMARY REPORT \*\*\*

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 192,468 17

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 192,468 17

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 192,468 17

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02211 ACCOUNT NO 26-69322  
 SURDNA FOUNDATION, INC -  
 MORGAN STANLEY ASSET MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

28% RATE GAIN/LOSS

DATE SOLD/	ACQUIRED	SALES	COST	28% RATE
LONG TERM CAPITAL GAINS AND LOSSES				
MFO MORGAN STANLEY INSTL FD INC EMERGING				
MARKETS PORT CL A				
UNITS				
SOLD 04-19-02	ACQUIRED 10-15-93	700,000 00	843,319 98	0 00
55,292 26				
TOTAL LONG TERM CAPITAL GAIN/LOSS-				
		700,000 00	843,319 98	0 00

END OF SALES SCHEDULE

**The Northern Trust Company**  
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02211 ACCOUNT NO 26-69322  
 AAB

SURDNA FOUNDATION, INC -  
 MORGAN STANLEY ASSET MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

\*\*\* SUMMARY REPORT \*\*\*

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 143,319 98-

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 143,319 98-

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 143,319 98-

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02241 ACCOUNT NO 26-69328  
 AAB

SURDNA FOUNDATION - GRANTHAM MAYO VAN  
 OTTERLOO & COMPANY - GLOBAL FUND

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
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MFO GMO DOMESTIC BOND FD III

UNITS:	1,014.29	10-02-01	10,437.04	9,544.49	892.55
ACQUIRED		10-02-00			
UNITS:	1,025.38	10-02-01	10,551.16	10,007.67	543.49
SOLD		12-26-00			

UNITS:	543.10	10-02-01	5,588.49	5,392.94	195.55
SOLD		10-02-01			
ACQUIRED		04-09-01			

UNITS:	643.89	10-02-01	6,625.63	6,297.21	328.42
SOLD		10-02-01			
ACQUIRED		07-09-01			

UNITS:	618.88	10-02-01	6,368.27	6,052.66	315.61
SOLD		10-02-01			
ACQUIRED		07-09-01			

UNITS:	3,000.00	10-02-01	30,870.00	31,260.00	390.00-
SOLD		10-02-01			
ACQUIRED		10-10-01			

MFO GMO TR US BD/GLOBAL ALPHA A FD CL III

UNITS:	22,984.14	10-02-01	246,389.96	226,163.89	20,226.07
SOLD		10-02-01			
ACQUIRED		12-26-00			

UNITS:	9,718.17	10-02-01	104,178.77	100,000.00	4,178.77
SOLD		10-02-01			
ACQUIRED		07-02-01			

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SURDNA FOUNDATION - GRANTHAM MAYO VAN  
 OTTERLOO & COMPANY - GLOBAL FUND

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
UNITS: 2,045.20	SOLD 10-02-01 ACQUIRED 07-09-01	21,929 55	20,840 55	1,089.00
MFO GMO INFLATION INDEX BD III				
UNITS: 15,065 14	SOLD 10-02-01 ACQUIRED 12-26-00	167,223 05	153,815 10	13,407 95
UNITS: 27,472 53	SOLD 10-02-01 ACQUIRED 07-02-01	304,945 07	300,000 00	4,945 07
UNITS: 1,265.60	SOLD 10-02-01 ACQUIRED 07-09-01	14,048.16	13,757 03	291.13
UNITS: 9,621 81	SOLD 10-02-01 ACQUIRED 07-19-01	106,802.10	105,262 61	1,539 49
SUB-TOTAL				
TOTAL SHORT TERM CAPITAL GAIN/LOSS-				
		1,035,952.25	988,394 15	47,558.10
		1,035,952.25	988,394 15	47,558 10
DESCRIPTION OF PROPERTY <th>DATE SOLD/ ACQUIRED</th> <th>SALES PROCEEDS</th> <th>COST BASIS</th> <th>GAIN/LOSS</th>	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
28% RATE				

LONG TERM CAPITAL GAINS AND LOSSES

MFO GMO TR EMERGING COUNTRY DEBT FD CL III

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SURDNA FOUNDATION - GRANTHAM MAYO VAN  
 OTTERLOO & COMPANY - GLOBAL FUND

02241 ACCOUNT NO 26-69328  
 SS870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
07-19-01 SOLD	161,235 48	227,024 11	65,788.63-	0 00	UNITS
07-19-01 ACQUIRED					18,409.86
07-19-01 SOLD	30,116.62			0.00	UNITS
12-22-97 ACQUIRED					30,116.62
07-19-01 SOLD	263,764.52	326,464.07	62,699 55-	0.00	UNITS
12-22-97 ACQUIRED					326,464.07
MFO GMD TR EMERGING COUNTRY DEBT FD CL III					
07-24-01 SOLD	85,044.46	103,250 75	18,206 29-	0 00	UNITS
07-24-01 ACQUIRED					9,524.98
12-22-97 ACQUIRED					18,206 29-
07-24-01 SOLD	309,442.33	332,365.71	22,923 38-	0 00	UNITS
07-24-01 ACQUIRED					34,657 54
07-01-98 ACQUIRED					34,657 54
MFO GMD DOMESTIC BOND FD III					
07-24-01 SOLD	30,513.21	21,775 70	8,737 51	0.00	UNITS
07-24-01 ACQUIRED					3,417.48
08-26-98 ACQUIRED					3,417.48
10-02-01 SOLD	482,668 06	488,766.00	6,097 94-	0 00	UNITS
10-02-01 ACQUIRED					46,906.53
09-01-98 ACQUIRED					46,906.53
10-02-01 SOLD	8,526 71	8,783.55	256.84-	0.00	UNITS
10-02-01 ACQUIRED					828.64
10-01-98 ACQUIRED					828.64
10-02-01 SOLD	28,505.35	27,092.58	1,412 77	0 00	UNITS
10-02-01 ACQUIRED					2,770 20
12-22-98 ACQUIRED					2,770 20

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SURDNA FOUNDATION - GRANTHAM MAYO VAN  
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02241 ACCOUNT NO 26-69328  
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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

PAGE 4

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-02-01 SOLD 10-01-99 ACQUIRED	10,406 79	9,577 46	829 33	0 00	UNITS 1,011.55
10-02-01 SOLD 07-01-99 ACQUIRED	7,584 03	6,869 10	714 93	0.00	UNITS 737.03
10-02-01 SOLD 10-01-99 ACQUIRED	9,579 68	8,509 08	1,070 60	0 00	UNITS 930 97
10-02-01 SOLD 12-22-99 ACQUIRED	8,569.82	7,528 75	1,041 07	0 00	UNITS 832.83
10-02-01 SOLD 04-03-00 ACQUIRED	7,839.64	7,070.17	769 47	0.00	UNITS 761 87
10-02-01 SOLD 07-05-00 ACQUIRED	7,982 67	7,222 43	760.24	0 00	UNITS 775.77
MFO GMO TR US BD/GLOBAL ALPHA A FD CL III					
10-02-01 SOLD 06-09-98 ACQUIRED	211,823.75	214,318 81	2,495 06-	0 00	UNITS 19,759 68
10-02-01 SOLD 07-01-98 ACQUIRED	46,747.34	46,660 10	87.24	0 00	UNITS 4,360 76
10-02-01 SOLD 09-01-98 ACQUIRED	531,190 22	520,026 00	11,164.22	0 00	UNITS 49,551 33

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SURDNA FOUNDATION - GRANHAM MAYO VAN  
 OTTERLOO & COMPANY - GLOBAL FUND

02241 ACCOUNT NO 26-69328  
 SSB70 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY  
 DATE SOLD/  
 SALES PROCEEDS  
 COST BASIS  
 GAIN/LOSS  
 28% RATE  
 GAIN/LOSS

DATE SOLD/ SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
10-02-01 SOLD 92,338.74	90,271.47	2,067.27	0.00
10-02-01 SOLD 140,873.98	129,703.90	11,170.08	0.00
10-02-01 SOLD 179,088.73	158,206.15	20,882.58	0.00
10-02-01 SOLD 102,262.36	92,436.80	9,825.56	0.00
10-02-01 SOLD 11,314.36	170,167.98	70,488.46	0.00
10-02-01 SOLD 11,545.70	163,371.61	61,653.99	0.00
10-02-01 SOLD 50,801.08	727,979.40	280,421.87	0.00
10-02-01 SOLD 1,300.86	18,420.14	6,959.56	0.00
10-02-01 SOLD 10,168.53	151,511.11	61,926.36	0.00

MFO GMO VALUE FUND III

MFO GMO INFLATION INDEX BD III

DATE SOLD/ SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
10-02-01 SOLD 92,338.74	90,271.47	2,067.27	0.00
10-02-01 SOLD 140,873.98	129,703.90	11,170.08	0.00
10-02-01 SOLD 179,088.73	158,206.15	20,882.58	0.00
10-02-01 SOLD 102,262.36	92,436.80	9,825.56	0.00
10-02-01 SOLD 11,314.36	170,167.98	70,488.46	0.00
10-02-01 SOLD 11,545.70	163,371.61	61,653.99	0.00
10-02-01 SOLD 50,801.08	727,979.40	280,421.87	0.00
10-02-01 SOLD 1,300.86	18,420.14	6,959.56	0.00
10-02-01 SOLD 10,168.53	151,511.11	61,926.36	0.00



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SURDNA FOUNDATION - GRANTHAM MAYO VAN  
 OTTERLOO & COMPANY - GLOBAL FUND

02241 ACCOUNT NO 26-69328  
 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-02-01 SOLD	231,653.89	212,039.68	19,614.21	0 00	UNITS
10-02-01 ACQUIRED				0 00	20,869.72
10-02-01 SOLD	73,019.46	64,928.11	8,091.35	0 00	UNITS
10-02-01 ACQUIRED				0 00	6,578.33
10-02-01 SOLD	861,095.69	778,868.00	82,227.69	0 00	UNITS
10-02-01 ACQUIRED				0 00	77,576.19
10-02-01 SOLD	5,808.41	5,248.50	559.91	0 00	UNITS
10-02-01 ACQUIRED				0 00	523.28
10-02-01 SOLD	107,950.49	93,168.07	14,782.42	0.00	UNITS
10-02-01 ACQUIRED				0.00	9,725.27
10-02-01 SOLD	16,767.77	15,347.82	1,419.95	0.00	UNITS
10-02-01 ACQUIRED				0.00	1,510.61
10-02-01 SOLD	510,685.91	467,438.65	43,247.26	0 00	UNITS
10-02-01 ACQUIRED				0 00	46,007.74
10-02-01 SOLD	500,000.00	545,792.64	45,792.64	0 00	MFO GMO TR SMALL CAP VALUE FD CL III
01-17-02 SOLD					UNITS
01-17-02 ACQUIRED					35,055.83
12-09-96 SOLD					UNITS
12-09-96 ACQUIRED					48,567.64
01-17-02 SOLD	43,800.89	48,567.64	4,766.75	0 00	UNITS
01-17-02 ACQUIRED					3,333.40

MFO GMO CORE III

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SURDNA FOUNDATION - GRANTHAM MAYO VAN  
 OTTERLOO & COMPANY - GLOBAL FUND

02241 ACCOUNT NO. 26-69328  
 AAB SS870

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED SALES PROCEEDS COST BASIS GAIN/LOSS 28% RATE

UNITS: 5,390.00 SOLD 01-17-02 ACQUIRED 04-03-95  
 UNITS: 7,530.55 SOLD 01-17-02 ACQUIRED 07-03-95  
 UNITS: 2,771.92 SOLD 01-17-02 ACQUIRED 10-02-95  
 MFO GMO INTL INSTRINSIC VALUE III FD

UNITS: 75,650.76 SOLD 03-28-02 ACQUIRED 10-18-93  
 MFO GMO TR SMALL CAP VALUE FD CL III

UNITS: 37,098.95 SOLD 03-28-02 ACQUIRED 12-09-96  
 UNITS: 11,530.08 SOLD 03-28-02 ACQUIRED 12-10-96  
 MFO GMO REIT FUND III

UNITS: 42,087.54 SOLD 03-28-02 ACQUIRED 09-09-96  
 MFO GMO EMERGING MARKETS FUND III

0.00

0.00

0.00

0.00

0.00

0.00

0.00

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**The Northern Trust Company**  
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SURDNA FOUNDATION - GRANTHAM MAYO VAN  
 OTTERLOO & COMPANY - GLOBAL FUND

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
MFO GMD TR EMERGING COUNTRY DEBT FD CL III					
UNITS	SOLD 03-28-02	310,000 00	290,262.20	19,737 80	0 00
	ACQUIRED 12-09-93				
MFO GMD INTL INSTRINSIC VALUE III FD					
UNITS	SOLD 04-04-02	4,503,452.86	5,722,177 63	1,218,724 77-	0.00
	ACQUIRED 10-18-93				
MFO GMD TR SMALL CAP VALUE FD CL III					
UNITS	SOLD 04-04-02	704,963 30	705,770.07	806 77-	0 00
	ACQUIRED 12-10-96				
MFO GMD INTL INSTRINSIC VALUE III FD					
UNITS	SOLD 04-04-02	500,000.00	635,310 09	135,310 09-	0 00
	ACQUIRED 10-18-93				
MFO GMD TR SMALL CAP VALUE FD CL III					
UNITS	SOLD 04-04-02	97,103 70	95,155.80	1,947 90	0 00
	ACQUIRED 12-23-96				

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02241 ACCOUNT NO. 26-69328  
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SURDNA FOUNDATION - GRANTHAM MAYO VAN  
 OTTERLOO & COMPANY - GLOBAL FUND

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
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UNITS: 3,247.34	SOLD 04-04-02	50,535.72	49,327.10	1,208.62	0.00
UNITS: 9,471.50	SOLD 04-04-02	147,397.28	160,257.77	12,860.49-	0.00
UNITS: 52,481.68	SOLD 05-16-02	500,000.00	334,405.86	165,594.14	0.00
ACQUIRED 08-26-98					
MFO GMD TR EMERGING COUNTRY DEBT FD CL III					

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
-------------------------	--------------------	----------------	------------	-----------	--------------------

SUB-TOTAL					
16,132,969.49		18,250,738.68		2,117,769.19-	0.00
CAPITAL GAIN DIVIDENDS					

MFO GMD VALUE FUND III	20%	779.58		779.58	
MFO GMD TR SMALL CAP GROWTH FD CL III	20%	97,058.88		97,058.88	
MFO GMD TR SMALL CAP VALUE FD CL III	20%	61,708.02		61,708.02	
MFO GMD INTERNATIONAL SMALL CO III	20%	172.98		172.98	
MFO GMD TR SMALL CAP VALUE FD CL III	20%	411,204.88		411,204.88	
MFO GMD INFLATION INDEX BD III	20%	2,654.91		2,654.91	
SUB-TOTAL					
16,706,548.74		18,250,738.68		1,544,189.94-	0.00
TOTAL LONG TERM CAPITAL GAIN/LOSS-					

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02241 ACCOUNT NO 26-69328  
SS870 AAB

SURDNA FOUNDATION - GRANTHAM MAYO VAN  
OTTERLOO & COMPANY - GLOBAL FUND  
FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
07-01-01 THROUGH 06-30-02

END OF SALES SCHEDULE

**The Northern Trust Company**  
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02241 ACCOUNT NO. 26-69328  
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SURDNA FOUNDATION - GRANTHAM MAYO VAN  
 OTTERLOO & COMPANY - GLOBAL FUND

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

\*\*\* SUMMARY REPORT \*\*\*

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 47,558 10

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 47,558 10

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 1,544,189.94-

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0.00

SUB TOTAL LONG TERM GAINS AND LOSSES 1,544,189.94-

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 1,544,189.94-

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02289 ACCOUNT NO 26-33705  
 SSB70 AAB

SURDNA FOUNDATION -  
 SANFORD C BERNSTEIN & CO, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
OCCIDENTAL PETE CORP COM	10-05-01 SOLD 04-22-01 ACQUIRED	110,347 62	90,037 69	20,309 93
SHARES				
OCCIDENTAL PETE CORP COM	10-26-01 SOLD 04-06-01 ACQUIRED	10,442 26	8,808 67	1,633 59
SHARES				
OCCIDENTAL PETE CORP COM	10-26-01 SOLD 04-07-01 ACQUIRED	5,310 93	4,472 86	838 07
SHARES				
SCHERING-PLOUGH CORP COMMON STOCK, #1 PAR	12-03-01 SOLD 06-21-01 ACQUIRED	39,672.64	44,758.01	5,085 37-
SHARES				
SCHERING-PLOUGH CORP COMMON STOCK, #1 PAR	12-04-01 SOLD 06-21-01 ACQUIRED	82,175 08	93,584.93	11,409 85-
SHARES				
XL CAPITAL LTD SHS A				

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02289 ACCOUNT NO 26-33705  
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 SANFORD C BERNSTEIN & CO, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
12-04-01 SOLD	27,848 04	19,905 42	7,942 62	
12-04-01 ACQUIRED				
12-04-01 SOLD	3,100 00	208,245 91	79,517 18	
12-04-01 ACQUIRED				
12-05-01 SOLD	81,247 13	89,516 02	8,268 89-	
12-05-01 ACQUIRED				
12-07-01 SOLD	91,432 92	97,653 84	6,220 92-	
12-07-01 ACQUIRED				
12-14-01 SOLD	30,153 48	32,551 28	2,397 80-	
12-14-01 ACQUIRED				
SUB-TOTAL				
TOTAL SHORT TERM CAPITAL GAIN/LOSS-				
	766,393 19	689,534 63	76,858 56	
	766,393 19	689,534 63	76,858 56	

LONG TERM CAPITAL GAINS AND LOSSES  
 OWENS CORNING COMMON STOCK



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SURDNA FOUNDATION -  
 SANFORD C BERNSTEIN & CO, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
07-02-01 ACQUIRED	10,536 49	219,215 05	208,678 56-	0 00	SHARES
07-02-01 SOLD	5,164 94	104,296 90	99,131 96-	0 00	SHARES
07-16-01 SOLD	312,095 42	118,204 03	193,891 39	0.00	SHARES
07-16-01 SOLD	151,013.91	88,131.90	62,882 01	0.00	SHARES
07-16-01 SOLD	124,755 74	125,947 69	1,191 95-	0.00	SHARES
07-16-01 SOLD	140,870 39	142,071 21	1,200 82-	0 00	SHARES
07-16-01 SOLD	103,863 19	106,373 34	2,510 15-	0 00	SHARES
07-16-01 SOLD	40,391 24	41,589 87	1,198 63-	0 00	SHARES
FIRSTENERGY CORP COM					
UNION PAC CORP COM					
SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR					
CIGNA CORP, COMMON STOCK,					

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SURDNA FOUNDATION -  
 SANFORD C BERNSTEIN & CO, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES. FIRSTENERGY CORP COM	SOLD 07-19-01 ACQUIRED 11-12-99	106,050 05	83,016 31	23,033 74	0.00
SHARES. FIRSTENERGY CORP COM	SOLD 07-25-01 ACQUIRED 11-12-99	30,137 90	24,416 56	5,721 34	0.00
SHARES FIRSTENERGY CORP COM	SOLD 07-26-01 ACQUIRED 11-12-99	39,254 24	31,741 53	7,512 71	0.00
SHARES FIRSTENERGY CORP COM	SOLD 07-31-01 ACQUIRED 11-12-99	30,283 72	24,416 56	5,867 16	0.00
SHARES FIRSTENERGY CORP COM	SOLD 08-01-01 ACQUIRED 11-12-99	63,742 77	51,274 78	12,467 99	0.00
SHARES #REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02	SOLD 08-02-01 ACQUIRED 01-29-99	10,406 63	8,035 02	2,371 61	0.00

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
08-02-01 ACQUIRED	54,484 98	41,222 50	13,262 48	0 00	SHARES 1,000 00 SOLD 08-02-01 ACQUIRED 02-02-99
08-02-01 ACQUIRED	98,072 97	77,694.37	20,378 60	0 00	SHARES 1,800 00 SOLD 08-02-01 ACQUIRED 02-11-99
08-02-01 ACQUIRED	33,181 35	25,897 45	7,283 90	0.00	SHARES 609.00 SOLD 08-02-01 ACQUIRED 02-12-99
08-02-01 ACQUIRED	27,242 49	16,213 78	11,028 71	0 00	SHARES 500 00 SOLD 08-02-01 ACQUIRED 05-03-00
08-03-01 ACQUIRED	70,914 84	42,155.83	28,759 01	0 00	SHARES 1,300 00 SOLD 08-03-01 ACQUIRED 05-03-00
#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02					
08-06-01 ACQUIRED	76,456.48	45,398.59	31,057 89	0 00	SHARES 1,400 00 SOLD 08-06-01 ACQUIRED 05-03-00
#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02					
08-07-01 ACQUIRED	54,183 19	32,427 57	21,755 62	0 00	SHARES 1,000 00 SOLD 08-07-01 ACQUIRED 05-03-00
FIRSTENERGY CORP COM					

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 SANFORD C BERNSTEIN & CO, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 08-07-01 ACQUIRED 11-12-99	152,532 40	124,524 46	28,007 94	0 00
SHARES	SOLD 08-07-01 ACQUIRED 01-14-00	2,990 83	2,334 68	656 15	0 00
SHARES	SOLD 08-07-01 ACQUIRED 01-14-00	17,944 99	14,059 81	3,885 18	0 00
#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02					
SHARES	SOLD 08-08-01 ACQUIRED 05-03-00	180,625.77	97,282.69	83,343 08	0 00
#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02					
SHARES	SOLD 08-08-01 ACQUIRED 05-03-00	517,295.95	278,877 06	238,418 89	0 00
SHARES.	SOLD 08-08-01 ACQUIRED 05-04-00	6,015 07	3,247 25	2,767 82	0 00
#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02					
OWENS CORNING COMMON STOCK SHARES.	SOLD 08-10-01 ACQUIRED 01-23-96	1,487 96	50,062 51	48,574 55-	0 00

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SURDNA FOUNDATION -  
 SANFORD C BERNSTEIN & CO, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	08-10-01 SOLD	51,984 15	29,225 23	22,758 92	0 00
SHARES	08-10-01 ACQUIRED				0 00
SHARES	08-10-01 SOLD	11,552 03	6,637.48	4,914 55	0 00
SHARES	08-10-01 ACQUIRED				0 00
SHARES	08-10-01 SOLD	18,015 45	14,059 81	3,955 64	0 00
SHARES	08-10-01 ACQUIRED				0 00
SHARES, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR	08-10-01 SOLD	42,036 06	32,246 11	9,789 95	0 00
SHARES	08-10-01 ACQUIRED				0 00
SHARES	08-10-01 SOLD	88,592 64	89,296 80	704 16-	0 00
SHARES	10-23-98 ACQUIRED				0 00
#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02					
SHARES.	08-13-01 SOLD	47,591 42	27,379.62	20,211 80	0.00
SHARES.	08-13-01 ACQUIRED				0.00
OWENS CORNING COMMON STOCK					
SHARES	08-14-01 SOLD	1,177 20	41,718 76	40,541 56-	0 00
SHARES	08-14-01 ACQUIRED				0 00
SHARES, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR					

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SURDNA FOUNDATION -  
 SANFORD C BERNSTEIN & CO, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

SS870 AAB  
 28% RATE GAIN/LOSS

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
08-14-01 SOLD	54,595 89	53,578 08	1,017 81	0 00	SHARES FIRSTENERGY CORP COM
10-23-98 ACQUIRED					
08-15-01 SOLD	5,995 99	4,606.59	1,389 40	0 00	SHARES OWENS CORNING COMMON STOCK
01-18-00 ACQUIRED					
06-15-01 SOLD	23,983 98	18,296 21	5,687.77	0.00	SHARES OWENS CORNING COMMON STOCK
01-19-00 ACQUIRED					
08-15-01 SOLD	691 57	25,031 25	24,339 68-	0 00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$.75 PAR
01-23-96 ACQUIRED					
08-16-01 SOLD	27,024 60	26,789 04	235 56	0 00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$.75 PAR
10-23-98 ACQUIRED					
08-16-01 SOLD	45,040 99	44,603 00	437 99	0 00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$.75 PAR
10-26-98 ACQUIRED					
08-16-01 SOLD	4,504 10	4,388 17	115 93	0.00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$.75 PAR
10-29-98 ACQUIRED					

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SURDNA FOUNDATION -  
 SANFORD C BERNSTEIN & CO, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES: SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR	08-20-01 SOLD 10-29-98 ACQUIRED	40,373.91	39,493.53	880.38	0.00
SHARES: SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR	08-20-01 SOLD 10-30-98 ACQUIRED	4,485.99	4,410.19	75.80	0.00
SHARES: SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR	08-21-01 SOLD 10-30-98 ACQUIRED	39,989.89	39,691.71	298.18	0.00
SHARES: SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR	08-21-01 SOLD 12-17-98 ACQUIRED	53,319.86	49,545.27	3,774.59	0.00
SHARES: SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR	08-22-01 SOLD 01-19-00 ACQUIRED	8,092.49	6,060.62	2,031.87	0.00
SHARES: SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR	08-22-01 SOLD 01-21-00 ACQUIRED	31,606.53	23,606.01	8,000.52	0.00
SHARES: SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR	08-22-01 SOLD 01-19-00 ACQUIRED	1,072.32	800.46	271.86	0.00

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SURDNA FOUNDATION -  
 SANFORD C. BERNSTEIN & CO, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
08-23-01 SOLD	20,307 58	15,167.14	5,140 44	0 00	SHARES 665 00
01-21-00 ACQUIRED					SHARES 665 00
08-23-01 SOLD	30,537 70	23,057 85	7,479 85	0 00	SHARES 1,000 00
01-25-00 ACQUIRED					SHARES 1,000 00
08-23-01 SOLD	28,552 76	21,549 64	7,003 12	0 00	SHARES 935 00
01-28-00 ACQUIRED					SHARES 935 00
SEARS, ROEBUCK AND CO COMMON STOCK, \$ .75 PAR					
08-24-01 SOLD	22,267.91	20,643 86	1,624 05	0 00	SHARES 500 00
12-17-98 ACQUIRED					SHARES 500 00
08-24-01 SOLD	22,267 90	20,918.72	1,349 18	0 00	SHARES 500 00
12-18-98 ACQUIRED					SHARES 500 00
FIRSTENERGY CORP COM					
08-27-01 SOLD	39,779.78	29,155 40	10,624 38	0 00	SHARES 1,265 00
01-28-00 ACQUIRED					SHARES 1,265 00
08-27-01 SOLD	31,446.47	22,932 79	8,513 68	0 00	SHARES 1,000 00
02-02-00 ACQUIRED					SHARES 1,000 00
08-27-01 SOLD	40,880 42	29,305 40	11,575 02	0 00	SHARES 1,300 00
02-04-00 ACQUIRED					SHARES 1,300 00



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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	08-27-01 SOLD	50,314 35	34,992 03	15,322.32	0 00
SHARES	02-11-00 ACQUIRED				0 00
SHARES	08-27-01 SOLD	16,823 86	11,145 09	5,678 77	0.00
SHARES	02-18-00 ACQUIRED				0.00
FIRSTENERGY CORP COM					
SHARES	08-28-01 SOLD	38,024 58	24,998 34	13,026 24	0.00
SHARES	02-18-00 ACQUIRED				0.00
FIRSTENERGY CORP COM					
SHARES	08-28-01 SOLD	8,399 71	5,520 47	2,879 24	0 00
SHARES	02-18-00 ACQUIRED				0 00
FMC CORP, COMMON STOCK, NO PAR, (NEW)					
SHARES	08-29-01 SOLD	69,916.30	80,947 90	11,031 60-	0 00
SHARES	02-20-96 ACQUIRED				0 00
FMC CORP, COMMON STOCK, NO PAR, (NEW)					
SHARES	08-31-01 SOLD	60,122 83	71,749 28	11,626 45-	0.00
SHARES	02-20-96 ACQUIRED				0.00
SHARES	08-31-01 SOLD	7,708 05	9,261 13	1,553 08-	0 00
SHARES	02-21-96 ACQUIRED				0 00
SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR					

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SURDNA FOUNDATION -  
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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
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08-31-01 SOLD	34,196 53	33,469 96	726 57	0 00
12-18-98 ACQUIRED				
08-31-01 SOLD	1,100 00	46,151 84	868 40	0 00
12-21-98 ACQUIRED				
DOW CHEMICAL CO, COMMON STOCK, \$2 50 PAR				
09-04-01 SOLD	47 00	1,405 61	292 77	0 00
03-13-97 ACQUIRED				
09-04-01 SOLD	953.00	28,867 43	5,569 99	0 00
03-14-97 ACQUIRED				
FMC CORP, COMMON STOCK, NO PAR, (NEW)				
09-04-01 SOLD	900 00	66,680 10	10,103 22-	0 00
02-21-96 ACQUIRED				
09-04-01 SOLD	600 00	41,153 40	3,435 48-	0 00
06-12-96 ACQUIRED				
FMC CORP, COMMON STOCK, NO PAR, (NEW)				
09-04-01 SOLD	2,700 00	185,190 30	15,271 47-	0 00
06-12-96 ACQUIRED				
OCCIDENTAL PETE CORP COM				

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SURDNA FOUNDATION -  
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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-05-01 ACQUIRED	42,391 31	30,693 88	11,697 43	0.00	SHARES
10-05-01 SOLD	50,078 34	36,808 04	13,270 30	0.00	SHARES
10-05-01 ACQUIRED	87,637 09	73,145.74	14,491 35	0.00	SHARES
10-05-01 SOLD	67,605 75	55,337 17	12,268 58	0.00	SHARES
10-08-01 SOLD	67,916 07	46,260.39	21,655 68	0.00	SHARES
10-08-01 ACQUIRED	172,196 56	123,543 65	48,652.91	0.00	SHARES
10-08-01 SOLD	22,991 65	16,443.79	6,547 86	0.00	SHARES
10-09-01 SOLD	64,115 54	42,956.07	21,159 47	0.00	SHARES
10-07-98 ACQUIRED					MBIA INC COM
10-08-01 SOLD	6,793 00				SHARES
10-08-01 ACQUIRED	6,793 00				SHARES
10-08-01 SOLD	907 00				SHARES
10-08-01 ACQUIRED	907 00				SHARES
10-09-01 SOLD	1,300 00				SHARES
10-07-98 ACQUIRED					OCCIDENTAL PETE CORP COM
10-08-01 SOLD	1,400 00				SHARES
10-08-01 ACQUIRED	1,400 00				SHARES
10-05-01 SOLD	3,500 00				SHARES
04-19-99 ACQUIRED	3,500 00				SHARES
10-05-01 SOLD	2,700 00				SHARES
10-05-01 ACQUIRED	2,700 00				SHARES
10-05-01 SOLD	2,000 00				SHARES
04-12-99 ACQUIRED	2,000 00				SHARES
10-05-01 SOLD	1,693.00				SHARES
04-01-99 ACQUIRED	1,693.00				SHARES



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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

02289 ACCOUNT NO 26-33785  
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-11-01 ACQUIRED 10-07-98	40,159 46	28,086.66	12,072 80	0 00
SHARES	SOLD 10-11-01 ACQUIRED 10-08-98	49,608 74	33,027.33	16,581 41	0 00
OCCIDENTAL PETE CORP COM					
SHARES	SOLD 10-11-01 ACQUIRED 04-04-00	20,732 69	16,482 92	4,249 77	0 00
SHARES	SOLD 10-11-01 ACQUIRED 04-05-00	5,411 94	4,342 59	1,069 35	0 00
INTERNATIONAL PAPER CO, COMMON STOCK \$1 PAR					
SHARES	SOLD 10-12-01 ACQUIRED 09-16-98	56,526 39	66,091 84	9,565 45-	0 00
INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR					
SHARES	SOLD 10-12-01 ACQUIRED 09-16-98	79,095 57	92,528 57	13,433 00-	0 00
DOM CHEMICAL CO, COMMON STOCK, \$2 50 PAR					

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SURDNA FOUNDATION -  
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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

02289 ACCOUNT NO 26-33705  
 SSB70 AAB

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
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10-16-01 SOLD	22,651 08	19,931 56	2,719 52	0 00	SHARES
03-14-97 ACQUIRED				0 00	SHARES
10-16-01 SOLD	28,985 11	27,681 56	1,303 55	0 00	SHARES
10-16-01 SOLD	842 00				SHARES
06-11-98 ACQUIRED					INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR

10-16-01 SOLD	17,023 70	19,705 82	2,682 12-	0 00	SHARES
09-17-98 ACQUIRED				0 00	SHARES
10-16-01 SOLD	454 00				SHARES
10-16-01 SOLD	1,146 00	43,111.72	140 00-	0 00	SHARES
10-16-01 SOLD	42,971 72				INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR

10-16-01 SOLD	13,273 99	15,597 67	2,323 68-	0.00	SHARES
09-16-98 ACQUIRED					SHARES
10-16-01 SOLD	39,222 01	45,401 53	6,179 52-	0 00	SHARES
10-16-01 SOLD	58,543 28	55,889 15	2,654 13	0 00	SHARES
10-17-01 SOLD					SHARES
06-11-98 ACQUIRED					DOM CHEMICAL CO, COMMON STOCK, \$2 50 PAR

DOM CHEMICAL CO, COMMON STOCK, \$2 50 PAR

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SURDNA FOUNDATION -  
 SANFORD C. BERNSTEIN & CO, INC.

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-22-01 ACQUIRED 06-11-98	51,818 35	49,313.95	2,504 40	0 00	INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR SHARES 1,500 00
10-22-01 ACQUIRED 04-26-00	76,297.42	79,000 53	2,703 11-	0 00	INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR SHARES 2,100 00
10-23-01 ACQUIRED 04-26-00	40,596 65	41,381 23	784 58-	0 00	INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR SHARES 1,100 00
10-23-01 ACQUIRED 04-26-00	58,910.81	60,190.88	1,280 07-	0 00	SHARES, DOW CHEMICAL CO, COMMON STOCK, \$2 50 PAR
10-24-01 ACQUIRED 06-11-98	2,165 26	2,038 31	126 95	0 00	SHARES 62 00
10-24-01 ACQUIRED 06-11-98	43,235 27	40,547.18	2,688 09	0 00	SHARES 1,238 00
10-24-01 ACQUIRED 06-11-98					INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR

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SURDNA FOUNDATION -  
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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-25-01 SOLD 04-26-00 ACQUIRED	77,978.92	79,000.53	1,021.61-	0.00	SHARES DOM CHEMICAL CO, COMMON STOCK, \$2.50 PAR
10-26-01 SOLD 06-11-98 ACQUIRED	45,422.36	42,577.82	2,844.54	0.00	SHARES INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR
10-26-01 SOLD 04-26-00 ACQUIRED	203,199.19	203,144.22	54.97	0.00	SHARES OCCIDENTAL PETE CORP COM
10-26-01 SOLD 04-05-00 ACQUIRED	35,739.74	29,223.35	6,516.39	0.00	SHARES OCCIDENTAL PETE CORP COM
10-26-01 SOLD 04-06-00 ACQUIRED	20,345.74	17,162.83	3,182.91	0.00	SHARES DOM CHEMICAL CO, COMMON STOCK, \$2.50 PAR
11-01-01 SOLD 06-11-98 ACQUIRED	15,642.21	15,131.50	510.71	0.00	SHARES



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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
11-01-01 SOLD 06-12-98 ACQUIRED	62,230 27	59,773 41	2,456.86	0.00	SHARES INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR
11-01-01 SOLD 04-26-00 ACQUIRED	79,421 80	82,762 46	3,340 66-	0 00	SHARES DOW CHEMICAL CO, COMMON STOCK, \$2 50 PAR
11-02-01 SOLD 06-12-98 ACQUIRED	66,374 00	61,789 71	4,584 29	0 00	SHARES INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR
11-02-01 SOLD 04-26-00 ACQUIRED	65,878 88	67,714 74	1,835.86-	0 00	SHARES INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR
11-05-01 SOLD 04-26-00 ACQUIRED	51,632 47	52,667 02	1,034 55-	0 00	SHARES DOW CHEMICAL CO, COMMON STOCK, \$2 50 PAR

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
11-06-01 SOLD 06-12-98 ACQUIRED	49,454 70	45,529 26	3,925 44	0 00	SHARES INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR
11-06-01 SOLD 04-26-00 ACQUIRED	66,678 95	67,714 74	1,035 79-	0 00	SHARES DOM CHEMICAL CO, COMMON STOCK, \$2 50 PAR
11-07-01 SOLD 06-12-98 ACQUIRED	9,419 60	8,520 48	899 12	0.00	SHARES DOM CHEMICAL CO, COMMON STOCK, \$2 50 PAR
11-07-01 SOLD 11-07-01 ACQUIRED	69,676 31	61,742 68	7,933 63	0 00	SHARES DOM CHEMICAL CO, COMMON STOCK, \$2 50 PAR
11-08-01 SOLD 06-19-98 ACQUIRED	35,601.56	31,858.97	3,742.59	0 00	SHARES DOM CHEMICAL CO, COMMON STOCK, \$2 50 PAR
11-09-01 SOLD 06-19-98 ACQUIRED	34,182 63	30,648 32	3,534 31	0 00	SHARES DOM CHEMICAL CO, COMMON STOCK, \$2 50 PAR

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
11-19-01 SOLD	67,336 54	57,346 14	9,990 40	0 00	SHARES 1,800 00
06-19-98 ACQUIRED					ST PAUL COS INC COM
11-19-01 SOLD	112,227 55	96,505 50	15,722 05	0 00	SHARES 3,000 00
06-30-98 ACQUIRED					ST PAUL COS INC COM
11-19-01 SOLD	112,227 56	96,694 00	15,533 56	0 00	SHARES 3,000 00
07-06-98 ACQUIRED					ST PAUL COS INC COM
11-19-01 SOLD	37,409 19	31,314.77	6,094 42	0 00	SHARES 1,000 00
11-19-01 SOLD	61,937 47	34,070 81	27,866 66	0 00	SHARES 1,300 00
06-20-96 ACQUIRED					ST PAUL COS INC COM
11-19-01 SOLD	95,288 41	53,264.56	42,023 85	0 00	SHARES 2,000 00
06-26-96 ACQUIRED					ST PAUL COS INC COM
11-19-01 SOLD	33,350 95	18,576 75	14,774 20	0 00	SHARES 700 00
06-27-96 ACQUIRED					ST PAUL COS INC COM
11-19-01 SOLD	42,483 08	23,773 54	18,709 54	0 00	SHARES 900 00
06-19-96 ACQUIRED					ST PAUL COS INC COM
11-19-01 SOLD	33,042 39	18,345 82	14,696 57	0 00	SHARES 700 00
06-20-96 ACQUIRED					UNION PAC CORP COM

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
11-19-01 SOLD 07-16-99 ACQUIRED	88,041 22	95,062 56	7,021 34-	SHARES 1,600 00 UNION PAC CORP COM
11-19-01 SOLD 07-16-99 ACQUIRED	5,502 57	5,906 50	403 93-	SHARES 100 00 UNION PAC CORP COM
11-19-01 SOLD 07-20-99 ACQUIRED	44,020 61	47,936 88	3,916 27-	SHARES 800 00 UNION PAC CORP COM
11-20-01 SOLD 07-20-99 ACQUIRED	77,091 08	83,889 54	6,798 46-	SHARES 1,400 00 ST PAUL COS INC COM
11-23-01 SOLD 06-27-96 ACQUIRED	14,119 03	7,961 47	6,157 56	SHARES 300 00 ST PAUL COS INC COM
11-23-01 SOLD 05-07-98 ACQUIRED	32,944,39	30,065 88	2,878 51	SHARES 700 00 ST PAUL COS INC COM
11-26-01 SOLD 05-07-98 ACQUIRED	47,019 53	42,951 25	4,068 28	SHARES 1,000 00 UNION PAC CORP COM

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
11-27-01 SOLD	61,291 16	65,913 21	4,622 05-	0 00	SHARES CONAGRA FOODS INC
07-20-99 ACQUIRED				0 00	SHARES CONAGRA FOODS INC
11-27-01 SOLD	16,715 77	17,853 99	1,138 22-	0 00	SHARES CONAGRA FOODS INC
07-21-99 ACQUIRED				0 00	SHARES CONAGRA FOODS INC
11-28-01 SOLD	29,553 66	25,551 79	4,001 87	0 00	SHARES CONAGRA FOODS INC
04-25-00 ACQUIRED				0 00	SHARES CONAGRA FOODS INC
11-29-01 SOLD	455 71	393 10	62 61	0 00	SHARES CONAGRA FOODS INC
04-25-00 ACQUIRED				0 00	SHARES CONAGRA FOODS INC
11-29-01 SOLD	31,936.02	27,517 31	4,418 71	0 00	SHARES ST PAUL COS INC COM
04-25-00 ACQUIRED				0 00	SHARES ST PAUL COS INC COM
11-29-01 SOLD	14,247 66	12,885 37	1,362 29	0 00	SHARES CONAGRA FOODS INC
05-07-98 ACQUIRED				0 00	SHARES CONAGRA FOODS INC
11-29-01 SOLD	33,244 55	30,255 23	2,989 32	0 00	SHARES CONAGRA FOODS INC
05-08-98 ACQUIRED				0 00	SHARES CONAGRA FOODS INC

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
ST PAUL COS INC COM SHARES	11-30-01 ACQUIRED	23,557 66	20,244 88	3,312 78	0 00
ST PAUL COS INC COM SHARES	11-30-01 SOLD	47,583 41	43,221.75	4,361 66	0.00
UNION PAC CORP COM SHARES	11-30-01 SOLD	103,863 45	113,075 27	9,211 82-	0 00
CONAGRA FOODS INC SHARES	12-03-01 SOLD	23,014 45	19,655 22	3,359 23	0 00
CONAGRA FOODS INC SHARES	12-03-01 SOLD	43,698 57	37,344 92	6,353 65	0 00
UNION PAC CORP COM SHARES	12-03-01 SOLD	38,007 40	41,659 31	3,651.91-	0 00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 12-04-01 ACQUIRED 05-08-98	13,988 50	12,966 52	1,021 98	0 00
CONAGRA FOODS INC					
SHARES	SOLD 12-10-01 ACQUIRED 04-25-00	30,256 87	25,551 78	4,705 09	0 00
CONAGRA FOODS INC					
SHARES	SOLD 12-27-01 ACQUIRED 04-25-00	74,568 15	60,931 18	13,636 97	0 00
CONAGRA FOODS INC					
SHARES	SOLD 12-31-01 ACQUIRED 04-25-00	43,004 45	35,379 39	7,625 06	0 00
CONAGRA FOODS INC					
SHARES	SOLD 01-02-02 ACQUIRED 04-25-00	20,196 02	16,706 94	3,489 08	0 00
CONAGRA FOODS INC					
SHARES	SOLD 01-02-02 ACQUIRED 04-26-00	24,948 03	20,671 91	4,276 12	0 00
FMC TECHNOLOGIES INC COM					
SHARES	SOLD 01-10-02 ACQUIRED 06-12-96	0 48	0 56	0 08-	0 00
CIGNA CORP, COMMON STOCK,					

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
01-17-02 SOLD 10-10-97 ACQUIRED	336,304 07	211,516 56	124,787 51	0 00	SHARES CONAGRA FOODS INC
01-17-02 SOLD 10-10-97 ACQUIRED	18,683 56	11,815 36	6,868 20	0 00	SHARES CONAGRA FOODS INC
01-17-02 SOLD 04-26-00 ACQUIRED	300,484 29	244,125.42	56,358 87	0.00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR
01-17-02 SOLD 12-21-98 ACQUIRED	52,465.71	41,956 21	10,509 50	0 00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR
01-17-02 SOLD 12-21-98 ACQUIRED	21,006 44	16,782 49	4,223 95	0.00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR
01-17-02 SOLD 12-22-98 ACQUIRED	73,522 56	57,985 76	15,536 80	0.00	SHARES
01-17-02 SOLD 12-23-98 ACQUIRED	63,019 33	49,917 85	13,101 48	0.00	SHARES



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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
01-17-02 SOLD 12-28-98 ACQUIRED	10,503.22	8,253.78	2,249.44	0.00	SHARES CONAGRA FOODS INC
01-18-02 SOLD 04-26-00 ACQUIRED	113,211.93	91,547.03	21,664.90	0.00	SHARES FMC TECHNOLOGIES INC COM
01-18-02 SOLD 06-12-96 ACQUIRED	9,920.13	12,864.46	2,944.33-	0.00	SHARES: FMC TECHNOLOGIES INC COM
01-18-02 SOLD 07-11-96 ACQUIRED	3,116.28	3,812.66	696.38-	0.00	SHARES FMC TECHNOLOGIES INC COM
01-18-02 SOLD 07-11-96 ACQUIRED	14,645.69	17,721.75	3,076.06-	0.00	SHARES FMC TECHNOLOGIES INC COM
01-18-02 SOLD 06-12-96 ACQUIRED	43.93	56.35	12.42-	0.00	SHARES, FMC TECHNOLOGIES INC COM
01-23-02 SOLD 07-11-96 ACQUIRED	7,440.34	8,942.04	1,501.70-	0.00	SHARES FMC TECHNOLOGIES INC COM

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
01-23-02 SOLD	14,678 08	17,434 96	2,756 88-	0.00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR
01-23-02 SOLD	110,860 49	86,664 72	24,195 77	0 00	SHARES FMC TECHNOLOGIES INC COM
01-23-02 SOLD	36,953 49	28,906 59	8,046.90	0 00	SHARES FMC TECHNOLOGIES INC COM
01-24-02 SOLD	11,006 04	12,686.25	1,680 21-	0 00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR
01-24-02 SOLD	4,189 37	4,838.69	649.32-	0.00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR
01-28-02 SOLD	72,727 64	57,813 18	14,914 46	0 00	SHARES FMC TECHNOLOGIES INC COM
01-28-02 SOLD	51,948 32	41,228 09	10,720 23	0 00	SHARES FMC TECHNOLOGIES INC COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	01-29-02	15,583 12	17,550 57	1,967 45-	0 00
FMC TECHNOLOGIES INC COM	07-19-96				
ACQUIRED					
SHARES	01-30-02	8,153 42	9,301 80	1,148 38-	0 00
SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR	07-19-96				
ACQUIRED					
SHARES	01-30-02	123,319 26	98,947 42	24,371 84	0 00
#REORG MEAD CORP CASH & STK MERGER TO MEADWESTVACO CORP 2546665 EFF 1/29/02	12-30-98				
ACQUIRED					
SHARES	01-30-02	27,309 57	27,547 97	238 40-	0.00
SHARES	03-31-98				
ACQUIRED					
SHARES	01-30-02	35,605 69	36,502 42	896.73-	0 00
SHARES	04-03-98				
ACQUIRED					
SHARES	01-30-02	124,619 93	123,939 84	680 09	0 00
SHARES	04-06-98				
ACQUIRED					
#REORG MEAD CORP CASH & STK MERGER TO MEADWESTVACO CORP 2546665 EFF 1/29/02	04-06-98				

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DESCRIPTION OF PROPERTY  
 DATE SOLD/  
 ACQUIRED  
 SALES  
 PROCEEDS  
 COST  
 BASIS  
 GAIN/LOSS  
 28% RATE  
 GAIN/LOSS

SHARES:	1,300 00	SOLD	01-30-02	46,929 97	47,896 76	966 79-	0 00
SHARES:	1,640 00	SOLD	01-30-02	59,203 96	60,232 76	1,028 80-	0 00
SHARES	260 00	SOLD	01-30-02	9,386 00	9,647 09	261 09-	0 00
SHARES	2,800 00	SOLD	01-30-02	101,079 94	99,692 70	1,387 24	0 00
SHARES	833 00	SOLD	01-30-02	30,071 28	29,918 46	152 82	0 00
SHARES, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR	1,200 00	SOLD	01-31-02	63,129 61	49,473.71	13,655.90	0 00
SHARES, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR	300 00	SOLD	02-04-02	15,658 26	12,368 43	3,289 83	0 00

FMC CORP, COMMON STOCK, NO PAR,  
 (NEW)

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
02-08-02 ACQUIRED	13,244 83	14,514 23	1,269 40-	0 00	SHARES
02-08-02 SOLD	400 00				SHARES
02-08-02 ACQUIRED	19,867 24	20,540 03	672 79-	0 00	SHARES
02-08-02 SOLD	600 00				SHARES
#REORG/PHILLIPS PETROLEUM CO NAME CHANGE TO CONOCOPHILLIPS SEC #2197249 EFF 8/30/02					
02-08-02 ACQUIRED	51,273 85	44,194 77	7,079 08	0.00	SHARES
02-08-02 SOLD	900 00				SHARES
02-08-02 ACQUIRED	358,916 94	305,174 52	53,742 42	0.00	SHARES
02-08-02 SOLD	6,300 00				SHARES
02-08-02 ACQUIRED	34,182 57	28,845 06	5,337 51	0 00	SHARES
02-08-02 SOLD	600.00				SHARES
FMC CORP , COMMON STOCK, NO PAR, (NEW)					
02-11-02 ACQUIRED	13,555 96	14,514 23	958 27-	0 00	SHARES
02-11-02 SOLD	400 00				SHARES
02-11-02 ACQUIRED	27,111.93	27,386.70	274 77-	0 00	SHARES
02-11-02 SOLD	800 00				SHARES
FMC CORP , COMMON STOCK, NO PAR, (NEW)					

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
02-12-02 ACQUIRED	6,811 33	6,846 68	35 35-	0.00	SHARES
02-12-02 SOLD	27,245.30	27,067 48	177 82	0.00	SHARES · FMC CORP , COMMON STOCK, NO PAR, (NEW)
02-15-02 SOLD	8,484 75	7,310 33	1,174 42	0 00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR
02-22-02 SOLD	10,618 28	8,245 62	2,372 66	0 00	SHARES · SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR
02-22-02 SOLD	69,018.82	55,896 39	13,122 43	0 00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR
02-25-02 SOLD	63,968 35	51,596.67	12,363 68	0 00	SHARES · SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR
02-25-02 SOLD	15,990.09	13,535 67	2,454 42	0.00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR

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SURDNA FOUNDATION -  
 SANFORD C BERNSTEIN & CO, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

02289 ACCOUNT NO 26-33705  
 SSB70 AAB

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
02-26-02 ACQUIRED 01-07-99	58,870 23	49,630 79	9,239 44	0 00	SHARES GOODYEAR TIRE & RUBBER CO, COMMON STOCK, NO PAR
03-01-02 SOLD 03-01-02	148,186.21	126,175 12	22,011 09	0 00	SHARES SEARS, ROEBUCK AND CO, COMMON STOCK, \$ 75 PAR
03-01-02 SOLD 03-01-02	31,722 66	27,071 34	4,651.32	0 00	SHARES GOODYEAR TIRE & RUBBER CO, COMMON STOCK, NO PAR
03-01-02 SOLD 03-01-02	196,432 89	145,051.65	51,381 24	0 00	SHARES SEARS, ROEBUCK AND CO, COMMON STOCK, \$ 75 PAR
03-01-02 SOLD 03-01-02	148,186.21	126,175 12	22,011 09	0 00	SHARES INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR
02-27-02 SOLD 11-16-98	80,299 83	156,442 24	76,142 41-	0 00	SHARES. INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR
02-26-02 SOLD 01-07-99	58,870 23	49,630 79	9,239 44	0 00	SHARES GOODYEAR TIRE & RUBBER CO, COMMON STOCK, NO PAR
03-01-02 SOLD 03-01-02	31,722 66	27,071 34	4,651.32	0 00	SHARES GOODYEAR TIRE & RUBBER CO, COMMON STOCK, NO PAR
03-01-02 SOLD 03-01-02	37,009 77	30,485 84	6,523 93	0 00	SHARES GOODYEAR TIRE & RUBBER CO, COMMON STOCK, NO PAR

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 AAB  
 SS870

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
03-04-02 ACQUIRED	38,650 96	75,523.84	36,872 88-	0 00	SHARES SEARS, ROEBUCK AND CO. COMMON STOCK, \$ 75 PAR
03-04-02 SOLD	52,884 20	43,551 20	9,333 00	0 00	SHARES SEARS, ROEBUCK AND CO COMMON STOCK, \$ 75 PAR
03-12-02 ACQUIRED	42,157 04	34,840 96	7,316 08	0 00	SHARES DANA CORP , COMMON STOCK \$1 PAR
03-12-02 SOLD	57,965 94	44,568 59	13,397 35	0 00	SHARES DANA CORP , COMMON STOCK \$1 PAR
03-18-02 ACQUIRED	21,692 38	26,491 59	4,799 21-	0 00	SHARES DANA CORP , COMMON STOCK \$1 PAR
03-19-02 SOLD	23,647 33	29,140 76	5,493 43-	0 00	SHARES FEDERATED DEPT STORES INC DEL COMMON STOCK



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 07-01-01 THROUGH 06-30-02

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
03-25-02 SOLD	2,610 88	2,199 10	411 78	0 00	SHARES
10-01-98 ACQUIRED					SHARES
03-25-02 SOLD	41,442 47	35,934 80	5,507 67	0 00	SHARES
10-01-98 ACQUIRED					SHARES
03-25-02 SOLD	9,821 87	8,171 16	1,650 71	0 00	SHARES
10-02-98 ACQUIRED					FEDERATED DEPT STORES INC DEL COMMON STOCK
03-26-02 SOLD	249,488.70	209,036.96	40,451.74	0 00	SHARES
10-02-98 ACQUIRED					SHARES
03-26-02 SOLD	9,752 40	7,913 63	1,838 77	0 00	SHARES
10-05-98 ACQUIRED					CONAGRA FOODS INC
04-01-02 SOLD	31,380 41	25,593 80	5,786 61	0 00	SHARES
04-26-00 ACQUIRED					CONAGRA FOODS INC
04-02-02 SOLD	51,066.10	41,343 82	9,722 28	0 00	SHARES
04-26-00 ACQUIRED					CONAGRA FOODS INC

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SURDNA FOUNDATION -  
 SANFORD C BERNSTEIN & CO, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
04-04-02 SOLD 04-26-00 ACQUIRED	72,973 60	57,093.85	15,879 75	0 00	CONAGRA FOODS INC SHARES 2,900 00
04-04-02 SOLD 04-26-00 ACQUIRED	117,038 27	90,562 66	26,475 61	0 00	CONAGRA FOODS INC SHARES 4,600 00
04-10-02 SOLD 04-26-00 ACQUIRED	30,148 69	23,625.04	6,523.65	0 00	CONAGRA FOODS INC SHARES 1,200 00
04-10-02 SOLD 04-27-00 ACQUIRED	17,586 73	13,639 39	3,947 34	0.00	DANA CORP, COMMON STOCK \$1 PAR SHARES 700 00
04-12-02 SOLD 11-12-99 ACQUIRED	23,767 48	29,140 75	5,373 27-	0 00	CONAGRA FOODS INC SHARES 1,100 00
04-12-02 SOLD 01-04-00 ACQUIRED	45,374.27	60,401 70	15,027 43-	0 00	CONAGRA FOODS INC SHARES 2,100 00
04-12-02 SOLD 01-18-00 ACQUIRED	8,642 72	11,944 80	3,302 08-	0 00	CIGNA CORP, COMMON STOCK, SHARES. 400 00

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

02289 ACCOUNT NO 26-33705  
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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
04-15-02 ACQUIRED	108,976.71	59,076.80	49,899.91	0 00	SHARES 1,000 00 SOLD 04-15-02 ACQUIRED 10-10-97 CONAGRA FOODS INC
04-15-02 SOLD	25,007.06	19,484.84	5,522.22	0 00	SHARES 1,000 00 SOLD 04-15-02 ACQUIRED 04-27-00 CIGNA CORP, COMMON STOCK,
04-16-02 SOLD	117,908.74	64,984.48	52,924.26	0 00	SHARES 1,100 00 SOLD 04-16-02 ACQUIRED 10-10-97 DANA CORP, COMMON STOCK \$1 PAR
04-16-02 SOLD	8,598.94	11,116.31	2,517.37-	0 00	SHARES 400 00 SOLD 04-16-02 ACQUIRED 01-24-00
04-16-02 SOLD	23,647.10	29,384.07	5,736.97-	0 00	SHARES 1,100 00 SOLD 04-16-02 ACQUIRED 01-25-00
04-16-02 SOLD	21,497.36	25,922.74	4,425.38-	0 00	SHARES 1,000 00 SOLD 04-16-02 ACQUIRED 01-26-00
04-16-02 SOLD	25,796.83	27,744.45	1,947.62-	0 00	SHARES 1,200.00 SOLD 04-16-02 ACQUIRED 02-01-00
04-16-02 SOLD	30,096.30	31,814.16	1,717.86-	0.00	SHARES 1,400 00 SOLD 04-16-02 ACQUIRED 02-04-00

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 04-16-02	38,695.24	40,801.63	2,106.39-	0.00
SHARES	ACQUIRED 02-07-00				
SHARES	SOLD 04-16-02	38,695.25	38,999.56	304.31-	0.00
SHARES	ACQUIRED 02-11-00				
SHARES	SOLD 04-16-02	68,791.54	73,070.56	4,279.02-	0.00
SHARES	ACQUIRED 02-17-00				
SHARES	SOLD 04-16-02	152,631.25	95,342.48	57,288.77	0.00
SHARES	ACQUIRED 12-18-00				
SHARES	SOLD 04-16-02	92,438.64	57,815.33	34,623.31	0.00
SHARES	ACQUIRED 12-19-00				
DANA CORP, COMMON STOCK #1 PAR					
SHARES	SOLD 04-16-02	32,144.49	44,793.02	12,648.53-	0.00
SHARES	ACQUIRED 01-18-00				
SHARES	SOLD 04-16-02	27,858.56	38,051.97	10,193.41-	0.00
SHARES	ACQUIRED 01-20-00				
SHARES	SOLD 04-16-02	60,003.04	79,213.97	19,210.93-	0.00
SHARES	ACQUIRED 01-21-00				
SHARES	SOLD 04-16-02	30,001.53	38,907.09	8,905.56-	0.00
SHARES	ACQUIRED 01-24-00				
AMERICAN ELECTRIC POWER CO, INC, COMMON STOCK, \$6.50 PAR					

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	04-17-02 ACQUIRED	33,382 48	23,709 29	9,673 19	0 00
SHARES	04-17-02 SOLD	95,378.52	84,380.00	10,998 52	0 00
CIGNA CORP, COMMON STOCK,					
SHARES:	04-17-02 SOLD	54,092 72	29,538 40	24,554 32	0.00
SHARES	10-10-97 ACQUIRED				
CONAGRA FOODS INC					
SHARES	04-18-02 SOLD	64,675 59	50,660 59	14,015 00	0.00
CONAGRA FOODS INC					
SHARES	05-02-02 SOLD	29,328 88	23,381 81	5,947 07	0 00
CONAGRA FOODS INC					
SHARES	05-03-02 SOLD	65,930 35	52,609 08	13,321 27	0 00
DANA CORP, COMMON STOCK \$1 PAR					
SHARES	05-06-02 SOLD	20,242 74	13,445 43	6,797 31	0 00
AMERADA HESS CORP, COMMON STOCK, \$1 PAR					
SHARES	12-19-00 ACQUIRED				

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 SANFORD C. BERNSTEIN & CO, INC

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
05-07-02 SOLD 04-19-00 ACQUIRED	106,458.11	89,468.68	16,989.43	0 00	SHARES DANA CORP , COMMON STOCK \$1 PAR
05-07-02 SOLD 04-17-00 ACQUIRED	273,749.43	224,564.04	49,185.39	0.00	SHARES DANA CORP , COMMON STOCK \$1 PAR
05-07-02 SOLD 12-19-00 ACQUIRED	84,731.55	57,815.33	26,916.22	0.00	SHARES DANA CORP , COMMON STOCK \$1 PAR
05-08-02 SOLD 12-19-00 ACQUIRED	19,775.24	13,445.43	6,329.81	0 00	SHARES DANA CORP , COMMON STOCK \$1 PAR
05-08-02 SOLD 12-19-00 ACQUIRED	27,886.50	18,823.60	9,062.90	0.00	SHARES DANA CORP , COMMON STOCK \$1 PAR
05-10-02 SOLD 04-27-00 ACQUIRED	68,432.38	54,557.56	13,874.82	0 00	SHARES CONAGRA FOODS INC
05-13-02 SOLD 04-27-00 ACQUIRED	65,989.98	52,609.08	13,380.90	0.00	SHARES CONAGRA FOODS INC

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SURDNA FOUNDATION -  
 SANFORD C BERNSTEIN & CO, INC.

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	05-13-02 SOLD 04-27-00 ACQUIRED	2,445 06	1,948 48	496 58	0.00
DANA CORP , COMMON STOCK \$1 PAR					
SHARES	05-13-02 SOLD 12-19-00 ACQUIRED	31,460.53	21,512 68	9,947 85	0 00
DANA CORP , COMMON STOCK \$1 PAR					
SHARES	05-14-02 SOLD 12-19-00 ACQUIRED	60,790 63	40,336 28	20,454 35	0 00
CONAGRA FOODS INC					
SHARES	05-15-02 SOLD 04-27-00 ACQUIRED	44,010 42	35,072 72	8,937 70	0 00
DANA CORP , COMMON STOCK \$1 PAR					
SHARES	05-15-02 SOLD 12-19-00 ACQUIRED	22,762 56	14,789 96	7,972 60	0 00
CONAGRA FOODS INC					
SHARES	05-16-02 SOLD 04-27-00 ACQUIRED	26,958 47	21,433.33	5,525 14	0 00
DANA CORP , COMMON STOCK \$1 PAR					

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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
CONAGRA FOODS INC SHARES	05-16-02 ACQUIRED	14,880 79	9,411 80	5,468 99	0.00
CONAGRA FOODS INC SHARES	05-21-02 ACQUIRED	46,627 31	37,021 20	9,606.11	0.00
CONAGRA FOODS INC SHARES	05-22-02 ACQUIRED	117,609 47	93,527 25	24,082 22	0.00
CONAGRA FOODS INC SHARES	05-22-02 ACQUIRED	29,577 08	23,381 81	6,195 27	0.00
CONAGRA FOODS INC SHARES	05-22-02 ACQUIRED	110,914.06	81,250 20	29,663 86	0.00
CONAGRA FOODS INC SHARES	05-23-02 ACQUIRED	57,285 21	41,527 88	15,757 33	0.00
AMERADA HESS CORP, COMMON STOCK, \$1 PAR SHARES	05-24-02 ACQUIRED	124,747 19	93,568 35	31,178 84	0.00
CONAGRA FOODS INC SHARES	05-24-02 ACQUIRED				



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SURDNA FOUNDATION -  
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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES.	SOLD 05-24-02 ACQUIRED 03-30-01	24,917.60	18,055.60	6,862.00	0.00
AMERADA HESS CORP, COMMON STOCK, \$1 PAR					
SHARES	SOLD 05-28-02 ACQUIRED 04-18-00	107,894.41	80,444.26	27,450.15	0.00
SHARES	SOLD 05-28-02 ACQUIRED 04-19-00	107,894.40	81,009.50	26,884.90	0.00
CONAGRA FOODS INC					
SHARES.	SOLD 05-29-02 ACQUIRED 03-30-01	94,321.14	68,611.28	25,709.86	0.00
CONAGRA FOODS INC					
SHARES	SOLD 05-31-02 ACQUIRED 03-30-01	39,313.08	28,888.96	10,424.12	0.00
AMERADA HESS CORP, COMMON STOCK, \$1 PAR					
SHARES	SOLD 06-03-02 ACQUIRED 04-19-00	32,693.01	24,926.00	7,767.01	0.00
SHARES	SOLD 06-03-02 ACQUIRED 04-27-00	57,212.78	45,019.31	12,193.47	0.00
CONAGRA FOODS INC					

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES.	SOLD 06-06-02 ACQUIRED 03-30-01	4,860 16	3,611 12	1,249 04	0 00
SHARES.	SOLD 06-06-02	19,440 64	15,230 59	4,210 05	0 00
CONAGRA FOODS INC					
SHARES	SOLD 06-07-02 ACQUIRED 04-05-01	26,746 60	20,942 07	5,804 53	0 00
CONSOLIDATED EDISON INC COMMON STOCK					
SHARES	SOLD 06-07-02 ACQUIRED 05-21-01	41,063 16	37,278 05	3,785 11	0 00
CONSOLIDATED EDISON INC COMMON STOCK					
SHARES	SOLD 06-13-02 ACQUIRED 05-21-01	127,754 58	115,561 94	12,192.64	0 00
SHARES	SOLD 06-13-02 ACQUIRED 05-24-01	8,242 23	7,767 21	475 02	0.00
AMERADA HESS CORP , COMMON STOCK, \$1 PAR					
SHARES	SOLD 06-17-02 ACQUIRED 04-27-00	86,731 39	70,744 63	15,986 76	0 00
CONSOLIDATED EDISON INC COMMON STOCK					

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

02289 ACCOUNT NO 26-33705  
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	06-17-02 ACQUIRED	45,327.76	42,719.67	2,608.09	0.00
CONSOLIDATED EDISON INC COMMON STOCK					
SHARES	06-18-02 SOLD	62,436.96	58,254.09	4,182.87	0.00
AMERADA HESS CORP, COMMON STOCK, \$1 PAR					
SHARES	06-19-02 SOLD	55,364.62	45,019.31	10,345.31	0.00
AMERADA HESS CORP, COMMON STOCK, \$1 PAR					
SHARES	06-19-02 SOLD	700.00			0.00
AMERADA HESS CORP, COMMON STOCK, \$1 PAR					
SHARES	06-19-02 SOLD	300.00	19,270.17	4,457.52	0.00
AMERADA HESS CORP, COMMON STOCK, \$1 PAR					
SHARES	06-20-02 SOLD	79,917.29	64,233.90	15,683.39	0.00
AMERADA HESS CORP, COMMON STOCK, \$1 PAR					
SHARES	06-25-02 SOLD	79,701.29	64,233.90	15,467.39	0.00
AMERADA HESS CORP, COMMON STOCK, \$1 PAR					
SHARES	06-26-02 SOLD	62,910.50	51,387.12	11,523.38	0.00
CONSOLIDATED EDISON INC COMMON STOCK					

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 07-01-01 THROUGH 06-30-02

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
06-28-02 ACQUIRED	45,701.20	42,719.67	0.00	SHARES
05-26-01 ACQUIRED			0.00	1,100.00
<hr/>				
	16,291,382.13	13,967,602.66	0.00	SUB-TOTAL
	16,291,382.13	13,967,602.66	0.00	TOTAL LONG TERM CAPITAL GAIN/LOSS-

END OF SALES SCHEDULE

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

\*\*\* SUMMARY REPORT \*\*\*

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 76,858 56

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 76,858 56

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 2,273,779 97

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 2,273,779 97

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 2,273,779 97

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SURDNA FOUNDATION  
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FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
KING PHARMACEUTICALS INC COM	07-31-01	28 47	18 15	10 32
SHARES	SOLD			
	ACQUIRED			
KADANT INC COM	10-02-00			
SHARES	SOLD			
	ACQUIRED			
#REORG/BROADVISION INC REV SPLIT TO BROADVISION INC #2087657 7/29/02	08-15-01	0 00	58,51	58 51-
SHARES	SOLD			
	ACQUIRED			
MCDATA CORP CL A	08-31-01	1,833 93	49,951 30	48,117 37-
SHARES	SOLD			
	ACQUIRED			
CONCORD EFS INC COM	09-11-01	9 17	3 19	5 98
SHARES	SOLD			
	ACQUIRED			
AT&T WIRELESS SVCS INC COM	10-09-01	2,728 90	2,021 87	707 03
SHARES	SOLD			
	ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 06-15-01	1,427 45	1,406 71	20 74
SHARES	SOLD 10-24-01 ACQUIRED 07-06-01	11,694 54	13,551 41	1,856 87-
SHARES	SOLD 10-24-01 ACQUIRED 07-06-01	4,574 92	5,275 95	701 03-
AETNA INC SHARES	SOLD 10-24-01 ACQUIRED 12-19-00	11,397 61	13,900 00	2,502 39-
ALLEGHENY ENERGY INC COM SHARES	SOLD 10-24-01 ACQUIRED 12-08-00	10,243 15	12,384 75	2,141 60-
AMBAC FINANCIAL GROUP COMMON STK SHARES	SOLD 10-24-01 ACQUIRED 12-08-00	14,881 00	16,861 00	1,980 00-
AMERISOURCEBERGEN CORP COM SHARES	SOLD 10-24-01 ACQUIRED 08-29-01	15,058 87	14,040 00	1,018 87

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	10-24-01 SOLD	5,290 95	4,950 66	340 29
APPLIED MICRO CIRCUITS CORP CDT-COM	10-24-01 SOLD	78 00		
SHARES	08-29-01 ACQUIRED			
SHARES	10-24-01 SOLD	9,583 68	59,987 52	50,403 84-
CALPINE CORP COM	10-24-01 SOLD			
SHARES	12-29-00 ACQUIRED			
SHARES	10-24-01 SOLD	16,543 94	24,806 25	8,262 31-
CHIRON CORP , COMMON STOCK	10-24-01 SOLD			
SHARES	11-22-00 ACQUIRED			
SHARES	10-24-01 SOLD	23,499 21	21,906 25	1,592 96
CINTAS CORP COM	10-24-01 SOLD			
SHARES	11-22-00 ACQUIRED			
SHARES	10-24-01 SOLD	16,751 44	14,368 00	2,383 44
CITIZENS COMMUNICATIONS CO COM	10-24-01 SOLD			
SHARES	02-28-01 ACQUIRED			
SHARES	10-24-01 SOLD	6,851 77	12,480 80	5,629 03-
CONCORD EFS INC COM	02-26-01 ACQUIRED			



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EOG RESOURCES INC COM SHARES	10-24-01 11-01-00 SOLD ACQUIRED	34,450.85	24,262.50	10,188.35
FAMILY DLR STORES INC COM SHARES	10-24-01 10-09-01 SOLD ACQUIRED	27,114.09	30,705.90	3,591.81-
FISERV INC COMMON STOCK SHARES	10-24-01 08-03-01 SOLD ACQUIRED	12,101.59	11,280.00	821.59
FLUOR CORP NEW COM SHARES	10-24-01 03-30-01 SOLD ACQUIRED	18,999.36	14,911.47	4,087.89
FOREST LABORATORIES, INC , COMMON STOCK SHARES	10-24-01 12-28-00 SOLD ACQUIRED	8,660.71	5,791.55	2,869.36

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HANCOCK JOHN FINL SVCS INC COM ISIN US4101451069	SOLD 10-24-01 ACQUIRED 11-21-00	29,665 01	26,768 50	2,896.51
SHARES				
800 00				
#REORG/IMUNEX CORP CASH & STK MERGER TO AMGEN INC #2020149 EFF 7/16/02	SOLD 10-24-01 ACQUIRED 06-27-01	28,323 05	31,944.00	3,620 95-
SHARES				
1,400 00				
INTERNATIONAL GAME TECHNOLOGY COMMON STOCK \$ 01 PAR	SOLD 10-24-01 ACQUIRED 08-31-01	9,902 66	10,704 00	801 34-
SHARES				
200 00				
INTUIT COM	SOLD 10-24-01 ACQUIRED 12-08-00	20,909 30	24,531 25	3,621 95-
SHARES				
500 00				
JABIL CIRCUIT INC COM	SOLD 10-24-01 ACQUIRED 01-29-01	12,062 09	18,103 75	6,041 66-
SHARES				
500 00				
KINDER MORGAN INC COM STK				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 12-11-00	9,940 66	9,515 00	425 66
METLIFE INC COM ISIN US59156R1086				
SHARES	SOLD 10-24-01 ACQUIRED 12-08-00	51,668 77	68,932 00	17,263 23-
NISOURCE INC COM				
SHARES	SOLD 10-24-01 ACQUIRED 11-01-00	11,317.12	12,437.50	1,120 38-
#REORG/NOBLE DRILLING CORP STK MERGER TO NOBLE CORP SEC# 2983505 EFF 5/1/02				
SHARES	SOLD 10-24-01 ACQUIRED 01-12-01	8,749 20	12,543 75	3,794 55-
PMC SIERRA INC COMMON STOCK				
SHARES	SOLD 10-24-01 ACQUIRED 08-02-01	6,791 77	14,716 00	7,924 23-
PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005				
SHARES	SOLD 10-24-01 ACQUIRED 05-11-01	19,233 35	17,681 20	1,552 15
LOGIC CORP COM				

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SHARES	SOLD 10-24-01 ACQUIRED 12-11-00	8,349 72	23,975 00	15,625 28-
ROBERT HALF INTL INC COM				
SHARES	SOLD 10-24-01 ACQUIRED 12-04-00	10,487 15	16,012 50	5,525 35-
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD				
SHARES	SOLD 10-24-01 ACQUIRED 11-16-00	13,490 55	19,737 00	6,246 45-
STRYKER CORP COM				
SHARES	SOLD 10-24-01 ACQUIRED 12-11-00	28,891 53	26,100 00	2,791 53
SYMBOL TECHNOLOGIES INC COM				
SHARES	SOLD 10-24-01 ACQUIRED 12-08-00	7,652 74	14,588 00	6,935 26-
TMP WORLDWIDE INC COM				
SHARES:	SOLD 10-24-01 ACQUIRED 06-01-01	10,499 65	18,160 20	7,660 55-
TECO ENERGY, INC, COMMON STOCK, NO PAR				

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SHARES	SOLD 10-24-01 ACQUIRED 10-09-01	10,289 65	10,719 64	429 99-
UNIVISION COMMUNICATIONS INC CL A				
SHARES	SOLD 10-24-01 ACQUIRED 02-06-01	13,697 04	21,350 00	7,652 96-
VITESSE SEMICONDUCTOR CORP COMMON				
SHARES	SOLD 10-24-01 ACQUIRED 12-11-00	5,089 83	32,093 75	27,003 92-
XL CAPITAL LTD SHS A				
SHARES	SOLD 10-24-01 ACQUIRED 08-31-01	27,840 57	24,873 90	2,966 67
ZIONS BANCORP COMMON STOCK NO PAR				
SHARES:	SOLD 10-24-01 ACQUIRED 06-22-01	9,249 69	11,510 00	2,260 31-
CIENA CORP COM				
SHARES	SOLD 10-24-01 ACQUIRED 08-29-01	17,414 41	16,650 00	764 41
#REORG WACHOVIA CORP CASH MERGER EFF 11/28/01 TMP WORLDWIDE INC COM				
		48 00		48 00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	01-29-02 06-01-01	4,058 93	6,053 40	1,994 47-
WORLD COM INC/WORLDCO				
SHARES	05-14-02 12-21-01	126.00	1,473 70	1,347 70-
SUB-TOTAL		674,067 05	884,046 83	209,979 78-
TOTAL SHORT TERM CAPITAL GAIN/LOSS-		674,067 05	884,046 83	209,979 78-
DESCRIPTION OF PROPERTY <th>DATE SOLD/ ACQUIRED</th> <th>SALES PROCEEDS</th> <th>COST BASIS</th> <th>GAIN/LOSS</th>	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
LONG TERM CAPITAL GAINS AND LOSSES				
POTLATCH CORP COMMON STOCK, \$1 PAR	07-06-01 01-22-98	3,102 89	4,314 50	1,211 61-
SHARES				
CERTEGY INC COM				
SHARES	07-09-01 01-22-98	10,585 36	9,817 59	767 77
AT&T WIRELESS SVCS INC COM				
SHARES				
28% RATE				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
07-17-01 SOLD	0 82	1 51		0.00	SHARES 0 05
01-16-98 ACQUIRED					SHARES 0 05
#GEORG CABLETRON SYS INC N/C TO ENTERASYS NETWORKS INC SEE 2307910 EFF 8-6-01					
08-03-01 SOLD	6,236 79	4,299 75	1,937 04	0.00	SHARES 300 00
01-16-98 ACQUIRED					SHARES 300 00
08-03-01 SOLD	14,552 51	9,660 91	4,891 60	0.00	SHARES 700 00
01-22-98 ACQUIRED					SHARES 700 00
TIMKEN CO COMMON STOCK, NO PAR					
08-06-01 SOLD	4,427.85	9,681 00	5,253 15-	0.00	SHARES 300 00
01-22-98 ACQUIRED					SHARES 300 00
KADANT INC COM					
08-15-01 SOLD	587 59	1,011 82	424 23-	0.00	SHARES 42 84
01-22-98 ACQUIRED					SHARES 42 84
08-15-01 SOLD	83 94	144 43	60 49-	0.00	SHARES 6 12
01-16-98 ACQUIRED					SHARES 6 12
08-15-01 SOLD	82.84	53 18	29 66	0.00	SHARES 6 04
01-15-01 ACQUIRED					SHARES 6 04
09-30-98 ACQUIRED					SHARES 6 04

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
ONEOK INC COM STK	08-21-01 SOLD 09-30-98 ACQUIRED	1 09	0 70	0 39	0 00
BARICK GOLD CORP	08-29-01 SOLD 01-22-98 ACQUIRED	3,335 88	3,564 50	228 62-	0 00
BIGMET INC, COMMON STOCK	08-31-01 SOLD 01-16-98 ACQUIRED	1,601 94	1,870 75	268 81-	0.00
CIRCUIT CITY STORES, INC, COMMON STOCK, \$1 PAR	08-31-01 SOLD 01-22-98 ACQUIRED	2,072 18	894 42	1,177 76	0 00
COMPMARE CORP COMMON	08-31-01 SOLD 01-16-98 ACQUIRED	1,669 94	1,732.25	62 31-	0 00



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DESCRIPTION OF PROPERTY DATE SOLD/ACQUIRED SALES PROCEEDS COST BASIS GAIN/LOSS 28% RATE GAIN/LOSS

SHARES 100 00 SOLD 08-31-01 1,220 95 3,906 25 2,685 30- 0 00

DELUXE CORP, COMMON STOCK

SHARES 100 00 SOLD 08-31-01 3,281 89 2,716 87 565 02 0 00

DILLARDS INC CL A COMMON STOCK

SHARES 100 00 SOLD 08-31-01 1,789 94 3,461 38 1,671 44- 0 00

EDISON INTL COM

SHARES 100 00 SOLD 08-31-01 1,360 95 2,747 59 1,386 64- 0 00

ENGELHARD CORP, COMMON STOCK,

SHARES 100 00 SOLD 08-31-01 2,612 91 1,758 25 854 66 0 00

HILTON HOTELS CORP, COMMON STOCK, \$2 50 PAR

SHARES 100 00 SOLD 08-31-01 1,270 95 2,065 42 794 47- 0 00

HUNTINGTON BANCSHARES INC COM

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
08-31-01 ACQUIRED	1,817 93	2,621 71	803.78-	0 00	SHARES K MART CORP COMMON STOCK \$1 PAR
08-31-01 SOLD	1,003.96	1,102 00	98 04-	0 00	SHARES NATIONAL SEMICONDUCTOR CORP, COMMON STOCK, \$ 50 PAR
08-31-01 SOLD	3,304 88	2,483 25	821 63	0 00	SHARES OFFICE DEPOT INC COMMON STOCK
08-31-01 SOLD	2,779 90	4,508.00	1,728 10-	0 00	SHARES PGA E CORP COMMON STOCK
08-31-01 SOLD	1,639 94	2,970 75	1,330 81-	0.00	SHARES STAPLES INC COM
08-31-01 SOLD	1,504 94	1,825 00	320.06-	0.00	SHARES SYNOVUS FINL CORP COMMON STOCK

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	08-31-01 SOLD 01-16-98 ACQUIRED	3,079 89	2,105 50	974 39	0.00
TJX COS INC COMMON NEW					
SHARES	08-31-01 SOLD 01-22-98 ACQUIRED	3,509 88	1,765 06	1,744 82	0.00
WENDY'S INTERNATIONAL, INC , COMMON STOCK, NO PAR					
SHARES	08-31-01 SOLD 01-16-98 ACQUIRED	2,838 90	2,302 00	536 90	0 00
IKON OFFICE SOLUTIONS INC COM STK					
20%		991 68		991 68	
AMERICAN INTL GROUP INC COM					
SHARES	09-19-01 SOLD 01-16-98 ACQUIRED	46 33	14 32	32 01	0 00
ARCHER-DANIELS-MIDLAND CO , COMMON STOCK NO PAR					
SHARES	09-27-01 SOLD 01-16-98 ACQUIRED	10 35	13 19	2 84-	0.00
CHARTER ONE FINCL INC COMMON STOCK					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
GLOBAL CROSSING LTD COM					
SHARES	SOLD 10-03-01	20 07	16.61	3.46	0 00
	ACQUIRED 06-16-00				
GLOBAL CROSSING LTD COM					
SHARES	SOLD 10-09-01	413 39	13,421 93	13,008 54-	0 00
	ACQUIRED 01-22-98				
SHARES	SOLD 10-09-01	1,013 96	68,900 00	67,886 04-	0 00
	ACQUIRED 09-30-99				
SHARES	SOLD 10-09-01	233 99	18,450.00	18,216.01-	0.00
	ACQUIRED 06-16-00				
GENERAL ELEC CO COM					
SHARES	SOLD 10-09-01	3,678.87	2,463.17	1,215.70	0 00
	ACQUIRED 01-16-98				
JOHNSON & JOHNSON COMMON STOCK #1 PAR					
SHARES:	SOLD 10-09-01	5,540.81	3,391 62	2,149 19	0 00
	ACQUIRED 01-16-98				
PHILIP MORRIS COS INC COM					
SHARES	SOLD 10-09-01	5,093 83	4,252 45	841 38	0 00
	ACQUIRED 07-15-97				
SBC COMMUNICATIONS INC COM					

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-09-01 SOLD 10-09-01 ACQUIRED	9,665.84	2,471.75	2,194.09	0.00	SHARES SCHLUMBERGER LTD COM ISIN AN8068571086
10-09-01 SOLD 01-16-98 ACQUIRED	4,580.84	6,943.02	2,362.18-	0.00	SHARES WAL-MART STORES, INC COMMON STOCK, \$ 10 PAR
10-09-01 SOLD 10-09-01 ACQUIRED	5,210.82	2,013.50	3,197.32	0.00	SHARES ADC TELECOMMUNICATIONS INC COM
10-24-01 SOLD 07-30-99 ACQUIRED	10,713.64	24,475.00	13,761.36-	0.00	SHARES AMR CORP , COMMON STOCK, \$1 PAR
10-24-01 SOLD 02-15-96 ACQUIRED	7,873.73	7,476.47	397.26	0.00	SHARES AFLAC INC COMMON STOCK
10-24-01 SOLD 05-27-99 ACQUIRED	33,129.39	33,826.00	696.61-	0.00	SHARES ABBOTT LABORATORIES, COMMON STOCK, NO PAR

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD	37,956 23	29,682 00	13,274 23	0 00	SHARES 700 00
01-16-98 ACQUIRED					SHARES
10-24-01 SOLD	173,514 21	112,632 00	60,882 21	0 00	SHARES 3,200.00
01-22-98 ACQUIRED					SHARES
AES CORP COMMON STOCK					
10-24-01 SOLD	18,444 38	25,552.95	7,108 57-	0 00	SHARES 1,400 00
10-01-98 ACQUIRED					SHARES
CITIGROUP INC COM					
10-24-01 SOLD	36,171 87	23,446 71	12,725.16	0 00	SHARES 770 87
10-24-01 ACQUIRED					SHARES
10-24-01 SOLD	46,923 43	23,323 68	23,599 75	0 00	SHARES 1,000.00
10-24-01 ACQUIRED					SHARES
10-24-01 SOLD	46,923 44	23,678 88	23,244 56	0.00	SHARES 1,000 00
10-24-01 ACQUIRED					SHARES
10-24-01 SOLD	93,846 87	51,548 00	42,298 87	0 00	SHARES 2,000 00
10-24-01 ACQUIRED					SHARES
10-24-01 SOLD	117,308 59	62,570 00	54,738 59	0 00	SHARES 2,500 00
10-24-01 ACQUIRED					SHARES
10-24-01 SOLD	259,445 77	140,875 32	118,570 45	0 00	SHARES 5,529 13
10-24-01 ACQUIRED					SHARES
AT&T WIRELESS SVCS INC COM					

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 10-24-01 ACQUIRED	1,134 56	2,322 72	1,188 16-	0 00	SHARES 76 74
10-24-01 SOLD 10-21-98 ACQUIRED	50,669 02	104,469 21	53,800 19-	0 00	SHARES 3,427 17
10-24-01 SOLD 10-24-01 ACQUIRED	713 65	1,408 09	694 44-	0 00	SHARES 48 27
10-24-01 SOLD 09-21-98 ACQUIRED	8,563 77	15,819.40	7,255 63-	0 00	SHARES 579 24
10-24-01 SOLD 04-26-00 ACQUIRED	475.77	1,135.60	659 83-	0 00	SHARES 32.18
10-24-01 SOLD 06-15-00 ACQUIRED	15,367.16	24,398 49	9,031 33-	0.00	SHARES 1,039 41
AT & T CORP COM STK					
10-24-01 SOLD 10-24-01 ACQUIRED	3,895.67	8,079 68	4,184 01-	0 00	SHARES 238 64
10-24-01 SOLD 01-16-98 ACQUIRED	139,759 53	280,903 11	141,143 58-	0 00	SHARES 8,561 36
ADOBE SYSTEMS INC , COMMON STOCK					
10-24-01 SOLD 01-22-98 ACQUIRED	20,129 32	5,775 00	14,354 32	0 00	SHARES 600 00
ADVANCED MICRO DEVICES, INC , COMMON STOCK, * 01 PAR					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	1,986.93	1,770.75	216 18	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	6,954.27	6,503 87	450 40	0.00
AGILENT TECHNOLOGIES INC COM SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	1,047 07	1,600 83	553 76-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	27,997 96	41,514 71	13,516 75-	0.00
AIR PRODUCTS AND CHEMICALS, INC, COMMON STOCK, \$1 PAR SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	3,951 37	3,944 75	6 62	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	19,756.83	19,676.88	79.95	0 00
ALBERTO-CULVER CO, CLASS B COMMON STOCK NO PAR SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	4,085 36	3,070 75	1,014 61	0 00



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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 10-22-98 ACQUIRED	4,085.36	3,108.25	977 11	SHARES · ALBERTSON'S, INC, COMMON STOCK, \$1 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	4,488.58	5,880.26	1,391 68-	SHARES ALCAN INC
10-24-01 SOLD 01-22-98 ACQUIRED	27,345.35	36,410.40	9,065 05-	SHARES ALCOA INC COM STK
10-24-01 SOLD 01-22-98 ACQUIRED	26,027 13	22,566 00	3,461 13	SHARES ALLEGHENY TECHNOLOGIES INC COM
10-24-01 SOLD 01-22-98 ACQUIRED	74,698 50	37,771 97	36,926 53	SHARES ALLERGAN INC COM STOCK
10-24-01 SOLD 01-22-98 ACQUIRED	3,112 89	8,215 46	5,102 57-	SHARES · ALLIED WASTE INDS INC COM PAR \$0 01 NEW
10-24-01 SOLD 01-22-98 ACQUIRED	21,549 78	5,178.00	16,371.78	SHARES ·

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 07-30-99 ACQUIRED	8,000 73	10,786 50	2,785 77-	0 00	SHARES ALLSTATE CORP COMMON STOCK
10-24-01 SOLD 05-10-96 ACQUIRED	29,505 51	17,633 25	11,872 26	0 00	SHARES ALLTEL CORP COM ISIN #US0200391037
10-24-01 SOLD 09-11-97 ACQUIRED	32,783 91	36,061 40	3,277 49-	0.00	SHARES ALTERA CORP COM
10-24-01 SOLD 01-22-98 ACQUIRED	47,562 41	33,566 00	13,996 41	0 00	SHARES AMEREN CORP COMMON STOCK
10-24-01 SOLD 04-17-00 ACQUIRED	21,089 29	42,218 75	21,129 46-	0 00	SHARES AMERADA HESS CORP , COMMON STOCK, \$1 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	3,951 37	4,052 00	100 63-	0 00	SHARES
10-24-01 SOLD 01-22-98 ACQUIRED	11,854 10	10,909.14	944 96	0 00	SHARES

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 10-22-98 ACQUIRED	12,394 58	10,466 50	1,928 08	0 00	SHARES AMERICAN ELECTRIC POWER CO , INC., COMMON STOCK, \$6 50 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	851 47	888 17	36 70-	0 00	SHARES AMERICAN EXPRESS CO , COMMON STOCK, \$.60
10-24-01 SOLD 10-22-98 ACQUIRED	33,207 39	39,430.01	6,222 62-	0 00	SHARES, AMERICAN EXPRESS CO , COMMON STOCK, \$.60
10-24-01 SOLD 11-11-96 ACQUIRED	29,974.00	16,558 26	13,415 74	0 00	SHARES AMERICAN GREETINGS CORP , CLASS A, COMMON STOCK, \$1 PAR
10-24-01 SOLD 03-19-97 ACQUIRED	17,984 40	12,779 60	5,204 80	0 00	SHARES AMERICAN GREETINGS CORP , CLASS A, COMMON STOCK, \$1 PAR
10-24-01 SOLD 05-14-97 ACQUIRED	26,976 60	20,663 40	6,313 20	0 00	SHARES AMERICAN GREETINGS CORP , CLASS A, COMMON STOCK, \$1 PAR
10-24-01 SOLD 06-16-97 ACQUIRED	26,976 60	22,457 04	4,519 56	0 00	SHARES AMERICAN GREETINGS CORP , CLASS A, COMMON STOCK, \$1 PAR

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REORG AMERICAN HOME PRODUCTS N/C TO WYETH #REORG AMERICAN HOME PRODUCTS N/C TO 2946508 EFF 3/11/02	SOLD 10-24-01 ACQUIRED 01-22-98	3,008.89	8,312.50	5,303.61-	0.00
SHARES					
SHARES 200.00					
SOLD 10-24-01					
ACQUIRED 01-16-98					
SHARES 600.00					
SHARES 29,306.00					
10,237.85					
32,232.81					
ACQUIRED 01-22-98					
SOLD 10-24-01					
SHARES 2,700.00					
SHARES 155,447.31					
123,214.50					
ACQUIRED 01-22-98					
SOLD 10-24-01					
SHARES 628.90					
SHARES 52,690.63					
15,013.10					
ACQUIRED 01-16-98					
SOLD 10-24-01					
SHARES 6,071.10					
SHARES 508,650.15					
225,820.74					
ACQUIRED 01-22-98					
SOLD 10-24-01					
SHARES 600.00					
SHARES 8,033.73					
21,225.00					
ACQUIRED 05-31-00					
SOLD 10-24-01					
SHARES 950.00					
SHARES 67,575.99					
29,524.43					
ACQUIRED 01-22-98					
SOLD 10-24-01					
SHARES 950.00					
SHARES 38,051.56					
0.00					

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 10-11-99 ACQUIRED	23,216 22	17,299 50	5,916 72	0 00	SHARES ANALOG DEVICES, INC, COMMON STOCK, \$ 16 2/3 PAR
10-24-01 SOLD 01-22-98 ACQUIRED	31,597 21	16,329 53	15,267 68	0 00	SHARES, ANADARKO PETROLEUM CORP, COMMON STOCK
10-24-01 SOLD 01-16-98 ACQUIRED	7,653 98	6,924 75	729 23	0 00	SHARES AMSOFT BANCFORPATION, COMMON STOCK, \$1 PAR
10-24-01 SOLD 10-26-99 ACQUIRED	17,514 41	23,905.00	6,390 59-	0 00	SHARES AMGEN INC COMMON STOCK
10-24-01 SOLD 01-22-98 ACQUIRED	154,110 86	32,758 63	121,352 23	0 00	SHARES AMGEN INC COMMON STOCK
10-24-01 SOLD 03-19-99 ACQUIRED	1,778 32	1,206 58	571 74	0 00	SHARES
10-24-01 SOLD 09-30-98 ACQUIRED	16,004 84	10,328 00	5,676 84	0 00	SHARES

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 12-17-99	11,608 11	11,853 00	244 89-	0 00
ANDREW CORP., COMMON STOCK, \$1 PAR					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	3,573 88	5,600.00	2,026.12-	0.00
ANHEUSER BUSCH COS INC COM					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	4,178 36	2,219 75	1,958 61	0 00
APACHE CORP., COMMON STOCK, \$1 25 PAR					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	91,923 93	49,384 50	42,539 43	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	4,935 33	3,495 75	1,439 58	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	9,870 67	6,729 00	3,141 67	0 00
APPLE COMPUTER, INC., COMMON STOCK					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	5,684 81	2,871 75	2,813 06	0 00

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DATE SOLD/  
 ACQUIRED

SALES PROCEEDS

COST BASIS

GAIN/LOSS

28% RATE  
 GAIN/LOSS

SHARES

APPLERA CORP - APPLIED BIOSYSTEMS GROUP

10-24-01 SOLD 600 00 11,569 62 5,784 39 5,585.23 0 00

01-22-98 ACQUIRED

10-24-01 SOLD 100 00 2,798 41 1,439 20 1,359 21 0 00

01-16-98 ACQUIRED

10-24-01 SOLD 400 00 11,193 62 5,804 97 5,388 65 0 00

01-22-98 ACQUIRED

APPLIED MATERIALS, INC, COMMON STOCK, \$ 01 PAR

10-24-01 SOLD 400 00 14,135 53 5,991 50 8,144 03 0 00

01-16-98 ACQUIRED

10-24-01 SOLD 1,700 00 60,075 99 26,350 00 33,725 99 0 00

01-22-98 ACQUIRED

AON CORP COMMON STOCK

10-24-01 SOLD 250 00 9,945 92 9,347 09 598.83 0 00

01-16-98 ACQUIRED

10-24-01 SOLD 450 00 17,902 65 16,824 75 1,077 90 0 00

01-22-98 ACQUIRED

ARCHER-DANIELS-MIDLAND CO, COMMON STOCK  
 NO PAR

0 00

0 00

0 00

0 00

0 00

0 00

0 00

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SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	2,409 89	3,328 83	918 94-	0.00
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	19,238 88	27,446 52	8,207.64-	0.00
BANK AMER CORP COM					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	8,222 81	8,383.43	160 62-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	237,502.49	237,847 26	344 77-	0 00
ASHLAND INC COM					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	3,988 36	5,280 13	1,291 77-	0.00
AUTODESK INC., COMMON STOCK					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	7,449.75	7,481 26	31 51-	0 00
AUTOMATIC DATA PROCESSING INC COM					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	10,062 66	5,964 50	4,098.16	0 00



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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES. AUTOZONE INC COMMON STOCK	SOLD 10-24-01 ACQUIRED 01-22-98	70,438 65	43,217.16	27,221 49	0 00
SHARES AVAYA INC COM	SOLD 10-24-01 ACQUIRED 01-22-98	11,482 61	5,185 26	6,297 35	0.00
SHARES AVERY DENNISON CORP COMMON STOCK	SOLD 10-24-01 ACQUIRED 01-22-98	6,973 37	8,998 90	2,025 53-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	1,494 34	1,751 50	257 16-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	9,954 33	4,320 75	633 58	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	9,908 67	8,629 00	1,279 67	0 00
SHARES AVON PRODUCTS, INC, COMMON STOCK, \$0.50 PAR	SOLD 10-24-01 ACQUIRED 01-16-98	4,637 34	2,866.62	1,770 72	0 00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 ACQUIRED	23,186 73	14,872 20	8,314.53	0 00
BB&T CORP COM	10-24-01 ACQUIRED	9,865 17	8,946 75	918 42	0.00
SHARES	10-24-01 SOLD	800 00			
BMC SOFTWARE INC COM STK	10-24-01 ACQUIRED	26,307.12	23,333 00	2,974 12	0 00
SHARES	10-24-01 SOLD	700 00			
BAKER HUGHES INC , COMMON STOCK	10-24-01 ACQUIRED	11,721 10	42,043 75	30,322 65-	0.00
SHARES	10-24-01 SOLD	11,238 32	10,626 04	612 28	0 00
SHARES	01-16-98 ACQUIRED				
BANK OF NEW YORK CO , INC , COMMON STOCK, \$7 50 PAR	10-24-01 SOLD	15,204 79	13,977 09	1,227 70	0 00
SHARES	10-24-01 SOLD	64,032 86	50,249.25	13,783 61	0.00
SHARES	10-24-01 SOLD	1,800 00			
BANKD, C K , INC , CAPITAL STOCK, \$ 25 PAR	01-22-98 ACQUIRED				

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DATE SOLD/ ACQUIRED SALES PROCEEDS COST BASIS GAIN/LOSS 28% RATE GAIN/LOSS

DESCRIPTION OF PROPERTY  
 BARRICK GOLD CORP  
 SHARES 100 00  
 SOLD 10-24-01 5,540 31  
 ACQUIRED 01-22-98 2,992 63  
 2,547 68

SHARES 300 00  
 SOLD 10-24-01 4,705 34  
 ACQUIRED 01-16-98 5,612 25  
 906 91-

SHARES 700 00  
 SOLD 10-24-01 10,979 13  
 ACQUIRED 01-22-98 12,504 66  
 1,525 53-

BAUSCH & LOMB, INC , COMMON STOCK,  
 \$1 PAR  
 SHARES 100.00  
 SOLD 10-24-01 3,498 38  
 ACQUIRED 01-16-98 4,089 50  
 591 12-

SHARES 100 00  
 SOLD 10-24-01 3,498 38  
 ACQUIRED 01-22-98 4,120 75  
 622.37-

BAXTER INTL INC COMMON STOCK  
 SHARES 1,500 00  
 SOLD 10-24-01 75,514 98  
 ACQUIRED 11-10-93 16,070 37  
 59,444 61

BEAR STEARNS COS INC COM  
 SHARES 200 00  
 SOLD 10-24-01 10,922 63  
 ACQUIRED 09-30-98 5,617 69  
 5,304 94

RELTUN, DICKINSON AND CO , COMMON STOCK,  
 \$1 PAR

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10-24-01 SOLD 01-22-98 ACQUIRED	22,400.25	16,918.50	5,481.75	0.00	SHARES RED BATH BEYOND INC COM
10-24-01 SOLD 09-30-99 ACQUIRED	21,503.28	13,975.00	7,528.28	0.00	SHARES BELLSOUTH CORP, COMMON STOCK
10-24-01 SOLD 01-22-98 ACQUIRED	179,538.01	144,123.12	35,414.89	0.00	SHARES BEMIS CO, INC, COMMON STOCK, \$10 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	4,393.35	4,170.75	222.60	0.00	SHARES BEST BUY, INC, COMMON STOCK
10-24-01 SOLD 01-22-98 ACQUIRED	4,393.35	4,064.50	328.85	0.00	SHARES
10-24-01 SOLD 06-29-99 ACQUIRED	27,531.58	33,020.00	5,488.42	0.00	SHARES BIG LOTS INC COM
10-24-01 SOLD 01-16-98 ACQUIRED	1,488.95	8,604.00	7,115.05	0.00	SHARES

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 01-22-98 ACQUIRED	744 47	4,155 13	3,410 66-	0.00	BIOMET INC, COMMON STOCK SHARES 100 00
10-24-01 SOLD 01-22-98 ACQUIRED	19,361 35	7,350 00	12,011 35	0.00	BIOMET INC, COMMON STOCK SHARES 600 00
10-24-01 SOLD 01-28-00 ACQUIRED	22,367 25	36,862 50	14,495 25-	0.00	BLACK & DECKER CORP, COMMON STOCK, \$ 50 PAR SHARES 400 00
10-24-01 SOLD 01-22-98 ACQUIRED	6,720 77	8,910 26	2,189 49-	0.00	BLOCK, H & R, INC, COMMON STOCK, NO PAR SHARES 200 00
10-24-01 SOLD 01-22-98 ACQUIRED	13,285 55	8,372.76	4,912 79	0.00	BOEING CO COM DO NOT USE SEE SEC #2072785 SHARES 400 00
10-24-01 SOLD 01-22-98 ACQUIRED	75,292 48	99,662 86	24,370 38-	0.00	BOISE CASCADE CORP, COMMON STOCK, \$2 50 PAR SHARES 2,200 00

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SHARES	10-24-01 SOLD	5,948 80	5,781 84	166 96	0 00
BOSTON SCIENTIFIC CORP COM	10-24-01 SOLD	6,928 27	7,034 25	105 98-	0 00
SHARES	01-16-98 ACQUIRED				
SHARES	10-24-01 SOLD	16,165 95	16,807 00	641 05-	0 00
BRISTOL MYERS SQUIBB CO COMMON STOCK	10-24-01 SOLD	34,153 86	9,575 35	24,578 51	0 00
SHARES	10-24-01 SOLD	204,923 16	50,936 82	153,986 34	0 00
SHARES	11-10-93 ACQUIRED				
SHARES	10-24-01 SOLD	39,846 17	10,503.33	29,342 84	0 00
BROADCOM CORP CL A	10-24-01 SOLD	25,052 16	152,920 18	127,868 02-	0 00
SHARES	06-30-00 ACQUIRED				
SHARES	10-24-01 SOLD				
BROWN-FORMAN INC, CLASS B, NON-VOTING COMMON STOCK, \$ 30 PAR	06-30-00 ACQUIRED				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
BRUNSWICK CORP , COMMON STOCK NO PAR	10-24-01 SOLD 01-22-98 ACQUIRED	6,013 29	5,405 13	608 16	0.00
BURLINGTON NORTHN SANTA FE CORP COM	10-24-01 SOLD 01-22-98 ACQUIRED	3,632 87	5,766 50	2,133 63-	0 00
BURLINGTON RESOURCES INC COMMON STOCK	10-24-01 SOLD 01-22-98 ACQUIRED	26,764 10	29,162 94	2,398 84-	0 00
CIGNA CORP , COMMON STOCK,	10-24-01 SOLD 01-22-98 ACQUIRED	17,731 90	20,588 15	2,856 25-	0 00
CMS ENERGY CORP COMMON STOCK \$10 PAR	10-24-01 SOLD 01-22-98 ACQUIRED	30,988.96	23,544 34	7,444 62	0 00
CSX CORP , COMMON STOCK, \$1 PAR	10-24-01 SOLD 04-30-99 ACQUIRED	6,001 29	13,206 00	7,204.71-	0 00

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 ACQUIRED 01-16-98	3,355 39	5,289 50	1,934 11-	0 00	SHARES 100 00 CYS CORP COM STK
10-24-01 SOLD 10-22-98	13,421 55	20,083 00	6,661 45-	0 00	SHARES 400 00 CAMPBELL SOUP CO COM
10-24-01 SOLD 07-23-97	32,113 92	27,000 00	5,113 92	0 00	SHARES 1,000 00 CAPITAL ONE FINANCIAL COMMON STOCK
10-24-01 SOLD 01-22-98	30,397 48	57,064 36	26,666 88-	0 00	SHARES 1,100 00 CARNIVAL CORP COM
10-24-01 SOLD 09-18-98	22,916 73	17,513 75	5,402 98	0 00	SHARES 500 00 CATERPILLAR INC , COMMON STOCK, NO PAR
10-24-01 SOLD 12-21-98	31,101 46	64,436 25	33,334 79-	0 00	SHARES 1,500 00 CENDANT CORP COM STK
10-24-01 SOLD 01-22-98	36,346 78	36,616 00	269 22-	0 00	SHARES 800 00



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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 10-20-97 ACQUIRED	1,597 05	3,317 52	1,720 47-	0 00	SHARES 116 28
10-24-01 SOLD 10-27-97 ACQUIRED	6,601 09	13,413 30	6,810 21-	0 00	SHARES 480 62
10-24-01 SOLD 11-07-97 ACQUIRED	17,897 48	36,985 46	19,087 98-	0 00	SHARES 1,303 10
CENTEX CORP COMMON STOCK, \$ 25 PAR					
10-24-01 SOLD 01-16-98 ACQUIRED	3,675 38	3,041.62	633 76	0 00	SHARES 100 00
10-24-01 SOLD 10-22-98 ACQUIRED	3,675 37	3,071 32	604 05	0 00	SHARES 100 00
CENTURYTEL INC COM ISIN US1567001060					
10-24-01 SOLD 03-24-99 ACQUIRED	4,686.59	6,833 25	2,146 66-	0.00	SHARES 150 00
10-24-01 SOLD 12-17-99 ACQUIRED	4,686.59	7,137 38	2,450 79-	0.00	SHARES 150 00
CHARTER ONE FINCL INC COMMON STOCK					
10-24-01 SOLD 06-16-00 ACQUIRED	13,067 06	11,071 99	1,995 07	0 00	SHARES 500 00
CHEVRONTXACC CORP COM					

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 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 SOLD 10-24-01 ACQUIRED	20,072 08	13,034 55	7,037 53	0.00
SHARES	10-24-01 SOLD 11-05-96 ACQUIRED	147,195 21	104,395 50	42,799 71	0.00
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	17,378 42	15,391 50	1,986 92	0.00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	49,962 96	43,729 50	6,233 46	0.00
CHUBB CORP, COMMON STOCK, \$1 PAR					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	7,488 25	7,552 00	63 75-	0.00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	22,464 75	23,293.50	828 75-	0.00
AOL TIME WARNER INC COM					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	239,025 27	152,309 04	86,716 23	0.00
SHARES	10-24-01 SOLD 03-13-98 ACQUIRED	9,625 18	7,096 75	2,528 43	0.00
SHARES	10-24-01 SOLD 12-31-98 ACQUIRED	99,460 18	124,000.00	24,539 82-	0.00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 02-03-99	14,437 77	19,281 38	4,843 61-	0.00
CINCINNATI FINANCIAL CORP, COMMON STOCK, \$2 PAR					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	7,729.74	8,868 00	1,138 26-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	7,729 74	8,631 25	901 51-	0 00
CINERGY CORP COMMON STOCK					
SHARES:	SOLD 10-24-01 ACQUIRED 01-16-98	3,018.40	3,689 50	671 10-	0 00
SHARES,	SOLD 10-24-01 ACQUIRED 01-22-98	9,055 19	10,974 75	1,919 56-	0 00
CIRCUIT CITY STORES, INC, COMMON STOCK, \$1 PAR					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	7,052 26	8,622 20	1,569 94-	0 00
CISCO SYS INC COMMON STOCK					
SHARES	SOLD 10-24-01 ACQUIRED 04-21-97	34,458 85	10,620 23	23,838.62	0 00

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 05-01-97 ACQUIRED	287,731 40	98,700 71	189,030 69	0 00	SHARES 16,700 00 CITRIX SYS INC COMMON STOCK
10-24-01 SOLD 12-17-99 ACQUIRED	12,339 58	30,921 87	18,582 29-	0 00	SHARES 500 00 CLEAR CHANNEL COMMUNICATIONS INC COM
10-24-01 SOLD 10-14-97 ACQUIRED	12,670 08	9,609 00	3,061 08	0 00	SHARES 300 00
10-24-01 SOLD 10-15-97 ACQUIRED	16,893.43	12,812 00	4,081 43	0 00	SHARES 400 00
10-24-01 SOLD 05-12-98 ACQUIRED	8,446 72	9,165 50	718 78-	0 00	SHARES 200 00
10-24-01 SOLD 06-21-99 ACQUIRED	21,116 79	33,827 50	12,710.71-	0 00	SHARES 500 00
10-24-01 SOLD 08-02-00 ACQUIRED	4,223.36	7,803 00	3,579 64-	0 00	SHARES 100 00 CLOXOX CO , COMMON STOCK, \$1 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	7,272 76	7,783 25	510 49-	0 00	SHARES 200.00

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 10-22-98 ACQUIRED	14,545.51	15,341.50	795.99-	0.00	COCA COLA CO COM SHARES 400 00
10-24-01 SOLD 10-24-01 ACQUIRED	34,127.36	45,514.00	11,386.64-	0.00	COCA COLA ENTERPRISES INC COM SHARES 700 00
10-24-01 SOLD 10-22-98 ACQUIRED	273,018.89	369,187.28	96,168.39-	0.00	COLGATE-PALMOLIVE CO , COMMON STOCK, \$1 PAR SHARES 1,000 00
10-24-01 SOLD 01-16-98 ACQUIRED	5,847.30	3,541.62	2,305.68	0.00	COMCAST CORP CLASS A SPECIAL SHARES 100 00
10-24-01 SOLD 10-22-98 ACQUIRED	76,014.97	45,248.97	30,766.00	0.00	COMERICA, INC , COMMON STOCK, \$5 PAR SHARES 2,400 00
10-24-01 SOLD 01-22-98 ACQUIRED	86,973.10	39,600.00	47,373.10	0.00	

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	9,538 68	11,802 67	2,263 99-	0.00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	14,308 02	17,754 00	3,445 98-	0.00
#REORG COMPAG COMPUTER CORP STOCK MERGER TO HEWLETT PACKARD CO 2383430 EFF 5/3/02					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	3,885 01	11,764 28	7,879.27-	0.00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	37,931.09	124,406 45	86,475 36-	0.00
COMPUTER ASSOCIATES INTERNATIONAL, INC., COMMON STOCK, \$ 10 PAR					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	3,216 39	5,020 75	1,804 36-	0.00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	45,029 50	68,715 50	23,686 00-	0.00
COMPUTER SCIENCES CORP, COMMON STOCK, \$1 PAR					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	7,064 76	8,702 00	1,637 24-	0.00

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	7,064 76	8,608.25	1,543 49-	0.00
COMPUWARE CORP COMMON					
SHARES	SOLD 10-24-01 ACQUIRED 12-31-98	5,544 82	19,531 25	13,986 43-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 03-19-99	5,544 81	12,437 50	6,892 69-	0 00
CONAGRA FOODS INC					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	6,790 27	9,606.00	2,815 73-	0.00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	24,897 67	35,084 50	10,186 83-	0 00
CONVERSE TECHNOLOGY INC COM PAR \$0.10					
SHARES	SOLD 10-24-01 ACQUIRED 10-26-99	7,031 76	21,712 50	14,680 74-	0.00
CONEXANT SYS INC COM					
SHARES	SOLD 10-24-01 ACQUIRED 01-28-00	6,719.77	51,810 00	45,090 23-	0.00

#REORG/CONOCO STK MERGER CONOCO PHILIPS  
 SEC #2197249 RATE .4677 CTT 8/30/92

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 04-05-95 ACQUIRED	3,736 79	8,436 03	4,699 24-	0.00	SHARES 143 70
10-24-01 SOLD 04-07-95 ACQUIRED	14,286 93	31,843 82	17,556 89-	0.00	SHARES 549 41
10-24-01 SOLD 02-09-98 ACQUIRED	595 24	2,588 36	1,993 12-	0.00	SHARES 22 89
10-24-01 SOLD 08-12-99 ACQUIRED	22,987 65	24,787 36	1,799 71-	0.00	SHARES 884 00
10-24-01 SOLD 01-16-98 ACQUIRED	1,458 86	9,569 93	8,111 07-	0.00	SHARES 366 10
10-24-01 SOLD 01-22-98 ACQUIRED	2,526 00	26,874 19	24,348 19-	0.00	SHARES 633 90
10-24-01 SOLD 01-22-98 ACQUIRED	19,806 83	20,260 00	453 17-	0.00	SHARES 500 00
10-24-01 SOLD 01-16-98 ACQUIRED	2,575 41	3,258 25	682 84-	0.00	SHARES 100 00
					CONSECO INC , COMMON STOCK
					CONSOLIDATED EDISON INC COMMON STOCK
					CONSTELLATION ENERGY GROUP INC COM



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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES, CONVERGY CORP COM	SOLD 10-24-01 ACQUIRED 01-22-98	7,726 24	9,634 14	1,907 90-	0 00
SHARES, #REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02	SOLD 10-24-01 ACQUIRED 06-12-00	11,193.62	18,687 00	7,493 38-	0 00
SHARES COOPER TIRE & RUBBER CO , COMMON STOCK, NO PAR	SOLD 10-24-01 ACQUIRED 01-22-98	7,416 75	9,779.00	2,362.25-	0.00
SHARES COORS ADOLPH CO CL B	SOLD 10-24-01 ACQUIRED 01-22-98	1,301 46	2,445 75	1,144 29-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	1,301 45	2,452 00	1,150 55-	0 00
SHARES CORNING INC COMMON STOCK	SOLD 10-24-01 ACQUIRED 01-22-98	4,566 34	3,243 75	1,322 59	0 00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 ACQUIRED	3,261 89	5,027 67	1,765 78-	0.00
SHARES	10-24-01 SOLD	16,309 95	23,930 00	7,620 55-	0 00
COSTCO WHSL CORP NEW COM					
SHARES.	10-24-01 SOLD	3,975 87	2,207 25	1,768 62	0 00
SHARES	01-16-98 ACQUIRED				0 00
SHARES	10-24-01 SOLD	43,734 53	29,475 00	19,259 53	0 00
COUNTRYWIDE CREDIT INDUSTRIES, INC., COMMON STOCK, \$ 05 PAR					
SHARES:	10-24-01 SOLD	8,102 73	8,879.00	776 27-	0 00
SHARES:	01-16-98 ACQUIRED				0 00
SHARES	10-24-01 SOLD	9,051.36	4,514 50	463 14-	0 00
SHARES	01-22-98 ACQUIRED				0 00
CRANE CO., COMMON STOCK, \$6 25 PAR					
SHARES	10-24-01 SOLD	2,259 42	2,615 58	356 16-	0 00
SHARES	01-22-98 ACQUIRED				0 00
CUMMINS INC					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 01-08-97	3,236.39	4,614.00	1,377.61-	0 00
DTE ENERGY CO COMMON STOCK					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	16,805.43	13,908 00	2,897 43	0 00
DANA CORP , COMMON STOCK \$1 PAR					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	971 79	3,297 04	2,325 25-	0.00
DANAHER CORP COMMON STOCK \$1 PAR					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	3,590 05	15,627 75	12,037 70-	0 00
DANAHY RESTAURANTS INC COM					
SHARES	SOLD 10-24-01 ACQUIRED 11-17-98	23,009 23	17,633.00	5,376 23	0 00
DEERE & CO , COMMON STOCK, \$1 PAR					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	9,037 19	3,793 50	5,243.69	0.00
DELL COMPUTER CORP COMMON STOCK					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	22,970 23	30,930 78	7,960 55-	0 00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	9,959 67	4,635.38	5,324.29	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	156,864 76	73,803.56	83,061 20	0 00
DELPHI CORP COM					
SHARES	SOLD 10-24-01 ACQUIRED 11-26-96	4,034 32	4,398 68	364 36-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 12-06-96	6,684 29	7,160 44	476 15-	0 00
SHARES,	SOLD 10-24-01 ACQUIRED 12-09-96	6,017 83	6,509 72	491 89-	0 00
DELTA AIR LINES, INC , COMMON STOCK, \$3 PAR					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	7,177 26	18,082.70	10,905 44-	0 00
DELUXE CORP , COMMON STOCK					
SHARES,	SOLD 10-24-01 ACQUIRED 01-22-98	3,512 38	2,704 37	808 01	0 00
DEVON ENERGY CORP NEW COM					

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10-24-01 SOLD 10-29-01 ACQUIRED	11,134 12	18,225 00	0 00	SHARES DILLARDS INC CL A COMMON STOCK
10-24-01 SOLD 01-22-98 ACQUIRED	2,660 91	6,922 76	0 00	SHARES DISNEY WALT CO DISNEY COM COM
10-24-01 SOLD 01-16-98 ACQUIRED	18,424 38	32,131 66	0.00	SHARES DOLLAR GENERAL CORP , COMMON STOCK, \$ 50 PAR
10-24-01 SOLD 01-22-98 ACQUIRED	79,224 86	140,405 75	0.00	SHARES DOLLAR GENERAL CORP , COMMON STOCK, \$ 50 PAR
10-24-01 SOLD 07-15-98 ACQUIRED	3,425 49	5,708.18	0 00	SHARES DOMINION RES INC VA NEW COM
10-24-01 SOLD 09-30-98 ACQUIRED	7,794 13	9,480 65	0 00	SHARES DOMINION RES INC VA NEW COM
10-24-01 SOLD 01-22-98 ACQUIRED	36,169 79	24,180 78	0 00	SHARES DONNELLEY, R , & SONS CO , COMMON STOCK, \$1 25 PAR

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 SOLD 10-22-98 ACQUIRED	7,813 23	10,974.75	3,161 52-	0.00
DOVER CORP , COMMON STOCK \$1 PAR					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	3,456 38	3,495 75	39 37-	0 00
SHARES	10-24-01 SOLD 10-22-98 ACQUIRED	13,825 54	13,745 52	80 02	0 00
DOW CHEMICAL CO , COMMON STOCK, \$2.50 PAR					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	6,972 28	6,113 20	859 08	0 00
SHARES	10-24-01 SOLD 10-24-01 ACQUIRED	73,490 53	63,997.83	9,492 70	0.00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	2,100 70	9,492 70		0.00
DOW JONES & CO INC COMMON STOCK \$1 PAR					
SHARES.	10-24-01 SOLD 01-22-98 ACQUIRED	9,562 68	10,291 50	728.82-	0.00
SHARES.	10-24-01 SOLD 04-05-95 ACQUIRED	70,627 84	33,492 41	37,135 43	0.00
DU PONT E I DE NEMOURS & CO COM STK					
SHARES.	10-24-01 SOLD 04-05-95 ACQUIRED	1,711 21			

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 04-07-95 ACQUIRED	40,810 94	19,107 15	21,703 79	0 00	SHARES DUKE ENERGY CORP COM STK
10-24-01 SOLD 01-16-98 ACQUIRED	14,841 50	10,841 50	4,000 00	0 00	SHARES; DYNEGY INC NEW CL A COM
10-24-01 SOLD 01-22-98 ACQUIRED	59,366 02	43,441 04	15,924.98	0 00	SHARES EMC CORP COM
10-24-01 SOLD 10-02-00 ACQUIRED	33,519 38	47,709 00	14,189 62-	0.00	SHARES EASTMAN CHEMICAL CO COMMON STOCK
10-24-01 SOLD 01-16-98 ACQUIRED	7,460 05	2,953 12	4,506 93	0 00	SHARES
10-24-01 SOLD 01-22-98 ACQUIRED	62,341 62	36,129 59	26,212 03	0.00	SHARES
10-24-01 SOLD 01-16-98 ACQUIRED	3,389 39	5,964 50	2,575 11-	0.00	SHARES

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SHARES: EATMAN KODAK CO, COMMON STOCK, \$2 50 PAR	SOLD 10-24-01 ACQUIRED 01-22-98	3,389 38	5,886 38	2,497 00-	0 00
SHARES EATON CORP, COMMON STOCK, \$ 50 PAR	SOLD 10-24-01 ACQUIRED 01-22-98	21,485 78	43,676 50	22,190 72-	0 00
SHARES: ECOLAB INC COMMON STOCK	SOLD 10-24-01 ACQUIRED 01-22-98	6,543 28	4,503 54	2,039 74	0 00
SHARES EDISON INTL COM	SOLD 10-24-01 ACQUIRED 01-22-98	10,675 14	8,274 75	2,400 39	0 00
SHARES EL PASO CORP COM	SOLD 10-24-01 ACQUIRED 01-22-98	13,612 04	24,728 31	11,116 27-	0 00
SHARES: EL PASO CORP COM	SOLD 10-24-01 ACQUIRED 10-05-95	55,128.85	15,437 08	39,691 77	0 00



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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 10-22-98 ACQUIRED	7,028 57	6,425 00	603 57	0.00	SHARES ELECTRONIC DATA SYS CORP NEW COM
10-24-01 SOLD 08-10-98 ACQUIRED	24,793 17	16,558.00	8,235 17	0.00	SHARES EMERSON ELECTRIC CO , COMMON STOCK, \$1 PAR
10-24-01 SOLD 09-22-98 ACQUIRED	43,388 05	25,042 50	18,345 55	0.00	SHARES EMERSON ELECTRIC CO , COMMON STOCK, \$1 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	5,025 33	6,170 75	1,145 42-	0.00	SHARES, ENGELHARD CORP , COMMON STOCK,
10-24-01 SOLD 01-22-98 ACQUIRED	50,253 32	61,926 30	11,672 98-	0.00	SHARES ENGELHARD CORP , COMMON STOCK,
10-24-01 SOLD 01-22-98 ACQUIRED	7,879.23	5,106 00	2,773 23	0.00	SHARES ENERGY CORP NEW COMMON STOCK
10-24-01 SOLD 01-22-98 ACQUIRED	22,400 25	17,374 50	5,025 75	0.00	SHARES ENRON CORP COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 SOLD	9,836 67	12,193 50	2,356 83-	0 00
SHARES	10-24-01 SOLD	21,312 79	27,820 84	6,508 05-	0 00
EQUIFAX INC , COMMON STOCK, \$2 50 PAR					
SHARES	10-24-01 SOLD	9,425 68	7,960 47	1,465 21	0 00
SHARES	10-24-01 SOLD	28,807 94	16,321 08	12,486 86	0 00
SHARES	10-24-01 SOLD	8,257 32	7,136 65	1,120 67	0 00
EXXON MOBIL CORP COM					
SHARES	10-24-01 SOLD	51,276 41	39,465 62	11,810 79	0 00
SHARES	10-24-01 SOLD	357,677 43	231,374 42	126,303 01	0 00
SHARES	10-24-01 SOLD	292,294 77	219,123 11	73,171 66	0 00
E O L GROUP INC , COMMON STOCK					

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SHARES	10-24-01 SOLD	21,089 29	22,995 52	1,906 23-	0 00
FHLMC VOTING COMMON STOCK	10-24-01 SOLD	19,797.84	13,749 75	6,048 09	0.00
SHARES	10-24-01 SOLD	92,389 91	62,065 50	30,324 41	0.00
FNMA COM STOCK	10-24-01 SOLD	7,953.23	6,089 50	1,863 73	0.00
SHARES	10-24-01 SOLD	198,830 87	149,190 75	49,640 12	0.00
FEDERATED DEPT STORES INC DEL COMMON STOCK	10-24-01 SOLD	15,991 96	17,530 00	1,538 04-	0.00
SHARES	10-24-01 SOLD	2,325 82	1,969 50	356 32	0 00
FEDEX CORP COM	10-24-01 SOLD				
SHARES	01-16-98 ACQUIRED				
SHARES	01-16-98 ACQUIRED				
SHARES	01-16-98 ACQUIRED				
SHARES	01-16-98 ACQUIRED				
SHARES	01-16-98 ACQUIRED				
SHARES	01-16-98 ACQUIRED				
SHARES	01-16-98 ACQUIRED				

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10-24-01 SOLD 01-22-98 ACQUIRED	28,685 14	24,589 28	4,095 86	0 00	SHARES, FIFTH THIRD BANCORP, COMMON STOCK, \$6 66 PAR
10-24-01 SOLD 01-22-98 ACQUIRED	78,668 76	48,249 55	30,419 21	0 00	SHARES SOLD 1,399 10 ACQUIRED 01-22-98
10-24-01 SOLD 09-30-98 ACQUIRED	5,673.42	3,859 42	1,814 00	0 00	SHARES SOLD 100 90 ACQUIRED 09-30-98
10-24-01 SOLD 01-22-98 ACQUIRED	68,912.70	26,988.80	41,923 90	0 00	SHARES SOLD 1,000 00 ACQUIRED 01-22-98
10-24-01 SOLD 01-22-98 ACQUIRED	21,350.28	17,055.78	4,294 50	0.00	SHARES SOLD 600.00 ACQUIRED 01-22-98
10-24-01 SOLD 10-27-97 ACQUIRED	16,344 35	16,477 54	133 19-	0.00	SHARES SOLD 468 00 ACQUIRED 10-27-97
10-24-01 SOLD 01-16-98 ACQUIRED	41,908 60	42,724 50	815 90-	0 00	SHARES SOLD 1,200 00 ACQUIRED 01-16-98

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 01-22-98 ACQUIRED	39,533 78	39,366 04	167 74	0 00	SHARES 1,132 00 FORD MTR CO DEL COM PAR #01
10-24-01 SOLD 08-02-00 ACQUIRED	75,408 98	68,666 74	6,742 24	0 00	SHARES 4,700 00 FORTUNE BRANDS INC COM STK
10-24-01 SOLD 01-22-98 ACQUIRED	15,177 49	14,845.52	331 97	0 00	SHARES 400 00 FRANKLIN RES INC COMMON STOCK,
10-24-01 SOLD 05-12-98 ACQUIRED	22,759 74	37,996 00	15,236 26-	0 00	SHARES 700.00 FREEPORT MCMORAN C & G CL B COM STK
10-24-01 SOLD 01-22-98 ACQUIRED	5,367 32	6,619 40	1,252 08-	0 00	SHARES 500 00 #REORG GPU CASH MERGER EFF 11/7/01
10-24-01 SOLD 01-16-98 ACQUIRED	4,038 36	4,014 50	23 86	0 00	SHARES 100 00
10-24-01 SOLD 01-22-98 ACQUIRED	8,076 73	8,122 76	46 03-	0 00	SHARES 200 00 GANNETT INC COM

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SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	6,498 28	5,858 25	640.03	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	38,989 70	34,943 28	4,046 42	0 00
GAP INC COM SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	696 73	862.94	166 21-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	29,959 24	37,644 11	7,684 87-	0 00
GATEWAY INC COM SHARES	SOLD 10-24-01 ACQUIRED 04-24-98	4,720 34	26,329 50	21,609 16-	0 00
GENERAL DYNAMICS CORP COMMON STOCK, \$1 PAR SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	41,486 11	21,544 07	19,942 04	0 00
GENERAL ELEC CO COM SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	133,429 55	88,673.99	44,755 56	0 00

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 01-22-98 ACQUIRED	804,283.67	540,384.25	263,899.42	SHARES 21,700 00 GENERAL MILLS, INC, COMMON STOCK, \$ 75 PAR
10-24-01 SOLD 01-22-98 ACQUIRED	35,074.83	29,583.00	5,491.83	SHARES 800 00 GENERAL MOTORS CORP COMMON STOCK, \$1 2/3 PAR
10-24-01 SOLD 11-26-96 ACQUIRED	8,996.70	9,207.78	211.08-	SHARES 200.00
10-24-01 SOLD 12-06-96 ACQUIRED	35,986.80	36,186.23	199.43-	SHARES 800 00
10-24-01 SOLD 12-09-96 ACQUIRED	17,993.40	18,270.78	277.38-	SHARES 400 00
10-24-01 SOLD 01-22-98 ACQUIRED	13,521.54	13,220.52	301.02	SHARES 400 00 GENUINE PARTS CO COM
10-24-01 SOLD 01-22-98 ACQUIRED	17,390.42	17,298.86	91.56	SHARES 600 00 GEORGIA PAC CORP
10-24-01 SOLD 01-22-98 ACQUIRED	17,390.42	17,298.86	91.56	SHARES 600 00 GILLETTE CO, COMMON STOCK, \$1 PAR

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	3,121 40	5,116 62	1,995 22-	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	81,156.28	132,626.00	51,469 72-	0 00
GOLDEN WEST FINANCIAL CORP , COMMON STOCK, \$1 PAR					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	9,730 68	5,872 17	3,858 51	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	9,730 67	5,657.59	4,073 08	0 00
GOODRICH CORPORATION					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	6,193 29	12,784.14	6,590 85-	0 00
GOODYEAR TIRE & RUBBER CO , COMMON STOCK, NO PAR					
SHARES	10-24-01 SOLD 04-05-95 ACQUIRED	7,493 75	14,924.00	7,430 25-	0 00
GRAINGER, W W , INC , COMMON STOCK, \$1 PAR					



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SHARES	10-24-01 SOLD	4,334.35	4,863.50	529.15-	0 00
SHARES	10-24-01 SOLD	8,668.71	9,495.75	827.04-	0 00
SHARES, \$1 PAR GREAT LAKES CHEMICAL CORP., COMMON	10-24-01 SOLD	4,238.85	7,697.87	3,459.02-	0.00
SHARES	10-24-01 SOLD	4,263.36	2,901.00	1,362.36	0.00
SHARES	10-24-01 SOLD	29,843.50	20,733.58	9,109.92	0 00
SHARES GUIDANT CORP COM STK NO PAR	10-24-01 SOLD	23,234.22	18,221.98	5,012.24	0 00
SHARES	12-10-98 ACQUIRED	30,978.97	23,405.74	7,573.23	0 00
SHARES HCA INC COM	10-24-01 SOLD	23,234.22	18,221.98	5,012.24	0 00
SHARES	10-24-01 SOLD	800.00	800.00	0.00	0 00
SHARES	12-10-98 ACQUIRED	800.00	800.00	0.00	0 00

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SHARES	10-24-01 SOLD	2,493 42	4,272 83	1,779 41-	0 00
SHARES	10-24-01 SOLD	24,934 16	40,407 52	15,473 36-	0 00
HARLEY DAVIDSON INC COM	10-24-01 SOLD	24,934 16	40,407 52	15,473 36-	0 00
SHARES	10-24-01 SOLD	38,466 71	28,416 00	10,050 71	0 00
HARRAH'S ENMT INC COM STK	10-24-01 SOLD	5,766.81	4,179 00	1,587 81	0 00
SHARES	10-24-01 SOLD	2,883 40	2,270 75	612 65	0 00
HARTFORD FINL SVCS GROUP INC COM	10-24-01 SOLD	33,331 88	24,918 00	8,413 88	0.00
SHARES	10-24-01 SOLD	8,502 21	11,277 50	2,775.29-	0 00
HASBRO INC COM	10-24-01 SOLD	8,502 21	11,277 50	2,775.29-	0 00
SHARES	10-24-01 SOLD	500 00			
HEINZ H J CO COMMON STOCK	01-22-98 ACQUIRED				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 ACQUIRED	4,189 36	5,502 00	1,312 64-	0 00
SHARES	10-24-01 SOLD	35,514 88	45,041 04	11,526 16-	0.00
HERCULES, INC , VOTING COMMON STOCK, NO PAR					
SHARES	10-24-01 SOLD	3,373 88	17,221 60	13,847 72-	0 00
HERSHEY FOODS CORP , COMMON STOCK, \$1 PAR					
SHARES	10-24-01 SOLD	6,398 29	6,189 50	208 79	0.00
SHARES	10-24-01 ACQUIRED	19,194 85	18,306.00	888 85	0 00
HEWLETT PACKARD CO COM					
SHARES	10-24-01 SOLD	88,221 55	119,178 49	30,956 94-	0 00
SHARES	10-24-01 ACQUIRED				
HILTON HOTELS CORP , COMMON STOCK, \$2.50 PAR					

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DATE SOLD/ ACQUIRED SALES PROCEEDS COST BASIS GAIN/LOSS 28% RATE GAIN/LOSS

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES, HOME DEPOT INC, COMMON STOCK, \$ 05 PAR	10-24-01 SOLD 01-22-98 ACQUIRED	8,564 71	20,337 72	11,773 01-	0 00
SHARES, #REORG HOMESTAKE MINING STK MERGER TO BARRICK GOLD CORP 2056278 EFF 12/14/01	10-24-01 SOLD 02-20-97 ACQUIRED	120,550 98	34,012 20	86,538.78	0.00
SHARES, HONEYWELL INTL INC COM STK	10-24-01 SOLD 01-22-98 ACQUIRED	9,082 36	4,478 75	396 39-	0 00
SHARES, HOUSEHOLD INTERNATIONAL INC, COMMON STOCK, \$1 PAR	10-24-01 SOLD 01-16-98 ACQUIRED	10,602.77	13,729 00	3,126 23-	0.00
SHARES, HOUSEHOLD INTERNATIONAL INC, COMMON STOCK, \$1 PAR	10-24-01 SOLD 01-22-98 ACQUIRED	48,772 74	63,158.81	14,386 07-	0 00

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 01-16-98 ACQUIRED	22,872 03	10,810 54	12,061 49	0 00	SHARES HUMANANA INC COMMON STOCK, \$ 16 2/3 PAR
10-24-01 SOLD 01-22-98 ACQUIRED	43,635 75	31,949 13	11,686 62	0.00	SHARES HUMANANA INC COMMON STOCK, \$ 16 2/3 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	2,136 93	4,041 50	1,904 57-	0 00	SHARES HUNTINGTON BANCSHARES INC COM
10-24-01 SOLD 01-22-98 ACQUIRED	3,205 39	5,940 39	2,735 00-	0 00	SHARES HUNTINGTON BANCSHARES INC COM
10-24-01 SOLD 01-16-98 ACQUIRED	2,188 27	3,596 99	1,408 72-	0 00	SHARES ITT INDS INC COMMON STOCK
10-24-01 SOLD 01-22-98 ACQUIRED	7,381 41	11,648 23	4,266 82-	0.00	SHARES ITT INDS INC COMMON STOCK
10-24-01 SOLD 01-22-98 ACQUIRED	10,166 66	6,091 50	4,075 16	0 00	SHARES IMS HEALTH INC COM STK

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 01-22-98 ACQUIRED	15,409 98	13,215 16	2,194 82	0 00	SHARES ILLINOIS TOOL WKS INC COM
10-24-01 SOLD 01-16-98 ACQUIRED	5,933.30	5,652 00	281 30	0.00	SHARES INCO LTD COMMON STOCK NO PAR
10-24-01 SOLD 01-22-98 ACQUIRED	41,533 11	39,060 91	2,472 20	0 00	SHARES INTEL CORP CAPITAL STOCK \$ 001 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	2,872 90	3,191 50	318 60-	0 00	SHARES #REORG INGERSOHL RAND RECLASSIFICATION TO CL A COM 2409115 EFF 1/2/02
10-24-01 SOLD 01-22-98 ACQUIRED	4,309 36	4,759.14	449 78-	0 00	SHARES INTEL CORP CAPITAL STOCK \$ 001 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	3,905 37	3,933.25	27 88-	0 00	SHARES INTEL CORP CAPITAL STOCK \$ 001 PAR
10-24-01 SOLD 01-22-98 ACQUIRED	11,716.10	11,368 50	347 60	0 00	SHARES INTEL CORP CAPITAL STOCK \$ 001 PAR

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ACCOUNT NO 26-81381  
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DATE SOLD/ ACQUIRED SALES PROCEEDS COST BASIS GAIN/LOSS 28% RATE

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE	DESCRIPTION OF PROPERTY
10-24-01 SOLD 12-08-97 ACQUIRED	152,454 92	117,591 00	34,863 92	0 00	SHARES, 6,000 00
10-24-01 SOLD 01-16-98 ACQUIRED	10,163 66	7,514 50	2,649 16	0 00	SHARES 400 00
10-24-01 SOLD 01-22-98 ACQUIRED	274,418 85	207,393 75	67,025 10	0 00	SHARES 10,800 00
10-24-01 SOLD 01-22-98 ACQUIRED	477,626 07	218,806 50	258,819 57	0 00	SHARES 4,400 00
10-24-01 SOLD 01-22-98 ACQUIRED	8,191 22	13,562.25	5,371.03-	0.00	SHARES 300 00
10-24-01 SOLD 01-16-98 ACQUIRED	3,567 68	3,564 55	3 13	0 00	SHARES 96 44
10-24-01 SOLD 01-22-98 ACQUIRED	40,824.83	50,056 71	9,231 88-	0 00	SHARES 1,103 56
INTERNATIONAL BUSINESS MACHS CORP COM					
INTERNATIONAL FLAVORS & FRAGRANCES INC COMMON STOCK \$ 12 1/2 PAR					
INTERNATIONAL PAPER CO COMMON STOCK \$1 PAR					
INTERPUBLIC GROUP OF COMPANIES INC COMMON STOCK \$ 10 PAR					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
JDS UNIPHASE CORP COM ISIN US46612J1016	10-24-01 SOLD 01-22-98 ACQUIRED	22,524 24	24,041 25	1,517.01-	0.00
J P MORGAN CHASE & CO COM	10-24-01 SOLD 07-26-00 ACQUIRED	29,930 00	448,593 75	418,663.75-	0.00
SHARES					
3,300 00					
SHARES					
350 00					
SHARES					
10-24-01 SOLD 01-16-98 ACQUIRED		12,671 33	12,310 67	360 66	0.00
JEFFERSON-PILOT CORP COMMON STOCK					
125 PAR					
SHARES					
4,750 00					
SHARES					
10-24-01 SOLD 01-22-98 ACQUIRED		171,968.01	166,182 71	5,785 30	0.00
JOHNSON CONTROLS INC COMMON STOCK					
50 PAR					
SHARES					
400 00					
SHARES					
10-24-01 SOLD 01-22-98 ACQUIRED		17,157 42	14,220 23	2,937 19	0.00
JOHNSON & JOHNSON COMMON STOCK #1 PAR					
50 PAR					
SHARES					
200 00					
SHARES					
10-24-01 SOLD 01-22-98 ACQUIRED		14,510 51	9,566 50	4,944 01	0.00



FEDERAL SCHEDULE OF GAINS AND LOSSES  
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
K MART CORP COMMON STOCK \$1 PAR	10-24-01 SOLD	47,394.42	27,133.00	20,261.42	0.00
	01-16-98 ACQUIRED				
SHARES	800 00				
KLA-TENCOR CORP	10-24-01 SOLD	2,101.43	3,306.00	1,204.57-	0.00
	01-16-98 ACQUIRED				
SHARES	300 00				
K B HOME COM	10-24-01 SOLD	16,343.45	7,331.26	9,012.19	0.00
	01-22-98 ACQUIRED				
SHARES	400 00				
KELLOGG CO COMMON STOCK \$ 50 PAR	10-24-01 SOLD	2,914.40	2,573.88	340.52	0.00
	01-22-98 ACQUIRED				
SHARES	100 00				

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DESCRIPTION OF PROPERTY      DATE SOLD/  
 ACQUIRED      SALES      PROCEEDS      COST      BASIS      GAIN/LOSS      28% RATE  
 GAIN/LOSS

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES	PROCEEDS	COST	BASIS	GAIN/LOSS	28% RATE
SHARES	10-24-01 ACQUIRED	2,999	40	4,906	46	1,907	0.00
SHARES	10-24-01 SOLD	100	00				
SHARES	10-24-01 SOLD	900	00				
SHARES	10-24-01 ACQUIRED	26,994	59	44,061	75	17,067	0.00
SHARES	10-24-01 SOLD	6,109	88	7,523	06	1,413	0.00
SHARES	10-24-01 SOLD	110	40				
SHARES	10-24-01 ACQUIRED	4,958	75	5,372	19	413	0.00
SHARES	10-24-01 SOLD	9,364	85	6,589	50	2,224	0.00
SHARES	10-24-01 SOLD	200	00				
SHARES	10-24-01 ACQUIRED	17,459	42	25,895	52	8,436	0.00
SHARES	10-24-01 SOLD	13,161	56	13,937	00	775	0.00
SHARES	10-24-01 SOLD	400	00				
SHARES	10-24-01 ACQUIRED	13,161	56	13,937	00	775	0.00

KEYCORP NEW COMMON STOCK

KERR MCGEE CORP COM

KEYSPAN CORP COM

KIMBERLY-CLARK CORP COMMON STOCK  
 \$5 PAR

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 SOLD 10-24-01 ACQUIRED	76,696 44	75,803.00	893 44	0.00
KING PHARMACEUTICALS INC COM					
SHARES	10-24-01 SOLD 10-02-00 ACQUIRED	22,910 23	16,256 20	6,654 03	0.00
KNIGHT-RIDDER INC COM STK					
SHARES,	10-24-01 SOLD 01-22-98 ACQUIRED	11,904 60	11,216 50	688 10	0.00
KROGER CO , COMMON STOCK, \$1 PAR					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	41,385 12	32,184 23	9,200 89	0.00
SHARES	10-24-01 SOLD 07-09-98 ACQUIRED	9,737 67	9,704 00	33 67	0.00
KOHLTS CORP COMMON STOCK					
SHARES,	10-24-01 SOLD 09-21-98 ACQUIRED	51,437.78	21,412 13	30,025.65	0.00
LSI LOGIC CORP , COMMON STOCK					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	5,599 31	3,284 25	2,315 06	0.00

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SHARES: 700 00	10-24-01 SOLD 01-22-98 ACQUIRED	13,065.06	7,641.37	5,423.69	0 00
LEHMAN BROTHERS HLDGS INC COM					
SHARES 600 00	10-24-01 SOLD 12-06-96 ACQUIRED	37,543.74	8,755.50	28,788.24	0 00
LEGETT & PLATT INC COMMON STOCK \$1 PAR					
SHARES: 600 00	10-24-01 SOLD 12-17-99 ACQUIRED	13,034.56	12,912.00	122.56	0 00
LEXMARK INTL INC NEW CL A					
SHARES 300 00	10-24-01 SOLD 08-12-99 ACQUIRED	13,549.04	20,093.25	6,544.21-	0 00
ELI LILLY & CO COM					
SHARES 300 00	10-24-01 SOLD 01-16-98 ACQUIRED	23,454.72	20,124.75	3,329.97	0 00
SHARES 2,600 00	10-24-01 SOLD 01-22-98 ACQUIRED	203,274.22	178,964.50	24,309.72	0 00
THE LIMITED BRANDS					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES LINCOLN NATIONAL CORP COMMON STOCK NO PAR	10-24-01 SOLD 01-22-98 ACQUIRED	11,234.62	11,334.28	99.66-	0.00
SHARES LINCOLN NATIONAL CORP COMMON STOCK NO PAR	10-24-01 SOLD 01-16-98 ACQUIRED	4,276.36	3,729.12	547.24	0.00
SHARES LINEAR TECH CORP DEL	10-24-01 SOLD 01-22-98 ACQUIRED	17,105.42	15,166.50	1,938.92	0.00
SHARES LIZ CLAIBORNE INC , COMMON STOCK NO PAR	10-24-01 SOLD 03-31-00 ACQUIRED	31,478.95	43,975.00	12,496.05-	0.00
SHARES LOCKHEED MARTIN CORP COM	10-24-01 SOLD 01-22-98 ACQUIRED	8,906.70	8,010.26	896.44	0.00
SHARES LOEWS CORP COM	10-24-01 SOLD 11-07-97 ACQUIRED	34,778.34	33,327.24	1,451.10	0.00

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 12-12-97	15,273 99	15,673 50	399 51-	0 00	SHARES SOLD 300 00 ACQUIRED 12-12-97
10-24-01 12-23-97	10,182 66	10,142 88	39 78	0 00	SHARES SOLD 200 00 ACQUIRED 12-23-97
LOUISIANA-PACIFIC CORP COMMON STOCK, \$1 PAR					
10-24-01 10-22-98	1,906.43	5,659 14	3,752 71-	0 00	SHARES SOLD 500 00 ACQUIRED 01-22-98
LOWES COS INC COMMON STOCK \$ 50 PAR					
10-24-01 01-16-98	13,713.54	4,652 00	9,061 54	0 00	SHARES; SOLD 400.00 ACQUIRED 01-16-98
10-24-01 01-22-98	51,425 78	17,902 05	33,523 73	0 00	SHARES SOLD 1,500 00 ACQUIRED 01-22-98
LUCENT TECHNOLOGIES INC COM STOCK					
10-24-01 01-16-98	2,629 91	7,138 45	4,508.54-	0 00	SHARES SOLD 400 00 ACQUIRED 01-16-98
10-24-01 01-22-98	54,570 67	163,078 36	108,507 69-	0 00	SHARES SOLD 8,500 00 ACQUIRED 01-22-98
MBIA INC COM					

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SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	7,121.01	6,733.25	387.76	0.00
SHARES	10-24-01 SOLD 10-22-98 ACQUIRED	11,868.35	10,956.47	911.88	0.00
MBNA CORP COMMON STOCK					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	13,168.81	8,818.49	4,350.32	0.00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	48,285.64	32,162.68	16,122.96	0.00
MAGIC INVT CORP WIS COM					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	16,104.96	20,340.39	4,235.43-	0.00
MANOR CARE INC NEW COM STOCK					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	4,512.85	6,829.00	2,316.15-	0.00
SHARES	10-24-01 SOLD 09-25-98 ACQUIRED	2,256.42	3,258.25	1,001.83-	0.00
MARSH & MC LENNAN CO'S INC , COMMON STOCK, \$1 PAR					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 SOLD 10-24-01 ACQUIRED	20,366 32	9,761 00	10,605 32	0 00
SHARES	10-24-01 SOLD 10-24-01 ACQUIRED	50,915 80	24,267 10	26,648 70	0 00
MARRIOTT INTL INC NEW COM STK CL A					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	12,709.57	12,580.25	129 32	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	9,532.18	9,589 51	57 33-	0 00
MASCO CORP COMMON STOCK, \$1 PAR					
SHARES	10-24-01 SOLD 10-24-01 ACQUIRED	2,123 43	2,541 62	418.19-	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	23,357 72	28,009 46	4,651 74-	0 00
MATTEL INC COM STOCK \$1 00 PAR					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	1,844 44	3,945 75	2,101 31-	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	18,444 38	39,895 00	21,450 62-	0 00
MAXIM INTEGRATED PRODS INC COMMON STOCK					



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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 10-24-01 ACQUIRED	41,983.60	57,276.57	15,292.97-	0.00	SHARES: MAY DEPARTMENT STORES CO, COMMON STOCK, \$ 50 PAR
10-24-01 SOLD 01-22-98 ACQUIRED	22,577.74	24,669.78	2,092.04-	0.00	SHARES MAYTAG CORP COMMON STOCK
10-24-01 SOLD 01-22-98 ACQUIRED	5,626.81	7,560.26	1,933.45-	0.00	SHARES MC DERMOTT INTERNATIONAL INC, COMMON STOCK, \$1 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	975.47	3,170.75	2,195.28-	0.00	SHARES MC DONALDS CORP COMMON STOCK, NO PAR
10-24-01 SOLD 01-22-98 ACQUIRED	975.46	3,170.75	2,195.29-	0.00	SHARES MCGRAW HILL COMPANIES INC COM
10-24-01 SOLD 01-22-98 ACQUIRED	92,314.42	78,765.56	13,548.86	0.00	SHARES MCGRAW HILL COMPANIES INC COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES: MCKESSON CORP	SOLD 10-24-01 ACQUIRED 01-22-98	27,746 57	18,723.75	9,022 82	0.00
SHARES	SOLD 10-24-01	23,468 96	41,138 98	17,670 02-	0 00
SHARES.	SOLD 10-24-01 ACQUIRED 03-19-99	7,310 01	12,543 80	5,233 79-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	2,805 40	2,964 50	159 10-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	5,610 81	6,185 26	574 45-	0 00
MEDIUMME INC COMMON STOCK					
SHARES	SOLD 10-24-01 ACQUIRED 06-15-00	15,539 48	26,325 00	10,785 52-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 06-16-00	3,884 87	7,025 00	3,140 13-	0 00
MEDTRONIC, INC , COMMON STOCK, \$ 10 PAR					
SHARES:	SOLD 10-24-01 ACQUIRED 01-22-98	500.00			
#REORG MEAD CORP CASH & STK MERGER TO MEADWESTVACO CORP 2546665 EFF 1/29/02					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	100.00			
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	200 00			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 ACQUIRED	8,524 72	4,814 50	3,710 22	0 00
SHARES	10-24-01 SOLD	123,608 37	70,082.12	53,526 25	0 00
MELTON FINL CORP COM					
SHARES	10-24-01 SOLD	3,460 38	3,019 75	440 63	0.00
SHARES	01-16-98 ACQUIRED	38,064 23	32,615 72	5,448 51	0 00
MERC & CO INC , COMMON STOCK , \$ 02 7/9 PAR					
SHARES	10-24-01 SOLD	26,793 11	14,044 80	12,748 31	0 00
SHARES	09-30-96 ACQUIRED	107,172 42	88,016 00	19,156 42	0 00
SHARES	10-24-01 SOLD	254,534.51	216,578 72	37,955 79	0 00
SHARES	10-24-01 SOLD	5,315.82	18,887 50	13,571 68-	0.00
SHARES	06-28-00 ACQUIRED				
MERCURY INTERACTIVE CORP COM					
SHARES	10-24-01 SOLD				
SHARES	01-22-98 ACQUIRED				
MEREITH CORP COM					
SHARES	10-24-01 SOLD				
SHARES	06-28-00 ACQUIRED				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 01-22-98 ACQUIRED	3,409.38	3,914.50	505.12-	0.00	SHARES MERRILL LYNCH & CO, INC, COMMON STOCK, \$1 3/8 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	18,013.40	13,366.50	4,646.90	0.00	SHARES:
10-24-01 SOLD 01-22-98 ACQUIRED	76,556.94	53,912.35	22,644.59	0.00	SHARES MICROSOFT CORP COM
10-24-01 SOLD 08-12-96 ACQUIRED	91,976.93	23,444.25	68,532.68	0.00	SHARES
10-24-01 SOLD 12-03-96 ACQUIRED	196,217.46	62,050.00	134,167.46	0.00	SHARES
10-24-01 SOLD 01-15-97 ACQUIRED	220,744.64	77,028.66	143,715.98	0.00	SHARES
10-24-01 SOLD 07-21-97 ACQUIRED	49,054.36	27,227.60	21,826.76	0.00	SHARES
10-24-01 SOLD 09-23-97 ACQUIRED	122,635.91	67,052.20	55,583.71	0.00	SHARES

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 SOLD 10-24-01 ACQUIRED	49,054 37	26,993 06	22,061 31	0 00
SHARES	10-24-01 SOLD 10-08-97 ACQUIRED	73,581 54	41,428.02	32,153 52	0 00
SHARES	10-24-01 SOLD 12-08-97 ACQUIRED	36,790 78	21,703 93	15,086 85	0 00
MICRON TECHNOLOGY, INC, COMMON STOCK, \$ 10 PAR					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	2,238 43	1,479 12	759.31	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	33,576 37	24,413 48	9,162 89	0 00
MILLIPORE CORP COM					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	5,188 32	3,202.00	1,986 32	0 00
#REGD MINN MNG & MFG N/C TO 3M COMPANY 2863512 EFF 4/8/02					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	106,681 44	80,863 80	25,817 64	0.00
MIRANT CORP COM					

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 ACQUIRED	21,947 26	19,465 15	2,482 11	0 00	SHARES MOLX INC , COMMON STOCK, \$ 05 PAR
10-24-01 SOLD	15,349 48	20,200.00	4,850.52-	0 00	SHARES MOODYS CORP COM
10-24-01 ACQUIRED	3,527 38	2,223 48	1,303.90	0 00	SHARES MORGAN STANLEY
10-24-01 SOLD	10,582 14	6,559 57	4,022 57	0 00	SHARES MOTOROLA INC , COMMON STOCK, \$3 PAR
10-24-01 ACQUIRED	10,554 19	11,101 18	546 99-	0.00	SHARES
10-24-01 SOLD	12,167.75	7,483 00	4,684 75	0 00	SHARES

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-29-01	76,030 76	81,677 77	5,647 01-	0 00
NCR CORP COMMON STOCK	10-29-01	10,717 14	11,599 50	882 36-	0 00
STATE OF INC CHANGE TO NABORS INDS LTD #REORG/NABORS IND PLAN OF MERGER & BERMUDA SEC #2607107 EFF 6/26/02	10-29-01	10,717 14	11,599 50	882 36-	0 00
SHARES	10-29-01	11,193 62	21,312 00	10,118 38-	0 00
NATIONAL CITY CORP COM	10-29-01	26,984 10	29,744 40	2,760 30-	0 00
SHARES	10-29-01	16,190 46	20,502 75	4,312 29-	0 00
NATIONAL SEMICONDUCTOR CORP, COMMON STOCK, \$ 50 PAR	10-29-01	11,153 62	10,083 00	1,070 62	0.00
SHARES	10-29-01	11,153 62	10,083 00	1,070 62	0.00
#REORG NATL SVC INDS INC REV SPLIT TO NATL SVCS INDS INC 2607639 EFF 1/7/02	10-29-01	11,153 62	10,083 00	1,070 62	0.00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 SOLD	1,897 43	5,014.50	3,117 07-	0 00
NAVISTAR INTL CORP NEW COMMON STOCK	10-24-01 SOLD	6,246 79	5,035.26	1,211 53	0 00
SHARES:	10-24-01 SOLD				
NETWORK APPLIANCE INC DEL	10-24-01 SOLD	8,945 70	13,292 70	4,347 00-	0 00
SHARES	09-21-99 ACQUIRED				
SHARES	10-24-01 SOLD	2,555 91	7,234 38	4,678 47-	0 00
NEW YORK TIMES CO CL A ISIN #US6501111073	10-24-01 SOLD				
SHARES	12-17-99 ACQUIRED				
SHARES	10-24-01 SOLD	16,861 43	13,122.76	3,738 67	0.00
NEWELL RUBBERMAID INC COM	10-24-01 SOLD				
SHARES	01-22-98 ACQUIRED				
SHARES	10-24-01 SOLD	2,948.19	4,773 09	1,824 90-	0.00
ACQUIRED	01-16-98				
SHARES	10-24-01 SOLD	14,123 10	18,498 41	4,375 31-	0 00
ACQUIRED	01-22-98				



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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 01-22-98 ACQUIRED	844 61	1,359 85	515 24-	0 00	NEWMONT MINING CORP NEW COMMON STOCK SHARES 33 00
10-24-01 SOLD 01-16-98 ACQUIRED	4,244 86	5,466 50	1,221 64-	0 00	SHARES 200 00
10-24-01 SOLD 01-22-98 ACQUIRED	6,367 28	8,190 39	1,823 11-	0 00	SHARES 300 00
10-24-01 SOLD 03-31-98 ACQUIRED	12,165 59	23,537 50	11,371 91-	0 00	SHARES 1,400 00
10-24-01 SOLD 05-12-98 ACQUIRED	5,213 83	7,893 75	2,679,92-	0 00	SHARES 600 00
10-24-01 SOLD 01-22-98 ACQUIRED	7,105 76	4,370.52	2,735 24	0 00	SHARES: 400 00
10-24-01 SOLD 01-22-98 ACQUIRED	3,886 37	4,070.75	184.38-	0 00	SHARES 100.00
					NICOR, INC, COMMON STOCK, \$5 PAR
					NIKE INC CL B
					*REORG NIAGARA MOHAWK HOLDINGS STK MERGER TO NATL GRID CO ADR 2606603 EFF 1/31/02



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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 SOLD 05-12-98 ACQUIRED	30,832 97	21,300 00	9,532 97	0 00
NORTHROP GRUMMAN CORP COM NORTHROP GRUMMAN CORP (HLDC CO)					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	10,372 15	11,745 75	1,373 60-	0 00
SHARES:	10-24-01 SOLD 01-22-98 ACQUIRED	10,372 15	12,233 25	1,861 10-	0 00
NOVELLUS SYS INC COM					
SHARES	10-24-01 SOLD 06-16-00 ACQUIRED	13,607 54	21,800 00	8,192.46-	0 00
NOVELL INC COM					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	801.97	1,479 00	677.03-	0 00
NUCOR CORP COMMON STOCK, \$ 40 PAR					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	2,806 90	4,987 50	2,180.60-	0 00
OCCIDENTAL PETE CORP COM					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	8,520.71	9,366 50	845.79-	0 00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	5,032 83	5,291 00	208 17-	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	20,131 33	20,639 04	507 71-	0 00
OFFICE DEPOT INC COMMON STOCK					
SHARES	10-24-01 SOLD 06-23-99 ACQUIRED	7,372 25	11,270 00	3,897 75-	0 00
SHARES	10-24-01 SOLD 03-17-00 ACQUIRED	2,948 90	2,293 50	655 40	0 00
OMNICO GROUP INC , COMMON STOCK # 50 PAR					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	15,372 48	7,916.50	7,455 98	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	23,058 73	11,762 25	11,296 48	0 00
ORACLE CORPORATION COM					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	13,193 56	2,937 38	10,256 18	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	197,903 40	45,000 00	152,903 40	0 00
PG& E CORP COMMON STOCK					

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10-24-01 SOLD 01-22-98 ACQUIRED	19,814 33	29,613 80	9,799 47-	0 00	PPG INDUSTRIES INC , COMMON STOCK, \$1 66 2/3 PAR SHARES, 1,000 00
10-24-01 SOLD 01-22-98 ACQUIRED	19,993 33	22,608 00	2,614.67-	0 00	SHARES PNC FINANCIAL SERVICES GROUP COM STK
10-24-01 SOLD 01-16-98 ACQUIRED	5,608.31	5,227 00	381 31	0.00	SHARES PPL CORP COM ISIN US69351T1060
10-24-01 SOLD 01-22-98 ACQUIRED	39,258 19	35,779 66	3,478.53	0 00	SHARES PACAR INC , COMMON STOCK, \$12 PAR
10-24-01 SOLD 01-16-98 ACQUIRED	1,279 36	923 30	356.06	0 00	SHARES, PPL CORP COM ISIN US69351T1060
10-24-01 SOLD 01-22-98 ACQUIRED	11,514 21	8,365.97	3,148 24	0.00	SHARES
10-24-01 SOLD 01-16-98 ACQUIRED	5,276 82	5,052 00	224 82	0 00	SHARES

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PALM INC COM STK ISIN# US6966421074	SOLD 10-24-01 ACQUIRED 01-22-98	5,276 82	5,089 50	187 32	0 00
PACTIV CORP COM	SOLD 10-24-01 ACQUIRED 11-13-97	3,871 87	25,039 53	21,167 66-	0 00
SHARES					
1,600 00					
SHARES					
100 00					
SHARES					
10-24-01					
ACQUIRED 01-16-98					
1,552.45					
3,305 16					
1,752 71-					
0 00					
0 00					
SHARES					
300 00					
SHARES					
10-24-01					
ACQUIRED 01-22-98					
4,657 34					
10,057 31					
5,399 97-					
0 00					
0 00					
SHARES					
300 00					
SHARES					
10-24-01					
ACQUIRED 01-22-98					
6,184 29					
6,034 14					
150 15					
0 00					
0 00					
SHARES					
100 00					
SHARES					
10-24-01					
ACQUIRED 01-16-98					
741 98					
2,372.87					
1,630 89-					
0 00					
0 00					
SHARES					
700.00					
SHARES					
10-24-01					
ACQUIRED 01-22-98					
5,193 82					
16,493 75					
11,299 93-					
0 00					
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ACQUIRED 01-16-98					
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SHARES					
10-24-01					
ACQUIRED 01-22-98					
5,193 82					
16,493 75					
11,299 93-					
0 00					
0 00					
SHARES					
10-24-01					
ACQUIRED 01-22-98					

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SHARES	10-24-01 ACQUIRED	3,797.37	4,802.00	1,004.63-	0.00
SHARES	10-24-01 SOLD	7,594.75	8,791.50	1,196.75-	0.00
PAYCHEX INC, COMMON STOCK					
SHARES	10-24-01 SOLD	33,398.88	22,916.66	10,482.22	0.00
SHARES	10-24-01 ACQUIRED				
PENNEY, J C CO, INC, COMMON STOCK, \$ 50 PAR					
SHARES	10-24-01 SOLD	4,716.84	11,804.00	7,087.16-	0.00
SHARES	01-16-98 ACQUIRED				
SHARES	10-24-01 SOLD	11,792.10	30,931.90	19,139.80-	0.00
SHARES	10-24-01 ACQUIRED				
PEOPLES ENERGY CORP, COMMON STOCK, NO PAR					
SHARES,	10-24-01 SOLD	3,904.36	3,783.25	121.11	0.00
SHARES,	01-22-98 ACQUIRED				
PEOPLESOFT, INC, COM					
SHARES	10-24-01 SOLD	20,845.30	22,750.00	1,904.70-	0.00
SHARES	10-01-98 ACQUIRED				
PEPSICO INC COM					

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PERKINELMER INC COM					
SHARES: 200 00	SOLD 10-24-01 ACQUIRED 01-16-98	9,646 68	7,391 50	2,255 18	0 00
SHARES: 4,200 00	SOLD 10-24-01 ACQUIRED 01-22-98	202,580 24	155,221 50	47,358 74	0 00
PHARMACIA CORP COM					
SHARES: 100 00	SOLD 10-24-01 ACQUIRED 01-16-98	2,723.41	1,052.56	1,670 85	0 00
SHARES: 200 00	SOLD 10-24-01 ACQUIRED 01-22-98	5,446 81	2,258.25	3,188 56	0 00
Pfizer Inc, Common Stock, \$ 11 1/9 Par					
SHARES: 809 00	SOLD 10-24-01 ACQUIRED 01-16-98	32,031 29	23,977 67	8,053 62	0 00
SHARES: 2,491.00	SOLD 10-24-01 ACQUIRED 01-22-98	98,627 85	109,031 07	10,403 22-	0 00
PHelps Dodge Corp, Capital Stock, \$6 25 Par					
SHARES: 2,350 00	SOLD 10-24-01 ACQUIRED 01-16-98	100,917 38	36,857.97	64,059 41	0 00
SHARES: 13,750 00	SOLD 10-24-01 ACQUIRED 01-22-98	590,474 06	364,180 21	226,293 85	0 00



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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 01-22-98 ACQUIRED	3,101 07	6,492 41	3,391 34-	SHARES 105 00
10-24-01 SOLD 01-22-98 ACQUIRED	2,805 73	3,890 25	1,084 52-	SHARES 95 00
PHILIP MORRIS COS INC COM				
10-24-01 SOLD 07-15-97 ACQUIRED	45,102 00	38,272 05	6,829 95	SHARES 900 00
10-24-01 SOLD 07-16-97 ACQUIRED	35,079 33	30,123 17	4,956 16	SHARES 700 00
10-24-01 SOLD 07-16-97 ACQUIRED	55,124 66	47,641 00	7,483 66	SHARES 1,100 00
10-24-01 SOLD 07-17-97 ACQUIRED	55,124 66	46,953 50	8,171 16	SHARES 1,100 00
10-24-01 SOLD 07-17-97 ACQUIRED	90,203 99	77,324 22	12,879 77	SHARES 1,800 00
#REORG/PHILLIPS PETROLEUM CO NAME CHANGE TO CONOCOPHILLIPS SEC #2197249 EFF 8/30/02				
10-24-01 SOLD 07-02-97 ACQUIRED	50,132 82	40,441 50	9,691 32	SHARES 900 00
REGIONS FINANCIAL CORP COM				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 08-27-98 ACQUIRED	16,583.44	20,700 00	4,116 56-	0 00	SHARES PINNACLE WEST CAPITAL CORP COMMON STOCK
10-24-01 SOLD 10-01-99 ACQUIRED	8,070.73	7,483 00	587 73	0 00	SHARES PITNEY BOWES INC , COMMON STOCK, \$2 PAR
10-24-01 SOLD 01-22-98 ACQUIRED	21,230 29	26,412 00	5,181 71-	0 00	SHARES, PLACER DOME INC , COMMON STOCK
10-24-01 SOLD 01-16-98 ACQUIRED	5,282 32	6,416 25	1,133 93-	0 00	SHARES POWER-ONE INC COM
10-24-01 SOLD 01-22-98 ACQUIRED	5,282 32	6,244 40	962 08-	0 00	SHARES PRAXAIR INC COMMON STOCK
10-24-01 SOLD 10-20-00 ACQUIRED	1,635 94	16,898 80	15,262 86-	0.00	SHARES PRAXAIR INC COMMON STOCK
10-24-01 SOLD 01-16-98 ACQUIRED	4,750 34	4,333.25	417 09	0 00	SHARES

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 ACQUIRED 01-22-98	14,251 02	12,071 64	2,179 38	0 00	SHARES 300.00 PRICE T ROWE GROUP INC COM
10-24-01 ACQUIRED 10-12-99	2,824 90	3,187 50	362 60-	0 00	SHARES 100 00 PROCTER & GAMBLE CO , COMMON STOCK, NO PAR
10-24-01 ACQUIRED 12-17-99	5,649 81	6,900 00	1,250 19-	0 00	SHARES 200 00 PROCTER & GAMBLE CO , COMMON STOCK, NO PAR
10-24-01 ACQUIRED 01-16-98	7,138 26	7,895 75	757 49-	0 00	SHARES 100 00 PROGRESSIVE CORP , OHIO, COMMON STOCK, \$1 PAR
10-24-01 ACQUIRED 01-22-98	228,424 38	256,264 00	27,839 62-	0 00	SHARES 3,200.00 PROGRESSIVE CORP , OHIO, COMMON STOCK, \$1 PAR
10-24-01 ACQUIRED 01-16-98	14,383 02	11,858 25	2,524 77	0.00	SHARES 100.00 PROGRESSIVE CORP , OHIO, COMMON STOCK, \$1 PAR
10-24-01 ACQUIRED 01-22-98	14,383 02	11,702 00	2,681 02	0 00	SHARES 100 00 PROGRESSIVE CORP , OHIO, COMMON STOCK, \$1 PAR

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	20,751 80	20,838 15	86 35-	0.00
PROVIDIAN FINL CORP COM					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	830 97	3,043 00	2,212 03-	0.00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	2,492 91	8,979 00	6,486 09-	0.00
PUBLIC SERVICE ENTERPRISE GROUP INC , COMMON STOCK					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	19,731 84	16,119 40	3,612 44	0.00
PULTE HOMES INC COM					
SHARES	10-24-01 SOLD 02-09-98 ACQUIRED	3,293.39	2,242 13	1,051 26	0.00
QUALCOMM INC COM					
SHARES	10-24-01 SOLD 07-21-99 ACQUIRED	69,209.69	50,903 12	18,306 57	0.00
SHARES	10-24-01 SOLD 09-17-99 ACQUIRED	31,942 93	28,490 63	3,452 30	0.00
QUINTILES TRANSNATIONAL CORP COM					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 11-15-99	1,657 94	2,200 00	542 06-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 03-17-00	3,315 89	3,800 00	484 11-	0 00
WEST COMMUNICATIONS INTL INC COM					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	813 35	1,113 11	299 76-	0.00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	60,990 18	102,810 75	41,820 57-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 07-05-00	8,733 11	30,107 48	21,374 37-	0.00
RADIOSHACK CORP COM					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	2,797 41	1,729 12	1,068 29	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	11,189 62	7,091 50	4,098 12	0 00
#REGO RALSTON-RALSTON PURINA GROUP CASH MERGER EFF 12/12/01					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	9,835 17	6,349 35	3,485 82	0 00

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RAYTHEON CO COM NEW SHARES	10-24-01 ACQUIRED	16,391 95	10,433 71	5,958 24	0 00
RAYTHEON CO COM NEW SHARES	10-24-01 SOLD	500.00			
RAYTHEON CO COM NEW SHARES	10-24-01 SOLD	10-24-01	5,014 50	1,816 11-	0.00
RAYTHEON CO COM NEW SHARES	01-16-98 ACQUIRED	3,198 39			
RAYTHEON CO COM NEW SHARES	10-24-01 SOLD	800 00	41,166.00	15,578 85-	0 00
RAYTHEON CO COM NEW SHARES	10-24-01 SOLD	25,587.15			
RAYTHEON CO COM NEW SHARES	01-22-98 ACQUIRED				
REEBOK INTERNATIONAL COMMON STOCK SHARES	10-24-01 SOLD	2,053 43	2,645 75	592 32-	0 00
REEBOK INTERNATIONAL COMMON STOCK SHARES	10-24-01 SOLD	100 00			
REEBOK INTERNATIONAL COMMON STOCK SHARES	01-16-98 ACQUIRED	2,053 43			
REEBOK INTERNATIONAL COMMON STOCK SHARES	10-24-01 SOLD	100 00	2,592 63	539 20-	0 00
REEBOK INTERNATIONAL COMMON STOCK SHARES	10-24-01 SOLD	100 00			
REEBOK INTERNATIONAL COMMON STOCK SHARES	01-22-98 ACQUIRED				
RELIANT ENERGY INC COM SHARES	10-24-01 SOLD	2,716 41	2,570 75	145 66	0 00
RELIANT ENERGY INC COM SHARES	10-24-01 SOLD	16,298 45	15,424 50	873 95	0.00
RELIANT ENERGY INC COM SHARES	01-16-98 ACQUIRED				
ROCKWELL AUTOMATION SHARES	10-24-01 SOLD				
ROCKWELL AUTOMATION SHARES	10-24-01 SOLD	600 00			
ROCKWELL AUTOMATION SHARES	01-22-98 ACQUIRED				

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SHARES	10-29-01 ACQUIRED	7,367 25	8,531 79	1,164 49-	0 00
ROCKWELL COLLINS INC COM					
SHARES	10-29-01 SOLD	7,317 25	12,980 46	5,663 21-	0 00
ROHM & HAAS CO , COMMON STOCK, \$2 50 PAR					
SHARES	10-29-01 SOLD	19,934 33	16,710 26	3,224 07	0 00
ROMAN COMPANIES, INC., COMMON STOCK, \$ 125 PAR					
SHARES	10-29-01 SOLD	1,602 44	2,714 50	1,112 06-	0 00
SHARES	10-29-01 SOLD	3,204 89	5,085 26	1,880 37-	0 00
ROYAL DUTCH PETROLEUM N Y REGISTRY SH PAR N 1 25 GLDR					
SHARES	10-29-01 SOLD	36,164.29	36,501.50	337 21-	0 00

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 10-24-01 SOLD	297,983 73	299,196.29	3,837 49	0.00	RYDER SYSTEM, INC., COMMON STOCK, \$ .75 PAR SHARES . 4,800 00
10-24-01 ACQUIRED 01-22-98 ACQUIRED	3,876.87	6,697.76	2,820 89-	0.00	SHARES 200 00 SBC COMMUNICATIONS INC COM ACQUIRED 01-22-98
10-24-01 SOLD 10-24-01 SOLD	79,436.66	46,943.48	27,493 18	0.00	SHARES 1,899 20 ACQUIRED 08-19-96
10-24-01 SOLD 10-24-01 SOLD	133,258 56	89,039 50	49,219 06	0.00	SHARES 3,400 00 ACQUIRED 08-20-96
10-24-01 SOLD 10-24-01 SOLD	125,451 17	102,937 58	22,513 59	0.00	SHARES . 3,200 80 ACQUIRED 01-16-98
10-24-01 SOLD 10-24-01 SOLD	9,314 68	19,643 75	5,329 07-	0.00	SHARES 300,00 SAFECO CORP , COMMON STOCK, \$5 PAR ACQUIRED 01-22-98
10-24-01 SOLD 10-24-01 SOLD	59,903.66	71,418 75	16,515 09-	0.00	SHARES 1,300 00 SAFEMAY INC COMMON STOCK NEW ACQUIRED 11-12-98
					SABRE HLDS CORP



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SHARES	SOLD 10-24-01 ACQUIRED 02-15-96	8,287 22	9,591.70	1,304 48-	0.00
ST JUDE MED INC COM	SOLD 10-24-01 ACQUIRED 01-22-98	14,668 51	6,291 50	8,377 01	0.00
ST PAUL COS INC COM	SOLD 10-24-01 ACQUIRED 01-22-98	24,786 67	21,411.25	3,375 42	0.00
SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM	SOLD 10-24-01 ACQUIRED 01-22-98	24,786 67	21,411.25	3,375 42	0.00
SHARES.	SOLD 10-24-01 ACQUIRED 06-20-00	13,355 55	38,025 00	24,669 45-	0.00
SAPIENT CORP COM	SOLD 10-24-01 ACQUIRED 05-04-00	1,556 94	15,328 13	13,771 19-	0.00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	43,388 55	56,301 30	12,912.75-	0.00
SARA LEE CORP , COMMON STOCK	SOLD 10-24-01 ACQUIRED 01-22-98	43,388 55	56,301 30	12,912.75-	0.00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	2,000 00			
SCHERING-PLOUGH CORP COMMON STOCK, PAR					

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SHARES	400.00	10-24-01	15,077 50	13,866 50	1,211 00	0 00
		ACQUIRED				
		10-24-01				
SHARES	3,300 00	10-24-01	124,389 34	118,214 25	6,175 09	0 00
		ACQUIRED				
		01-22-98				
SCHLUMBERGER LTD COM ISIN AN8068571086						
SHARES	100 00	10-24-01	4,757 34	6,943 01	2,185 67-	0 00
		SOLD				
		01-16-98				
		ACQUIRED				
		10-24-01				
SHARES	1,300 00	10-24-01	61,845 43	84,587 61	22,742 18-	0 00
		SOLD				
		01-22-98				
		ACQUIRED				
		10-24-01				
SCHWAB CHARLES CORP COMMON STOCK NEW						
SHARES	550 00	10-24-01	7,119 51	4,448 27	2,671 24	0 00
		SOLD				
		01-16-98				
		ACQUIRED				
		10-24-01				
SHARES	2,950 00	10-24-01	38,186 47	23,285 33	14,901 14	0 00
		SOLD				
		01-22-98				
		ACQUIRED				
		10-24-01				
SCIENTIFIC-ATLANTA, INC , COMMON STOCK,						
\$ .50 PAR						
SHARES	200 00	10-24-01	4,676 84	1,702 00	2,974.84	0 00
		SOLD				
		01-16-98				
		ACQUIRED				
		10-24-01				
SHARES	200 00	10-24-01	4,676 84	1,645 75	3,031.09	0 00
		SOLD				
		01-22-98				
		ACQUIRED				
		10-24-01				
SEALED AIR CORP NEW COM STK						

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10-24-01 SOLD 10-28-97 ACQUIRED	4,985 64	6,238 21	1,252 57-	0.00	SHARES 121.00
10-24-01 SOLD 05-12-98 ACQUIRED	3,255.08	4,307 87	1,052 79-	0.00	SHARES 79 00 SEARS, ROEBUCK AND CO COMMON STOCK, \$.75 PAR
10-24-01 SOLD 10-29-97 ACQUIRED	11,488 12	12,598 32	1,110 20-	0.00	SHARES 300 00
10-24-01 SOLD 10-30-97 ACQUIRED	22,976 23	25,113 12	2,136 89-	0.00	SHARES, 600.00 SEMPRA ENERGY INC COM STK
10-24-01 SOLD 01-22-98 ACQUIRED	5,154.47	5,517 54	363 07-	0.00	SHARES. 223 00
10-24-01 SOLD 09-30-98 ACQUIRED	8,714.06	9,836 87	1,122 81-	0.00	SHARES 377 00 SHERWIN-WILLIAMS CO , COMMON STOCK, \$.625 PAR
10-24-01 SOLD 01-22-98 ACQUIRED	9,993 66	10,583.00	589 34-	0.00	SHARES 400 00 SIEBEL SYS INC COM

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SIGMA-ALDRICH, CORP, COMMON STOCK, \$1 PAR	10-24-01 SOLD 05-04-00 ACQUIRED	22,439.25	78,271.87	55,832.62-	0.00
SHARES					
1,200.00					
SNAP-ON INC COM	10-24-01 SOLD 01-22-98 ACQUIRED	7,809.73	8,000.00	190.27-	0.00
SHARES					
200.00					
TRANSOCEAN INC	10-24-01 SOLD 01-22-98 ACQUIRED	5,374.82	8,010.26	2,635.44-	0.00
SHARES					
200.00					
TRANSOCEAN INC	10-24-01 SOLD 01-22-98 ACQUIRED	7,624.24	10,153.13	2,528.89-	0.00
SHARES					
257.28					
TRANSOCEAN INC	10-24-01 SOLD 09-30-98 ACQUIRED	1,147.42	1,058.00	89.42	0.00
SHARES					
38.72					
SOLECTRON CORP COMMON STOCK	10-24-01 SOLD 12-30-99 ACQUIRED	14,935.54	16,615.62	1,680.08-	0.00
SHARES					
504.00					
SOUTHERN CO, COMMON STOCK, \$5 PAR	10-24-01 SOLD 01-12-99 ACQUIRED	21,559.28	35,593.52	14,034.24-	0.00
SHARES					
1,600.00					

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 ACQUIRED	2,418 42	1,536 11	882 31	SHARES, SOLD 10-24-01 100 00 ACQUIRED 01-16-98
10-24-01 ACQUIRED	41,113.12	25,821 80	15,291 32	SHARES SOLD 10-24-01 1,700 00 ACQUIRED 01-22-98
SOUTHRUST CORP , COMMON STOCK, \$2 50 PAR				
10-24-01 ACQUIRED	18,327 38	15,950 00	2,377 38	SHARES SOLD 10-24-01 800 00 ACQUIRED 02-26-99
SOUTHWEST AIRLINES CO , COMMON STOCK, \$1 PAR				
10-24-01 ACQUIRED	9,402 62	4,464 12	4,938 50	SHARES SOLD 10-24-01 587 50 ACQUIRED 01-16-98
10-24-01 ACQUIRED	21,005 86	10,665 78	10,340 08	SHARES, SOLD 10-24-01 1,312 50 ACQUIRED 01-22-98
SPRINT CORP COM				
10-24-01 ACQUIRED	13,625 04	13,076 03	549 01	SHARES SOLD 10-24-01 700 00 ACQUIRED 07-03-96
10-24-01 ACQUIRED	31,142 96	28,969 58	2,173 38	SHARES SOLD 10-24-01 1,600 00 ACQUIRED 07-08-96
SPRINT CORP PCS COM SER 1				

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SHARES.	SOLD 10-24-01 ACQUIRED 07-08-96	33,717 87	6,087 24	27,630 63	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	2,408 42	652.79	1,755 63	0 00
SHARES	SOLD 10-24-01 ACQUIRED 11-23-98	21,675 78	8,362 13	13,313 65	0 00
STANLEY WKS COM					
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	8,134 72	8,954 00	819 28-	0 00
STAPLES INC COM					
SHARES	SOLD 10-24-01 ACQUIRED 10-06-98	6,211.79	7,500 00	1,088.21-	0.00
SHARES	SOLD 10-24-01 ACQUIRED 10-27-98	12,423 58	16,800.00	4,376 42-	0 00
STARBUCKS CORP COM					
SHARES	SOLD 10-24-01 ACQUIRED 06-07-00	15,641 47	15,525 00	116.47	0 00
STATE STR CORP COM					

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SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	4,533 35	2,763 50	1,769 85	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	36,266 78	22,070 52	14,196 26	0 00
STILWELL FINL INC COM					
SHARES	10-24-01 SOLD 04-01-99 ACQUIRED	10,517 14	13,670 65	3,153 51-	0 00
SHARES	10-24-01 SOLD 12-17-99 ACQUIRED	2,103.43	3,015 62	912 19-	0 00
SUN MICROSYSTEMS INC, COMMON STOCK, \$ 00067 PAR					
SHARES	10-24-01 SOLD 01-16-98 ACQUIRED	21,136.29	12,925 28	8,211.01	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	55,138 16	33,773 48	21,364 68	0 00
SUNOCO INC COM					
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	7,318 75	7,941 50	622 75-	0 00
SUN TRUST BANKS, INC, COMMON STOCK \$2 50 PAR					

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SHARES	10-24-01 10-22-98	42,800.07	47,854.66	5,054.59-	0.00
SUPER VALU INC COMMON STOCK					
SHARES	10-24-01 10-22-98	9,321.68	8,710.26	611.42	0.00
SYSCO CORP , COMMON STOCK, \$1 PAR					
SHARES	10-24-01 10-16-98	9,813.67	4,539.50	5,274.17	0.00
SHARES	10-24-01 01-22-98	31,894.43	15,159.62	16,734.81	0.00
SYNOVUS FINL CORP COMMON STOCK					
SHARES	10-24-01 01-16-98	3,567.63	3,158.25	409.38	0.00
SHARES	10-24-01 01-22-98	13,081.31	11,637.56	1,443.75	0.00
TJX COS INC COMMON NEW					
SHARES	10-24-01 01-22-98	24,243.69	12,355.46	11,888.23	0.00
TRW INC COM					



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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 ACQUIRED	9,958 16	15,427.89	5,469 73-	0 00
TXU CORP COM					
SHARES	10-24-01 SOLD	26,396.11	24,987 00	1,409 11	0.00
TARGET CORP COM					
SHARES	10-24-01 SOLD	15,281 99	8,807 19	6,474 80	0.00
SHARES	01-16-98 ACQUIRED				
SHARES	10-24-01 SOLD	55,015 16	32,324 63	22,690 53	0 00
TEKTRONIX, INC COMMON STOCK, NO PAR					
SHARES	10-24-01 SOLD	5,608 31	5,974 88	366 57-	0 00
SHARES	01-22-98 ACQUIRED				
TELLABS, INC, COMMON STOCK, NO PAR					
SHARES	10-24-01 SOLD	5,083 83	9,941 50	4,857 67-	0 00
SHARES	01-16-98 ACQUIRED				
TEMPLE INLAND INC, COMMON STOCK					
SHARES	10-24-01 SOLD	8,896 70	17,718 75	8,822 05-	0 00
SHARES	01-22-98 ACQUIRED				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 01-22-98 ACQUIRED	5,053 33	5,377 00	323 67-	0 00	TENET HEALTHCARE CORP COM SHARES 100 00
10-24-01 SOLD 12-22-97 ACQUIRED	52,895 73	28,639 26	24,256 47	0 00	TERADYNE INC COM SHARES 900 00
10-24-01 SOLD 11-12-99 ACQUIRED	8,713 70	19,441.00	10,727.30-	0 00	TEXAS INSTRS INC COM SHARES 400 00
10-24-01 SOLD 01-16-98 ACQUIRED	23,867 20	9,054 00	14,813 20	0.00	TEXAS INSTRS INC COM SHARES 800 00
10-24-01 SOLD 01-22-98 ACQUIRED	107,402 42	42,571 17	64,831 25	0 00	TEXTRON, INC, COMMON STOCK, \$ 25 PAR SHARES 3,600 00
10-24-01 SOLD 07-17-97 ACQUIRED	13,713 54	26,828 56	13,115 02-	0.00	TERMO ELECTRON CORP, COMMON STOCK, \$1 PAR SHARES 400 00

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DESCRIPTION OF PROPERTY      DATE SOLD/ACQUIRED      SALES PROCEEDS      COST BASIS      GAIN/LOSS      28% RATE GAIN/LOSS

SHARES	100 00	10-24-01	2,087 43	3,901 32	1,813 89-	0.00
THOMAS & BETTS CORP COM						
SHARES	400 00	10-24-01	8,349 72	15,617 34	7,267 62-	0.00
ACQUIRED		01-22-98				
SHARES	100 00	10-24-01	1,861 44	4,758 25	2,896 81-	0.00
SOLD		01-16-98				
SHARES	100 00	10-24-01	1,861 43	4,645 75	2,784 32-	0.00
SOLD		01-24-01				
ACQUIRED		01-22-98				
TIFFANY & CO COMMON STOCK						
SHARES	400 00	10-24-01	9,925 66	12,906 00	2,980 34-	0.00
SOLD		10-24-01				
ACQUIRED		06-20-00				
TORCHMARK CORP, COMMON STOCK, 42 PAR						
SHARES	300 00	10-24-01	11,110 12	10,905 53	204 59	0.00
SOLD		10-24-01				
ACQUIRED		01-22-98				
TOYS "R" US, INC, (HOLDING COMPANY) \$ 10 PAR						
SHARES	600 00	10-24-01	11,918 60	16,155.78	4,237 18-	0.00
SOLD		10-24-01				
ACQUIRED		01-22-98				

\*FORM TIGON GLOBAL RESTAURANT INC NAME  
 CHNG TO YUM BRANDS INC 2949988 5/17/02

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	28% RATE GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	19,089 36	10,858 00	8,231 36
TRIBUNE CO , COMMON STOCK, NO PAR				
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	22,752 74	21,597 62	1,155 12
TUPPERWARE CORP COMMON STOCK				
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	4,106 86	5,260 26	1,153 40-
TYCO INTL LTD NEW COM				
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	2,666 40	1,340 70	1,325 70
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	7,790.09	7,304 00	486 09
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	238,460 21	105,234 81	133,225 40
U S AIR GROUP, COMMON STOCK, \$1 PAR				
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	488 48	6,236 38	5,747 90-
#REORG USX-US STEEL GROUP PLAN OF REORG IN UNITED STATES STEEL CORP 2882318 CFT 12/31/01				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	10-24-01 ACQUIRED	1,515 45	2,995 75	1,480 30-	0 00
SHARES	10-24-01 SOLD	3,030 89	6,110 26	3,079 37-	0 00
UST INC COMMON STOCK					
SHARES	10-24-01 SOLD	13,533 54	12,833 00	700 54	0 00
SHARES	10-24-01 ACQUIRED				
#REORG USA EDUCATION INC NAME CHNG TO SLM CORP 2774295 EFF 5/20/02					
SHARES	10-24-01 SOLD	33,292 89	12,379 00	20,913 89	0 00
ADR UNILEVER N V NEW YORK SHS NEW					
SHARES	10-24-01 SOLD	11,626 47	15,183 08	3,556 61-	0 00
SHARES	10-24-01 ACQUIRED	59,764 14	78,251 46	18,487 32-	0 00
SHARES	10-24-01 SOLD	10,054 66	11,991 50	1,936 84-	0 00
UNION PAC CORP COM					
SHARES	10-24-01 SOLD				
SHARES	10-24-01 ACQUIRED				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 01-22-98 ACQUIRED	20,109 33	23,170.52	3,061 19-	0 00	SHARES UNION PLANTERS CORP COMMON STOCK #5 PAR
10-24-01 SOLD 09-30-98 ACQUIRED	16,561 44	20,112 00	3,550.56-	0.00	SHARES UNISYS CORP, COMMON STOCK
10-24-01 SOLD 01-22-98 ACQUIRED	7,179 76	12,716 00	5,536 24-	0.00	SHARES, UNITECH CORP, COMMON STOCK
10-24-01 SOLD 03-13-98 ACQUIRED	897 47	2,003 00	1,105 53-	0.00	SHARES UNITED TECHNOLOGIES CORP COM
10-24-01 SOLD 12-23-97 ACQUIRED	26,631 61	17,480 00	9,151 61	0.00	SHARES UNITECH CORP, COMMON STOCK
10-24-01 SOLD 12-24-97 ACQUIRED	37,284 25	24,158 71	13,125 54	0.00	SHARES UNITECH CORP, COMMON STOCK
10-24-01 SOLD 01-22-98 ACQUIRED	52,786 24	19,208 00	33,578 24	0 00	SHARES UNOCAL CORP, COMMON STOCK, #8 1/3 PAR

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DESCRIPTION OF PROPERTY  
 DATE SOLD/  
 ACQUIRED  
 SALES  
 PROCEEDS  
 COST  
 BASIS  
 GAIN/LOSS  
 28% RATE  
 GAIN/LOSS

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 ACQUIRED	6,428 78	7,391 50	962 72-	0 00	SHARES
10-24-01 SOLD	200 00				SHARES
10-24-01 ACQUIRED	16,071 96	17,385 00	1,313 04-	0 00	SHARES
10-24-01 SOLD	500 00				SHARES
UNIMPROVIDENT CORP COM					
10-24-01 SOLD	12,027 09	25,244 40	13,217 31-	0 00	SHARES
10-24-01 ACQUIRED	500 00				SHARES
10-24-01 SOLD	2,405 42	4,701 71	2,296 29-	0 00	SHARES
10-24-01 ACQUIRED	2,405 42				SHARES
V F CORP, COMMON STOCK, NO PAR					
10-24-01 SOLD	6,454 78	8,904 00	2,449 22-	0 00	SHARES
10-24-01 ACQUIRED	200 00				SHARES
VERIZON COMMUNICATIONS COM					
10-24-01 SOLD	36,060 00	30,157 08	5,902 92	0 00	SHARES
10-24-01 ACQUIRED	720 00				SHARES
10-24-01 SOLD	309,514 97	280,382 89	29,132 08	0 00	SHARES
10-24-01 ACQUIRED	6,180 00				SHARES
VERITAS SOFTWARE CORP COM					

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 10-13-95 ACQUIRED	61,769 43	56,710 50	5,058 93	0 00	SHARES WACHOVIA CORP 2ND NEW COM
10-24-01 SOLD 06-30-99 ACQUIRED	12,826 07	14,487 00	1,660 93-	0 00	SHARES VULCAN MATERIALS CO , COMMON STOCK, \$1 PAR
10-24-01 SOLD 01-22-98 ACQUIRED	32,556 59	25,410 25	7,146 34	0.00	SHARES
10-24-01 SOLD 01-22-98 ACQUIRED	12,695 44	10,916 50	1,778 94	0 00	SHARES
10-24-01 SOLD 01-22-98 ACQUIRED	115,564 15	70,032 00	45,532 15	0 00	SHARES
10-24-01 SOLD 01-16-98 ACQUIRED	3,173.68	2,763 50	410 18	0 00	SHARES
10-24-01 SOLD 01-16-98 ACQUIRED	2,133 60	1,631.23	502 37	0 00	SHARES VIACOM COMMON STOCK CL B
10-24-01 SOLD 03-31-00 ACQUIRED	31,518 94	130,968 75	99,449 81-	0 00	SHARES



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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	DESCRIPTION OF PROPERTY	28% RATE GAIN/LOSS
10-24-01 ACQUIRED	28,590 43	47,374 50	SHARES	0 00
10-24-01 SOLD	972 00		SHARES	0 00
10-24-01 ACQUIRED	15,530 60	25,174 13	SHARES	0 00
10-24-01 SOLD	528 00		SHARES	0 00
WAL-MART STORES, INC COMMON STOCK, \$ 10 PAR				
10-24-01 SOLD	78,694 87	30,202 50	SHARES	0 00
10-24-01 ACQUIRED	1,500.00		SHARES	0 00
WALGREEN CO. COMMON STOCK, \$1 25 PAR				
10-24-01 SOLD	13,561 55	6,491.50	SHARES.	0 00
10-24-01 ACQUIRED	74,588 51	36,597.00	SHARES	0 00
WASHINGTON MUT INC COM				
10-24-01 SOLD	71,010 13	62,163 89	SHARES	0 00
10-24-01 ACQUIRED	2,300 00		SHARES	0 00
WASTE MGMT INC DEL COM STK				

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SHARES	10-24-01 ACQUIRED	32,741 23	35,448 13	2,706.90-	0 00
SHARES	10-24-01 SOLD	12,225 27	19,493 09	7,267 82-	0 00
WATSON PHARMACEUTICALS INC COMMON STOCK					
SHARES	10-24-01 SOLD	14,392 02	13,412 25	979.77	0 00
WELLPPOINT HEALTH NETWORKS INC CL A (NEW) DELAY EFF 8-4-97	10-24-01 SOLD	20,546 31	17,306 00	3,240.31	0 00
SHARES	10-24-01 SOLD	52,368 75	48,451 00	3,917 75	0 00
WELLS FARGO & CO NEW COM STK					
SHARES	10-24-01 SOLD	120,850 97	107,685.00	13,165.97	0 00
WENDY'S INTERNATIONAL, INC , COMMON STOCK, NO PAR					
SHARES	10-24-01 SOLD	5,390 82	4,579.00	811.82	0 00
SHARES	10-24-01 SOLD				
ACQUIRED	01-22-98				
#REORG WESTAVCO CORP STK MERGER TO #REORG WESTAVCO CORP 2546665 EFF 1/29/02					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	2,583 41	3,108 25	524 84-	0 00
WEYERHAEUSER CO , COMMON STOCK, \$1 875 PAR	SOLD 10-24-01 ACQUIRED 01-22-98	5,166 83	6,310 26	1,143 43-	0 00
SHARES.	SOLD 10-24-01 ACQUIRED 01-22-98	200 00			0 00
WEYERHAEUSER CO , COMMON STOCK, \$1 875 PAR	SOLD 10-24-01 ACQUIRED 10-14-97	25,491.65	28,881 60	3,389 95-	0 00
SHARES	SOLD 10-24-01 ACQUIRED 10-14-97				0 00
WHIRLPOOL CORP COMMON STOCK, \$1 PAR	SOLD 10-24-01 ACQUIRED 01-22-98	12,040 59	11,135 26	905 33	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98				0 00
#REORG WILLAMETTE INDS INC CASH MERGER EFF 3/14/02	SOLD 10-24-01 ACQUIRED 01-22-98	13,789 04	9,999 75	3,789 29	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98				0 00
WILLIAMS COMPANY INC COMMON STOCK \$1 PAR	SOLD 10-24-01 ACQUIRED 01-16-98	2,588 41	2,474 70	113 71	0 00
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98				0 00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
WINN-DIXIE STORES, INC, COMMON STOCK, \$1 PAR	SOLD 10-24-01 ACQUIRED 01-22-98	31,060 96	31,486 48	425 52-	0 00
SHARES 1,200 00					
WORLDCOM INC/WORLDCO	SOLD 10-24-01 ACQUIRED 01-22-98	4,217 85	18,808 00	14,590 15-	0 00
SHARES 400 00					
WORLD COM INC/WORLDCO	SOLD 10-24-01 ACQUIRED 09-09-96	8,076 54	7,823 89	252.65	0 00
SHARES 648.74					
SHARES 1,800 00	SOLD 10-24-01 ACQUIRED 05-01-97	22,409.26	27,679 68	5,270 42-	0 00
SHARES 450 00	SOLD 10-24-01 ACQUIRED 05-08-97	5,602 31	7,280 33	1,678 02-	0 00
SHARES 4,401 26	SOLD 10-24-01 ACQUIRED 10-16-97	54,793 86	87,237 80	32,443 94-	0.00
WORTHINGTON INDS INC COM	SOLD 10-24-01 ACQUIRED 01-22-98	2,646 91	3,431 26	784 35-	0 00
SHARES 200 00					
WRIGLEY, WM, JR, CO, CAPITAL STOCK, NO PAR					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	4,997.33	3,857.25	1,140.08	0.00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	29,986.67	19,153.45	5,833.22	0.00
XEROX CORP COMMON STOCK, \$1 PAR					
SHARES	SOLD 10-24-01 ACQUIRED 07-24-97	7,573.25	43,345.50	35,772.25-	0.00
SHARES:	SOLD 10-24-01 ACQUIRED 07-24-97	5,507.81	32,051.80	26,543.99-	0.00
XCEL ENERGY INC COM					
SHARES	SOLD 10-24-01 ACQUIRED 01-16-98	2,795.41	2,757.25	38.16	0.00
SHARES	SOLD 10-24-01 ACQUIRED 01-22-98	16,772.44	16,581.00	191.44	0.00
SHARES	SOLD 10-24-01 ACQUIRED 11-02-98	4,332.88	4,833.25	500.37-	0.00
SHARES	SOLD 10-24-01 ACQUIRED 12-17-99	1,257.93	898.77	359.16	0.00
XILINX INC COMMON STOCK					

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
YAHOO INC COMMON STOCK					
SHARES	SOLD 10-24-01	26,234 12	39,684 38	13,450 26-	0 00
	ACQUIRED 11-05-99				
700 08 SHARES	SOLD 10-24-01	8,364.72	121,362 50	112,997 78-	0 00
	ACQUIRED 12-07-99				
700 00 SHARES,	SOLD 10-24-01	8,364.72	110,468 75	102,104 03-	0 00
	ACQUIRED 12-08-99				
ZIMMER HLDGS INC COM					
60 00 SHARES	SOLD 10-24-01	1,796 04	485.15	1,310 89	0 00
	ACQUIRED 10-27-92				
360 00 SHARES	SOLD 10-24-01	10,776 24	2,580 78	8,195 46	0 00
	ACQUIRED 11-10-93				
80 00 SHARES	SOLD 10-24-01	2,394 72	608 19	1,786 53	0.00
	ACQUIRED 04-05-95				
US BANCORP					
438.50 SHARES:	SOLD 10-24-01	7,973.86	12,460.25	4,486 39-	0.00
	ACQUIRED 01-16-98				
3,795 00 SHARES	SOLD 10-24-01	69,009 76	107,837.31	38,827 55-	0 00
	ACQUIRED 01-22-98				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-24-01 SOLD 03-13-98 ACQUIRED	5,280 75	7,378 17	2,097 42-	0.00	SHARES #REORG USX-MARATHON GROUP NAME CHANGE TO MARATHON OIL CORP 2528128 EFF 12/31/01
10-24-01 SOLD 09-30-98 ACQUIRED	3,802 36	4,840 50	1,038 14-	0 00	SHARES
10-24-01 SOLD 12-31-98 ACQUIRED	3,036.79	5,190 92	2,154 13-	0 00	SHARES
10-24-01 SOLD 01-16-98 ACQUIRED	5,570 81	6,566 50	995 69-	0 00	SHARES
10-24-01 SOLD 01-22-98 ACQUIRED	16,712 44	19,380 78	2,668 34-	0 00	SHARES HEALTHSOUTH CORP COM STK
10-24-01 SOLD 12-19-97 ACQUIRED	5,689.81	10,761 92	5,072 11-	0 00	SHARES
10-24-01 SOLD 12-22-97 ACQUIRED	8,534 71	16,230 78	7,696 07-	0 00	SHARES BANK ONE CORP COM
10-24-01 SOLD 01-16-98 ACQUIRED	4,553 84	6,443 17	1,889 33-	0 00	SHARES

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SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	97,193 86	136,308 38	39,114 52-	0 00
SHARES	10-24-01 SOLD 01-22-98 ACQUIRED	203 90	277.39	73 49-	0 00
VISTEON CORP COM					
SHARES	10-24-01 SOLD 04-16-97 ACQUIRED	2,462 94	1,334 21	1,128 73	0.00
SHARES	10-24-01 SOLD 04-30-97 ACQUIRED	2,650 88	1,438 76	1,212.12	0 00
FIRSTENERGY CORP COM					
SHARES	11-23-01 SOLD 01-22-98 ACQUIRED	18 62	15 63	2 99	0.00
VIASYS HEALTHCARE INC COM NEW					
SHARES.	11-29-01 SOLD 01-22-98 ACQUIRED	788 47	1,206 44	417 97-	0.00
SHARES	11-29-01 SOLD 09-30-98 ACQUIRED	254 91	145 39	109 52	0 00
ENRON CORP COM					



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28% RATE  
 GAIN/LOSS

0 00

0 00

0 00

0 00

0 00

0 00

DESCRIPTION OF PROPERTY

DATE SOLD/  
 ACQUIRED

SALES  
 PROCEEDS

COST  
 BASIS

GAIN/LOSS

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SHARES 1,500 00  
 SOLD 11-29-01  
 ACQUIRED 01-22-98

SHARES 100 00  
 SOLD 11-29-01  
 ACQUIRED 04-26-00

SHARES 100 00  
 SOLD 11-29-01  
 ACQUIRED 08-18-00

VIASYS HEALTHCARE INC COM NEW

SHARES 0 44  
 SOLD 11-30-01  
 ACQUIRED 09-30-98

#REGO NATL SVC INDS INC REV SPLIT TO  
 NATL SVCS INDS INC 2607639 EFF 1/7/02

SHARES 100 00  
 SOLD 11-30-01  
 ACQUIRED 01-22-98

#REGO WACHOVIA CORP CASH MERGER EFF  
 11/28/01

20%

432 00

432 00

IMAGISTICS INTL INC COM

SHARES 48 00  
 SOLD 12-07-01  
 ACQUIRED 01-22-98

CITIGROUP INC COM

594 27

116 96-

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
12-13-01 SOLD 01-16-98 ACQUIRED	4,743 84	2,547 88	2,195.96	0 00	SHARES BEAR STEARNS COS INC COM
12-13-01 SOLD 09-30-98 ACQUIRED	5,747.80	2,808 84	2,938 96	0 00	SHARES ROYAL DUTCH PETROLEUM N Y REGISTRY SH PAR N 1 25 GLDR
12-13-01 SOLD 01-22-98 ACQUIRED	4,663 84	5,086 38	422 54-	0 00	SHARES TYCO INTL LTD NEW COM
12-13-01 SOLD 01-22-98 ACQUIRED	5,483 81	2,196 99	3,286 82	0 00	SHARES #REORG RALSTON-RALSTON PURINA GROUP CASH MERGER EFF 12/12/01
12-18-01 SOLD 01-22-98 ACQUIRED	23,450 00	14,607.20	8,842 80	0 00	SHARES BANK AMER CORP COM
12-21-01 SOLD 01-22-98 ACQUIRED	6,161 09	6,002 00	159 09	0 00	SHARES AUTOTONE INC COMMON STOCK

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES ##BOEING CO COM DO NOT USE SEE SEC #2072785	12-21-01 SOLD 01-22-98 ACQUIRED	7,356 05	2,592 63	4,763 42	0 00
SHARES COLGATE-PALMOLIVE CO , COMMON STOCK, \$1 PAR	12-21-01 SOLD 01-22-98 ACQUIRED	3,865 17	4,530 13	664 96-	0 00
SHARES EXXON MOBIL CORP COM	12-21-01 SOLD 01-22-98 ACQUIRED	5,768 10	3,480 69	2,287 41	0 00
SHARES FLEETBOSTON FINL CORP COM STOCK	12-21-01 SOLD 01-22-98 ACQUIRED	7,702.34	5,973 88	1,728 46	0 00
SHARES LEHMAN BROTHERS HLDGS INC COM	12-21-01 SOLD 01-22-98 ACQUIRED	3,652 17	3,477 56	174 61	0 00
SHARES MARKKOTT INTL INC NEW COM STR CL A	12-21-01 SOLD 12-06-96 ACQUIRED	6,501 08	1,459.25	5,041 83	0.00

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DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
12-21-01 SOLD 01-22-98 ACQUIRED	3,991 16	3,196 50	794 66	0.00	SHARES MERC & CO INC, COMMON STOCK, \$ 02 7/9 PAR
12-21-01 SOLD 01-22-98 ACQUIRED	5,964 10	5,699.44	264 66	0.00	SHARES NEW YORK TIMES CO CL A ISIN #US6501111073
12-21-01 SOLD 01-22-98 ACQUIRED	4,331 15	3,280 69	1,050 46	0.00	SHARES PNC FINANCIAL SERVICES GROUP COM STK
12-21-01 SOLD 01-22-98 ACQUIRED	5,576 11	5,111 38	464 73	0.00	SHARES PRIZER INC, COMMON STOCK, \$ 11 1/9 PAR
12-21-01 SOLD 01-22-98 ACQUIRED	4,101 16	2,648 58	1,452 58	0.00	SHARES PHILIP MORRIS COS INC COM
12-21-01 SOLD 07-17-97 ACQUIRED	4,581 14	4,295 79	285 35	0.00	SHARES VIACOM COMMON STOCK CL B

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
12-21-01 ACQUIRED	4,171 16	2,818 66	1,352 50	0 00	SHARES WELLS FARGO & CO NEW COM STK
12-21-01 SOLD	4,316 15	3,589 50	726 65	0 00	SHARES FMC CORP , COMMON STOCK, NO PAR, (NEW)
12-31-01 SOLD	5,950 31	6,095.80	145 49-	0 00	SHARES; #REORG INGERSOLL RAND RECLASSIFICATION TO CL A COM 2409115 EFF 1/2/02
01-03-02 SOLD	16,724 00	15,158 00	1,566 00	0 00	SHARES; K MART CORP COMMON STOCK \$1 PAR
01-16-02 SOLD	1,803.97	11,778 25	9,974 28-	0 00	SHARES, DISNEY WALT CO DISNEY COM COM
01-29-02 SOLD	2,173 96	3,265.25	1,091 29-	0 00	SHARES GENERAL ELEC CO COM

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DATE SOLD/ —ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
01-29-02 SOLD 01-22-98 ACQUIRED	3,644 94	2,490 25	1,154 69	0 00	SHARES · METLIFE INC COM ISIN US59156R1086
01-29-02 SOLD 12-08-00 ACQUIRED	2,880 95	3,628 00	747 05-	0 00	SHARES ORACLE CORPORATION COM
01-29-02 SOLD 01-22-98 ACQUIRED	1,648 97	333 33	1,315.64	0 00	SHARES SCHWAB CHARLES CORP COMMON STOCK NEW
01-29-02 SOLD 01-22-98 ACQUIRED	1,298 98	789 33	509 65	0.00	SHARES SHERWIN-WILLIAMS CO , COMMON STOCK, \$6 25 PAR
01-29-02 SOLD 01-22-98 ACQUIRED	2,646 96	2,645 75	1 21	0 00	SHARES MACHOVIA CORP 2ND NEW COM
01-29-02 SOLD 01-22-98 ACQUIRED	3,215 95	4,767 83	1,551 88-	0.00	SHARES WENDY'S INTERNATIONAL, INC , COMMON STOCK, NO PAR

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DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
01-29-02 SOLD 01-22-98 ACQUIRED	3,056 95	2,289.50	767 45	SHARES, #REORG MEAD CORP CASH & STK MERGER TO MEADWESTVACO CORP 2546665 EFF 1/29/02
01-30-02 SOLD 01-22-98 ACQUIRED	6,202 33	6,185 26	17 07	SHARES, ADR NATIONAL GRID GROUP PLC SPONSORED
01-31-02 SOLD 01-22-98 ACQUIRED	3,703 69	2,166 62	1,537 07	SHARES ADR NATIONAL GRID GROUP PLC SPONSORED
01-31-02 SOLD 09-30-98 ACQUIRED	3,720.19	3,081 00	639 19	SHARES, ADR NATIONAL GRID GROUP PLC SPONSORED
02-07-02 SOLD 01-22-98 ACQUIRED	16.44	18.64	2.18-	SHARES #REORG WILLAMETTE INDS INC CASH MERGER EFF 3/14/02
02-08-02 SOLD 01-22-98 ACQUIRED	11,089.83	6,666 50	4,423 33	SHARES MYKROLIS CORP COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
MYKROLIS CORP COM SHARES	SOLD 03-06-02 ACQUIRED 04-26-00	911 18	819 87	96 31	0.00
#REORG/NOBLE DRILLING CORP STK MERGER TO NOBLE CORP SEC# 2983505 EFF 5/1/02	SOLD 03-11-02 ACQUIRED 04-26-00	7 69	8.27	0 58-	0.00
SAPIENT CORP COM SHARES	SOLD 05-02-02 ACQUIRED 01-12-01	12,978 00	12,543.75	434 25	0 00
HEWLETT PACKARD CO COM SHARES	SOLD 05-10-02 ACQUIRED 05-04-00	978 48	15,328 12	14,849 64-	0.00
BALL CORP , COMMON STOCK, \$2 50 PAR SHARES	SOLD 05-14-02 ACQUIRED 01-22-98	2 62	3 65	1 03-	0.00
MELLON FINL CORP COM SHARES	SOLD 05-14-02 ACQUIRED 01-22-98	4,761 85	1,536 94	3,224 91	0.00



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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	05-14-02 SOLD 05-14-02 SOLD	3,912.88	2,965.06	947.82	0.00
NORTHROP GRUMAN CORP COM NORTHROP GRUMAN CORP (HLDC CO)					
SHARES	05-14-02 SOLD 01-22-98 ACQUIRED	12,354.62	12,233.25	121.37	0.00
PROGRESSIVE CORP, OHIO, COMMON STOCK, \$1 PAR					
SHARES	05-14-02 SOLD 01-22-98 ACQUIRED	5,689.82	3,900.67	1,789.15	0.00
U S AIR GROUP, COMMON STOCK, \$1 PAR					
SHARES	05-14-02 SOLD 01-22-98 ACQUIRED	575.98	12,472.76	11,896.78-	0.00
WORLD COM INC/WORLDCO					
SHARES	05-14-02 SOLD 05-14-02 SOLD	2,212.55	34,806.84	32,594.29-	0.00
SHARES	05-14-02 SOLD 10-16-97 ACQUIRED	3,761.44	59,203.76	55,442.32-	0.00
SHARES	05-14-02 SOLD 02-09-98 ACQUIRED	1,889.94	34,839.88	32,949.94-	0.00

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
05-14-02 SOLD 02-09-98 ACQUIRED	235 10	4,529 18	0 00	HEWLETT PACKARD CO COM SHARES 186 59
05-14-02 SOLD 04-26-00 ACQUIRED	125 99	4,017 52	0 00	HEWLETT PACKARD CO COM SHARES 100 00
05-15-02 SOLD 01-22-98 ACQUIRED	0 17	0 24	0 00	AGERE SYS INC CL B SHARES 0 01
05-31-02 SOLD 01-22-98 ACQUIRED	2,393 68	9,995 23	0 00	AGERE SYS INC CL A SHARES 767 23
05-31-02 SOLD 03-13-98 ACQUIRED	330 18	1,907 35	0 00	AGERE SYS INC CL A SHARES 105 83
05-31-02 SOLD 05-19-98 ACQUIRED	165 07	1,203.68	0 00	AGERE SYS INC CL A SHARES 52 91
05-31-02 SOLD 06-11-98 ACQUIRED	1,770.51	10,427 57	0 00	AGERE SYS INC CL A SHARES 567 49
05-31-02 SOLD 09-30-98 ACQUIRED	136 19	755 49	0 00	AGERE SYS INC CL A SHARES 43 65
05-31-02 SOLD 12-17-99 ACQUIRED	196 21	3,193 33	0 00	AGERE SYS INC CL A SHARES 62 89
	33 95			EQUITY RESIDENTIAL EFF 5/15/02
	20%			EQUITY OFFICE PTYS TR REIT
	79 58			AGERE SYS INC CL A
	33 95			EQUITY RESIDENTIAL EFF 5/15/02
	20%			EQUITY OFFICE PTYS TR REIT
	79 58			AGERE SYS INC CL A

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
06-11-02 SOLD 01-22-98 ACQUIRED	79.88	406.60	326.72-	0.00	SHARES 31.26
06-11-02 SOLD 03-13-98 ACQUIRED	11.04	77.59	66.55-	0.00	SHARES 4.32
06-11-02 SOLD 05-19-98 ACQUIRED	5.52	48.97	43.45-	0.00	SHARES 2.16
06-11-02 SOLD 06-11-98 ACQUIRED	59.08	424.19	365.11-	0.00	SHARES 23.12
06-11-02 SOLD 09-30-98 ACQUIRED	4.55	30.73	26.18-	0.00	SHARES 1.78
06-11-02 SOLD 12-17-99 ACQUIRED	11.02	218.81	207.79-	0.00	SHARES 4.31
06-11-02 SOLD 03-17-00 ACQUIRED	8.25	142.72	134.47-	0.00	SHARES 3.23
06-11-02 SOLD 04-26-00 ACQUIRED	2.76	43.82	41.06-	0.00	SHARES 1.08
06-11-02 SOLD 06-16-00 ACQUIRED	8.25	121.35	113.10-	0.00	SHARES 3.23
06-11-02 SOLD 09-15-00 ACQUIRED	11.02	101.54	90.52-	0.00	SHARES 4.31

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
06-11-02 SOLD 3 20 03-16-01 ACQUIRED	8 18	21 25	13.07-	SHARES AGERE SYS INC CL B
06-11-02 SOLD 42 94 12-17-99 ACQUIRED	109 51	2,180.34	2,070.85-	SHARES ENPRO INDS INC COM
06-11-02 SOLD 79 37 03-17-00 ACQUIRED	202 42	3,508 44	3,306 02-	SHARES SMUCKER J M CO COM NEW
06-11-02 SOLD 26 46 04-26-00 ACQUIRED	67 48	1,077 08	1,009 60-	SHARES ENPRO INDS INC COM
06-11-02 SOLD 79 37 06-16-00 ACQUIRED	202 42	2,988 24	2,785 82-	SHARES SMUCKER J M CO COM NEW
06-11-02 SOLD 105 82 06-11-02 SOLD	269 87	2,496 15	2,226 28-	SHARES ENPRO INDS INC COM
06-11-02 SOLD 79 04 03-16-01 ACQUIRED	201 58	525 17	523 59-	SHARES SMUCKER J M CO COM NEW
06-11-02 SOLD 40 00 03-17-00 ACQUIRED	213 71	229 61	15 90-	SHARES ENPRO INDS INC COM

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
06-11-02 SOLD 01-22-98 ACQUIRED	1,871.48	1,630.32	241.16	0 00	SHARES
06-11-02 SOLD	71 98	63 74	8 24	0 00	SHARES
06-11-02 SOLD 02-09-98 ACQUIRED	71 98	65 65	6 33	0 00	SHARES
06-11-02 SOLD 05-19-98 ACQUIRED	71 98	47 41	24.57	0 00	SHARES
06-18-02 SOLD 03-16-01 ACQUIRED	0 99	2 13	1 14-	0 00	AGERE SYS INC CL B SHARES,
06-19-02 SOLD 03-16-01 ACQUIRED	0 09	0 20	0 11-	0 00	AGERE SYS INC CL A SHARES
06-21-02 SOLD 01-22-98 ACQUIRED	3,370 84	2,791.63	579.21	0 00	SHARES DELUXE CORP , COMMON STOCK
					BANK OF NEW YORK CO , INC , COMMON STOCK, \$7 50 PAR

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
06-21-02 SOLD 01-22-98 ACQUIRED	3,962 83	2,704 37	1,258 46	0 00	SHARES 100 00 DU PONT E I DE NEMOURS & CO COM STK
06-21-02 SOLD 04-07-95 ACQUIRED	4,291 82	1,932 38	2,359 44	0 00	SHARES 100 00 EXXON MOBIL CORP COM
06-21-02 SOLD 01-22-98 ACQUIRED	7,851 66	5,973 88	1,877 78	0 00	SHARES 200 00 FIRST DATA CORP COMMON STOCK
06-21-02 SOLD 01-22-98 ACQUIRED	3,827 83	1,349 44	2,478 39	0 00	SHARES 100 00 JOHNSON & JOHNSON COMMON STOCK \$1 PAR
06-21-02 SOLD 01-22-98 ACQUIRED	10,601 58	6,748 88	3,852 70	0 00	SHARES 200 00 MAY DEPARTMENT STORES CO , COMMON STOCK, \$ 50 PAR
06-21-02 SOLD 01-22-98 ACQUIRED	3,286 85	3,524 25	237 40-	0 00	SHARES 100 00 MERCCK & CO INC , COMMON STOCK, \$ 02 7/9 PAR

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
06-21-02 SOLD 01-22-98 ACQUIRED	4,998 79	5,699 44	700 65-	0 00	SHARES MOODYS CORP COM
06-21-02 SOLD 01-22-98 ACQUIRED	5,025 79	2,186 53	2,839 26	0.00	SHARES PHILIP MORRIS COS INC COM
06-21-02 SOLD 07-17-97 ACQUIRED	5,265 79	4,295 79	970 00	0 00	SHARES PITNEY BOWES INC , COMMON STOCK, 42 PAR
06-21-02 SOLD 01-22-98 ACQUIRED	4,001 82	4,302 95	301 13-	0.00	SHARES SUN TRUST BANKS, INC , COMMON STOCK 42 50 PAR
06-21-02 SOLD 03-19-99 ACQUIRED	6,707 74	6,652 00	55 74	0 00	SHARES, V F CORP , COMMON STOCK, NO PAR
06-21-02 SOLD 01-22-98 ACQUIRED	3,914 83	4,452 00	537 17-	0 00	SHARES WASTE MGMT INC DEL COM STK





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END OF SALES SCHEDULE

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\*\*\* SUMMARY REPORT \*\*\*

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 209,979 78-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 209,979 78-

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 2,848,848 58

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 2,848,848 58

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 2,848,848 58

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
POST PPTYS INC REIT	SOLD 07-27-01 ACQUIRED 07-02-01	26,611 99	26,621 14	9.15-
POST PPTYS INC REIT	SOLD 07-30-01 ACQUIRED 07-02-01	166,160 45	167,332 88	1,172 43-
POST PPTYS INC REIT	SOLD 07-31-01 ACQUIRED 07-02-01	41,607 43	41,833.22	225 79-
POST PPTYS INC REIT	SOLD 08-01-01 ACQUIRED 07-02-01	18,865.77	19,015 10	149 33-
BROOKFIELD PPTYS CORP COM	SOLD 08-03-01 ACQUIRED 07-05-01	147,448.51	142,712 08	4,736 43
FELCOR LODGING TR INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 08-07-01 ACQUIRED 07-11-01	72,795 23	70,371 18	2,424 05
BROOKFIELD PPTYS CORP COM				
SHARES	SOLD 08-08-01 ACQUIRED 07-05-01	36,178 79	35,189 28	989 51
ROUSE CO COM				
SHARES	SOLD 08-27-01 ACQUIRED 07-05-01	130,531.64	128,668 50	1,863 14
EQUITY RESIDENTIAL EFF 5/15/02				
SHARES:	SOLD 08-22-01 ACQUIRED 07-02-01	120,942.16	113,445 20	7,496.96
ROUSE CO COM				
SHARES:	SOLD 08-28-01 ACQUIRED 07-05-01	112,920 72	111,512 70	1,408 02
ROUSE CO COM				
SHARES	SOLD 08-29-01 ACQUIRED 07-05-01	428,450 13	423,176 40	5,273 73
LIBERTY PPTY TR SH BEN INT				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,600.00	SOLD 08-30-01 ACQUIRED 07-03-01	80,337 31	76,800 88	3,536 43
BOSTON PTYS INC COM STK				
SHARES: 4,800.00	SOLD 09-17-01 ACQUIRED 07-05-01	180,125.98	198,193 44	18,067 46-
FELCOR LODGING TR INC COM				
SHARES: 4,000 00	SOLD 09-17-01 ACQUIRED 07-11-01	64,436.24	85,298 40	20,862 16-
SL GREEN RLY CORP COM STK				
SHARES: 2,600.00	SOLD 09-17-01 ACQUIRED 07-05-01	80,188 34	79,599 00	589 34
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD				
SHARES: 8,700.00	SOLD 09-17-01 ACQUIRED 07-06-01	268,322.54	263,951 04	4,371 50
SHARES: 16,100.00	SOLD 09-17-01 ACQUIRED 07-02-01	356,472 68	603,246 07	246,773 39-
SHARES: 24,100.00	SOLD 09-17-01 ACQUIRED 07-03-01	533,601 96	904,955.00	371,353.04-

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SURDNA FOUNDATION SECURITY CAPITAL RESEARCH & MANAGEMENT

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DESCRIPTION OF PROPERTY	DATE SOLD/ — ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
BOSTON PPTY INC COM STK	09-17-01	42,068 20	66,998 94	24,930 74-
SHARES.	ACQUIRED			
1,900 00	08-22-01			
BROOKFIELD PPTYS CORP COM	09-17-01	22,141 16	35,498 40	13,357 24-
SHARES.	ACQUIRED			
1,000 00	08-23-01			
BOSTON PPTY INC COM STK	09-18-01	248,260 75	263,919 60	15,658 85-
SHARES.	ACQUIRED			
13,500.00	07-05-01			
FELCOR LODGING TR INC COM	09-18-01	215,418 72	239,483 74	24,065 02-
SHARES.	ACQUIRED			
5,800 00	07-05-01			
BROOKFIELD PPTYS CORP COM	09-18-01	104,252 09	140,742 36	36,490 27-
SHARES:	ACQUIRED			
6,600.00	07-11-01			
BROOKFIELD PPTYS CORP COM	09-19-01	483,212 95	533,704 08	50,491 13-
SHARES.	ACQUIRED			
27,300 00	07-05-01			
BOSTON PPTY INC COM STK	09-20-01	140,574 04	158,351 76	17,777 72-
SHARES:	ACQUIRED			
8,100 00	07-05-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SL GREEN RLTY CORP COM STK	09-20-01 SOLD 07-05-01 ACQUIRED	143,709 81	161,032 17	17,322 36-
BROOKFIELD PTYS CORP COM	09-20-01 SOLD 07-06-01 ACQUIRED	74,748 25	75,848 00	1,099.75-
BROOKFIELD PTYS CORP COM	09-21-01 SOLD 07-05-01 ACQUIRED	32,393 91	37,144.24	4,750.33-
MACK CALI RLTY CORP COM REIT	09-21-01 SOLD 07-05-01 ACQUIRED	149,024 77	172,036 48	23,011 71-
BROOKFIELD PTYS CORP COM	09-21-01 SOLD 07-02-01 ACQUIRED	206,786 10	195,109 23	11,676 87
BROOKFIELD PTYS CORP COM	09-24-01 SOLD 07-05-01 ACQUIRED	49,740 22	56,693 84	6,953 62-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
BROOKFIELD PTYS CORP COM SHARES: 3,400.00	SOLD 09-24-01 ACQUIRED 07-05-01	58,312 13	66,468 64	8,156 51-
BROOKFIELD PTYS CORP COM SHARES: 3,500 00	SOLD 09-25-01 ACQUIRED 07-05-01	60,159 13	68,423 60	8,264 47-
PUBLIC STORAGE INC COM SHARES: 8,900.00	SOLD 09-25-01 ACQUIRED 07-03-01	288,828 28	268,335.00	20,493 28
SL GREEN RLY CORP COM STK SHARES 2,500.00	SOLD 09-25-01 ACQUIRED 07-06-01	73,747.53	75,848.00	2,100.47-
BOSTON PTYS INC COM STK SHARES: 7,400 00	SOLD 09-26-01 ACQUIRED 07-05-01	273,146.34	305,548 22	32,401 88-
BOSTON PTYS INC COM STK SHARES 6,300 00	SOLD 09-27-01 ACQUIRED 07-05-01	233,049 38	260,128 89	27,079 51-
SL GREEN RLY CORP COM STK				



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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	DESCRIPTION OF PROPERTY
09-27-01 ACQUIRED	106,221.45	106,187.20	SHARES: 3,500.00 EQUITY OFFICE PPTYS TR REIT
10-04-01 ACQUIRED	676,222.60	674,120.27	SHARES: 21,300.00 SHURGARD STORAGE CENTERS INC COMMON STOCK
10-04-01 ACQUIRED	27,768.21	26,506.44	SHARES: 900.00 EQUITY OFFICE PPTYS TR REIT
10-05-01 ACQUIRED	74,189.44	75,957.21	SHARES: 2,400.00 SHURGARD STORAGE CENTERS INC COMMON STOCK
10-05-01 ACQUIRED	46,349.50	44,177.40	SHARES: 1,500.00 LIBERTY PPTY TR SH BEN INT
10-08-01 ACQUIRED	71,350.97	76,800.88	SHARES: 2,600.00 SHURGARD STORAGE CENTERS INC COMMON STOCK
			GAIN/LOSS
			34.25
			2,102.33
			1,261.77
			1,767.77-
			2,172.10
			5,449.91-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 200.00	10-09-01 SOLD	6,194.73	5,890.32	304.41
SHARES: 3,900.00	10-09-01 SOLD	120,797.29	115,213.02	5,584.27
SHARES: 300.00	10-09-01 SOLD	9,292.10	8,886.87	405.23
SHURGARD STORAGE CENTERS INC COMMON STOCK				
SHARES: 3,100.00	10-10-01 SOLD	96,042.23	91,830.99	4,211.24
BOSTON PPTYS INC COM STK				
SHARES 1,100.00	10-24-01 SOLD	38,058.72	45,419.33	7,360.61-
EQUITY OFFICE PPTYS TR REIT				
SHARES 7,900.00	10-24-01 SOLD	214,901.26	250,025.83	35,124.57-
HIGHWOODS PPTYS INC COM				
SHARES: 1,000.00	10-24-01 SOLD	24,249.19	24,636.90	387.71-
ACQUIRED	09-19-01			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES ·	SOLD 10-24-01 ACQUIRED 09-20-01	87,297 08	86,254 92	1,042 16
MACK CALI RLTY CORP COM REIT				
SHARES ·	SOLD 10-24-01 ACQUIRED 07-02-01	265,340 18	248,834 96	16,505 22
BOSTON PPTY INC COM STK				
SHARES	SOLD 10-25-01 ACQUIRED 07-05-01	114,071 25	136,257 99	22,186 74-
#REORG CABOT INDUSTRIAL TR CASH MERGER EFF 12/7/01				
SHARES:	SOLD 10-25-01 ACQUIRED 07-03-01	29,922 05	31,555 98	1,631 93-
MACK CALI RLTY CORP COM REIT				
SHARES	SOLD 10-25-01 ACQUIRED 07-02-01	114,439 25	107,451 46	6,987 79
ROUSE CO COM				
SHARES:	SOLD 10-25-01 ACQUIRED 07-05-01	135,444 55	148,493 87	13,049 32-
HIGHWOODS PPTY INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-25-01 ACQUIRED 09-20-01	21,779 45	21,563 73	215 72
BOSTON PPTY INC COM STK				
SHARES:	SOLD 10-26-01 ACQUIRED 07-05-01	250,524 27	297,290 16	46,765 89-
ROUSE CO COM				
SHARES	SOLD 10-26-01 ACQUIRED 07-05-01	78,312 08	85,669 54	7,357 46-
HIGHWOODS PPTY INC COM				
SHARES	SOLD 10-26-01 ACQUIRED 09-20-01	121,869.09	122,194 47	325 38-
#REORG CABOT INDUSTRIAL TR CASH MERGER EFF 12/7/01				
SHARES	SOLD 10-30-01 ACQUIRED 07-03-01	1,265,832 71	1,121,218 04	144,614 67
SHARES	SOLD 10-30-01 ACQUIRED 07-05-01	54,623 18	48,410 60	6,212 58

#REORG TRIZEC HAHN CORP STK MERGER TO  
 TRIZEC CA 2868700 & TRIZEC HAHN PROP EX  
 CERT 2868702  
 EFF 5/8/02

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	SOLD 11-01-01 ACQUIRED 09-25-01	32,609 59	36,759 66	4,150 07-
#REGORG TRIZEC HAHN CORP STK MERGER TO TRIZEC CA 2868700 & TRIZEC HAHN PROP EX CERT 2868702 EFF 5/8/02				
SHARES	SOLD 11-02-01 ACQUIRED 09-25-01	82,972 92	96,275 30	13,302 88-
#REGORG TRIZEC HAHN CORP STK MERGER TO TRIZEC CA 2868700 & TRIZEC HAHN PROP EX CERT 2868702 EFF 5/8/02				
SHARES.	SOLD 11-02-01 ACQUIRED 09-26-01	90,515 37	107,272 80	16,757 43-
#REGORG TRIZEC HAHN CORP STK MERGER TO TRIZEC CA 2868700 & TRIZEC HAHN PROP EX CERT 2868702 EFF 5/8/02				
SHARES:	SOLD 11-05-01 ACQUIRED 09-26-01	53,274 87	62,575 80	9,300 93-
#REGORG TRIZEC HAHN CORP STK MERGER TO TRIZEC CA 2868700 & TRIZEC HAHN PROP EX CERT 2868702 EFF 5/8/02				
SHARES:	SOLD 11-05-01 ACQUIRED 09-27-01	39,575 61	46,336 16	6,760 55-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	11-06-01 SOLD 11-06-01 ACQUIRED	75,115 48	89,108 00	13,992.52-
SHARES	11-06-01 SOLD 10-08-01 ACQUIRED	18,027 72	21,379 44	3,351.72-
SHARES	11-06-01 SOLD 10-09-01 ACQUIRED	58,590 08	69,535 05	10,944 97-
SHARES	11-06-01 SOLD 10-10-01 ACQUIRED	97,650 13	116,521 60	18,871.47-
HIGHWOODS PTYS INC COM				
SHARES	11-15-01 SOLD 09-20-01 ACQUIRED	52,666 24	52,619 76	46 48
SHARES	11-15-01 SOLD 11-15-01 ACQUIRED	88,575 04	88,990 81	415 77-
BRANDYWINE RLTY TR SH BEN INT NEW REIT				
SHARES	11-28-01 SOLD 10-24-01 ACQUIRED	28,356 05	26,292 00	2,064 05
EQUITY RESIDENTIAL EFF 5/15/02				
SHARES	11-28-01 SOLD 07-02-01 ACQUIRED	134,892 54	133,298 11	1,594.43
BRANDYWINE RLTY TR SH BEN INT NEW REIT				

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 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	SOLD 11-29-01 ACQUIRED 10-24-01	16,369 13	15,029 00	1,345 13
BRANDYWINE RLTY TR SH BEN INT NEW REIT				
SHARES: 10,900.00	SOLD 11-29-01 ACQUIRED 10-24-01	221,319 93	204,702.00	16,612.93
EQUITY RESIDENTIAL EFF 5/15/02				
SHARES: 3,100 00	SOLD 11-29-01 ACQUIRED 07-02-01	88,204.76	87,920 03	284 73
BRANDYWINE RLTY TR SH BEN INT NEW REIT				
SHARES: 4,700.00	SOLD 11-30-01 ACQUIRED 10-24-01	96,583 65	88,266 00	8,317 65
SHARES: 1,100 00	SOLD 11-30-01 ACQUIRED 10-29-01	22,604.69	20,638 31	1,966 38
SHARES: 2,200 00	SOLD 11-30-01 ACQUIRED 11-05-01	45,209.37	43,780 00	1,429 37
EQUITY RESIDENTIAL EFF 5/15/02				
SHARES: 20,000 00	SOLD 11-30-01 ACQUIRED 07-02-01	576,890 73	567,226 00	9,664.73

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; BRANDYWINE RLTY TR SH BEN INT NEW REIT	SOLD 11-30-01 ACQUIRED 10-29-01	164,413 86	144,915.09	19,498 77
SHARES; BRANDYWINE RLTY TR SH BEN INT NEW REIT	SOLD 12-06-01 ACQUIRED 11-05-01	48,175 57	45,770 00	2,405 57
SHARES; BRANDYWINE RLTY TR SH BEN INT NEW REIT	SOLD 12-07-01 ACQUIRED 11-05-01	18,534 88	17,910 00	624.88
SHARES; BRANDYWINE RLTY TR SH BEN INT NEW REIT	SOLD 12-17-01 ACQUIRED 11-05-01	82,304.80	77,610 00	4,694 80
SHARES; BRANDYWINE RLTY TR SH BEN INT NEW REIT	SOLD 12-17-01 ACQUIRED 11-06-01	126,622 76	118,669.20	7,953 56
SHARES; BRANDYWINE RLTY TR SH BEN INT NEW REIT	SOLD 12-20-01 ACQUIRED 07-03-01	96,485 80	97,478.04	992 24-
SHARES; BRANDYWINE RLTY TR SH BEN INT NEW REIT	SOLD 12-21-01 ACQUIRED 07-03-01	66,927 76	67,939 24	1,011 48-



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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,500 00	SOLD 01-02-02 ACQUIRED 07-03-01	73,192 40	73,847 00	654 60-
LIBERTY PPTY TR SH BEN INT				
SHARES 1,500 00	SOLD 01-03-02 ACQUIRED 07-03-01	43,671.54	44,308 20	636.66-
LIBERTY PPTY TR SH BEN INT				
SHARES 7,500.00	SOLD 01-09-02 ACQUIRED 07-03-01	220,841 68	221,541.00	699 32-
LIBERTY PPTY TR SH BEN INT				
SHARES. 18,200.00	SOLD 01-10-02 ACQUIRED 07-03-01	527,007 66	537,606 16	10,598 50-
SHARES 7,100 00	SOLD 01-10-02 ACQUIRED 10-24-01	205,590.98	184,646.15	20,944 75
EQUITY OFFICE PPTYS TR REIT				
SHARES. 16,100.00	SOLD 01-17-02 ACQUIRED 07-02-01	485,217 72	508,771 30	23,553 58-
EQUITY OFFICE PPTYS TR REIT				
SHARES 8,600 00	SOLD 01-18-02 ACQUIRED 07-02-01	257,621 17	271,766.03	14,144 86-
EQUITY OFFICE PPTYS TR REIT				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: PUBLIC STORAGE INC COM	01-22-02 SOLD 07-02-01 ACQUIRED	173,964.90	183,284.07	9,319.17-
SHARES: PUBLIC STORAGE INC COM	01-22-02 SOLD 07-03-01 ACQUIRED	100,275.73	84,420.00	15,855.73
SHARES: PUBLIC STORAGE INC COM	01-26-02 SOLD 07-03-01 ACQUIRED	321,754.16	271,350.00	50,404.16
SHARES: PUBLIC STORAGE INC COM	01-28-02 SOLD 07-03-01 ACQUIRED	130,697.47	108,540.00	22,157.47
SHARES: APARTMENT INVT & MGMT CO CL A	01-28-02 SOLD 07-05-01 ACQUIRED	14,521.94	12,099.88	2,422.06
SHARES: EQUITY OFFICE PRYS TR REIT	02-05-02 SOLD 07-03-01 ACQUIRED	39,242.74	43,891.02	4,648.28-
SHARES: EQUITY OFFICE PRYS TR REIT	02-05-02 SOLD 07-05-01 ACQUIRED	91,566.39	102,310.95	10,744.56-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; APARTMENT INVT & MGMT CO CL A	02-05-02 ACQUIRED	229,937 66	259,125 75	29,188 09-
SHARES; APARTMENT INVT & MGMT CO CL A	02-06-02 ACQUIRED	116,727.88	131,542 65	14,814 77-
SHARES APARTMENT INVT & MGMT CO CL A	02-07-02 ACQUIRED	30,245.28	34,103 65	3,858 37-
EQUITY OFFICE PRYS TR REIT SHARES; APARTMENT INVT & MGMT CO CL A	02-07-02 ACQUIRED	44,654 84	50,561.12	5,906 28-
SHARES; APARTMENT INVT & MGMT CO CL A	02-08-02 ACQUIRED	188,846 04	214,365 80	25,519.76-
SHARES. APARTMENT INVT & MGMT CO CL A	02-11-02 ACQUIRED	236,065.80	267,957 25	31,891 45-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	02-11-02 SOLD 07-02-01 ACQUIRED	215,433 52	243,325 40	27,891 88-
EQUITY OFFICE PRTYS TR REIT				
SHARES:	02-25-02 SOLD 07-02-01 ACQUIRED	227,936.85	249,645 54	21,708 69-
EQUITY OFFICE PRTYS TR REIT				
SHARES.	02-26-02 SOLD 07-02-01 ACQUIRED	69,120 64	75,841 68	6,721 04-
CHATEAU CMNTYS INC COM				
SHARES	02-27-02 SOLD 11-06-01 ACQUIRED	87,388 68	93,914 34	6,525 66-
APARTMENT INVT & MGMT CO CL A				
SHARES:	02-28-02 SOLD 07-05-01 ACQUIRED	533,941 98	574,890 10	40,948 12-
PRENTISS PRTYS TR SH BEN INT REIT				
SHARES	02-28-02 SOLD 07-05-01 ACQUIRED	192,852 10	184,937 25	7,914 85
PRENTISS PRTYS TR SH BEN INT REIT				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
03-04-02 SOLD 07-05-01 ACQUIRED	298,452 63	278,746.00	19,706 63	SHARES · APARTMENT INVT & MGMT CO CL A
03-05-02 SOLD 07-05-01 ACQUIRED	126,848 68	131,542 65	4,693.97-	SHARES: APARTMENT INVT & MGMT CO CL A
03-06-02 SOLD 07-05-01 ACQUIRED	13,986 54	14,615.85	629 31-	SHARES: APARTMENT INVT & MGMT CO CL A
03-06-02 SOLD 09-19-01 ACQUIRED	312,366 05	311,405 28	960.77	SHARES: FELCOR LODGING TR INC COM
03-06-02 SOLD 01-09-02 ACQUIRED	110,878 04	90,836 17	20,041 87	SHARES EQUITY OFFICE PTYS TR REIT
03-13-02 SOLD 07-02-01 ACQUIRED	222,131 66	237,005.26	14,873 60-	SHARES: PRENTISS PTYS TR SH BEN INT REIT
03-13-02 SOLD 07-05-01 ACQUIRED	161,301 02	147,413 74	13,887 28	SHARES: PRENTISS PTYS TR SH BEN INT REIT

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 200.00	SOLD 03-13-02 ACQUIRED 09-19-01	5,865.49	5,395.40	470 09
EQUITY OFFICE PTYS TR REIT				
SHARES 4,500.00	SOLD 03-14-02 ACQUIRED 07-02-01	128,026 70	135,883 02	7,856 32-
PRENTISS PTYS TR SH BEN INT REIT				
SHARES 5,700.00	SOLD 03-14-02 ACQUIRED 09-19-01	169,121.01	153,768 90	15,352.11
CHATEAU CMNTYS INC COM				
SHARES: 4,500 00	SOLD 03-15-02 ACQUIRED 11-06-01	132,820 90	140,871 51	8,050 61-
FEDERAL RLTY INVT TR SH BEN INT NEW				
SHARES: 1,400.00	SOLD 03-15-02 ACQUIRED 07-03-01	36,012 63	29,330 00	6,682 63
PAN PAC RETAIL PTYS INC COM				
SHARES: 700 00	SOLD 03-15-02 ACQUIRED 10-24-01	21,302 35	18,764.38	2,537 97
POST PTYS INC REIT				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	03-15-02 SOLD 07-02-01 ACQUIRED	89,678 63	98,662 24	8,983 61-
PRENTISS PTYS TR SH BEN INT REIT				
SHARES:	03-15-02 SOLD	50,471 39	45,860 90	4,610 49
	09-19-01 ACQUIRED			
PUBLIC STORAGE INC COM				
SHARES	03-15-02 SOLD 07-05-01 ACQUIRED	238,077 70	193,598.08	44,479 62
ROUSE CO COM				
SHARES:	03-15-02 SOLD 01-16-02 ACQUIRED	149,551 14	135,240 00	14,311 14
CHATEAU CMNTYS INC COM				
SHARES:	03-18-02 SOLD 11-06-01 ACQUIRED	50,064.24	53,218 13	3,153 89-
FEDERAL RLTY INVT TR SH BEN INT NEW				
SHARES:	03-18-02 SOLD 07-03-01 ACQUIRED	12,906 20	10,475.00	2,431 20
PAN PAC RETAIL PTYS INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PRENTISS PTYS TR SH BEN INT REIT	03-18-02 10-24-01	30,158 54	26,806 26	3,352 28
SHARES:	SOLD			
1,000 00	ACQUIRED			
PUBLIC STORAGE INC COM	03-18-02 09-19-01	29,680 95	26,977 00	2,703 95
SHARES:	SOLD			
1,000 00	ACQUIRED			
ROUSE CO COM	03-18-02 07-05-01	92,618 60	75,624 25	16,994 35
SHARES:	SOLD			
4,000 00	ACQUIRED			
TAUBMAN CTRS INC COM	03-18-02 01-16-02	121,616 17	110,400 00	11,216 17
SHARES:	SOLD			
2,600 00	ACQUIRED			
PAN PAC RETAIL PTYS INC COM	03-18-02 07-03-01	40,221 91	36,076 35	4,145 56
SHARES:	SOLD			
4,100 00	ACQUIRED			
POST PTYS INC REIT	03-19-02 10-24-01	124,023 13	109,905 66	14,117 47
SHARES:	SOLD			
4,100 00	ACQUIRED			



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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ROUSE CO COM	03-19-02	144,095.63	159,377.47	15,281.84-
SHARES:	SOLD			
4,200.00	07-02-01			
ACQUIRED				
TAUBMAN CTRS INC COM	03-19-02	127,892.27	115,920.00	11,972.27
SHARES:	SOLD			
4,200.00	01-16-02			
ACQUIRED				
ROUSE CO COM	03-20-02	25,924.60	23,588.38	2,336.22
SHARES:	SOLD			
1,700.00	07-03-01			
ACQUIRED				
PRENTISS PTYS TR SH BEN INT REIT	03-21-02	44,169.83	40,465.50	3,704.33
SHARES:	SOLD			
1,500.00	09-19-01			
ACQUIRED				
ROUSE CO COM	03-21-02	316,675.24	287,040.00	29,635.24
SHARES:	SOLD			
10,400.00	01-16-02			
ACQUIRED				
CHATEAU CMNTYS INC COM	03-22-02	5,840.23	6,260.95	420.72-
SHARES:	SOLD			
200.00	11-06-01			
ACQUIRED				
TAUBMAN CTRS INC COM	03-22-02	23,360.93	23,818.24	457.31-
SHARES:	SOLD			
800.00	01-31-02			
ACQUIRED				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CHATEAU CWNTRY INC COM	03-25-02 SOLD 07-03-01 ACQUIRED	53,460.27	49,951.87	3,508.40
CHATEAU CWNTRY INC COM	03-26-02 SOLD 01-31-02 ACQUIRED	65,359.03	68,477.44	3,118.41-
SHURGARD STORAGE CENTERS INC COMMON STOCK	03-26-02 SOLD 11-06-01 ACQUIRED	213,649.32	196,143.58	17,505.74
TAUBMAN CTRS INC COM	03-26-02 SOLD 07-03-01 ACQUIRED	95,678.56	88,803.33	6,875.23
CHATEAU CWNTRY INC COM	04-03-02 SOLD 01-31-02 ACQUIRED	84,532.45	86,341.12	1,808.67-
ESSEX PPTY TR REIT	04-04-02 SOLD 07-03-01 ACQUIRED	31,334.17	29,692.08	1,642.09
VORNADO RLTY TR COMMON STOCK				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
VORNADO RLTY TR COMMON STOCK	04-04-02	137,088.10	123,922.50	13,165.60
SHARES	SOLD			
	12-05-01			
ACQUIRED				
3,100.00				
VORNADO RLTY TR COMMON STOCK	04-05-02	128,712.91	115,927.50	12,785.41
SHARES	SOLD			
	12-05-01			
ACQUIRED				
2,900.00				
VORNADO RLTY TR COMMON STOCK	04-08-02	178,103.03	159,900.00	18,203.03
SHARES	SOLD			
	12-05-01			
ACQUIRED				
4,000.00				
VORNADO RLTY TR COMMON STOCK	04-09-02	9,039.65	7,937.92	1,101.73
SHARES	SOLD			
	12-05-01			
ACQUIRED				
200.00				
VORNADO RLTY TR COMMON STOCK	04-09-02	76,837.00	71,472.93	5,364.07
SHARES	SOLD			
	04-09-02			
ACQUIRED				
1,700.00				
VORNADO RLTY TR COMMON STOCK	04-10-02	188,955.92	172,375.89	16,580.03
SHARES	SOLD			
	04-10-02			
ACQUIRED				
9,100.00				
STARWOOD HOTELS & RESORTS WORLDWIDE INC	01-03-02			
PAIRED CTF 1 CL B SH BEN INT STARWOOD				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
VORNADO RLY TR COMMON STOCK				
SHARES:	SOLD 04-11-02	257,335 69	189,240 35	68,095 34
	ACQUIRED 12-05-01			
STARWOOD HOTELS & RESORTS WORLDWIDE INC				
SHARES:	SOLD 04-11-02	132,454 96	121,924 41	10,530.55
	ACQUIRED 01-03-02			
STARWOOD HOTELS & RESORTS WORLDWIDE INC				
SHARES:	SOLD 04-12-02	134,947 03	98,987 26	35,959 77
	ACQUIRED 12-05-01			
STARWOOD HOTELS & RESORTS WORLDWIDE INC				
SHARES:	SOLD 04-29-02	46,138.60	34,936 68	11,201 92
	ACQUIRED 12-05-01			
AVALONBAY CMNTYS INC REIT				
SHARES:	SOLD 05-01-02	18,665 84	18,848 00	182 16-
	ACQUIRED 07-02-01			
SHARES:	SOLD 05-01-02	37,531.67	37,701 36	369 69-
	ACQUIRED 07-03-01			
SHARES:	SOLD 05-01-02	363,983 83	372,640 32	8,656.49-
	ACQUIRED 07-05-01			
FEDERAL RLY INVT TR SH BEN INT NEW				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
TAUBMAN CTRS INC COM SHARES 1,700 00	SOLD 05-02-02 ACQUIRED 07-03-01	45,870.22	35,615.00	10,255.22
CARRAMERICA RLTY CORP COM REIT SHARES 14,000 00	SOLD 05-02-02 ACQUIRED 07-03-01	210,693.63	194,257.29	16,436.34
TAUBMAN CTRS INC COM SHARES 600 00	SOLD 05-03-02 ACQUIRED 12-20-01	19,409.41	17,487.00	1,922.41
TAUBMAN CTRS INC COM SHARES 3,000.00	SOLD 05-03-02 ACQUIRED 07-03-01	45,148.63	41,626.56	3,522.07
SENIOR HSG PPTYS TR SH BEN INT SHARES 2,400 00	SOLD 05-06-02 ACQUIRED 03-15-02	34,320.16	33,502.08	818.08
POST PPTYS INC REIT SHARES 1,600.00	SOLD 05-09-02 ACQUIRED 07-02-01	51,110.93	60,715.23	9,604.30-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 6,000 00	05-10-02 SOLD	181,313.93	174,870 00	6,443 93
SHARES: 2,900.00	05-10-02 SOLD	87,635 07	86,471.91	1,163.16
SHARES: 900 00	05-10-02 SOLD	27,197 09	26,913 15	283 94
SHARES: 1,000.00	05-10-02 SOLD	30,218 99	30,009.60	209 39
SHARES: 7,700.00	05-10-02 SOLD	232,686 21	229,072 69	3,613.52
POST PTYS INC REIT				
SHARES 5,200 00	05-10-02 SOLD	160,935 14	197,324.49	36,389 35-
CARRAMERICA RLTY CORP COM REIT				
SHARES: 1,900 00	05-14-02 SOLD	57,381 69	56,524.43	857.26
SHARES: 8,100 00	05-14-02 SOLD	244,627 20	245,780.73	1,153 53-
SHARES: 400.00	05-14-02 SOLD	12,080 35	12,140 00	59.65-
ACQUIRED	02-13-02			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,100 00 SOLD 05-14-02 ACQUIRED 02-19-02	05-14-02 02-19-02	33,220 98	32,815 64	405 34
SENIOR HSG PPTYs TR SH BEN INT				
SHARES: 400 00 SOLD 05-14-02 ACQUIRED 03-15-02	05-14-02 03-15-02	5,463 83	5,583.68	119 85-
SHARES: 4,600 00 SOLD 05-14-02 ACQUIRED 03-18-02	05-14-02 03-18-02	62,834 10	64,446 92	1,612 82-
SENIOR HSG PPTYs TR SH BEN INT				
SHARES: 100 00 SOLD 05-15-02 ACQUIRED 03-18-02	05-15-02 03-18-02	1,383.27	1,401 02	17.75-
SHARES: 1,900.00 SOLD 05-15-02 ACQUIRED 03-19-02	05-15-02 03-19-02	26,282 09	26,740 60	458 51-
TAUBMAN CTRS INC COM				
SHARES: 3,400.00 SOLD 05-15-02 ACQUIRED 07-03-01	05-15-02 07-03-01	48,958 52	47,176 77	1,781 75
MACK CALI RLTV CORP COM REIT				
SHARES: 4,500 00 SOLD 05-16-02 ACQUIRED 07-02-01	05-16-02 07-02-01	150,070 47	127,245 15	22,825.32
POST PPTYS INC REIT				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 3,500 00	05-16-02 SOLD	108,321 73	132,814 56	24,492 83-
SHARES: 900 00	05-16-02 SOLD	27,854 16	33,083.57	5,229 41-
SHARES: 4,000 00	05-16-02 SOLD	123,796 27	146,183.26	22,386 99-
SHARES: 2,600.00	05-16-02 SOLD	80,467 57	96,186 74	15,719 17-
ACQUIRED 09-26-01				
ARDEN RLTY GROUP INC				
SHARES: 2,100 00	05-17-02 SOLD	55,018 34	56,455 86	1,437.52-
ACQUIRED 07-05-01				
AVALONBAY CMNTYS INC REIT				
SHARES: 7,100.00	05-17-02 SOLD	326,235 16	339,198.24	12,963 08-
ACQUIRED 07-05-01				
ROUSE CO COM				
SHARES: 1,400 00	05-17-02 SOLD	44,202 26	38,640 00	5,562 26
ACQUIRED 01-16-02				
TAUBMAN CTRS INC COM				



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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ARDEN RLY GROUP INC SHARES: 1,800.00	SOLD 05-17-02 ACQUIRED 07-03-01	25,698.18	24,975.94	722.24
MACK CALI RLY CORP COM REIT SHARES: 3,600.00	SOLD 05-20-02 ACQUIRED 07-05-01	94,329.75	96,781.48	2,451.73-
MACK CALI RLY CORP COM REIT SHARES: 9,100.00	SOLD 05-20-02 ACQUIRED 07-02-01	136,322.53	115,934.47	20,388.06
TAUBMAN CTRS INC COM SHARES: 1,900.00	SOLD 05-20-02 ACQUIRED 07-03-01	27,340.17	26,363.49	976.68
AVALONBAY CMNTYS INC REIT SHARES: 3,500.00	SOLD 05-21-02 ACQUIRED 07-05-01	160,386.51	167,210.40	6,823.89-
MACK CALI RLY CORP COM REIT SHARES: 1,000.00	SOLD 05-21-02 ACQUIRED 07-02-01	33,007.90	28,276.70	4,731.20
POST PRTYS INC REIT				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	05-21-02 SOLD 14,700 00 09-26-01 ACQUIRED	447,601 50	543,825 03	96,223 53-
SHARES	05-21-02 SOLD 1,700 00 10-24-01 ACQUIRED	51,763.44	57,730 81	5,967.37-
SHARES	05-21-02 SOLD 700.00 10-26-01 ACQUIRED	21,314.36	23,699 76	2,385 40-
SHARES	05-21-02 SOLD 5,400 00 11-13-01 ACQUIRED	164,425 04	182,792 16	18,367 12-
SENIOR HSG PPTYS TR SH BEN INT	05-21-02 SOLD 1,500 00 03-19-02 ACQUIRED	20,703 27	21,111 00	407 73-
SENIOR HSG PPTYS TR SH BEN INT	05-23-02 SOLD 200 00 03-19-02 ACQUIRED	2,749.92	2,814 80	64 88-
SHARES	05-23-02 SOLD 700.00 03-22-02 ACQUIRED	9,624.70	9,875 46	250.76-
AMLI RESIDENTIAL PPTYS TR SH BEN INT	05-28-02 SOLD 1,700.00 10-10-01 ACQUIRED	42,158 73	38,829 53	3,329 20

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	05-28-02 SOLD	49,598.50	46,291.20	3,307.30
SHARES:	10-12-01 ACQUIRED			
SHARES:	05-28-02 SOLD	52,078.43	48,404.16	3,674.27
SHARES:	10-24-01 ACQUIRED			
EQUITY OFFICE PPTYS TR REIT				
SHARES:	05-29-02 SOLD	68,767.93	72,681.63	3,913.70-
SHARES:	07-02-01 ACQUIRED			
SHARES:	05-29-02 SOLD	281,051.52	291,945.45	10,893.93-
SHARES:	07-03-01 ACQUIRED			
AMLI RESIDENTIAL PPTYS TR SH BEN INT				
SHARES:	05-30-02 SOLD	34,648.95	32,269.44	2,379.51
SHARES:	10-24-01 ACQUIRED			
SHARES:	05-30-02 SOLD	34,648.96	32,216.66	2,432.30
SHARES:	10-25-01 ACQUIRED			
SHARES:	05-30-02 SOLD	69,297.91	64,400.00	4,897.91
SHARES:	10-26-01 ACQUIRED			
SHARES:	05-30-02 SOLD	69,297.91	65,974.72	3,323.19
SHARES:	11-05-01 ACQUIRED			
SHARES:	05-30-02 SOLD	49,498.50	47,923.00	1,575.50
SHARES:	11-13-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	05-30-02 SOLD 03-05-02 ACQUIRED	42,073 73	41,253 05	820 68
SHARES	05-30-02 SOLD 03-18-02 ACQUIRED	51,973.43	51,801 33	172 10
SHARES	05-30-02 SOLD 03-19-02 ACQUIRED	111,371 64	115,613.55	4,241 91-
SHARES	05-30-02 SOLD 03-22-02 ACQUIRED	153,445 38	160,330 14	6,884.76-
PUBLIC STORAGE INC COM SHARES	06-05-02 SOLD 07-05-01 ACQUIRED	51,306 35	42,349 58	8,956.77
PUBLIC STORAGE INC COM SHARES	06-07-02 SOLD 07-05-01 ACQUIRED	260,029.84	220,822 81	39,207 03
PUBLIC STORAGE INC COM SHARES	06-10-02 SOLD 07-05-01 ACQUIRED	50,226 56	42,349 58	7,876 98
SENIOR HSG PPTYs TR SH BEN INT SHARES:	06-10-02 SOLD 07-06-01 ACQUIRED	60,989 40	51,556.75	9,432.65

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 900 00 SOLD 06-10-02 ACQUIRED 03-22-02	06-10-02 03-22-02	13,049 60	12,697 02	352 58
SHARES: 1,200 00 SOLD 06-10-02 ACQUIRED 03-26-02	06-10-02 03-26-02	17,399.48	16,803 24	596 24
SHARES: 3,700 00 SOLD 06-10-02 ACQUIRED 04-19-02	06-10-02 04-19-02	53,648 37	53,583 40	64 97
PUBLIC STORAGE INC COM SHARES: 900.00 SOLD 06-13-02 ACQUIRED 07-06-01	06-13-02 07-06-01	32,179 25	27,294 75	4,884 50
PUBLIC STORAGE INC COM SHARES: 800.00 SOLD 06-17-02 ACQUIRED 07-06-01	06-17-02 07-06-01	28,655.37	24,262 00	4,393 37
PUBLIC STORAGE INC COM SHARES: 2,700 00 SOLD 06-18-02 ACQUIRED 07-06-01	06-18-02 07-06-01	96,989 17	81,884 25	15,104 92
SENIOR HSG PPTYS TR SH BEN INT SHARES: 200 00 SOLD 06-18-02 ACQUIRED 04-19-02	06-18-02 04-19-02	2,993.91	2,896 40	97 51

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60603  
 (312) 630-6000

02247 ACCOUNT NO. 26-10197

SURDNA FOUNDATION  
 SECURITY CAPITAL RESEARCH & MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES · 3,200 00 SOLD 06-18-02 ACQUIRED 04-22-02		47,902 55	46,768 00	1,134 55
SHARES 1,300 00 SOLD 06-18-02 ACQUIRED 04-23-02		19,460.41	18,952 05	508 36
PUBLIC STORAGE INC COM SHARES: 1,800 00 SOLD 06-19-02 ACQUIRED 07-06-01		64,802 54	54,589.50	10,213 04
PUBLIC STORAGE INC COM SHARES 6,500 00 SOLD 06-25-02 ACQUIRED 07-06-01		237,001.05	197,128 75	39,872.30
SIMON PTY GROUP INC COM SHARES. 4,800.00 SOLD 06-26-02 ACQUIRED 07-03-01		172,547 59	139,380 00	33,167.59
SIMON PTY GROUP INC COM SHARES · 3,400 00 SOLD 06-27-02 ACQUIRED 07-03-01		122,825.37	98,727 50	24,097 87
LIBERTY PTY TR SH BEN INT 579 89		579 89		579 89
POST PTYS INC REIT 1,485 64		1,485 64		1,485 64
SIMON PTY GROUP INC COM 496 11		496 11		496 11
SIMON PTY GROUP INC COM 1,028.60		1,028.60		1,028 60
<b>SUB-TOTAL</b>		<b>29,186,117.51</b>	<b>29,792,544 07</b>	<b>606,426 56-</b>
<b>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</b>		<b>29,186,117.51</b>	<b>29,792,544 07</b>	<b>606,426 56-</b>

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60607  
 (312) 630-6000

02247 ACCOUNT NO 26-10197  
 SS870 AAB

SURDNA FOUNDATION  
 SECURITY CAPITAL RESEARCH & MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY  
 DATE SOLD/  
 SALES  
 PROCEEDS  
 BASIS  
 GAIN/LOSS  
 28% RATE  
 GAIN/LOSS

DATE SOLD/ SALES PROCEEDS BASIS GAIN/LOSS 28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY	DATE SOLD/ SALES PROCEEDS BASIS GAIN/LOSS 28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
03-15-02 353,838 52	ARCHSTONE-SMITH TR COM SHARES 13,300 00 SOLD 03-15-02 ACQUIRED 01-02-01	339,815 00	14,023 52 0 00
03-18-02 103,153 44	ARCHSTONE-SMITH TR COM SHARES 3,900 00 SOLD 03-18-02 ACQUIRED 01-02-01	99,645 00	3,508.44 0 00
03-26-02 77,587.46	ARCHSTONE-SMITH TR COM SHARES 2,900 00 SOLD 03-26-02 ACQUIRED 01-02-01	74,095 00	3,492 46 0 00
05-21-02 267,276.93	ARCHSTONE-SMITH TR COM SHARES 10,300 00 SOLD 05-21-02 ACQUIRED 01-02-01	263,165 00	4,111.93 0 00
20X	MACK CALI RLTY CORP COM REIT	3,831.31	3,831 31
20X	SHURGARD STORAGE CENTERS INC COMMON STOCK	95 66	95 66
20X	ARCHSTONE-SMITH TR COM	9,783.42	9,783 42
20X	ARCHSTONE-SMITH TR COM #REGORG CABOT INDUSTRIAL TR CASH MERGER EFF 12/7/01	518 65	518 65
20X	ARCHSTONE-SMITH TR COM #REGORG CABOT INDUSTRIAL TR CASH MERGER EFF 12/7/01	518 65	518 65

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
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02247 ACCOUNT NO 26-10197  
 AAB SS870

SURDNA FOUNDATION  
 SECURITY CAPITAL RESEARCH & MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/	SALES	PROCEEDS	COST	BASIS	GAIN/LOSS	28% RATE	GAIN/LOSS
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20%	518.65	518.65	518.65	518.65	518.65		
20%	3,820.31	3,820.31	3,820.31	3,820.31	3,820.31		
20%	1,560.65	1,560.65	1,560.65	1,560.65	1,560.65		
20%	76.65	76.65	76.65	76.65	76.65		
20%	256.32	256.32	256.32	256.32	256.32		
20%	261.44	261.44	261.44	261.44	261.44		
20%	1,577.12	1,577.12	1,577.12	1,577.12	1,577.12		
20%	3,434.16	3,434.16	3,434.16	3,434.16	3,434.16		
20%	739.40	739.40	739.40	739.40	739.40		
20%	3,861.76	3,861.76	3,861.76	3,861.76	3,861.76		
20%	3,808.00	3,808.00	3,808.00	3,808.00	3,808.00		
20%	1,572.87	1,572.87	1,572.87	1,572.87	1,572.87		

DESCRIPTION OF PROPERTY

DATE SOLD/  
ACQUIRED

SALES  
PROCEEDS

COST  
BASIS

GAIN/LOSS

28% RATE  
GAIN/LOSS

LIBERTY PPTY TR SH BEN INT  
 POST PPTYS INC REIT  
 SL GREEN RLTY CORP COM STK  
 TAUBMAN CTRS INC COM  
 TAUBMAN CTRS INC COM  
 AMLI RESIDENTIAL PPTYS TR SH BEN INT  
 GEORGE ARCHSTONE CMNTYS TR SH BEN INT  
 STK  
 MERGER TO ARCHSTONE-SMITH TR 2023976 EFF  
 10/29/01  
 ARDEN RLTY GROUP INC  
 AVALONBAY CMNTYS INC REIT  
 AVALONBAY CMNTYS INC REIT  
 EQUITY RESIDENTIAL EFF 5/15/02  
 EQUITY OFFICE PPTYS TR REIT



**The Northern Trust Company**  
50 South LaSalle Street, Chicago, Illinois 60602  
(312) 630-6000

02247  
SS870  
ACCOUNT NO 26-10197  
AAB

SURDNA FOUNDATION  
SECURITY CAPITAL RESEARCH & MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
07-01-01 THROUGH 06-30-02

END OF SALES SCHEDULE

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02247 ACCOUNT NO 26-10197  
 SS870 AAB

SURDNA FOUNDATION  
 SECURITY CAPITAL RESEARCH & MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

\*\*\* SUMMARY REPORT \*\*\*

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 606,426 56-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 606,426 56-

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 92,543 94

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 92,543 94

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 92,543 94

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60605  
 (312) 630-6000

02211 ACCOUNT NO 26-06784  
 SS870 AAB

SURDNA FOUNDATION -  
 PIMCO TOTAL RETURN FUND

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

PAGE 1

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
10-09-01 10-09-01	9,100,000 00	8,290,183 53	809,816 47	0 00	LONG TERM CAPITAL GAINS AND LOSSES
MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL					
UNITS					
SOLD 10-09-01	9,100,000 00	8,290,183 53	809,816 47	0 00	
ACQUIRED 06-22-00					
CAPITAL GAIN DIVIDENDS					
MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL					
20X					
	560,216 00		560,216 00		
TOTAL LONG TERM CAPITAL GAIN/LOSS-					
	9,660,216 00	8,290,183 53	1,370,032 47	0 00	

END OF SALES SCHEDULE

The Northern Trust Company  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02211 ACCOUNT NO 26-06784  
 SS870 AAB

SURDNA FOUNDATION -  
 PIMCO TOTAL RETURN FUND

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

\*\*\* SUMMARY REPORT \*\*\*

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 1,370,032 47

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 1,370,032 47

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 1,370,032 47

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

ACCOUNT NO. 26-00356  
 AAB  
 SS870

SURDNA FOUNDATION  
 MAIN CASH CUSTODY ACCOUNT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
GENERAL ELEC CO COM	20%	2,257 93		2,257 93	
#REORG WASTE MANAGEMENT INC COM STK N/C WMX TECHNOLOGIES INC EFF 5-14-93 SEE 2893524	20%	1,214.89		1,214.89	
<b>SUB-TOTAL</b>		3,472 82	0.00	3,472 82	0 00
<b>TOTAL LONG TERM CAPITAL GAIN/LOSS-</b>		3,472.82	0 00	3,472 82	0.00

END OF SALES SCHEDULE

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02238 ACCOUNT NO 26-00356  
 AAB SURDNA FOUNDATION  
 SS870 MAIN CASH CUSTODY ACCOUNT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

\*\*\* SUMMARY REPORT \*\*\*

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 3,472.82

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0.00

SUB TOTAL LONG TERM GAINS AND LOSSES 3,472.82

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 3,472.82

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
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02239 ACCOUNT NO 26-36298 AAB  
 SS870

SURDNA FOUNDATION  
 SECURITY CAPITAL GROUP, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
05-15-02	10,779,020 20	9,999,996.30	779,023 90	SHARES 414,563.00 #REORG SECURITY CAPITAL STK MERGER TO PROLOGIS TRUST 2747982 5/14/02
05-21-02	4 79	4 97	0.18-	PROLOGIS SHARES 0 22 SOLD 05-21-02 ACQUIRED 05-14-02
06-13-02	19.10	18 75	0 35	PROLOGIS SHARES 0 83 SOLD 06-13-02 ACQUIRED 05-14-02
06-13-02	195,605 01	162,500.00	33,105.01	SHARES 150 46 SOLD 06-13-02 ACQUIRED 07-17-01 #REORG SEC CAP GROUP CL A STOCK MERGER TO PROLOGIS TRUST 74341010 5/14/02
06-13-02	166,782 99	162,500 00	4,282 99	SHARES 128 29 SOLD 06-13-02 ACQUIRED 01-08-02
<b>SUB-TOTAL</b>				
				<b>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</b>
	11,141,432.09	10,325,020 02	816,412 07	
	11,141,432 09	10,325,020 02	816,412 07	
				<b>LONG TERM CAPITAL GAINS AND LOSSES</b>
				<b>28% RATE GAIN/LOSS</b>

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02239 ACCOUNT NO 26-36298  
 AAB

SURDNA FOUNDATION  
 SECURITY CAPITAL GROUP, INC.

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

DESCRIPTION OF PROPERTY  
 DATE SOLD/ACQUIRED SALES PROCEEDS COST BASIS GAIN/LOSS 28% RATE

#REGORG SEC CAP GROUP CL A STOCK MERGER  
 TO PROLOGIS TRUST 74341010 5/14/02

SHARES:	1,429 96	SOLD	06-13-02	1,859,014.62	1,497,178 18	361,836 44	0.00
SHARES:	476 64	SOLD	06-13-02	619,654.20	500,000 00	119,654.20	0.00
SHARES:	476 64	ACQUIRED	07-17-96	619,654.20	500,000 00	119,654.20	0.00
SHARES:	476 64	SOLD	06-13-02	619,654 20	500,000.00	119,654 20	0.00
SHARES:	1,429.93	SOLD	06-13-02	1,858,975 62	1,500,000.00	358,975 62	0.00
SHARES:	66 50	SOLD	06-13-02	86,453.10	70,958 50	15,494.60	0.00
SHARES:	953.28	SOLD	06-13-02	1,259,308 41	1,000,000.00	259,308 41	0.00
SHARES:	123.95	SOLD	06-13-02	161,140 77	153,202 00	7,938 77	0.00
SHARES:	102 85	SOLD	06-13-02	133,709.79	162,500 00	28,790 21-	0.00
SHARES:	122 36	SOLD	06-13-02	159,073.70	325,000.00	165,926 30-	0.00
SHARES:		ACQUIRED	06-30-98				





**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02239 ACCOUNT NO. 26-36298  
 SS870 AAB

SURDNA FOUNDATION  
 SECURITY CAPITAL GROUP, INC

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 07-01-01 THROUGH 06-30-02

\*\*\* SUMMARY REPORT \*\*\*

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 816,412 07

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 816,412.07

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 1,642,134 84

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 1,642,134 84

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 1,642,134 84